

**TABLE DF-18 - Leverage Ratio Common Disclosure Template as at June 30,  
2024**

*Currency INR Million*

| Particulars   | June-24            |
|---|--------------------|
| <b>On-balance sheet exposures;</b>  |                    |
| 1. On-balance sheet items (excluding derivatives and SFTs, but including collateral)  | 4,04,351.11        |
| 2. (Asset amounts deducted in determining Basel III Tier 1 capital)   | -                  |
| <b>3. Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)</b>  | <b>4,04,351.11</b> |
| <b>Derivative exposures;</b>  |                    |
| 4. Replacement cost associated with all derivatives transactions (i.e. net of eligible cash variation margin)                               | 27,245.45          |
| 5. Add-on amounts for PFE associated with all derivatives transactions  | 54,853.02          |
| 6. Gross-up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the operative accounting framework | -                  |
| <b>7. (Deductions of receivables assets for cash variation margin provided in derivatives transactions)</b>                                 |                    |
| 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)  | -                  |
| <b>11. Total derivative exposures (sum of lines 4 to 10)</b>  | <b>82,098.46</b>   |
| <b>Securities financing transaction exposures;</b>  |                    |
| 12. Gross SFT assets (with no recognition of netting), after adjusting for sale accounting transactions                                     | 39,967.01          |
| 13. (Netted amounts of cash payables and cash receivables of gross SFT assets)  | -                  |
| 14. CCR exposure for SFT assets   | -                  |
| 15. Agent transaction exposures   | -                  |
| <b>16. Total securities financing transaction exposures (sum of lines 12 to 15)</b>   | <b>39,967.01</b>   |
| <b>Other off-balance sheet exposures;</b>   |                    |
| 17. Off-balance sheet exposure at gross notional amount   | 570,367.44         |
| 18. (Adjustments for conversion to credit equivalent amount)  | (449,413.22)       |
| <b>19. Off-balance sheet items (sum of lines 17 and 18)</b>   | <b>120,954.22</b>  |
| <b>Capital and total exposures</b>  | <b>-</b>           |
| 20. Tier 1 capital  | 103,236.81         |
| <b>21. Total exposures (sum of lines 3,11,16 and 19)</b>  | <b>647,370.80</b>  |
| <b>22. Basel III leverage ratio (per cent)</b>  | <b>15.95</b>       |