

DF 17- Summary comparison of accounting assets vs. leverage ratio exposure measure:

| | Item | (Rs. '000) |
|---|--|-------------------|
| 1 | Total consolidated assets as per published financial statements | 10,570,255 |
| 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 recognized on the balance sheet pursuant to the operative accounting framework but excluded from the leverage ratio exposure measure | - |
| 4 | Adjustments for derivative financial instruments | - |
| 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) | 1,825,581 |
| 7 | Other adjustments | (182,321) |
| 8 | Leverage ratio exposure | 12,213,515 |

DF 18. Leverage ratio common disclosure template:

| | Item | (Rs. in Millions) |
|----|--|-------------------|
| | On-balance sheet exposures | |
| 1 | On-balance sheet items (excluding derivatives and SFTs, but including collateral) | 10,568,697 |
| 2 | (Asset amounts deducted in determining Basel III Tier 1 capital) | (208,553) |
| 3 | Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2) | 10,360,144 |
| | Derivative exposures | |
| 4 | Replacement cost associated with all <i>derivatives</i> transactions (i.e. net of eligible cash variation margin) | - |
| 5 | Add-on amounts for PFE associated with <i>all</i> derivatives transactions | - |
| 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 | Total derivative exposures (sum of lines 4 to 10) | - |
| | Securities financing transaction exposures | |
| 12 | Gross SFT <i>assets</i> (with no recognition of netting), after adjusting for sale accounting transactions | 1,187,790 |
| 13 | (Netted amounts of cash payables and cash receivables of gross SFT assets) | (1,160,000) |
| 14 | CCR exposure for SFT assets | - |
| 15 | Agent transaction exposures | - |
| 16 | Total securities financing transaction exposures (sum of lines 12 to 15) | 27,790 |
| | Other off-balance sheet exposures | |
| 17 | Off-balance sheet exposure at gross notional amount | 1,829,454 |
| 18 | (Adjustments for conversion to credit equivalent amounts) | (3,873) |
| 19 | Off-balance sheet items (sum of lines 17 and 18) | 1,825,581 |
| | Capital and total exposures | |
| 20 | Tier 1 capital | 6,160,498 |
| 21 | Total exposures (sum of lines 3, 11, 16 and 19) | 12,213,515 |
| | Leverage ratio | |
| 22 | Basel III leverage ratio | 50.44 |

