

Disclosure on Liquidity Coverage Ratio for the Quarter ended June 30, 2023

(All Amounts in Rs. Cr.)

Particulars	Day end Average for quarter ended March 31, 2023		Day end Average for quarter ended June 30, 2023	
	Total Unweighted Value (Average)	Total Weighted Value (Average)	Total Unweighted Value (Average)	Total Weighted Value (Average)
High Quality Liquid Assets				
1) Total High Quality Liquid Assets(HQLA)		28,329.34		34,753.15
Cash Outflows				
2) Retail Deposits and deposits from small business customers, of which:	57,373.37	5,570.73	60,704.43	5,901.97
a) Stable deposits	3,332.05	166.602338	3,369.40	168.470203
b) Less Stable Deposits	54,041.32	5,404.13	57,335.03	5,733.50
3) Unsecured wholesale funding, of which:	21,024.08	15,617.20	19,268.64	13,145.60
a) Operational deposits (all counterparties)	-	-	-	-
b) Non-operational deposits (all counterparties)	21,024.08	15,617.20	19,268.64	13,145.60
c) Unsecured debt	-	-	-	-
4) Secured wholesale funding		0		0
5) Additional Requirements, of Which	4,413.78	965.366497	7,181.04	1994.11518
a) Outflows related to derivative exposures and other collateral requirements	4.1719	4.1719	0.0768839	0.0768839
b) Outflows related to loss of funding on debt products	-	-	-	-
c) Credit and liquidity facilities	4,409.61	961.194597	7,180.96	1994.03829
6) Other contractual funding obligations	2,457.16	2,457.16	3,026.53	3,026.53
7) Other contingent funding obligations	1,655.34	59.4770196	1902.7263	66.8230782
8) TOTAL CASH OUTFLOWS		24,669.95		24,135.05
Cash Inflows				
9) Secured lending	362.596642	-	2250.98742	-
10) Inflows from fully performing exposures	6,784.61	4,269.95	7,649.31	4,807.81
11) Other cash inflows	245.927557	245.927557	317.157119	317.157119
12) Total Cash Inflows	7,393.14	4,515.87	10,217.45	5124.96423
13) TOTAL HQLA		28,329.34		34,753.15
14) TOTAL NET CASH OUTFLOWS		20,154.07		19,010.08
15) LIQUIDITY COVERAGE RATIO (%)		140.56%		182.81%