

Basel III Disclosure Liquidity Coverage Ratio

(Rs. million)

		Q2 FY 2021-22	
		Total Unweighted Value (average)	Total Weighted Value (average)
High Quality Liquid Assets			
1	Total High Quality Liquid Assets (HQLA)		90,176.9
Cash Outflows			
2	Retail deposits and deposits from small business customers, of which:	210,459.5	17,551.4
(i)	Stable Deposits	69,891.3	3,494.6
(ii)	Less Stable Deposits	140,568.2	14,056.8
3	Unsecured wholesale funding, of which:	72,123.5	47,009.5
(i)	Operational deposits (all counterparties)	0.0	0.0
(ii)	Non-operational deposits (all counterparties)	41,856.7	16,742.7
(iii)	Unsecured debt	30,266.8	30,266.8
4	Secured wholesale funding		0.0
5	Additional requirements, of which	45,319.2	10,839.4
(i)	Outflows related to derivative exposures and other collateral requirements	8,082.0	8,082.0
(ii)	Outflows related to loss of funding on debt products	0.0	0.0
(iii)	Credit and liquidity facilities	37,237.2	2,757.4
6	Other contractual funding obligations	6,753.7	6,753.7
7	Other contingent funding obligations	15,933.8	525.2
8	Total Cash Outflows		82,679.2
Cash Inflows			
9	Secured lending (e.g. reverse repos)	16,196.1	0.0
10	Inflows from fully performing exposures	6,628.2	6,226.2
11	Other cash inflows	11,704.3	8,825.1
12	Total Cash Inflows	34,528.6	15,051.3
			Total Adjusted Value
TOTAL HQLA			90,176.9
Total Net Cash Outflows			67,627.9
Liquidity Coverage Ratio (%)			133.34%