



BASEL III DISCLOSURE - LIQUIDITY COVERAGE RATIO : Qtr Jun. 30, 2024

(Rs in Crores)

		Qtr. ended Jun. 30, 2024	
		Total Unweighted Value (Average)	Total Weighted Value (Average)
High Quality Liquid Assets			
1	Total High Quality Liquid Assets (HQLA)		1,04,458.71
Cash Outflows			
2	Retail deposits and deposits from small business customers, of which:	1,66,567.86	16,230.27
(i)	Stable deposits	8,530.40	426.52
(ii)	Less Stable deposits	1,58,037.46	15,803.75
3	Unsecured wholesale funding, of which:	1,38,307.59	78,559.22
(i)	Operational deposits (all counterparties)	-	-
(ii)	Non-Operational deposits (all counterparties)	1,38,307.59	78,559.22
(iii)	Unsecured debt	-	-
4	Secured wholesale funding		-
5	Additional requirements, of which:	15,686.52	15,686.52
(i)	Outflows related to derivatives exposure and other collateral requirement	15,686.52	15,686.52
(ii)	Outflows related to loss of funding on debt products	-	-
(iii)	Credit and liquidity facilities	-	-
6	Other contractual funding obligations	14,340.77	14,340.77
7	Other contingent funding obligations	2,11,173.58	8,927.55
8	Total Cash Outflows		1,33,744.33
Cash Inflows			
9	Secured lending (e.g. reverse repos)	8,216.87	-
10	Inflows from fully performing exposures	58,775.88	47,837.35
11	Other cash inflows	-	-
12	Total Cash Inflows		47,837.35
			Total Adjusted Value
13	TOTAL HQLA		1,04,458.71
14	TOTAL NET CASH OUTFLOWS		85,906.98
15	LIQUIDITY COVERAGE RATIO (%)		121.60%

Note: LCR data for quarter ended Jun 30, 2024 have been computed based on simple average of daily observations.