

Table DF 17- SUMMARY COMPARISON OF ACCOUNTING ASSETS VS. LEVERAGE RATIO EXPOSURE MEASURE AT THE QUARTER ENDED SEPTEMBER -2016

Particulars	(Rs. In Lacs)
	Sep-16
1. Total consolidated assets as per published financial statements	1,143,181.41
2. Adjustment for investments in banking, financial, insurance or commercial entities that are consolidated for accounting purposes but outside the scope of regulatory consolidation	-
3. Adjustment for fiduciary assets recognized on the balance sheet pursuant to the operative accounting framework but excluded from the leverage ratio exposure measure	-
4. Adjustments for derivative financial instruments	(39,145.59)
5. Adjustment for securities financing transactions (i.e. repos and similar secured lending)	(45,000.00)
6. Adjustment for off-balance sheet items (i.e. conversion to credit equivalent amounts of off- balance sheet exposures)	92,413.42
7. Other adjustments	203,187.14
8. Leverage ratio exposure	1,354,636.38

TABEL DF-18: LEVERAGE RATIO COMMON DISCLOSURE TEMPLATE AT THE QUARTER ENDED SEPTEMBER-2016

Particulars	(Rs. In Lacs)
	Sep-16
On-balance sheet exposures	
1. On-balance sheet items (excluding derivatives and SFTs, but including collateral)	1,059,035.81
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)	1,059,035.81
Derivative exposures	
4. Replacement cost associated with all derivatives transactions (i.e. net of eligible cash variation margin)	39,145.59
5. Add-on amounts for PFE associated with all derivatives transactions	119,041.55
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)	158,187.14
Securities financing transaction exposures	
12. Gross SFT assets (with no recognition of netting), after adjusting for sale accounting transactions	45,000.00
13. (Netted amounts of cash payables and cash receivables of gross SFT assets)	-
14. CCR exposure for SFT assets	-
15. Agent transaction exposures	-
16. Total securities financing transaction exposures (sum of lines 12 to 15)	45,000.00
Other off-balance sheet exposures	
17. Off-balance sheet exposure at gross notional amount	704,805.26
18. (Adjustments for conversion to credit equivalent amount)	(612,391.83)
19. Off-balance sheet items (sum of lines 17 and 18)	92,413.42
Capital and total exposures	
20. Tier 1 capital	364,337.38
21. Total exposures (sum of lines 3,11,16 and 19)	1,354,636.38
Leverage ratio	
22. Basel III leverage ratio (per cent)	26.90%

**RECONCILIATION: ACCOUNTING ASSETS IN FINANCIAL STATEMENTS VS. ON BALANCE SHEET LEVERAGE RATIO EXPOSURE
AT THE QUARTER ENDED SEPTEMBER-2016**

(Rs. In Lacs)

Particulars	Sep-16
1. Total consolidated assets as per published financial statements	1,143,181.41
2. Adjustment for replacement cost associated with all derivatives transactions & SFT assets considered separately	84,145.59
3. Items considered separately as regulatory adjustments / deductions from Tier-I Capital	-
4. Total on-balance sheet exposures (as per line item 3 in Table DF-18 above)	1,059,035.81