

Basel III Disclosure Liquidity Coverage Ratio

(Rs. million)

		Q1 FY 2021-22	
		Total Unweighted Value (average)	Total Weighted Value (average)
High Quality Liquid Assets			
1	Total High Quality Liquid Assets (HQLA)		85,432.9
Cash Outflows			
2	Retail deposits and deposits from small business customers, of which:	204,599.0	17,000.4
(i)	Stable Deposits	69,191.2	3,459.6
(ii)	Less Stable Deposits	135,407.8	13,540.8
3	Unsecured wholesale funding, of which:	67,244.0	42,845.1
(i)	Operational deposits (all counterparties)	0.0	0.0
(ii)	Non-operational deposits (all counterparties)	40,664.9	16,266.0
(iii)	Unsecured debt	26,579.1	26,579.1
4	Secured wholesale funding		0.0
5	Additional requirements, of which	43,852.0	11,121.5
(i)	Outflows related to derivative exposures and other collateral requirements	8,798.6	8,798.6
(ii)	Outflows related to loss of funding on debt products	0.0	0.0
(iii)	Credit and liquidity facilities	35,053.4	2,322.9
6	Other contractual funding obligations	7,424.1	7,424.1
7	Other contingent funding obligations	24,757.9	965.2
8	Total Cash Outflows		79,356.3
Cash Inflows			
9	Secured lending (e.g. reverse repos)	12,618.6	0.0
10	Inflows from fully performing exposures	6,825.0	6,352.6
11	Other cash inflows	12,204.7	9,637.7
12	Total Cash Inflows	31,648.3	15,990.3
			Total Adjusted Value
TOTAL HQLA			85,432.9
Total Net Cash Outflows			63,366.0
Liquidity Coverage Ratio (%)			134.82%