



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	3296954.59
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	6647.20
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)	137421.78
7	Other adjustments	-4725.50
8	Leverage Ratio Exposure	3,436,298.07

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)	3,270,954.59
2	(Asset amounts deducted in determining Basel III Tier 1 capital)	4725.50
3	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	3266229.09
4	Replacement cost associated with all <i>derivatives</i> transactions (i.e. net of eligible cash variation margin)	5039.40
5	Add-on amounts for PFE associated with <i>all</i> derivatives transactions	1607.80
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)	6647.20
12	Gross SFT assets (with no recognition of netting), after adjusting for sale accounting transactions	26000.00
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)	26000.00
Off-Balance Sheet Exposure		
17	Off-balance sheet exposure at gross notional amount	540658.70
18	(Adjustments for conversion to credit equivalent amounts)	-403236.92
19	Off-balance sheet items (sum of lines 17 and 18)	137421.78
Capital and total Exposures		
20	Tier 1 Capital	237,075.10
21	Total Exposures (sum of lines 3,11,16 and 19)	3436298.07
Leverage Ratio		
22	Basel III Leverage Ratio	6.90%