Liquidity Coverage Ratio

(₹incrore)

| Cash Outflows 2 Retail deposits and deposits from small business customers, of which: (i) Stable deposits 201.25 10.0 (ii) Less stable deposits 10727.05 1072.7 3 Unsecured wholesale funding, of which: (i) Operational deposits (all counterparties) (ii) Non-operational deposits (all counterparties) (iii) Unsecured debt 269.7 (iiii) Unsecured debt 269.8 269.8 269.8 269.8 272.4 299.8 | | | Total Unweighted Value (Average) | Total Weighted Value (Average) |
|--|-------|--|-------------------------------------|-----------------------------------|
| Cash Outflows 2 Retail deposits and deposits from small business customers, of which: (i) Stable deposits 201.25 10.02.7 3 Unsecured wholesale funding, of which: (ii) Operational deposits (all counterparties) (iii) Non-operational deposits (all counterparties) (iii) Unsecured debt 4 Secured wholesale funding 5 Additional requirements, of which 5 Additional requirements, of which (i) Outflows related to derivative exposures and other collateral requirements (ii) Outflows related to loss of funding on debt products (iii) Credit and liquidity facilities 955.62 96.3 6 Other contractual funding obligations 7 Other contringent funding obligations 272.14 9.5 8 TOTAL CASH OUTFLOWS | High | Quality Liquid Assets | | |
| 2 Retail deposits and deposits from small business customers, of which: (i) Stable deposits 201.25 10.0 (ii) Less stable deposits 10727.05 1072.7 3 Unsecured wholesale funding, of which: 1022.13 269.7 (i) Operational deposits (all counterparties) 0.00 0.0 (ii) Non-operational deposits (all counterparties) 1022.13 269.7 (iii) Unsecured debt 0.00 0.0 4 Secured wholesale funding 126.33 0.0 5 Additional requirements, of which 955.62 96.3 (i) Outflows related to derivative exposures and other collateral requirements (ii) outflows related to loss of funding on debt products 0.00 0.00 (iii) Credit and liquidity facilities 955.62 96.3 6 Other contractual funding obligations 7 Other contingent funding obligations 272.14 9.5 8 TOTAL CASH OUTFLOWS | 1 | Total High Quality Liquid Assets (HQLA) | | 2824.99 |
| Continues Cont | Cash | Outflows | | |
| (ii) Less stable deposits 10727.05 1072.7 3 Unsecured wholesale funding, of which: 1022.13 269.7 (i) Operational deposits (all counterparties) 0.00 0.0 (ii) Non-operational deposits (all counterparties) 1022.13 269.7 (iii) Unsecured debt 0.00 0.0 4 Secured wholesale funding 126.33 0.0 5 Additional requirements, of which 955.62 96.3 (i) Outflows related to derivative exposures and other collateral requirements 0.00 0.0 (ii) outflows related to loss of funding on debt products 0.00 0.0 (iii) Credit and liquidity facilities 955.62 96.3 6 Other contractual funding obligations 0.00 0.0 7 Other contingent funding obligations 272.14 9.9 8 TOTAL CASH OUTFLOWS 1458.8 | 2 | | 10928.30 | 1082.77 |
| 3 Unsecured wholesale funding, of which: 1022.13 269.7 (i) Operational deposits (all counterparties) 0.00 0.0 (ii) Non-operational deposits (all counterparties) 1022.13 269.7 (iii) Unsecured debt 0.00 0.0 4 Secured wholesale funding 126.33 0.0 5 Additional requirements, of which 955.62 96.3 (i) Outflows related to derivative exposures and other collateral requirements 0.00 0.0 (ii) outflows related to loss of funding on debt products 0.00 0.0 (iii) Credit and liquidity facilities 955.62 96.3 6 Other contractual funding obligations 0.00 0.0 7 Other contingent funding obligations 272.14 9.5 8 TOTAL CASH OUTFLOWS 1458.8 | (i) | Stable deposits | 201.25 | 10.06 |
| (i) Operational deposits (all counterparties) (ii) Non-operational deposits (all counterparties) (iii) Unsecured debt (iii) Unsecured debt (iii) Unsecured wholesale funding 5 Additional requirements, of which (i) Outflows related to derivative exposures and other collateral requirements (ii) outflows related to loss of funding on debt products (iii) Credit and liquidity facilities (iv) Other contractual funding obligations (iv) Other contingent funding obligations (iv) Other contingent funding obligations (iv) Other CASH OUTFLOWS 1458.8 | (ii) | Less stable deposits | 10727.05 | 1072.71 |
