



BASEL III DISCLOSURE - LIQUIDITY COVERAGE RATIO : Qtr Dec 31, 2021

(Rs in Crores)

		Total Unweighted Value (Average)	Total Weighted Value (Average)
High Quality Liquid Assets			
1	Total High Quality Liquid Assets (HQLA)		1,00,866
Cash Outflows			
2	Retail deposits and deposits from small business customers, of which:		
(i)	Stable deposits	6,064	303
(ii)	Less Stable deposits	104,356	10,436
3	Unsecured wholesale funding, of which:		
(i)	Operational deposits (all counterparties)	-	-
(ii)	Non-Operational deposits (all counterparties)	1,26,542	68,750
(iii)	Unsecured debt		
4	Secured wholesale funding		-
5	Additional requirements, of which:		
(i)	Outflows related to derivatives exposure and other collateral requirement	18,850	18,850
(ii)	Outflows related to loss of funding on debt products		
(iii)	Credit and liquidity facilities		
6	Other contractual funding obligations	4,582	4,582
7	Other contingent funding obligations	1,73,003	6,860
8	Total Cash Outflows		1,09,781
Cash Inflows			
9	Secured lending (e.g. reverse repos)	32,050	-
10	Inflows from fully performing exposures	42,401	36,228
11	Other cash inflows	-	-
12	Total Cash Inflows		36,228
			Total Adjusted Value
13	TOTAL HQLA		1,00,866
14	TOTAL NET CASH OUTFLOWS		73,553
15	LIQUIDITY COVERAGE RATIO (%)		137.13%

Note: LCR data for quarter ended Dec 31, 2021 have been computed based on simple average of daily observations.