

DCB BANK

Basel III Disclosure Liquidity Coverage Ratio

(Rs. Million)

		Q2 FY 2018-19	
		Total Unweighted Value (average)	Total Weighted Value (average)
High Quality Liquid Assets			
1	Total High Quality Liquid Assets (HQLA)		39,302.6
Cash Outflows			
2	Retail deposits and deposits from small business customers, of which:	1,12,369.4	10,513.4
(i)	Stable Deposits	14,468.9	723.4
(ii)	Less Stable Deposits	97,900.5	9,790.0
3	Unsecured wholesale funding, of which:	20,489.3	13,107.1
(i)	Operational deposits (all counterparties)	119.1	29.8
(ii)	Non-operational deposits (all counterparties)	12,154.9	4,862.0
(iii)	Unsecured debt	8,215.3	8,215.3
4	Secured wholesale funding		0.0
5	Additional requirements, of which	64,708.0	29,785.7
(i)	Outflows related to derivative exposures and other collateral requirements	26,880.1	26,880.1
(ii)	Outflows related to loss of funding on debt products	0.0	0.0
(iii)	Credit and liquidity facilities	37,827.9	2,905.6
6	Other contractual funding obligations	3,482.1	3,482.1
7	Other contingent funding obligations	17,240.7	548.0
8	Total Cash Outflows		57,436.3
Cash Inflows			
9	Secured lending (e.g. reverse repos)	854.5	0.0
10	Inflows from fully performing exposures	8,421.6	6,013.1
11	Other cash inflows	30,873.1	27,976.0
12	Total Cash Inflows	40,149.2	33,989.0
			Total Adjusted Value
TOTAL HQLA			39,302.6
Total Net Cash Outflows			23,447.3
Liquidity Coverage Ratio (%)			167.62%