Appendix II						
NSFR Disclosure as of September 30, 2023						
(Rs.in Crore)		**Unweighted value by residual maturity**				**Weighted value**
		No maturity	**< 6 months**	**6 months to < 1yr**	**≥ 1yr**	
ASF Item						
1	Capital: (2+3)	2,666.29	0.00	0.00	1,288.43	3,954.72
2	*Regulatory capital*	2,666.29	0.00	0.00	1,288.43	3,954.72
3	*Other capital instruments*					
4	Retail deposits and deposits from small business customers: (5+6)	0.01	0.00	0.00	0.00	0.01
5	*Stable deposits*	0.01	0.00	0.00	0.00	0.01
6	*Less stable deposits*	0.00	0.00	0.00	0.00	0.00
7	Wholesale funding: (8+9)	1,181.78	6,259.66	130.03	30.00	3,174.82
8	*Operational deposits*					
9	*Other wholesale funding*	1,181.78	6,259.66	130.03	30.00	3,174.82
10	Other liabilities: (11+12)	127.73	3,496.79	4.10	0.27	3.32
11	*NSFR derivative liabilities*		1,111.15			
12	All other liabilities and equity not included in the above categories	127.73	2,385.64	4.10	0.27	3.32
13	**Total ASF (1+4+7+10)**					7,132.86
RSF Item						
14	Total NSFR high-quality liquid assets (HQLA)					221.92
15	Deposits held at other financial institutions for operational purposes	230.74				115.37
16	Performing loans and securities: (17+18+19+21+23)	336.33	3,783.23	219.93	1,448.58	3,088.50
17	Performing loans to financial institutions secured by Level 1HQLA		988.75	0.00	0.00	148.31
18	*Performing loans to financial institutions secured by non-Level 1 HQLA and unsecured performing loans to financial institutions*		430.21	119.41	385.91	490.20
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:	336.33	2,364.27	100.52	1,062.67	2,449.99
20	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	110.00	71.50
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 to29)	363.10	1,651.12	231.23	378.65	2,421.53
25	Physical traded commodities, including gold					
26	Assets posted as initial margin for derivative contracts and contributions to default funds of CCPs		969.49			824.07
27	*NSFR derivative assets*		0.00			0.00
28	NSFR derivative liabilities before deduction of variation margin posted		130.31			130.31
29	All other assets not included in the above categories	363.10	551.32	231.23	378.65	1,467.15
30	Off-balance sheet items		1,916.56	1,152.18	3,496.66	202.49
31	**Total RSF (14+15+16+24+30)**					6,049.80
32	**Net Stable Funding Ratio (%)**					117.90