

NSFR disclosure as on 30 <sup>th</sup> June 2022						
Sr No	Particulars	Unweighted value by residual maturity				Weighted value
		(Rs. In Crore)				
		No maturity	< 6 months	6 months to < 1yr	≥ 1yr	
<b>ASF Item</b>						
1	Capital: (2+3)	108,688,648	-	-	-	108,688,648
2	Regulatory capital	108,688,648	-	-	-	108,688,648
3	Other capital instruments	-	-	-	-	-
4	Retail deposits and deposits from small business customers: (5+6)	9,638,216	3,042,304	2,729,291	2,171,538	14,039,751
5	Stable deposits	304,199	37,465	29,859	12,837	355,907
6	Less stable deposits	9,334,017	3,004,839	2,699,432	2,158,701	13,683,844
7	Wholesale funding: (8+9)	44,176,684	121,915,365	4,184,095	1,483,402	58,776,933
8	Operational deposits	-	-	-	-	-
9	Other wholesale funding	44,176,684	121,915,365	4,184,095	1,483,402	58,776,933
10	Other liabilities: (11+12)	6,989,616	64,746,902	-	-	2,342,694
11	NSFR derivative liabilities	-	64,691,619	-	-	-
12	All other liabilities and equity not included in the above categories	6,989,616	55,283	-	-	2,342,694
13	Total ASF (1+4+7+10)	-	-	-	-	183,848,026
<b>RSF Item</b>						
14	Total NSFR high-quality liquid assets (HQLA)	-	-	-	-	7,654,461
15	Deposits held at other financial institutions for operational purposes	-	-	-	-	-
16	Performing loans and securities: (17+18+19+21+23)	1,746,171	77,937,709	13,973,409	108,289,943	121,433,994
17	Performing loans to financial institutions secured by Level 1 HQLA	-	41,543,826	-	-	4,154,383
18	Performing loans to financial institutions secured by non-Level 1 HQLA and unsecured performing loans to financial institutions	-	1,456,136	1,005,561	-	721,201
19	Performing loans to non-financial corporate clients, loans to retail and small business customers, and loans to sovereigns, central banks and PSEs, of which:	1,746,171	30,343,712	9,485,167	46,006,579	58,453,836
20	With a risk weight of less than or equal to 35% under the Basel II Standardized Approach for credit risk	-	2,143,473	6,793,473	9,335,054	8,017,829
21	Performing residential mortgages, of which:	-	-	-	-	-
22	With a risk weight of less than or equal to 35% under the Basel II Standardized Approach for credit risk	-	-	-	-	-
23	Securities that are not in default and do not qualify as HQLA, including exchange-traded equities	-	4,594,035	3,482,681	62,283,364	58,104,574
24	Other assets: (sum of rows 25 to 29)	13,358,450	88,557,171	10,853	1,774,165	16,383,926
25	Physical traded commodities, including gold	-	-	-	-	-
26	Assets posted as initial margin for derivative contracts and contributions to default funds of CCPs	-	-	-	1,707,900	1,451,715
27	NSFR derivative assets	-	-	-	-	-
28	NSFR derivative liabilities before deduction of variation margin posted	-	88,469,263	-	-	4,423,463
29	All other assets not included in the above categories	13,358,450	87,908	10,853	66,265	10,508,748
30	Off-balance sheet items	-	58,247,047	-	-	2,912,353
31	Total RSF (14+15+16+24+30)	-	-	-	-	148,384,734
32	Net Stable Funding Ratio (%)	-	-	-	-	124%