



BASEL III DISCLOSURE - LIQUIDITY COVERAGE RATIO : Qtr Jun 30, 2021

(Rs in Crores)

	Total Unweighted Value (Average)	Total Weighted Value (Average)
High Quality Liquid Assets		
1	Total High Quality Liquid Assets (HQLA)	1,01,195
Cash Outflows		
2	Retail deposits and deposits from small business customers, of which:	
(i)	Stable deposits	286
(ii)	Less Stable deposits	9,248
3	Unsecured wholesale funding, of which:	
(i)	Operational deposits (all counterparties)	-
(ii)	Non-Operational deposits (all counterparties)	61,094
(iii)	Unsecured debt	
4	Secured wholesale funding	-
5	Additional requirements, of which:	
(i)	Outflows related to derivatives exposure and other collateral requirement	4,039
(ii)	Outflows related to loss of funding on debt products	
(iii)	Credit and liquidity facilities	
6	Other contractual funding obligations	4,757
7	Other contingent funding obligations	5,673
8	Total Cash Outflows	85,098
Cash Inflows		
9	Secured lending (e.g. reverse repos)	
10	Inflows from fully performing exposures	15,972
11	Other cash inflows	-
12	Total Cash Inflows	15,972
		Total Adjusted Value
13	TOTAL HQLA	1,01,195
14	TOTAL NET CASH OUTFLOWS	69,127
15	LIQUIDITY COVERAGE RATIO (%)	146.39%

Note: LCR data for quarter ended Jun 30, 2021 have been computed based on simple average of daily observations.