

Basel III Disclosure Liquidity Coverage Ratio

(Rs. million)

		Q1 FY 2019-20	
		Total Unweighted Value (average)	Total Weighted Value (average)
High Quality Liquid Assets			
1	Total High Quality Liquid Assets (HQLA)		57,328.4
Cash Outflows			
2	Retail deposits and deposits from small business customers, of which:	1,38,474.7	13,381.8
(i)	Stable Deposits	15,055.2	769.4
(ii)	Less Stable Deposits	1,23,419.4	12,612.4
3	Unsecured wholesale funding, of which:	74,695.5	42,971.2
(i)	Operational deposits (all counterparties)	139.7	142.6
(ii)	Non-operational deposits (all counterparties)	54,434.9	22,260.0
(iii)	Unsecured debt	20,120.9	20,568.6
4	Secured wholesale funding		0.0
5	Additional requirements, of which	60,672.3	27,844.4
(i)	Outflows related to derivative exposures and other collateral requirements	24,460.4	24,921.1
(ii)	Outflows related to loss of funding on debt products	0.0	0.0
(iii)	Credit and liquidity facilities	36,211.9	2,923.3
6	Other contractual funding obligations	3,983.6	4,080.4
7	Other contingent funding obligations	21,258.8	792.8
8	Total Cash Outflows		89,070.7
Cash Inflows			
9	Secured lending (e.g. reverse repos)	2,290.6	0.0
10	Inflows from fully performing exposures	11,083.9	8,791.6
11	Other cash inflows	28,316.2	25,731.3
12	Total Cash Inflows	41,690.6	34,522.9
			Total Adjusted Value
TOTAL HQLA			57,328.4
Total Net Cash Outflows			54,547.8
Liquidity Coverage Ratio (%)			105.10%