



## BASEL III DISCLOSURE - LIQUIDITY COVERAGE RATIO : Qtr Sept 30, 2022

(Rs in Crores)

		Qtr. ended Sept 30, 2022	
		Total Unweighted Value (Average)	Total Weighted Value (Average)
<b>High Quality Liquid Assets</b>			
1	Total High Quality Liquid Assets (HQLA)		92,483
<b>Cash Outflows</b>			
2	Retail deposits and deposits from small business customers, of which:	1,21,720	11,817
(i)	Stable deposits	7,102	355
(ii)	Less Stable deposits	1,14,618	11,462
3	Unsecured wholesale funding, of which:		
(i)	Operational deposits (all counterparties)	-	-
(ii)	Non-Operational deposits (all counterparties)	1,27,092	67,546
(iii)	Unsecured debt		
4	Secured wholesale funding		-
5	Additional requirements, of which:		
(i)	Outflows related to derivatives exposure and other collateral requirement	14,947	14,947
(ii)	Outflows related to loss of funding on debt products		
(iii)	Credit and liquidity facilities		
6	Other contractual funding obligations	5,655	5,655
7	Other contingent funding obligations	1,82,874	7,518
8	<b>Total Cash Outflows</b>		<b>1,07,484</b>
<b>Cash Inflows</b>			
9	Secured lending (e.g. reverse repos)	23,927	-
10	Inflows from fully performing exposures	40,636	33,326
11	Other cash inflows	-	-
12	<b>Total Cash Inflows</b>		<b>33,326</b>
			Total Adjusted Value
13	<b>TOTAL HQLA</b>		<b>92,483</b>
14	<b>TOTAL NET CASH OUTFLOWS</b>		<b>74,158</b>
15	<b>LIQUIDITY COVERAGE RATIO (%)</b>		<b>124.71%</b>

*Note: LCR data for half year ended Sept 30, 2022 have been computed based on simple average of daily observations.*