

First Nations Bank of Canada

Leverage Ratio Disclosure

January 31, 2024

Dollars in Thousands

	Item	Leverage Ratio Framework
On-balance sheet exposures		
1	On-balance sheet items (excluding derivatives, SFT's and grandfathered securitization exposures but including collateral)	1,203,630
2	Gross-up for derivatives collateral provided where deducted from balance sheet assets pursuant to the operative accounting framework (IFRS)	
3	(Deductions of receivable assets for cash variation margin provided in the derivatives transactions)	
4	(Asset amounts deducted in determining Tier 1 capital)	(413)
5	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 to 4)	1,203,217
Derivative exposures		
6	Replacement cost associated with all derivative transactions	-
7	Add-on amounts for potential future exposure associated with all derivative transactions	-
8	(Exempted central counterparty-leg of client cleared trade exposures)	-
9	(Deductions of receivables assets for cash variation margin provided in derivative transactions)	-
10	Adjusted effective notional amount of written credit derivatives	-
11	Total derivative exposures (sum of lines 6 to 10)	-
Securities financing transaction exposures		
12	Gross SFT assets recognized for accounting purposes (with no recognition of netting), after adjusting for sale accounting transactions	-
13	(Netted amounts of cash payables and cash receivables of gross SFT assets)	-
14	Counterparty credit risk (CCR) exposure for SFTs	-
15	Agent transaction exposures	-
16	Total securities financing transaction exposures (sum of lines 12 to 15)	-
Other off-balance sheet exposures		
17	Off-balance sheet exposure at gross notional amount	21,419
18	(Adjustments for conversion to credit equivalent amounts)	(1,800)
19	Off-balance sheet items (sum of lines 17 and 18)	19,619
Capital and Total Exposures		
20	Tier 1 capital	80,205
21	Total Exposures (sum of lines 5, 11, 16 and 19)	1,222,836
Leverage Ratios		
22	Basel III leverage ratio	6.56%