

**DISCLOSURES UNDER PILLAR-3-MARKET DISCIPLINE OF BASEL-III-
 LEVERAGE RATIO FOR THE QUARTER ENDED 31st DECEMBER 2015**

TABEL DF-18: LEVERAGE RATIO COMMON DISCLOSURE TEMPLATE AT THE QUARTER ENDED DECEMBER-2015

Particulars	(Rs. In Lacs)
	Amount Dec-15
On-balance sheet exposures	
1. On-balance sheet items (excluding derivatives and SFTs, but including collateral)	799,149.09
2. (Asset amounts deducted in determining Basel III Tier 1 capital)	(168.60)
3. Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	798,980.49
Derivative exposures	
4. Replacement cost associated with all derivatives transactions (i.e. net of eligible cash variation margin)	26,971.56
5. Add-on amounts for PFE associated with all derivatives transactions	90,364.41
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)	117,335.98
Securities financing transaction exposures	
12. Gross SFT assets (with no recognition of netting), after adjusting for sale accounting transactions	-
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)	0.00
Other off-balance sheet exposures	
17. Off-balance sheet exposure at gross notional amount	540,208.51
18. (Adjustments for conversion to credit equivalent amount)	(473,767.25)
19. Off-balance sheet items (sum of lines 17 and 18)	66,441.26
Capital and total exposures	
20. Tier 1 capital	359,339.13
21. Total exposures (sum of lines 3,11,16 and 19)	982,757.73
Leverage ratio	
22. Basel III leverage ratio (per cent)	36.56%