

TABEL DF-18: LEVERAGE RATIO COMMON DISCLOSURE TEMPLATE AT THE QUARTER ENDED DECEMBER -2017

(Rs. In Lacs)

Particulars	
	Dec-17
<b>On-balance sheet exposures</b>	
1. On-balance sheet items (excluding derivatives and SFTs, but including collateral)	1,127,629.14
2. (Asset amounts deducted in determining Basel III Tier 1 capital)	-
<b>3. Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)</b>	<b>1,127,629.14</b>
<b>Derivative exposures</b>	
4. Replacement cost associated with all derivatives transactions (i.e. net of eligible cash variation margin)	54,982.64
5. Add-on amounts for PFE associated with all derivatives transactions	137,913.86
6. Gross-up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the operative accounting framework	-
<b>7. (Deductions of receivables assets for cash variation margin provided in derivatives transactions)</b>	<b>-</b>
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)	-
<b>11. Total derivative exposures (sum of lines 4 to 10)</b>	<b>192,896.50</b>
<b>Securities financing transaction exposures</b>	
12. Gross SFT assets (with no recognition of netting), after adjusting for sale accounting transactions	77,170.55
13. (Netted amounts of cash payables and cash receivables of gross SFT assets)	-
14. CCR exposure for SFT assets	60,079.09
15. Agent transaction exposures	-
<b>16. Total securities financing transaction exposures (sum of lines 12 to 15)</b>	<b>137,249.64</b>
<b>Other off-balance sheet exposures</b>	
17. Off-balance sheet exposure at gross notional amount	878,111.61
18. (Adjustments for conversion to credit equivalent amount)	(728,630.51)
<b>19. Off-balance sheet items (sum of lines 17 and 18)</b>	<b>149,481.10</b>
<b>Capital and total exposures</b>	
20. Tier 1 capital	377,634.34
<b>21. Total exposures (sum of lines 3,11,16 and 19)</b>	<b>1,607,256.37</b>
<b>Leverage ratio</b>	
<b>22. Basel III leverage ratio (per cent)</b>	<b>23.50%</b>