

(Rs in Crore)

Liquidity Coverage ratio for Quarter ended December-17 (Average of daily observations)			
High Quality Liquid Assets		Total Unweighted Value (average)	Total Weighted Value (average)
1	Total High Quality Liquid Assets (HQLA)	34,674.45	34,396.50
Cash Outflows			
2	Retail deposits and deposits from small business customers, of which:	1,01,330.93	9,983.32
(i)	Stable deposits	2,995.45	149.77
(ii)	Less stable deposits	98,335.48	9,833.55
3	Unsecured wholesale funding, of which:	56,390.01	23,251.90
(i)	Operational deposits (all counterparties)	0.00	0.00
(ii)	Non-operational deposits (all counterparties)	56,390.01	23,251.90
(iii)	Unsecured debt	0.00	0.00
4	Secured wholesale funding	10,486.76	0.00
5	Additional requirements, of which	27,998.87	3,576.66
(i)	<i>Outflows related to derivative exposures and other collateral requirements</i>	3.31	3.31
(ii)	<i>Outflows related to loss of funding on debt products</i>	0.00	0.00
(iii)	<i>Credit and liquidity facilities</i>	27,995.56	3,573.34
6	Other contractual funding obligations	572.09	572.09
7	Other contingent funding obligations	23,659.50	762.88
8	Total Cash Outflows	2,20,438.16	38,146.84
Cash Inflows		0.00	0.00
9	Secured lending (e.g. reverse repos)	0.00	0.00
10	Inflows from fully performing exposures	2,181.83	1,166.87
11	Other cash inflows	10,481.22	10,081.22
12	Total Cash Inflows	12,663.05	11,248.10
13	TOTAL HQLA	34,674.45	34,396.50
14	Total Net Cash Outflows	2,07,775.11	26,898.74
15	Liquidity Coverage Ratio (%)		127.87%

The average LCR of the bank from July-2017 to September-2017 is 141.58% as against the minimum requirement of 80%.

The average LCR of the bank from October-2017 to December-2017 is 127.87% as against the minimum requirement of 80%.