

Basel III Disclosure Liquidity Coverage Ratio

(Rs. million)

		Q3 FY 2019-20	
		Total Unweighted Value (average)	Total Weighted Value (average)
High Quality Liquid Assets			
1	Total High Quality Liquid Assets (HQLA)		62,123.2
Cash Outflows			
2	Retail deposits and deposits from small business customers, of which:	1,66,775.9	15,922.9
(i)	Stable Deposits	15,093.4	754.6
(ii)	Less Stable Deposits	1,51,682.5	15,168.3
3	Unsecured wholesale funding, of which:	70,472.6	40,512.6
(i)	Operational deposits (all counterparties)	1.9	1.9
(ii)	Non-operational deposits (all counterparties)	49,933.3	19,973.3
(iii)	Unsecured debt	20,537.4	20,537.4
4	Secured wholesale funding		0.0
5	Additional requirements, of which	55,154.7	20,753.0
(i)	Outflows related to derivative exposures and other collateral requirements	17,784.2	17,784.2
(ii)	Outflows related to loss of funding on debt products	0.0	0.0
(iii)	Credit and liquidity facilities	37,370.5	2,968.8
6	Other contractual funding obligations	5,501.9	5,502.0
7	Other contingent funding obligations	20,946.9	769.4
8	Total Cash Outflows		83,459.9
Cash Inflows			
9	Secured lending (e.g. reverse repos)	4,476.7	0.0
10	Inflows from fully performing exposures	10,284.6	7,627.9
11	Other cash inflows	21,314.3	18,172.3
12	Total Cash Inflows	36,075.6	25,800.2
			Total Adjusted Value
TOTAL HQLA			62,123.2
Total Net Cash Outflows			57,659.7
Liquidity Coverage Ratio (%)			107.74%