

Table DF 17 - Summary comparison of accounting assets vs. leverage ratio exposure measure as of December 31, 2023		
	Item	(₹ in Million)
1	Total consolidated assets as per published financial statements	210,695.65
2	Adjustment for investments in banking, financial, insurance or commercial entities that are consolidated for accounting purposes but outside the scope of regulatory consolidation	-
3	Adjustment for fiduciary assets recognised on the balance sheet pursuant to the operative accounting framework but excluded from the leverage ratio exposure measure	-
4	Adjustments for derivative financial instruments	(30,308.17)
5	Adjustment for securities financing transactions (i.e. repos and similar secured lending)	-
6	Adjustment for off-balance sheet items (i.e. conversion to credit equivalent amounts of off- balance sheet exposures)	129,497.37
7	Other adjustments	(10,330.71)
8	Leverage ratio exposure	299,554.14

Table DF-18: Leverage ratio common disclosure template as of December 31, 2023		
	Item	(₹ in Million)
<b>On-balance sheet exposures</b>		
1	On-balance sheet items (excluding derivatives and SFTs, but including collateral)	161,908.78
2	(Asset amounts deducted in determining Basel III Tier 1 capital)	(10,330.71)
3	<b>Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)</b>	<b>151,578.07</b>
<b>Derivative exposures</b>		
4	Replacement cost associated with all derivatives transactions (i.e. net of eligible cash variation margin)	10,129.63
5	Add-on amounts for PFE associated with all derivatives transactions	77,431.04
6	Gross-up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the operative accounting framework	-
7	(Deductions of receivables assets for cash variation margin provided in derivatives transactions)	-
8	(Exempted CCP leg of client-cleared trade exposures)	-
9	Adjusted effective notional amount of written credit derivatives	-
10	(Adjusted effective notional offsets and add-on deductions for written credit derivatives)	-
11	<b>Total derivative exposures (sum of lines 4 to 10)</b>	<b>87,560.67</b>
<b>Securities financing transaction exposures</b>		
12	Gross SFT assets (with no recognition of netting), after adjusting for sale accounting transactions	18,478.70
13	(Netted amounts of cash payables and cash receivables of gross SFT assets)	-
14	CCR exposure for SFT assets	-
15	Agent transaction exposures	-
16	<b>Total securities financing transaction exposures (sum of lines 12 to 15)</b>	<b>18,478.70</b>
<b>Other off-balance sheet exposures</b>		
17	Off-balance sheet exposure at gross notional amount	68,241.97
18	(Adjustments for conversion to credit equivalent amounts)	(26,305.27)
19	<b>Off-balance sheet items (sum of lines 17 and 18)</b>	<b>41,936.70</b>
<b>Capital and total exposures</b>		
20	Tier 1 capital	24,206.52
21	Total exposures (sum of lines 3, 11, 16 and 19)	299,554.14
<b>Leverage ratio</b>		
22	Basel III leverage ratio	<b>8.08%</b>