

Basel III Disclosure Liquidity Coverage Ratio

(Rs. million)

		Q1 FY 2023-24	
		Total Unweighted Value (Average)	Total Weighted Value (Average)
High Quality Liquid Assets			
1	Total High Quality Liquid Assets (HQLA)		106,403.5
Cash Outflows			
2	Retail deposits and deposits from small business customers, of which:	270,843.5	23,334.6
(i)	Stable Deposits	74,994.4	3,749.7
(ii)	Less Stable Deposits	195,849.1	19,584.9
3	Unsecured wholesale funding, of which:	83,469.8	60,996.4
(i)	Operational deposits (all counterparties)	0.0	0.0
(ii)	Non-operational deposits (all counterparties)	37,455.6	14,982.2
(iii)	Unsecured debt	46,014.2	46,014.2
4	Secured wholesale funding		0.0
5	Additional requirements, of which	58,915.7	15,428.3
(i)	Outflows related to derivative exposures and other collateral requirements	10,891.9	10,891.9
(ii)	Outflows related to loss of funding on debt products	0.0	0.0
(iii)	Credit and liquidity facilities	48,023.8	4,536.4
6	Other contractual funding obligations	7,287.4	7,287.4
7	Other contingent funding obligations	16,365.0	530.8
8	Total Cash Outflows		107,577.5
Cash Inflows			
9	Secured lending (e.g. reverse repos)	823.8	0.0
10	Inflows from fully performing exposures	11,818.6	8,396.2
11	Other cash inflows	13,934.8	11,610.4
12	Total Cash Inflows	26,577.2	20,006.6
			Total Adjusted Value
TOTAL HQLA			106,403.5
Total Net Cash Outflows			87,570.9
Liquidity Coverage Ratio (%)			121.51%