

LIQUIDITY COVERAGE RATIO (LCR) FOR FY 2017-18

(Rs. In Crore)

		Jun-17		Sep-17		Dec-17		Mar-18	
		Total Unweighted Value* [average]	Total Weighted Value # (average)	Total Unweighted Value* [average]	Total Weighted Value # (average)	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)		29003.26		32170.54		38597.66		37641.35
Cash Outflows									
2	Retail deposits and deposits from small business customers, of which:	59046.78	5118.90	53127.05	4628.37	53438.04	4658.80	55043.70	4818.88
(i)	Stable deposits	15715.60	785.78	13686.61	684.33	13700.01	685.0005	13709.72	685.486
(ii)	Less stable deposits	43331.18	4333.118	39440.44	3944.044	39738.03	3973.80	41333.98	4133.398
(iii)	Unsecured Debt	0	0	0	0	0	0	0	0
3	Unsecured wholesale funding, of which:	34785.80	8050.31	37838.10	10117.43	40798.16	10579.92	41558.64	11926.96
(i)	Operational deposits (all counterparties)	23368.55	1223.47	22813.35	1176.83	24999.33	1306.80	21336.48	1109.82
(ii)	Non-operational deposits (all counterparties)	11417.25	6826.84	15024.75	8940.60	15798.83	9273.12	20222.16	10817.14
(iii)	Unsecured debt	0	0	0	0	0	0	0	0
4	Secured wholesale funding	485.47	0	0	0	152.44	152.44	1307.34	1307.34
5	Additional requirements, of which	8467.97	892.12	150.51	103.59	192.66	154.78	192.05	167.82
(i)	<i>Outflows related to derivative exposures and other collateral requirements</i>	51.09	51.09	98.49	98.49	150.63	150.63	165.22	165.22
(ii)	<i>Outflows related to loss of funding on debt products</i>	0		0	0	0	0	0	0
(iii)	<i>Credit and liquidity facilities</i>	8416.88	841.03	52.02	5.10	42.03	4.15	26.83	2.60
6	Other contractual funding obligations	0	0	0	0	0	0	0	0
7	Other contingent funding obligations	68999.33	2833.82	55384.68	2185.36	58765.55	2337.15	49972.96	2021.99
8	TOTAL CASH OUTFLOWS		16895.15		17034.75		17883.09		20242.99
Cash Inflows									
9	Secured lending (e.g. reverse repos)	27141.99	0	20567	0	15938	0	12800	0
10	Inflows from fully performing exposures	142.47	142.47	2189.19	2189.19	2150.17	2150.17	3005.90	3005.90
11	Other cash inflows	8858.70	5213.44	8148.80	4261.98	12951.98	6695.48	10718.70	5553.88
12	TOTAL CASH INFLOWS	36143.16	5355.91	30904.99	6451.17	31040.15	8845.65	26524.60	8559.78
			Total Adjusted Value		Total Adjusted Value		Total Adjusted Value		Total Adjusted Value
21	TOTAL HQLA		29003.26		32170.54		38597.66		37641.35
22	TOTAL NET CASH OUTFLOWS		11539.24		10583.58		9037.44		11683.21
23	LIQUIDITY COVERAGE RATIO (%)		251.3447		303.9664		427.0860		322.1832