

**TABEL DF-18: LEVERAGE RATIO COMMON DISCLOSURE TEMPLATE AT THE QUARTER ENDED DECEMBER -2018**

(Rs. In Millions)

Particulars	
	December-18
<b>On-balance sheet exposures</b>	
1. On-balance sheet items (excluding derivatives and SFTs, but including collateral)	129,752.19
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>129,752.19</b>
<b>Derivative exposures</b>	
4. Replacement cost associated with all derivatives transactions (i.e. net of eligible cash variation margin)	5,237.69
5. Add-on amounts for PFE associated with all derivatives transactions	17,352.81
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>22,590.50</b>
<b>Securities financing transaction exposures</b>	
12. Gross SFT assets (with no recognition of netting), after adjusting for sale accounting transactions	22,248.41
13. (Netted amounts of cash payables and cash receivables of gross SFT assets)	
14. CCR exposure for SFT assets	143.24
15. Agent transaction exposures	
<b>16. Total securities financing transaction exposures (sum of lines 12 to 15)</b>	<b>22,391.65</b>
<b>Other off-balance sheet exposures</b>	
17. Off-balance sheet exposure at gross notional amount	160,533.85
18. (Adjustments for conversion to credit equivalent amount)	(128,550.68)
<b>19. Off-balance sheet items (sum of lines 17 and 18)</b>	<b>31,983.17</b>
<b>Capital and total exposures</b>	
20. Tier 1 capital	38,101.21
<b>21. Total exposures (sum of lines 3,11,16 and 19)</b>	<b>206,717.51</b>
<b>Leverage ratio</b>	
<b>22. Basel III leverage ratio (per cent)</b>	<b>18.43%</b>