

IndusInd Bank

BASEL III DISCLOSURE - LIQUIDITY COVERAGE RATIO : Qtr Dec 31, 2017

(Rs in Crores)

		Total Unweighted Value (Average)	Total Weighted Value (Average)
High Quality Liquid Assets			
1	Total High Quality Liquid Assets (HQLA)		27,192
Cash Outflows			
2	Retail deposits and deposits from small business customers, of which:		
(i)	Stable deposits	4,326	216
(ii)	Less Stable deposits	33,467	3,347
3	Unsecured wholesale funding, of which:		
(i)	Operational deposits (all counterparties)	-	-
(ii)	Non-Operational deposits (all counterparties)	61,228	31,677
(iii)	Unsecured debt		
4	Secured wholesale funding		
5	Additional requirements, of which:		
(i)	Outflows related to derivatives exposure and other collateral requirement	24,619	24,619
(ii)	Outflows related to loss of funding on debt products	-	-
(iii)	Credit and liquidity facilities	-	-
6	Other contractual funding obligations	767	767
7	Other contingent funding obligations	46,684	1,642
8	Total Cash Outflows		62,267
Cash Inflows			
9	Secured lending (e.g. reverse repos)		
10	Inflows from fully performing exposures	37,998	33,609
11	Other cash inflows	76	38
12	Total Cash Inflows		33,647
			Total Adjusted Value
13	TOTAL HQLA		27,192
14	TOTAL NET CASH OUTFLOWS		28,620
15	LIQUIDITY COVERAGE RATIO (%)		95.01%

Note: LCR data for quarter ended Dec 31, 2017 have been computed based on simple average of daily observations.