

# First Nations Bank of Canada

Leverage Ratio Disclosure

October 31, 2024

Dollars in Thousands

	Item	Leverage Ratio Framework
<b>On-balance sheet exposures</b>		
1	On-balance sheet items (excluding derivatives, SFT's and grandfathered securitization exposures but including collateral)	1,236,700
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)	(476)
5	<b>Total on-balance sheet exposures</b> (excluding derivatives and SFTs) (sum of lines 1 to 4)	1,236,224
<b>Derivative exposures</b>		
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	<b>Total derivative exposures (sum of lines 6 to 10)</b>	-
<b>Securities financing transaction exposures</b>		
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	<b>Total securities financing transaction exposures (sum of lines 12 to 15)</b>	-
<b>Other off-balance sheet exposures</b>		
17	Off-balance sheet exposure at gross notional amount	23,929
18	(Adjustments for conversion to credit equivalent amounts)	(1,800)
19	<b>Off-balance sheet items (sum of lines 17 and 18)</b>	22,129
<b>Capital and Total Exposures</b>		
20	Tier 1 capital	88,869
21	Total Exposures (sum of lines 5, 11, 16 and 19)	1,258,353
<b>Leverage Ratios</b>		
22	Basel III leverage ratio	6.83%