

Leverage Ratio Common Disclosure Template as at March 31, 2024

Reconciliation of total published balance sheet size and on balance sheet exposure under common disclosure template

| | Items | Rs. in Million |
|---|---|----------------|
| 1 | Total consolidated assets as per published financial statements | 2,962,098 |
| 2 | Replacement cost associated with all derivatives transactions, i.e. net of eligible cash | (9,344) |
| | variation margin | |
| 3 | Adjustment for securities financing transactions (i.e. repos and similar secured lending) | (6,565) |
| 4 | Adjustment for entitles outside the scope of regulatory consolidation | (22) |
| 5 | On-balance sheet exposure under leverage ratio (excluding derivatives and SFTs) | 2,946,166 |