

Basel III Disclosure Liquidity Coverage Ratio

(Rs. million)

		Q1 FY 2022-23		Q2 FY 2022-23		Q3 FY 2022-23		Q4 FY 2022-23	
		Total Unweighted Value (average)	Total Weighted Value (average)	Total Unweighted Value (average)	Total Weighted Value (average)	Total Unweighted Value (average)	Total Weighted Value (average)	Total Unweighted Value (average)	Total Weighted Value (average)
High Quality Liquid Assets									
1	Total High Quality Liquid Assets (HQLA)		93,018.3		90,230.4		91,913.1		100,113.9
Cash Outflows									
2	Retail deposits and deposits from small business customers, of which:	229,129.0	19,325.7	235,743.1	19,962.3	243,266.6	20,644.7	257,273.6	21,859.1
(i)	Stable Deposits	71,744.0	3,587.2	72,240.0	3,612.0	73,638.5	3,681.9	77,365.7	3,868.3
(ii)	Less Stable Deposits	157,385.0	15,738.5	163,503.1	16,350.3	169,628.1	16,962.8	179,907.9	17,990.8
3	Unsecured wholesale funding, of which:	75,593.8	47,084.6	76,913.4	45,725.2	82,058.8	50,659.8	88,712.1	55,815.6
(i)	Operational deposits (all counterparties)	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
(ii)	Non-operational deposits (all counterparties)	47,515.4	19,006.2	51,980.4	20,792.2	52,331.7	20,932.7	54,827.5	21,931.0
(iii)	Unsecured debt	28,078.4	28,078.4	24,933.0	24,933.0	29,727.1	29,727.1	33,884.6	33,884.6
4	Secured wholesale funding		0.0		0.0		0.0		0.0
5	Additional requirements, of which	58,669.5	22,450.3	72,692.7	34,257.6	67,895.0	32,952.4	65,510.2	28,218.5
(i)	Outflows related to derivative exposures and other collateral requirements	18,416.3	18,416.3	30,063.3	30,063.3	29,015.5	29,015.5	24,285.0	24,285.0
(ii)	Outflows related to loss of funding on debt products	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
(iii)	Credit and liquidity facilities	40,253.2	4,034.0	42,629.4	4,194.3	38,879.5	3,936.9	41,225.2	3,933.6
6	Other contractual funding obligations	6,676.6	6,676.6	6,139.0	6,139.0	7,955.5	7,955.5	6,527.6	6,527.6
7	Other contingent funding obligations	20,679.4	749.0	16,654.6	562.1	16,099.2	530.1	16,525.9	543.9
8	Total Cash Outflows		96,286.2		106,646.2		112,742.5		112,964.7
Cash Inflows									
9	Secured lending (e.g. reverse repos)	9,736.2	0.0	1,332.7	0.0	15.1	0.0	870.6	0.0
10	Inflows from fully performing exposures	15,838.2	12,752.9	14,271.9	11,343.1	14,772.3	11,525.0	15,026.1	11,198.0
11	Other cash inflows	21,076.7	18,901.4	32,661.7	30,545.3	32,107.8	29,760.0	26,801.4	24,744.4
12	Total Cash Inflows	46,651.1	31,654.3	48,266.3	41,888.4	46,895.2	41,285.0	42,698.1	35,942.4
			Total Adjusted Value		Total Adjusted Value		Total Adjusted Value		Total Adjusted Value
	TOTAL HQLA		93,018.3		90,230.4		91,913.1		100,113.9
	Total Net Cash Outflows		64,631.9		64,757.8		71,457.5		77,022.3
	Liquidity Coverage Ratio (%)		143.92%		139.33%		128.63%		129.98%