



BASEL III DISCLOSURE - LIQUIDITY COVERAGE RATIO : Qtr Dec. 31, 2023

(Rs in Crores)

		Qtr. ended Dec. 31, 2023	
		Total Unweighted Value (Average)	Total Weighted Value (Average)
High Quality Liquid Assets			
1	Total High Quality Liquid Assets (HQLA)		91,898
Cash Outflows			
2	Retail deposits and deposits from small business customers, of which:	1,56,781	15,271
(i)	Stable deposits	8,139	407
(ii)	Less Stable deposits	1,48,641	14,864
3	Unsecured wholesale funding, of which:	1,36,345	72,388
(i)	Operational deposits (all counterparties)	-	-
(ii)	Non-Operational deposits (all counterparties)	1,36,345	72,388
(iii)	Unsecured debt		
4	Secured wholesale funding		-
5	Additional requirements, of which:		
(i)	Outflows related to derivatives exposure and other collateral requirement	19,453	19,453
(ii)	Outflows related to loss of funding on debt products		
(iii)	Credit and liquidity facilities		
6	Other contractual funding obligations	8,673	8,673
7	Other contingent funding obligations	2,07,591	8,781
8	Total Cash Outflows		1,24,566
Cash Inflows			
9	Secured lending (e.g. reverse repos)	4,820	-
10	Inflows from fully performing exposures	59,612	49,301
11	Other cash inflows	-	-
12	Total Cash Inflows		49,301
			Total Adjusted Value
13	TOTAL HQLA		91,898
14	TOTAL NET CASH OUTFLOWS		75,265
15	LIQUIDITY COVERAGE RATIO (%)		122.10%

Note: LCR data for quarter ended Dec 31, 2023 have been computed based on simple average of daily observations.