

NSFR disclosure as on 31 st March 2023						
Sr No	Particulars	Unweighted value by residual maturity				Weighted value
		(Rs. In Crore)				
		No maturity	< 6 months	6 months to < 1yr	≥ 1yr	
ASF Item						
1	Capital: (2+3)	111,287,192	-	-	-	111,287,192
2	Regulatory capital	111,287,192	-	-	-	111,287,192
3	Other capital instruments	-	-	-	-	-
4	Retail deposits and deposits from small business customers: (5+6)	10,124,164	3,889,244	1,744,080	2,303,072	16,511,418
5	Stable deposits	308,944	29,154	28,947	6,477	355,169
6	Less stable deposits	9,815,220	3,860,090	1,715,133	2,296,595	16,156,249
7	Wholesale funding: (8+9)	10,699,553	173,950,580	2,039,728	152,849	39,307,006
8	Operational deposits	-	-	-	-	-
9	Other wholesale funding	10,699,553	173,950,580	2,039,728	152,849	39,307,006
10	Other liabilities: (11+12)	7,325,011	77,781,385	-	-	2,073,607
11	NSFR derivative liabilities	-	77,654,440	-	-	-
12	All other liabilities and equity not included in the above categories	7,325,011	126,945	-	-	2,073,607
13	Total ASF (1+4+7+10)	-	-	-	-	169,17,223
RSF Item						
14	Total NSFR high-quality liquid assets (HQLA)	-	-	-	-	10,835,410
15	Deposits held at other financial institutions for operational purposes	-	-	-	-	-
16	Performing loans and securities: (17+18+19+21+23)	2,109,375	72,618,732	32,802,290	65,295,783	101,927,804
17	Performing loans to financial institutions secured by Level 1 HQLA	-	1,855,720	-	-	185,572
18	Performing loans to financial institutions secured by non-Level 1 HQLA and unsecured performing loans to financial institutions	-	349,690	-	-	52,454
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:	2,109,375	50,732,331	27,002,103	21,372,124	55,247,772
20	With a risk weight of less than or equal to 35% under the Basel II Standardized Approach for credit risk	-	3,642,939	-	1,020,660	-
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	-	19,680,991	5,800,187	43,923,659	46,442,006
24	Other assets: (sum of rows 25 to 29)	11,178,838	5,337,131	6,759	3,416,181	16,346,331
25	Physical traded commodities, including gold	-	-	-	-	-
26	Assets posted as initial margin for derivative contracts and contributions to default funds of CCPs	-	-	-	3,376,000	2,869,600
27	NSFR derivative assets	-	-	-	-	-
28	NSFR derivative liabilities before deduction of variation margin posted	-	5,276,431	-	-	5,276,431
29	All other assets not included in the above categories	11,178,838	60,700	6,759	40,181	8,200,300
30	Off-balance sheet items	-	49,485,995	-	-	2,474,300
31	Total RSF (14+15+16+24+30)	-	-	-	-	131,583,845
32	Net Stable Funding Ratio (%)	-	-	-	-	129%