

Liquidity Coverage Ratio ("LCR") Disclosures for the Quarter ended 31st March 2023

(₹ lakhs)

Sl No	Particulars	As on 30th June 2022		As on 30th September 2022		As on 31st December 2022		As on 31st March 2023	
High Quality Liquid Assets		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)
1	High Quality Liquid Assets	2,932.38	2,511.58	2,978.02	2,599.95	1,963.05	1,652.24	1,659.28	1,420.28
	Cash Outflows:								
2	Deposits (for deposit taking companies)	809.97	931.47	914.72	1,051.92	776.15	892.57	502.84	578.27
3	Unsecured wholesale funding	19.42	22.33	18.67	21.47	17.92	20.61	17.69	20.34
4	Secured wholesale funding	2,250.11	2,587.62	816.89	939.43	681.17	783.35	446.88	513.91
5	Additional requirements, of which	-	-	-	-	-	-	-	-
(i)	Outflows related to derivative exposure and other collateral requirements	-	-	-	-	-	-	-	-
(ii)	Outflows related to loss of funding on debt products	-	-	-	-	-	-	-	-
(iii)	Credit and liquidity facilities	849.26	976.65	539.55	620.48	745.75	857.61	701.69	806.95
6	Other contractual funding obligations	-	-	-	-	-	-	-	-
7	Other contingent funding obligations	-	-	-	-	-	-	-	-
8	Total Cash Outflows	3,928.76	4,518.07	2,289.83	2,633.30	2,220.99	2,554.14	1,669.10	1,919.46
	Cash Inflows:								
9	Secured Lending	5,311.38	3,983.54	5,430.92	4,073.19	6,274.97	4,706.23	6,128.85	4,596.64
10	Inflows from fully performing exposures	-	-	-	-	-	-	-	-
11	Other cash inflows	1,376.66	1,032.50	-	-	-	-	-	-
12	Total Cash Inflows	6,688.04	5,016.03	5,430.92	4,073.19	6,274.97	4,706.23	6,128.85	4,596.64
13	TOTAL HQLA		2,511.58		2,599.95		1,652.24		1,420.28
14	TOTAL NET CASH OUTFLOWS		1,129.52		658.33		638.53		479.87
15	LIQUIDITY COVERAGE RATIO (%)		222.36%		394.93%		258.75%		295.97%

* Unweighted values be calculated as outstanding balances maturing or callable within 30 days (for inflows and outflows)

* Weighted values be calculated after the application of respective haircuts (for HQLA) and stress factors on inflow and outflow

Components of HQLA	As on 30th June 2022		As on 30th September 2022		As on 31st December 2022		As on 31st March 2023	
- Cash on Hand		262.93		286.59		263.85		234.17
- Balances with Banks		565.45		801.09		145.15		230.11
- Government Securities		2,104.00		1,890.33		1,554.05		1,195.00