| (ii)Non-operational deposits (all counterparties)1022.13269.7(iii)Unsecured debt0.000.04Secured wholesale funding126.330.05Additional requirements, of which955.6296.3(i)Outflows related to derivative exposures and other collateral requirements0.000.0(ii)outflows related to loss of funding on debt products0.000.0(iii)Credit and liquidity facilities955.6296.36Other contractual funding obligations0.000.07Other contingent funding obligations272.149.98TOTAL CASH OUTFLOWS1458.8 | 3 | Unsecured wholesale funding, of which: | 1022.13 | 269.79 |
| (iii)Unsecured debt0.000.004Secured wholesale funding126.330.05Additional requirements, of which955.6296.3(i)Outflows related to derivative exposures and other collateral requirements0.000.0(ii)outflows related to loss of funding on debt products0.000.0(iii)Credit and liquidity facilities955.6296.36Other contractual funding obligations0.000.07Other contingent funding obligations272.149.98TOTAL CASH OUTFLOWS1458.8 | (i) | Operational deposits (all counterparties) | 0.00 | 0.00 |
| 4 Secured wholesale funding 126.33 0.0 5 Additional requirements, of which 955.62 96.3 (i) Outflows related to derivative exposures and other collateral requirements 0.00 0.0 (ii) outflows related to loss of funding on debt products 0.00 0.0 (iii) Credit and liquidity facilities 955.62 96.3 6 Other contractual funding obligations 0.00 0.0 7 Other contingent funding obligations 272.14 9.9 8 TOTAL CASH OUTFLOWS 126.33 | (ii) | Non-operational deposits (all counterparties) | 1022.13 | 269.79 |
| 5 Additional requirements, of which 955.62 96.3 (i) Outflows related to derivative exposures and other collateral requirements 0.00 0.0 (ii) outflows related to loss of funding on debt products 0.00 0.0 (iii) Credit and liquidity facilities 955.62 96.3 6 Other contractual funding obligations 0.00 0.0 7 Other contingent funding obligations 272.14 9.9 8 TOTAL CASH OUTFLOWS 1458.8 | (iii) | Unsecured debt | 0.00 | 0.00 |
| (i) Outflows related to derivative exposures and other collateral requirements (ii) outflows related to loss of funding on debt products (iii) Credit and liquidity facilities 955.62 96.3 Other contractual funding obligations 7 Other contingent funding obligations 272.14 9.9 8 TOTAL CASH OUTFLOWS | 4 | Secured wholesale funding | 126.33 | 0.00 |
| (ii) outflows related to loss of funding on debt products (iii) Credit and liquidity facilities (iii) Other contractual funding obligations 7 Other contingent funding obligations 8 TOTAL CASH OUTFLOWS 0.00 0.00 0.00 0.00 1458.8 | 5 | Additional requirements, of which | 955.62 | 96.38 |
| (iii)Credit and liquidity facilities955.6296.36Other contractual funding obligations0.000.07Other contingent funding obligations272.149.98TOTAL CASH OUTFLOWS1458.8 | (i) | | 0.00 | 0.00 |
| 6 Other contractual funding obligations 0.00 0.00 7 Other contingent funding obligations 272.14 9.9 8 TOTAL CASH OUTFLOWS 1458.8 | (ii) | outflows related to loss of funding on debt products | 0.00 | 0.00 |
| 7 Other contingent funding obligations 272.14 9.9 8 TOTAL CASH OUTFLOWS 1458.8 | (iii) | Credit and liquidity facilities | 955.62 | 96.38 |
| 8 TOTAL CASH OUTFLOWS 1458.8 | 6 | Other contractual funding obligations | 0.00 | 0.00 |
| | 7 | Other contingent funding obligations | 272.14 | 9.93 |
| Cash Inflows | 8 | TOTAL CASH OUTFLOWS | | 1458.88 |
| | Cash | Inflows | | |

| 9 | Secured Lending (e.g. reverse repos) | 43.00 | 0.00 |
|----|---|--------|----------------------|
| 10 | Inflows from fully performing exposures | 420.36 | 221.39 |
| 11 | Other cash inflows | 0.00 | 0.00 |
| 12 | TOTAL CASH INFLOWS | 463.36 | 221.39 |
| | | | Total Adjusted value |
| 13 | TOTAL HQLA | | 2824.99 |
| 14 | TOTAL NET CASH OUTFLOWS | | 1237.48 |
| 15 | LIQUIDITY COVERAGE RATIO (%) | | 228.29% |