

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	3932241.62
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	8656.80
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)	268207.13
7	Other adjustments	-5000.00
8	Leverage Ratio Exposure	42,04,105.55

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)	39,32,241.62
2	(Asset amounts deducted in determining Basel III Tier 1 capital)	5000.00
3	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	3927241.62
4	Replacement cost associated with all derivatives transactions (i.e. net of eligible cash variation margin)	6120.49
5	Add-on amounts for PFE associated with all derivatives transactions	2536.31
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)	8656.80
12	Gross SFT assets (with no recognition of netting), after adjusting for sale accounting transactions	0.00
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)	0.00
Off-Balance Sheet Exposure		
17	Off-balance sheet exposure at gross notional amount	636095.60
18	(Adjustments for conversion to credit equivalent amounts)	-367888.47
19	Off-balance sheet items (sum of lines 17 and 18)	268207.13
Capital and total Exposures		
20	Tier 1 Capital	2,80,358.70
21	Total Exposures (sum of lines 3,11,16 and 19)	4204105.55
Leverage Ratio		
22	Basel III Leverage Ratio	6.67%