



BASEL III DISCLOSURE - LIQUIDITY COVERAGE RATIO : Qtr Sep. 30, 2023

(Rs in Crores)

		Qtr. ended Sep. 30, 2023	
		Total Unweighted Value (Average)	Total Weighted Value (Average)
High Quality Liquid Assets			
1	Total High Quality Liquid Assets (HQLA)		86,241
Cash Outflows			
2	Retail deposits and deposits from small business customers, of which:	1,50,622	14,671
(i)	Stable deposits	7,819	391
(ii)	Less Stable deposits	1,42,803	14,280
3	Unsecured wholesale funding, of which:		
(i)	Operational deposits (all counterparties)	-	-
(ii)	Non-Operational deposits (all counterparties)	1,29,944	70,690
(iii)	Unsecured debt		
4	Secured wholesale funding		-
5	Additional requirements, of which:		
(i)	Outflows related to derivatives exposure and other collateral requirement	18,895	18,895
(ii)	Outflows related to loss of funding on debt products		
(iii)	Credit and liquidity facilities		
6	Other contractual funding obligations	7,065	7,065
7	Other contingent funding obligations	2,00,533	8,468
8	Total Cash Outflows		1,19,789
Cash Inflows			
9	Secured lending (e.g. reverse repos)	5,939	-
10	Inflows from fully performing exposures	54,841	46,002
11	Other cash inflows	-	-
12	Total Cash Inflows		46,002
			Total Adjusted Value
13	TOTAL HQLA		86,241
14	TOTAL NET CASH OUTFLOWS		73,787
15	LIQUIDITY COVERAGE RATIO (%)		116.88%

Note: LCR data for quarter ended Sep 30, 2023 have been computed based on simple average of daily observations.