



## BASEL III DISCLOSURE - LIQUIDITY COVERAGE RATIO : Qtr Jun 30, 2020

(Rs in Crores)

	Total Unweighted Value (Average)	Total Weighted Value (Average)
<b>High Quality Liquid Assets</b>		
1	Total High Quality Liquid Assets (HQLA)	54,927.66
<b>Cash Outflows</b>		
2	Retail deposits and deposits from small business customers, of which:	
(i)	Stable deposits	428.36
(ii)	Less Stable deposits	5,411.92
3	Unsecured wholesale funding, of which:	
(i)	Operational deposits (all counterparties)	-
(ii)	Non-Operational deposits (all counterparties)	42,421.96
(iii)	Unsecured debt	
4	Secured wholesale funding	-
5	Additional requirements, of which:	
(i)	Outflows related to derivatives exposure and other collateral requirement	3,017.08
(ii)	Outflows related to loss of funding on debt products	
(iii)	Credit and liquidity facilities	
6	Other contractual funding obligations	6,262.67
7	Other contingent funding obligations	2,626.06
8	<b>Total Cash Outflows</b>	<b>60,168.05</b>
<b>Cash Inflows</b>		
9	Secured lending (e.g. reverse repos)	
10	Inflows from fully performing exposures	15,750.12
11	Other cash inflows	-
12	<b>Total Cash Inflows</b>	<b>15,750.12</b>
		Total Adjusted Value
13	<b>TOTAL HQLA</b>	<b>54,927.66</b>
14	<b>TOTAL NET CASH OUTFLOWS</b>	<b>44,417.93</b>
15	<b>LIQUIDITY COVERAGE RATIO (%)</b>	<b>123.66%</b>

Note: LCR data for quarter ended Jun 30, 2020 have been computed based on simple average of daily observations.