

TABLE DF-18 - Leverage Ratio Common Disclosure Template as at December 31, 2021

Currency INR Million

Particulars	December-21
On-balance sheet exposures;	
1. On-balance sheet items (excluding derivatives and SFTs, but including collateral)	2,31,338.20
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)	2,31,338.20
Derivative exposures;	
4. Replacement cost associated with all derivatives transactions (i.e. net of eligible cash variation margin)	10,006.44
5. Add-on amounts for PFE associated with all derivatives transactions	31,576.05
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)	41,582.49
Securities financing transaction exposures;	
12. Gross SFT assets (with no recognition of netting), after adjusting for sale accounting transactions	46,370.00
13. (Netted amounts of cash payables and cash receivables of gross SFT assets)	-
14. CCR exposure for SFT assets	1,167.11
15. Agent transaction exposures	-
16. Total securities financing transaction exposures (sum of lines 12 to 15)	47,537.11
Other off-balance sheet exposures;	
17. Off-balance sheet exposure at gross notional amount	3,35,879.44
18. (Adjustments for conversion to credit equivalent amount)	(2,57,907.75)
19. Off-balance sheet items (sum of lines 17 and 18)	77,971.69
Capital and total exposures	
20. Tier 1 capital	91,357.72
21. Total exposures (sum of lines 3,11,16 and 19)	3,98,429.48
22. Basel III leverage ratio (per cent)	22.93

