



LEVERAGE RATIO DISCLOSURE

Table DF-17 – Summary Comparison of accounting assets vs. leverage ratio exposure measure

Sr. No.	Item	Rs in million
1	Total consolidated assets as per published financial statements	2731842.36
2	Adjustments for Investments in Banking, Financial, Insurance and Commercial entities that are consolidated for accounting purposes but outside the scope of regulatory consolidation (Out of 1 above)	0.00
3	Adjustments for fiduciary assets recognized on the balance sheet pursuant to the operative accounting framework but excluded from the leverage ratio exposure measure	0.00
4	Adjustments for derivative financial instruments	4125.10
5	Adjustment for securities financing transactions (i.e. repos and similar secured lending)	0.00
6	Adjustment for off-balance sheet items (i.e. conversion to credit equivalent amounts of off- balance sheet exposures)	111462.22
7	Other adjustments	-1923.45
8	Leverage Ratio Exposure	2,845,506.23

Table DF-18 – Leverage Ratio Common Disclosure Template

Sr. No.	Item	(Rs. in million)
On-Balance Sheet Exposure		
1	On-balance sheet items (excluding derivatives and SFTs, but including collateral)	2,710,705.09
2	(Asset amounts deducted in determining Basel III Tier 1 capital)	1923.45
3	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	2708781.64
4	Replacement cost associated with all <i>derivatives</i> transactions (i.e. net of eligible cash variation margin)	3780.50
5	Add-on amounts for PFE associated with <i>all</i> derivatives transactions	344.60
6	Gross-up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the operative accounting framework	0
7	(Deductions of receivables assets for cash variation margin provided in derivatives transactions)	0
8	(Exempted CCP leg of client-cleared trade exposures)	0
9	Adjusted effective notional amount of written credit derivatives	0
10	(Adjusted effective notional offsets and add-on deductions for written credit derivatives)	0
11	Total derivative exposures (sum of lines 4 to 10)	4125.10
12	Gross SFT assets (with no recognition of netting), after adjusting for sale accounting transactions	21137.27
13	(Netted amounts of cash payables and cash receivables of gross SFT assets)	0
14	CCR exposure for SFT assets	0
15	Agent transaction exposures	0
16	Total securities financing transaction exposures (sum of lines 12 to 15)	21137.27
Off-Balance Sheet Exposure		
17	Off-balance sheet exposure at gross notional amount	509719.30
18	(Adjustments for conversion to credit equivalent amounts)	-398257.08
19	Off-balance sheet items (sum of lines 17 and 18)	111462.22
Capital and total Exposures		
20	Tier 1 Capital	170,698.72
21	Total Exposures (sum of lines 3,11,16 and 19)	2845506.23
Leverage Ratio		
22	Basel III Leverage Ratio	6.00%