

LIQUIDITY COVERAGE RATIO (LCR) FOR FY 2017-18 (Q2 & Q3)

(Rs. in crore)

S. No	PARTICULARS	31.12.2017		30.09.2017	
		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)		38597.66		32148.35
Cash Outflows					
2	Retail deposits and deposits from small business customers, of which:	53438.05	4658.80	53127.05	4628.37
(i)	Stable deposits	13700.02	685	13686.61	684.33
(ii)	Less stable deposits	39738.03	3973.8	39440.44	3944.04
(iii)	Unsecured Debt	0	0	0	0
3	Unsecured wholesale funding, of which:	40798.18	10579.92	37838.11	10117.43
(i)	Operational deposits (all counterparties)	24999.34	1306.8	22813.35	1176.83
(ii)	Non-operational deposits (all counterparties)	15798.84	9273.12	15024.76	8940.6
(iii)	Unsecured debt	0	0	0	0
4	Secured wholesale funding	152.44	152.44	0	0
5	Additional requirements, of which	192.66	154.78	150.52	103.58
(i)	Outflows related to derivative exposures and other collateral requirements	150.63	150.63	98.49	98.49
(ii)	Outflows related to loss of funding on debt products	0	0	0	0
(iii)	Credit and liquidity facilities	42.03	4.15	52.03	5.09
6	Other contractual funding obligations	0	0	0	0
7	Other contingent funding obligations	58765.56	2337.15	55384.69	2185.36
8	TOTAL CASH OUTFLOWS		17883.09		17034.74
Cash Inflows					
9	Secured lending (e.g. reverse repos)	15938	0	20567	0
10	Inflows from fully performing exposures	2150.18	2150.18	2189.19	2189.19
11	Other cash inflows	12951.98	6695.48	8148.8	4261.98
12	TOTAL CASH INFLOWS	31040.16	8845.66	30904.99	6451.17
			Total Adjusted Value		Total Adjusted Value
21	TOTAL HQLA		38597.66		32148.35
22	TOTAL NET CASH OUTFLOWS		9037.43		10583.57
23	LIQUIDITY COVERAGE RATIO (%)		427.0867		303.7571