

Liquidity Coverage Ratio Disclosure for the period ended 31.12.2020
in compliance to RBI circular on Liquidity Framework dated 04 Nov, 2019

Particulars	Quarter ended 31.12.2020(AVG)	
	Total Unweighted Value(Average)	Total weighted Value(Average)
High Quality Liquidity Asset		
Total High Quality Liquidity Assets	11,837.64	11,483.40
-Common equity shares (NHPC/CIL) included in NIFTY CPSE Index	708.465	354.2325
-Balance of Deposits with Banks	11098.6	11098.6
-Balance with Banks	30.57	30.57
Cash Outflow		
-Deposit(For Deposit taking companies)	-	-
-Unsecured wholesale funding	-	-
-Secured wholesale funding	-	-
-Additional requirement, of which	-	-
i) outflow related to derivative exposure and other collateral requirements	8.15	9.3725
ii)Outflow related to loss of funding on debt product	-	-
iii) credit and liquidity facility	-	-
-Other contractual funding obligation	2940.215	3381.24725
-Other Contingent funding obligation	2155.96	2479.354
Total Cash outflow	5,104.33	5,869.97
Cash Inflow		
Secured Lending(e.g. reverse repo)	-	-
Lines of credit – Credit or liquidity facilities or other contingent funding facilities	-	-
Inflows from fully performing exposure	8,787.09	6,590.32
Other cash inflows	4.01	3.01
Total Cash inflows	8,791.10	6,593.33
Cash inflow for LCR(75% of total weighted outflow or 75% of unweighted inflow, which ever is lower)		4,402.48
		Total Adjusted Values
13 Total HQLA		11,483.40
14 Total Net cash outflows		1,467.49
15 Liquidity coverage ratios		782.52%

Note:- Simple average of observation as at 01.12.2020 and 31.12.2020