

D-SIB Assessment Exercise (As per the CBSL Direction No. 10 of 2019)

	Group 2024 Rs. (000)	Group 2023 Rs. (000)
Size Indicator		
Section 1 - Total Exposures		
Total exposures measure	3,386,553,765	3,152,965,394
Interconnectedness Indicators		
Section 2 - Intra-Financial System Assets		
a. Funds deposited with or lent to other financial institutions (including unused portion of committed lines extended) (i + ii)	186,868,683	205,576,695
(i) Funds deposited	153,652,159	187,063,339
(ii) Lending	33,216,524	18,513,356
b. Holdings of securities issued by other financial institutions	1,389,076	1,832,374
c. Net positive current exposure of securities financing transactions (SFTs) with other financial institutions	2,276,806	1,401,357
d. Over-the-counter (OTC) derivatives with other financial institutions that have a net positive mark to market value	4,908,173	6,562,195
Intra-financial system assets (a + b + c + d)	195,442,738	215,372,621
Section 3 - Intra-Financial System Liabilities		
a. Funds deposited by or borrowed from other financial institutions (including unused portion of committed lines obtained)	72,404,515	88,227,496
(i) Funds deposited	40,504,902	36,812,391
(ii) Borrowings	31,899,613	51,415,105
b. Net negative current exposure of securities financing transactions with other financial institutions	-	(11,863)
c. Over-the-counter derivatives with other financial institutions that have a net negative mark to market value	908,662	2,218,087
Intra-financial system liabilities (a + b + c)	73,313,177	90,433,720
Section 4 - Securities Outstanding		
Securities outstanding	55,878,920	35,878,920
Substitutability/Financial Institution Infrastructure Indicators		
Section 5 - Payments made in the reporting year (excluding intragroup payments)		
Payments activity	15,616,748,069	14,815,154,461
Section 6 - Assets Under Custody		
Assets under custody	11,093,388	7,437,330
Section 7 - Underwritten Transactions in Debt and Equity Markets		
Underwriting activity	-	-
Section 8 - Trading Volume		
a. Number of shares or securities ('000)	17,222	2,637
b. Value of the transactions	852,985	277,043
Complexity indicators		
Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives		
OTC derivatives	218,933,574	224,617,055
Section 10 - Level 2 Assets		
Level 2 assets	75,586,435	66,014,124
Section 11 - Financial assets measured at FVOCI & FVTPL		
a. debt instruments	389,623,299	314,431,101
b. equity securities	5,272,442	2,751,524
c. derivatives	4,264,271	7,226,484
Financial assets measured at FVOCI & FVTPL (a+b+c)	399,160,012	324,409,109
Section 12 - Cross-Jurisdictional Liabilities		
Cross-jurisdictional liabilities (excluding derivatives and intragroup liabilities)	169,211,581	191,078,219
Section 13 - Cross-Jurisdictional Claims		
Cross-jurisdictional claims (excluding derivatives and intragroup claims)	229,242,134	172,645,435