



BASEL III DISCLOSURE - LIQUIDITY COVERAGE RATIO : Qtr Dec. 31, 2022

(Rs in Crores)

		Qtr. ended Dec. 31, 2022	
		Total Unweighted Value (Average)	Total Weighted Value (Average)
High Quality Liquid Assets			
1	Total High Quality Liquid Assets (HQLA)		88,715
Cash Outflows			
2	Retail deposits and deposits from small business customers, of which:	1,30,894	12,724
(i)	Stable deposits	7,305	365
(ii)	Less Stable deposits	1,23,589	12,359
3	Unsecured wholesale funding, of which:		
(i)	Operational deposits (all counterparties)	-	-
(ii)	Non-Operational deposits (all counterparties)	1,28,152	69,827
(iii)	Unsecured debt		
4	Secured wholesale funding		-
5	Additional requirements, of which:		
(i)	Outflows related to derivatives exposure and other collateral requirement	18,339	18,339
(ii)	Outflows related to loss of funding on debt products		
(iii)	Credit and liquidity facilities		
6	Other contractual funding obligations	6,356	6,356
7	Other contingent funding obligations	1,89,070	7,836
8	Total Cash Outflows		1,15,082
Cash Inflows			
9	Secured lending (e.g. reverse repos)	17,654	-
10	Inflows from fully performing exposures	47,824	39,526
11	Other cash inflows	-	-
12	Total Cash Inflows		39,526
			Total Adjusted Value
13	TOTAL HQLA		88,715
14	TOTAL NET CASH OUTFLOWS		75,556
15	LIQUIDITY COVERAGE RATIO (%)		117.42%

Note: LCR data for quarter ended Dec 31, 2022 have been computed based on simple average of daily observations.