

Liquidity Coverage Ratio for the Quarter ended 30.09.2015

Rs. In Crores

Particulars	Consolidated	
	Total Unweighted Value (average)	Total Weighted Value (average)
High Quality Liquid Assets		
1	Total High Quality Liquid Assets (HQLA)	4357.58
Cash Outflows		
2	Retail deposits and deposits from small business customers, of which:	36,510.26
(i)	Stable deposits	3,549.84
(ii)	Less stable deposits	2,023.65
3	Unsecured wholesale funding, of which:	34,486.61
(i)	Operational deposits (all counterparties)	3,565.56
(ii)	Non-operational deposits (all counterparties)	1,819.43
(iii)	Unsecured debt	791.99
4	Secured wholesale funding	1,053.97
5	Additional requirements, of which	1,719.59
(i)	<i>Outflows related to derivative exposures and other collateral requirements</i>	-
(ii)	<i>Outflows related to loss of funding on debt products</i>	53.32
(iii)	<i>Credit and liquidity facilities</i>	53.318
6	Other contractual funding obligations	53.318
7	Other contingent funding obligations	482.47
8	TOTAL CASH OUTFLOWS	6,400.13
Cash Inflows		
9	Secured lending (e.g. reverse repos)	0
10	Inflows from fully performing exposures	3179.36
11	Other cash inflows	1589.68
12	TOTAL CASH INFLOWS	1933.29
13	TOTAL HQLA	4357.58
14	TOTAL NET CASH OUTFLOWS	4,466.84
15	LIQUIDITY COVERAGE RATIO (%)	97.55%