

LEVERAGE RATIO DISCLOSURE

Table DF-17 – Summary Comparison of accounting assets vs. leverage ratio exposure measure

| Sr. No. | Item | (Rs in million) |
|---------|---|---------------------|
| 1 | Total consolidated assets as per published financial statements | 2747536.34 |
| 2 | Adjustments for Investments in Banking, Financial, Insurance and Commercial entities that are consolidated for accounting purposes but outside the scope of regulatory consolidation (Out of 1 above) | 0.00 |
| 3 | Adjustments for fiduciary assets recognized on the balance sheet pursuant to the operative accounting framework but excluded from the leverage ratio exposure measure | 0.00 |
| 4 | Adjustments for derivative financial instruments | 3259.60 |
| 5 | Adjustment for securities financing transactions (i.e. repos and similar secured lending) | 0.00 |
| 6 | Adjustment for off-balance sheet items (i.e. conversion to credit equivalent amounts of off- balance sheet exposures) | 135312.09 |
| 7 | Other adjustments | -2032.60 |
| 8 | Leverage Ratio Exposure | 28,84,075.43 |

Table DF-18 – Leverage Ratio Common Disclosure Template

| Sr. No. | Item | (Rs. in million) |
|------------------------------------|--|-------------------|
| On-Balance Sheet Exposure | | |
| 1 | On-balance sheet items (excluding derivatives and SFTs, but including collateral) | 26,48,919.24 |
| 2 | (Asset amounts deducted in determining Basel III Tier 1 capital) | 2032.60 |
| 3 | Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2) | 2646886.64 |
| 4 | Replacement cost associated with all <i>derivatives</i> transactions (i.e. net of eligible cash variation margin) | 2760.30 |
| 5 | Add-on amounts for PFE associated with <i>all</i> derivatives transactions | 499.30 |
| 6 | Gross-up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the operative accounting framework | 0 |
| 7 | (Deductions of receivables assets for cash variation margin provided in derivatives transactions) | 0 |
| 8 | (Exempted CCP leg of client-cleared trade exposures) | 0 |
| 9 | Adjusted effective notional amount of written credit derivatives | 0 |
| 10 | (Adjusted effective notional offsets and add-on deductions for written credit derivatives) | 0 |
| 11 | Total derivative exposures (sum of lines 4 to 10) | 3259.60 |
| 12 | Gross SFT assets (with no recognition of netting), after adjusting for sale accounting transactions | 98617.10 |
| 13 | (Netted amounts of cash payables and cash receivables of gross SFT assets) | 0 |
| 14 | CCR exposure for SFT assets | 0 |
| 15 | Agent transaction exposures | 0 |
| 16 | Total securities financing transaction exposures (sum of lines 12 to 15) | 98617.10 |
| Off-Balance Sheet Exposure | | |
| 17 | Off-balance sheet exposure at gross notional amount | 562020.15 |
| 18 | (Adjustments for conversion to credit equivalent amounts) | -426708.06 |
| 19 | Off-balance sheet items (sum of lines 17 and 18) | 135312.09 |
| Capital and total Exposures | | |
| 20 | Tier 1 Capital | 1,70,548.92 |
| 21 | Total Exposures (sum of lines 3,11,16 and 19) | 2884075.43 |
| Leverage Ratio | | |
| 22 | Basel III Leverage Ratio | 5.91% |