

## Basel III Disclosure Liquidity Coverage Ratio

(Rs. Million)

		Q1 FY 2017-18		Q2 FY 2017-18		Q3 FY 2017-18		Q4 FY 2017-18	
		Total Unweighted Value (average)	Total Weighted Value (average)	Total Unweighted Value (average)	Total Weighted Value (average)	Total Unweighted Value (average)	Total Weighted Value (average)	Total Unweighted Value (average)	Total Weighted Value (average)
<b>High Quality Liquid Assets</b>									
1	Total High Quality Liquid Assets (HQLA)		30,923.7		30,514.0		31,912.7		34,239.3
<b>Cash Outflows</b>									
2	Retail deposits and deposits from small business customers, of which:	96,943.4	9,015.6	99,380.9	9,259.9	1,00,232.0	9,329.2	1,03,514.4	9,640.5
(i)	Stable Deposits	13,575.9	678.8	13,564.3	678.2	13,877.5	693.9	14,217.5	710.9
(ii)	Less Stable Deposits	83,367.6	8,336.8	85,816.6	8,581.7	86,354.6	8,635.4	89,296.9	8,929.6
3	Unsecured wholesale funding, of which:	16,338.0	10,798.2	14,659.0	10,390.5	17,211.1	12,467.4	17,256.5	11,954.6
(i)	Operational deposits (all counterparties)	3,473.2	868.3	1,123.5	280.8	1,051.3	262.8	1,006.7	251.7
(ii)	Non-operational deposits (all counterparties)	4,891.6	1,956.7	5,709.5	2,283.8	6,592.0	2,636.8	7,578.0	3,031.2
(iii)	Unsecured debt	7,973.3	7,973.3	7,826.0	7,826.0	9,567.8	9,567.8	8,671.7	8,671.7
4	Secured wholesale funding		0.0		0.0		0.0		0.0
5	Additional requirements, of which	35,500.1	11,804.3	34,359.3	7,591.3	35,103.6	9,336.1	48,259.7	17,973.1
(i)	Outflows related to derivative exposures and other collateral requirements	9,847.8	9,847.8	5,300.3	5,300.3	7,182.1	7,182.1	15,288.9	15,288.9
(ii)	Outflows related to loss of funding on debt products	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
(iii)	Credit and liquidity facilities	25,652.3	1,956.5	29,058.9	2,291.0	27,921.5	2,154.0	32,970.8	2,684.2
6	Other contractual funding obligations	369.6	369.6	861.7	861.7	1,209.8	1,209.8	1,485.1	1,485.1
7	Other contingent funding obligations	14,932.5	495.6	13,886.2	439.9	15,055.3	488.5	16,734.5	540.2
8	<b>Total Cash Outflows</b>		32,483.3		28,543.3		32,831.1		41,593.4
<b>Cash Inflows</b>									
9	Secured lending (e.g. reverse repos)	1,859.3	0.0	335.2	0.0	1,210.7	0.0	4,118.8	0.0
10	Inflows from fully performing exposures	7,023.1	5,439.3	7,279.4	5,521.5	7,307.2	5,520.1	8,240.5	6,282.9
11	Other cash inflows	11,094.5	10,028.3	6,619.4	5,608.4	8,506.5	7,380.2	16,807.3	15,583.6
12	<b>Total Cash Inflows</b>	19,977.0	15,467.6	14,234.1	11,129.9	17,024.3	12,900.4	29,166.6	21,866.4
			<b>Total Adjusted Value</b>		<b>Total Adjusted Value</b>		<b>Total Adjusted Value</b>		<b>Total Adjusted Value</b>
<b>TOTAL HQLA</b>			30,923.7		30,514.0		31,912.7		34,239.3
<b>Total Net Cash Outflows</b>			17,015.7		17,413.4		19,930.7		19,727.0
<b>Liquidity Coverage Ratio (%)</b>			181.74%		175.23%		160.12%		173.57%