

**Basel III (Pillar 3) Disclosures 31.12.23****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	2794167.28
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	5148.78
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)	122216.03
7	Other adjustments	-1923.45
8	<b>Leverage Ratio Exposure</b>	<b>29,19,608.63</b>

**Table DF-18 – Leverage Ratio Common Disclosure Template**

Sr. No.	Item	(Rs. in million)
<b>On-Balance Sheet Exposure</b>		
1	On-balance sheet items (excluding derivatives and SFTs, but including collateral)	27,34,206.28
2	(Asset amounts deducted in determining Basel III Tier 1 capital)	1923.45
3	<b>Total on-balance sheet exposures</b> (excluding derivatives and SFTs) (sum of lines 1 and 2)	<b>2732282.82</b>
4	Replacement cost associated with all <i>derivatives</i> transactions (i.e. net of eligible cash variation margin)	4790.28
5	Add-on amounts for PFE associated with <i>all</i> derivatives transactions	358.50
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	<b>Total derivative exposures (sum of lines 4 to 10)</b>	<b>5148.78</b>
12	Gross SFT assets (with no recognition of netting), after adjusting for sale accounting transactions	59961.00
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	<b>Total securities financing transaction exposures (sum of lines 12 to 15)</b>	<b>59961.00</b>
	<b>Off-Balance Sheet Exposure</b>	
17	Off-balance sheet exposure at gross notional amount	<b>535624.50</b>
18	(Adjustments for conversion to credit equivalent amounts)	<b>-413408.47</b>
19	<b>Off-balance sheet items (sum of lines 17 and 18)</b>	<b>122216.03</b>
	<b>Capital and total Exposures</b>	
20	<b>Tier 1 Capital</b>	<b>1,70,708.68</b>
21	<b>Total Exposures (sum of lines 3,11,16 and 19)</b>	<b>2919608.63</b>
	<b>Leverage Ratio</b>	
22	<b>Basel III Leverage Ratio</b>	<b>5.85%</b>