Leverage Ratio Disclosure as on December 31, 2015

Table 1- Summary comparison of Accounting Assets vs. Leverage Ratio exposure measure		
S. No.	**Particulars**	**Amount (Rs. In Million)**
1	Total consolidated assets as per published financial statements	19620.93
2	Adjustment for investments in banking, financial, insurance or commercial entities that are consolidated for accounting purposes but outside the scope of regulatory consolidation	NIL
3	Adjustment for fiduciary assets recognised on the balance sheet pursuant to the operative accounting framework but excluded from the leverage ratio exposure measure	NIL
4	Adjustments for derivative financial instruments	NIL
5	Adjustment for securities financing transactions (i.e. repos and similar secured lending)	NIL
6	Adjustment for off-balance sheet items (i.e. conversion to credit equivalent amounts of off- balance sheet exposures)	NIL
7	Other adjustments	NIL
8	Leverage ratio exposure	19620.93

Table 2- Leverage ratio common disclosure template		
S. No.	**Item**	**Leverage ratio framework**
On-balance sheet exposures		
1	On-balance sheet items (excluding derivatives and SFTs, but including collateral)	19610.34
2	(Asset amounts deducted in determining Basel III Tier 1 capital)	10.59
3	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	19620.93
Derivative exposures		
4	Replacement cost associated with all derivatives transactions (i.e. net of eligible cash variation margin)	NIL
5	Add-on amounts for PFE associated with all derivatives transactions	NIL
6	Gross-up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the operative accounting framework	NIL
7	(Deductions of receivables assets for cash variation margin provided in derivatives transactions)	NIL
8	(Exempted CCP leg of client-cleared trade exposures)	NIL
9	Adjusted effective notional amount of written credit derivatives	NIL
10	(Adjusted effective notional offsets and add-on deductions for written credit derivatives)	NIL
11	Total derivative exposures (sum of lines 4 to 10)	NIL
Securities financing transaction exposures		
12	Gross SFT assets (with no recognition of netting), after adjusting for sale accounting transactions	NIL
13	(Netted amounts of cash payables and cash receivables of gross SFT assets)	NIL
14	CCR exposure for SFT assets	NIL
15	Agent transaction exposures	NIL
16	Total securities financing transaction exposures (sum of lines 12 to 15)	NIL
Other off-balance sheet exposures		
17	Off-balance sheet exposure at gross notional amount	NIL
18	(Adjustments for conversion to credit equivalent amounts)	NIL
19	Off-balance sheet items (sum of lines 17 and 18)	NIL
Capital and total exposures		
20	Tier 1 capital	10309.92
21	Total exposures (sum of lines 3, 11, 16 and 19)	19620.93
Leverage ratio		
22	Basel III leverage ratio	52.55