

NSFR Disclosure						31-Mar-24
(₹ in Crore)	Unweighted value by residual maturity				Weighted value	
	No maturity*	< 6 months	6 months to < 1yr	≥1yr		
ASF Item						
1	Capital: (2+3)					
2	Regulatory capital	10,752.75	-	-	-	10,752.75
3	Other capital instruments	-	-	-	-	
4	Retail deposits and deposits from small business customers: (5+6)	0	0	0	0	
5	Stable deposits	-	-	-	-	
6	Less stable deposits	-	-	-	-	
7	Wholesale funding: (8+9)	0	0	0	0	
8	Operational deposits	-	-	-	-	
9	Other wholesale funding	2,634.73	28,206.50	1,328.70	22.73	12,871.27
10	Other liabilities: (11+12)	0	0	0	0	
11	NSFR derivative liabilities		-	0	0	-
12	All other liabilities and equity not included in the above categories	503.12	3.41	-	-	-
13	Total ASF (1+4+7+10)					23,624.03
RSF Item						
14	Total NSFR high-quality liquid assets (HQLA)					394.40
15	Deposits held at other financial institutions for operational purposes	223.30	-	-	-	111.65
16	Performing loans and securities: (17+18+19+21+23)	0	0	0	0	
17	Performing loans to financial institutions secured by Level 1 HQLA	-	-	-	-	
18	Performing loans to financial institutions secured by non-Level 1 HQLA and unsecured performing loans to financial institutions	-	10,421.83	2,056.13	2,312.39	4,700.58
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:	-	10,671.34	1,204.47	4,740.94	8,366.42
20	With a risk weight of less than or equal to 35% under the Basel II Standardised Approach for credit risk				1,134.00	737.10
21	Performing residential mortgages, of which:					

22	With a risk weight of less than or equal to 35% under the Basel II Standardised Approach for credit risk					
23	Securities that are not in default and do not qualify as HQLA, including exchange-traded equities					
24	Other assets: (sum of rows 25 to 29)					
25	Physical traded commodities, including gold	-	-	-	-	
26	Assets posted as initial margin for derivative contracts and contributions to default funds of CCPs	624.05	-	-	-	530.44
27	NSFR derivative assets	189.62	-	-	-	189.62
28	NSFR derivative liabilities before deduction of variation margin posted	101.26	-	-	-	101.26
29	All other assets not included in the above categories	1,985.77	-	-	-	494.63
30	Off-balance sheet items	56,433.69	-	-	-	2,564.57
31	Total RSF (14+15+16+24+30)					18,190.68
32	Net Stable Funding Ratio (%)					129.87

* Items to be reported in the 'no maturity' time bucket do not have a stated maturity. These may include, but are not limited to, items such as capital with perpetual maturity, non-maturity deposits, short positions, open maturity positions, non-HQLA equities, and physical traded commodities.