

(Rs.in Crore)	For Quarter Ended June'2023					For Quarter Ended September'2023				
	NSFR Disclosure Template					NSFR Disclosure Template				
	Unweighted value by Residual Maturity					Unweighted value by Residual Maturity				
	No maturity	< 6 months	6 months to < 1yr	One Yr and More	Weighted value	No maturity	< 6 months	6 months to < 1yr	One Yr and More	Weighted value
ASF Item										
1 Capital: (2+3)	21558.72	0	0	0	21558.72	22325.85	0	0	0	22325.85
2 Regulatory capital	21558.72	0	0	0	21558.72	22325.85	0	0	0	22325.85
3 Other capital instruments	0	0	0	0	0	0	0	0	0	0
4 Retail deposits and deposits from small business customers: (5+6)	91964.96	59572.87	56832.92	2350.06	191263.29	93463.91	56569.56	64085.44	8582.86	202707.34
5 Stable deposits	12177.40	7888.25	7525.45	2350.06	28561.61	12374.44	7489.70	8484.79	8582.86	35514.35
6 Less stable deposits	79787.55	51684.62	49307.47	0.00	162701.68	81089.47	49079.86	55600.65	0.00	167192.99
7 Wholesale funding: (8+9)	24729.15	18815.46	17950.07	0.00	30747.34	25742.42	16762.58	18989.67	0.00	35120.98
8 Operational deposits	0.00	0	0	0	0.00	0.00	0	0	0	0.00
9 Other wholesale funding	24729.15	18815.46	17950.07	0.00	30747.34	25742.42	16762.58	18989.67	0.00	35120.98
10 Other liabilities: (11+12)	2983.29	1932.51	1898.34	0.00	0	3232.56	1956.53	2216.47	0.00	0
11 NSFR derivative liabilities		0	54.71	0			0	0.00	0	
12 All other liabilities and equity not included in the above categories	2983.29	1932.51	1843.63	0.00	0.00	3232.56	1956.53	2216.47	0.00	0.00
13 Total ASF (1+4+7+10)					243569.35					260154.17
RSF Item										
14 Total NSFR high-quality liquid assets (HQLA)					3505.29					3523.97
15 Deposits held at other financial institutions for operational purposes	409.87	0.00	0.00	0.00	204.94	1102.73	0.00	0.00	0.00	551.36
16 Performing loans and securities: (17+18+19+21+23)	43115.77	29990.70	25285.55	95462.90	139655.63	43806.31	34070.99	26741.67	106378.71	151392.62
17 Performing loans to financial institutions secured by Level 1 HQLA	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
18 Performing loans to financial institutions secured by non-Level 1 HQLA and unsecured performing loans to financial institutions	0.00	281.06	1653.97	9556.07	10425.21	0.00	219.65	839.37	6164.41	6617.05
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:	43115.77	29709.64	23631.58	50856.92	102818.01	43806.31	33851.34	25902.30	51826.04	107180.25
20 With a risk weight of less than or equal to 35% under the Basel II Standardised Approach for credit risk	8555.41	0.00	0.00	10091.48	12120.48	9790.72	0.00	0.00	11583.13	13945.44
21 Performing residential mortgages, of which:	0.00	0.00	0.00	8599.68	3929.70	0.00	0.00	0.00	21825.75	15017.18
22 With a risk weight of less than or equal to 35% under the Basel II Standardised Approach for credit risk	0.00	0.00	0.00	16900.13	10985.09	0.00	0.00	0.00	17673.51	11487.78
23 Securities that are not in default and do not qualify as HQLA, including exchange-traded equities	0.00	0.00	0.00	26450.24	22482.70	0.00	0.00	0.00	26562.51	22578.13
24 Other assets: (sum of rows 25 to 29)	12537.83	175.76	139.80	16335.45	28909.53	11999.97	175.92	120.43	15081.10	27301.99
25 Physical traded commodities, including gold	0.00				0.00	0.00				0.00
26 Assets posted as initial margin for derivative contracts and contributions to default funds of CCPs		0.00	0.00	1862.10	1582.79		0.00	0.00	1162.10	987.79
27 NSFR derivative assets		0.00	0.00	0.00	0.00		17.64	0.00	0.00	17.64
28 NSFR derivative liabilities before deduction of variation margin posted		0.00	0.00	0.00	0.00		0.88	0.00	0.00	0.88
29 All other assets not included in the above categories	12537.83	175.76	139.80	14473.35	27326.75	11999.97	157.39	120.43	13919.00	26295.68
30 Off-balance sheet items		1125.84	895.51	14086.07	722.34		1122.59	858.98	14125.84	1045.87
31 Total RSF (14+15+16+24+30)					172997.73					183815.81
32 Net Stable Funding Ratio (%)					140.79%					141.53%



