

TABLE DF-18 - Leverage Ratio Common Disclosure Template as on December 31, 2022

Currency INR Million

Particulars	December-22
On-balance sheet exposures;	
1. On-balance sheet items (excluding derivatives and SFTs, but including collateral)	2,80,907.16
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)	2,80,907.16
Derivative exposures;	
4. Replacement cost associated with all derivatives transactions (i.e. net of eligible cash variation margin)	22,949.94
5. Add-on amounts for PFE associated with all derivatives transactions	33,603.27
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)	56,553.21
Securities financing transaction exposures;	
12. Gross SFT assets (with no recognition of netting), after adjusting for sale accounting transactions	22,987.78
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)	22,987.78
Other off-balance sheet exposures;	
17. Off-balance sheet exposure at gross notional amount	4,62,930.93
18. (Adjustments for conversion to credit equivalent amount)	(3,61,060.49)
19. Off-balance sheet items (sum of lines 17 and 18)	1,01,870.44
Capital and total exposures	
20. Tier 1 capital	95,014.00
21. Total exposures (sum of lines 3,11,16 and 19)	4,62,318.59
22. Basel III leverage ratio (per cent)	20.55

