

LIQUIDITY COVERAGE RATIO (LCR) FOR FY 2017-18 (Q 4) & 2018-19 (Q1)

(Rs. in crore)

S. No	PARTICULARS	31.03.2018		30.06.2018	
		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)		37641.35		39488.15
Cash Outflows					
2	Retail deposits and deposits from small business customers, of which:	55043.70	4818.88	55095.94	4816.44
(i)	Stable deposits	13709.72	685.486	13863.00	693.15
(ii)	Less stable deposits	41333.98	4133.398	41232.94	4123.29
(iii)	Unsecured Debt	0	0	0	0
3	Unsecured wholesale funding, of which:	41558.64	11926.96	38322.94	9608.9
(i)	Operational deposits (all counterparties)	21336.48	1109.82	21198.45	1101.38
(ii)	Non-operational deposits (all counterparties)	20222.16	10817.14	17124.49	8507.52
(iii)	Unsecured debt	0	0	0	0
4	Secured wholesale funding	1307.34	1307.34	489.58	0
5	Additional requirements, of which	192.05	167.82	156.75	115.56
(i)	Outflows related to derivative exposures and other collateral requirements	165.22	165.22	111.09	111.09
(ii)	Outflows related to loss of funding on debt products	0	0	0	0
(iii)	Credit and liquidity facilities	26.83	2.6	45.66	4.47
6	Other contractual funding obligations	0	0	0	0
7	Other contingent funding obligations	49972.96	2021.99	22765.44	682.96
8	TOTAL CASH OUTFLOWS		20242.99		15223.86
Cash Inflows					
9	Secured lending (e.g. reverse repos)	12800	0	0	0
10	Inflows from fully performing exposures	3005.9	3005.9	112.56	112.56
11	Other cash inflows	10718.7	5553.88	10563.31	5457.29
12	TOTAL CASH INFLOWS	26524.6	8559.78	10675.87	5569.85
			Total Adjusted Value		Total Adjusted Value
21	TOTAL HQLA		37641.35		39488.15
22	TOTAL NET CASH OUTFLOWS		11683.21		9654.01
23	LIQUIDITY COVERAGE RATIO (%)		322.1832		409.0337