(Rs.in Crore)	For Quarter Ended December'2023					For Quarter Ended March'2024				
	NSFR Disclosure Template					NSFR Disclosure Template				
	Unweighted value by Residual Maturity				Weighted value	Unweighted value by Residual Maturity				Weighted value
No maturity	< 6 months	6 months to < 1yr	One Yr and More	No maturity		< 6 months	6 months to < 1yr	One Yr and More		
ASF Item										
1 Capital: (2+3)	23481.86	0	0	0	23481.86	24874.5	0	0	0	24874.5
2 Regulatory capital	23481.86	0	0	0	23481.86	24874.5	0	0	0	24874.5
3 Other capital instruments	0	0	0	0	0	0	0	0	0	0
4 Retail deposits and deposits from small business customers: (5+6)	94107.04	67358.29	54936.01	3677.69	199870.93	98973.34	76744.38	49741.56	3351.75	207768.62
5 Stable deposits	12455.09	8914.89	7270.80	3677.69	30886.42	13200.47	10235.71	6634.23	3351.75	31918.63
6 Less stable deposits	81651.95	58443.40	47665.22	0.00	168984.51	85772.87	66508.68	43107.33	0.00	175849.99
7 Wholesale funding: (8+9)	26847.97	26597.85	21692.65	0.00	37569.24	26534.96	28555.90	18508.39	0.00	36799.62
8 Operational deposits	40.49	0	0	0	20.25	0.00	0	0	0	0.00
9 Other wholesale funding	26807.47	26597.85	21692.65	0.00	37548.99	26534.96	28555.90	18508.39	0.00	36799.62
10 Other liabilities: (11+12)	3049.70	2182.86	1780.29	0.00	0	3371.98	2614.65	1694.67	0.00	0
11 NSFR derivative liabilities		0	0.00	0			0	0.00	0	
12 All other liabilities and equity not included in the above categories	3049.70	2182.86	1780.29	0.00	0.00	3371.98	2614.65	1694.67	0.00	0.00
13 Total ASF (1+4+7+10)					260922.03					269442.74
RSF Item										
14 Total NSFR high-quality liquid assets (HQLA)					3508.12					3824.87
15 Deposits held at other financial institutions for operational purposes	369.22	0.00	0.00	0.00	184.61	362.20	0.00	0.00	0.00	181.10
16 Performing loans and securities: (17+18+19+21+23)	42972.82	35048.28	31604.00	105720.97	153228.39	40900.01	42365.43	30875.02	102887.98	152715.15
17 Performing loans to financial institutions secured by Level 1 HQLA	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
18 Performing loans to financial institutions secured by non-Level 1 HQLA and unsecured performing loans to financial institutions	0.00	255.89	642.96	5991.25	6351.11	0.00	202.04	796.02	4316.64	4744.95
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:	42972.82	34792.39	30961.04	50292.95	108487.42	40900.01	42163.39	30079.00	49613.80	110549.19
20 With a risk weight of less than or equal to 35% under the Basel II Standardised Approach for credit risk	8443.83	0.00	0.00	9882.18	11911.91	5668.05	0.00	0.00	6875.63	8153.39
21 Performing residential mortgages, of which:	0.00	0.00	0.00	22570.94	15553.90	0.00	0.00	0.00	22469.70	14906.33
22 With a risk weight of less than or equal to 35% under the Basel II Standardised Approach for credit risk	0.00	0.00	0.00	18156.99	11802.05	0.00	0.00	0.00	20964.55	13626.96
23 Securities that are not in default and do not qualify as HQLA, including exchange-traded equities	0.00	0.00	0.00	26865.83	22835.96	0.00	0.00	0.00	26487.84	22514.67
24 Other assets: (sum of rows 25 to 29)	12136.94	143.51	127.71	14595.27	26904.12	11486.34	188.18	129.54	14284.50	25989.24
25 Physical traded commodities, including gold	0.00				0.00	0.00				0.00
26 Assets posted as initial margin for derivative contracts and contributions to default funds of CCPs		0.00	0.00	662.10	562.79		0.00	0.00	662.10	562.79
27 NSFR derivative assets		0.00	0.00	0.00	0.00		6.28	0.00	0.00	6.28
28 NSFR derivative liabilities before deduction of variation margin posted		0.00	0.00	0.00	0.00		0.31	0.00	0.00	0.31
29 All other assets not included in the above categories	12136.94	143.51	127.71	13933.17	26341.34	11486.34	181.58	129.54	13622.40	25419.86
30 Off-balance sheet items		1205.82	1073.04	15363.54	768.52		1805.96	1288.36	16297.46	833.23
31 Total RSF (14+15+16+24+30)					184593.75					183543.59
32 Net Stable Funding Ratio (%)					141.35%					146.80%

