

Basel III Disclosure Liquidity Coverage Ratio

(Rs. million)

		Q2 FY 2022-23	
		Total Unweighted Value (Average)	Total Weighted Value (Average)
High Quality Liquid Assets			
1	Total High Quality Liquid Assets (HQLA)		90,230.4
Cash Outflows			
2	Retail deposits and deposits from small business customers, of which:	235,743.1	19,962.3
(i)	Stable Deposits	72,240.0	3,612.0
(ii)	Less Stable Deposits	163,503.1	16,350.3
3	Unsecured wholesale funding, of which:	76,913.4	45,725.2
(i)	Operational deposits (all counterparties)	0.0	0.0
(ii)	Non-operational deposits (all counterparties)	51,980.4	20,792.2
(iii)	Unsecured debt	24,933.0	24,933.0
4	Secured wholesale funding		0.0
5	Additional requirements, of which	72,692.7	34,257.6
(i)	Outflows related to derivative exposures and other collateral requirements	30,063.3	30,063.3
(ii)	Outflows related to loss of funding on debt products	0.0	0.0
(iii)	Credit and liquidity facilities	42,629.4	4,194.3
6	Other contractual funding obligations	6,139.1	6,139.1
7	Other contingent funding obligations	16,654.6	562.1
8	Total Cash Outflows		106,646.3
Cash Inflows			
9	Secured lending (e.g. reverse repos)	1,332.7	0.0
10	Inflows from fully performing exposures	14,271.9	11,343.1
11	Other cash inflows	32,661.7	30,545.3
12	Total Cash Inflows	48,266.3	41,888.4
			Total Adjusted Value
TOTAL HQLA			90,230.4
Total Net Cash Outflows			64,757.9
Liquidity Coverage Ratio (%)			139.33%