

Table DF 17 - Summary comparison of accounting assets vs. leverage ratio exposure measure as of September 30, 2022		
	Item	(Rs. in Million)
1	Total consolidated assets as per published financial statements	260,883.02
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	(116,461.37)
5	Adjustment for securities financing transactions (i.e. repos and similar secured lending)	491.99
6	Adjustment for off-balance sheet items (i.e. conversion to credit equivalent amounts of off- balance sheet exposures)	139,943.05
7	Other adjustments	(8,948.29)
8	Leverage ratio exposure	275,908.39

Table DF-18: Leverage ratio common disclosure template as of September 30, 2022		
	Item	(Rs. in Million)
<b>On-balance sheet exposures</b>		
1	On-balance sheet items (excluding derivatives and SFTs, but including collateral)	120,529.66
2	(Asset amounts deducted in determining Basel III Tier 1 capital)	(8,948.29)
3	<b>Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)</b>	<b>111,581.37</b>
<b>Derivative exposures</b>		
4	Replacement cost associated with all derivatives transactions (i.e. net of eligible cash variation margin)	17,084.60
5	Add-on amounts for PFE associated with all derivatives transactions	72,678.99
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>89,763.59</b>
<b>Securities financing transaction exposures</b>		
12	Gross SFT assets (with no recognition of netting), after adjusting for sale accounting transactions	23,891.99
13	(Netted amounts of cash payables and cash receivables of gross SFT assets)	-
14	CCR exposure for SFT assets	491.99
15	Agent transaction exposures	-
16	<b>Total securities financing transaction exposures (sum of lines 12 to 15)</b>	<b>24,383.97</b>
<b>Other off-balance sheet exposures</b>		
17	Off-balance sheet exposure at gross notional amount	67,753.74
18	(Adjustments for conversion to credit equivalent amounts)	(17,574.28)
19	<b>Off-balance sheet items (sum of lines 17 and 18)</b>	<b>50,179.45</b>
<b>Capital and total exposures</b>		
20	Tier 1 capital	23,950.36
21	Total exposures (sum of lines 3, 11, 16 and 19)	275,908.39
<b>Leverage ratio</b>		
22	Basel III leverage ratio	<b>8.68%</b>