

**TABLE DF-18 - Leverage Ratio Common Disclosure Template as on December 31, 2023**

Currency INR Million

Particulars	December-23
<b>On-balance sheet exposures;</b>	
1. On-balance sheet items (excluding derivatives and SFTs, but including collateral)	3,69,137.60
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>3,69,137.60</b>
<b>Derivative exposures;</b>	
4. Replacement cost associated with all derivatives transactions (i.e. net of eligible cash variation margin)	18,416.19
5. Add-on amounts for PFE associated with all derivatives transactions	58,262.57
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>	
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>76,678.76</b>
<b>Securities financing transaction exposures;</b>	
12. Gross SFT assets (with no recognition of netting), after adjusting for sale accounting transactions	39,086.51
13. (Netted amounts of cash payables and cash receivables of gross SFT assets)	-
14. CCR exposure for SFT assets	-
15. Agent transaction exposures	-
<b>16. Total securities financing transaction exposures (sum of lines 12 to 15)</b>	<b>39,086.51</b>
<b>Other off-balance sheet exposures;</b>	
17. Off-balance sheet exposure at gross notional amount	5,61,668.39
18. (Adjustments for conversion to credit equivalent amount)	(4,59,057.39)
<b>19. Off-balance sheet items (sum of lines 17 and 18)</b>	<b>1,02,611.00</b>
<b>Capital and total exposures</b>	
20. Tier 1 capital	98,880.14
<b>21. Total exposures (sum of lines 3,11,16 and 19)</b>	<b>5,87,513.87</b>
<b>22. Basel III leverage ratio (per cent)</b>	<b>16.83</b>

