



ALLAHABAD BANK

Integrated Risk Management Department, Head Office

Liquidity Coverage Ratio (LCR):

Liquidity Coverage Ratio (LCR) - Daily average for the quarter ended 30th June 2017 is given as under;

(Amount in Rs. Crores)

Particulars	Q1 - F.Y. 2017-18 (01st April 2017 to 30th June 2017)	
	Total Unweighted Value (Average)	Total Weighted Value (Average)
High Quality Liquid Assets		
1 Total High Quality Liquid Assets(HQLA)		30,702
Cash Outflows		
2 Retail deposits and deposits from small business customers, of which	151,969	14,912
(i) Stable deposits	5,704	285
(ii) Less stable deposits	146,266	14,627
3 Unsecured wholesale funding, of which:	17,529	7,040
(i) Operational deposits(all counterparties)	-	-
(ii) Non-operational deposits(all counterparties)	17,529	7,040
(iii) Unsecured debt	-	-
4 Secured wholesale funding		-
5 Additional requirements, of which	1,977	653
(i) Outflows related to derivative exposures and other collateral requirements	565	565
(ii) Outflows related to loss of funding on debt products	-	-
(iii) Credit and liquidity facilities	1,411	88
6 Other contractual funding obligations	575	575
7 Other contingent funding obligations	17,669	530
8 Total cash Outflows		23,710
Cash Inflows		
9 Secured lending	-	-
10 Inflows from fully performing exposures	2,347	1,173
11 Other cash inflows	16,928	16,928
12 Total Cash Inflows	19,275	18,101
		Total Adjusted Value
21 TOTAL HQLA		30,702
22 Total Net Cash Outflows		5,928
23 Liquidity Coverage Ratio(%)		517.95%

The above represents daily average of LCR for 65 days (excluding non-working days) during Q1 FY 2017-18 (01st April 2017 to 30th June 2017).