

Table DF- 18 : Leverage Ratio Common Disclosure Template at the quarter ended 30th June 2017
Sumitomo Mitsui Banking Corporation New Delhi

Particulars	Amount Rs (in Million)
On-Balance Sheet Exposures	
1. On-balance sheet items (excluding derivatives and SFTs, but including collaterals)	105,477.87
2. (Asset amount deducted in determining Basel III Tier 1 Capital)	
3. Total on -balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	105,477.87
Derivative exposures	
4. Replacement cost associated with all derivatives transactions (i.e. net of eligible cash variation margin)	4,433.30
5. Add-on amounts of PFE associated with all derivatives transactions	13,540.29
6. Gross up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the operative accounting frame work.	-
7. (Deduction 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 deduction for written credit derivatives)	-
11. Total derivative exposure (sum of lines 4 to 10)	17,973.59
Securities financing transaction exposures	
12. Gross SFT assets (with no recognition of netting), after adjusting for sale accounting transactions	5,297.97
13. (Netted amounts of cash payables and cash receivables of gross SFT assets)	-
14. CCR exposure for SFT assets	38.30
15. Agent transaction exposures	
16. Total securities financing transactions exposures (sum of lines 12 to 15)	5,336.28
Other off-Balance Sheet Exposures	
17. Off-balance sheet exposure at gross notional amount	87,252.58
18. (adjustments for conversion to credit equivalent amount)	(72,344.96)
19. Off -balance sheet items (sum of lines 17 to 18)	14,907.61
Capital and total exposures	
20. Tier 1 Capital*	37,763.43
21. Total exposure (sum of lines 3, 11, 16 and 19)	143,695.36
Leverage Ratio	
22. Basel III Leverage ratio (Percent)	26.28%

*Includes balance in profit and loss account at the end of the previous financial year (i.e. 31st March 2016).