

Table DF 17 - Summary comparison of accounting assets vs. leverage ratio exposure measure as of March 31, 2016		
	Item	(Rs. in Million)
1	Total consolidated assets as per published financial statements	134,016.57
2	Adjustment for investments in banking, financial, insurance or commercial entities that are consolidated for accounting purposes but outside the scope of regulatory consolidation	-
3	Adjustment for fiduciary assets recognised on the balance sheet pursuant to the operative accounting framework but excluded from the leverage ratio exposure measure	-
4	Adjustments for derivative financial instruments	(58,000.58)
5	Adjustment for securities financing transactions (i.e. repos and similar secured lending)	-
6	Adjustment for off-balance sheet items (i.e. conversion to credit equivalent amounts of off- balance sheet exposures)	208,624.28
7	Other adjustments	-
8	Leverage ratio exposure	284,640.28

Table DF-18: Leverage ratio common disclosure template as of March 31, 2016		
	Item	(Rs. in Million)
<b>On-balance sheet exposures</b>		
1.00	On-balance sheet items (excluding derivatives and SFTs, but including collateral)	76,016.00
2.00	(Asset amounts deducted in determining Basel III Tier 1 capital)	-
3.00	<b>Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)</b>	<b>76,016.00</b>
<b>Derivative exposures</b>		
4.00	Replacement cost associated with all derivatives transactions (i.e. net of eligible cash variation margin)	56,217.52
5.00	Add-on amounts for PFE associated with all derivatives transactions	104,151.64
6.00	Gross-up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the operative accounting framework	-
7.00	(Deductions of receivables assets for cash variation margin provided in derivatives transactions)	-
8.00	(Exempted CCP leg of client-cleared trade exposures)	-
9.00	Adjusted effective notional amount of written credit derivatives	-
10.00	(Adjusted effective notional offsets and add-on deductions for written credit derivatives)	-
11.00	<b>Total derivative exposures (sum of lines 4 to 10)</b>	<b>160,369.16</b>
<b>Securities financing transaction exposures</b>		
12.00	Gross SFT assets (with no recognition of netting), after adjusting for sale accounting transactions	-
13.00	(Netted amounts of cash payables and cash receivables of gross SFT assets)	-
14.00	CCR exposure for SFT assets	-
15.00	Agent transaction exposures	-
16.00	<b>Total securities financing transaction exposures (sum of lines 12 to 15)</b>	<b>-</b>
<b>Other off-balance sheet exposures</b>		
17.00	Off-balance sheet exposure at gross notional amount	84,193.55
18.00	(Adjustments for conversion to credit equivalent amounts)	(35,938.43)
19.00	<b>Off-balance sheet items (sum of lines 17 and 18)</b>	<b>48,255.12</b>
<b>Capital and total exposures</b>		
20.00	Tier 1 capital	19,476.75
21.00	Total exposures (sum of lines 3, 11, 16 and 19)	284,640.28
<b>Leverage ratio</b>		
22	Basel III leverage ratio	6.84%