NSFR Disclosure FOR FY FY2023-24 (Q1)

(Rs. In Crore)

	NSFR COMPONENTS	Unweighted value by residual maturity				Weighted value
		No maturity	< 6 months	6 months to < 1yr	>1yr	
ASF Item						
1	Capital: (2+3)	21558.72	0	0	0	21558.72
2	Regulatory capital	21558.72	0	0	0	21558.72
3	Other capital instruments	0	0	0	0	0
4	Retail deposits and deposits from small business customers: (5+6)	91964.96	59572.87	56832.92	2350.06	191263.29
5	Stable deposits	12177.40	7888.25	7525.45	2350.06	28561.61
6	Less stable deposits	79787.55	51684.62	49307.47	0.00	162701.68
7	Wholesale funding: (8+9)	24729.15	18815.46	17950.07	0.00	30747.34
8	Operational deposits	0.00	0	0	0	0.00
9	Other wholesale funding	24729.15	18815.46	17950.07	0.00	30747.34
10	Other liabilities: (11+12)	2983.29	1932.51	1898.34	0.00	0
11	NSFR derivative liabilities		0	54.71	0	
12	All other liabilities and equity not included in the above categories	2983.29	1932.51	1843.63	0.00	0
13	Total ASF (1+4+7+10)					243569.35
14	Total NSFR high-quality liquid assets (HQLA)					3505.29
15	Deposits held at other financial institutions for operational purposes	409.87	0.00	0.00	0.00	204.94
16	Performing loans and securities: (17+18+19+21+23)	43115.77	29990.70	25285.55	95462.90	139655.63
17	Performing loans to financial institutions secured by Level 1 HQLA	0.00	0.00	0.00	0.00	0.00

NSFR COMPONENTS		Unweighted value by residual maturity				Weighted value
		No maturity	< 6 months	6 months to < 1yr	>1yr	
18	Performing loans to financial institutions secured by non-Level 1 HQLA and unsecured performing loans to financial institutions	0.00	281.06	1653.97	9556.07	10425.21
19	Performing loans to non- financial corporate clients, loans to retail and small business customers, and loans to sovereigns, central banks and PSEs, of which:	43115.77	29709.64	23631.58	50856.92	102818.01
20	With a risk weight of less than or equal to 35% under the Basel II Standardised Approach for credit risk	8555.41	0.00	0.00	10091.48	12120.48
21	Performing residential mortgages, of which:	0.00	0.00	0.00	8599.68	3929.70
22	With a risk weight of less than or equal to 35% under the Basel II Standardised Approach for credit risk	0.00	0.00	0.00	16900.13	10985.09
23	Securities that are not in default and do not qualify as HQLA, including exchange-traded equities	0.00	0.00	0.00	26450.24	22482.70
24	Other assets: (sum of rows 25 to 29)	12537.83	175.76	139.80	16335.45	28909.53
25	Physical traded commodities, including gold	0.00				0.00
26	Assets posted as initial margin for derivative contracts and contributions to default funds of CCPs		0.00	0.00	1862.10	1582.79
27	NSFR derivative assets		0.00	0.00	0.00	0.00
28	NSFR derivative liabilities before deduction of variation margin posted		0.00	0.00	0.00	0.00
29	All other assets not included in the above categories	12537.83	175.76	139.80	14473.35	27326.75
30	Off-balance sheet items		1125.84	895.51	14086.07	722.34
31	**Total RSF (14+15+16+24+30)**					172997.73
32	**Net Stable Funding Ratio (%)**					140.79%