



LEVERAGE RATIO DISCLOSURE

Sr. No.	Item	(Rs. in millions)
1	Total consolidated assets as per published financial statements	1634424.11
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	5630.10
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)	101865.50
7	Other adjustments	(21233.11)
8	Leverage Ratio Exposure	1720686.60

Sr. No.	Item	(Rs. in million)
On-Balance Sheet Exposure		
1	On-balance sheet items (excluding derivatives and SFTs, but including collateral)	1618424.10
2	(Asset amounts deducted in determining Basel III Tier 1 capital)	(21233.10)
3	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	1597191.00
Derivative Exposure		
4	Replacement cost associated with all <i>derivatives</i> transactions (i.e. net of eligible cash variation margin)	859.20
5	Add-on amounts for PFE associated with <i>all</i> derivatives transactions	4770.90
6	Gross-up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the operative accounting framework	0.00
7	(Deductions of receivables assets for cash variation margin provided in derivatives transactions)	0.00
8	(Exempted CCP leg of client-cleared trade exposures)	0.00
9	Adjusted effective notional amount of written credit derivatives	0.00
10	(Adjusted effective notional offsets and add-on deductions for written credit derivatives)	0.00
11	Total derivative exposures (sum of lines 4 to 10)	5630.10
Securities Financing Transaction Exposures		
12	Gross SFT assets (with no recognition of netting), after adjusting for sale accounting transactions	16000.00
13	(Netted amounts of cash payables and cash receivables of gross SFT assets)	0.00
14	CCR exposure for SFT assets	0.00
15	Agent transaction exposures	0.00
16	Total securities financing transaction exposures (sum of lines 12	16000.00



	to 15)	
	Other Off-Balance Sheet Exposure	
17	Off-balance sheet exposure at gross notional amount	274105.10
18	(Adjustments for conversion to credit equivalent amounts)	(172239.60)
19	Off-balance sheet items (sum of lines 17 and 18)	101865.50
	Capital and total Exposures	
20	Tier 1 Capital	74901.10
21	Total Exposures (sum of lines 3,11,16 and 19)	1720686.60
	Leverage Ratio	
22	Basel III Leverage Ratio	4.35%