

BASEL III DISCLOSURES LIQUIDITY COVERAGE RATIO

(₹ million)

		September 30, 2016	
		Total Unweighted Value (average)	Total Weighted Value (average)
High Quality Liquid Assets			
1	Total High Quality Liquid Assets (HQLA)		26,467.9
Cash Outflows			
2	Retail deposits and deposits from small business customers, of which:	85,980.6	8,071.4
(i)	Stable Deposits	10,533.0	526.6
(ii)	Less Stable Deposits	75,447.6	7,544.8
3	Unsecured wholesale funding, of which:	9,534.9	7,326.6
(i)	Operational deposits (all counterparties)	1.8	0.4
(ii)	Non-operational deposits (all counterparties)	3,678.2	1,471.3
(iii)	Unsecured debt	5,854.9	5,854.9
4	Secured wholesale funding		0.0
5	Additional requirements, of which	37,469.2	12,180.8
(i)	Outflows related to derivative exposures and other collateral requirements	10,048.6	10,048.6
(ii)	Outflows related to loss of funding on debt products	0.0	0.0
(iii)	Credit and liquidity facilities	27,420.6	2,132.2
6	Other contractual funding obligations	1,326.7	1,326.7
7	Other contingent funding obligations	12,879.2	403.1
8	Total Cash Outflows		29,308.6
Cash Inflows			
9	Secured lending (e.g. reverse repos)	316.7	0.0
10	Inflows from fully performing exposures	5,951.1	4,681.0
11	Other cash inflows	12,598.8	10,132.1
12	Total Cash Inflows	18,866.6	14,813.1
			Total Adjusted Value
21	TOTAL HQLA		26,467.9
22	Total Net Cash Outflows		14,495.5
23	Liquidity Coverage Ratio (%)		182.59%