TABLE DF-18: LEVERAGE RATIO COMMON DISCLOSURE TEMPLATE AT THE QUARTER ENDED JUNE 2020

(Rs. In Millions)

Particulars	June 2020
On-balance sheet exposures	
1. On-balance sheet items (excluding derivatives and SFTs, but including collateral)	187,953.41
2. (Asset amounts deducted in determining Basel III Tier 1 capital)	-
3. Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	**187,953.41**
Derivative exposures	-
4. Replacement cost associated with all derivatives transitions (i.e. net of eligible cash variation margin)	9,060.05
5. Add-on amounts for PFE associated with all derivatives transactions	25,548.45
6. Gross-up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the operative accounting framework	-
7. (Deductions of receivables assets for cash variation margin provided in derivatives transactions)	
8. (Exempted CCP leg of client-cleared trade exposures)	-
9. Adjusted effective notional amount of written credit derivatives	-
10. (Adjusted effective notional offsets and add-on deductions for written credit derivatives)	-
11. Total derivative exposures (sum of lines 4 to 10)	**34,608.50**
Securities financing transaction exposures	
12. Gross SFT assets (with no recognition of netting), after adjusting for sale accounting transactions	87,000.00
13. (Netted amounts of cash payables and cash receivables of gross SFT assets)	-
14. CCR exposure for SFT assets	992.83
15. Agent transaction exposures	-
16. Total securities financing transaction exposures (sum of lines 12 to 15)	**87,992.83**
Other off-balance sheet exposures	
17. Off-balance sheet exposure at gross notional amount	201,511.38
18. (Adjustments for conversion to credit equivalent amount)	(164,011.16)
19. Off-balance sheet items (sum of lines 17 and 18)	**37,500.22**
Capital and total exposures	
20. Tier 1 capital	**86,785.41**
21. Total exposures (sum of lines 3,11,16 and 19)	**348,054.96**
Leverage ratio	
22. Basel III leverage ratio (per cent)	**24.93**