

Liquidity Coverage Ratio (LCR) Disclosure -December 2016					(Rs in crs)
Name of the Bank : Bank of Baroda		Monthly Averages of Q1 Ending December 2016 (Consolidated basis)		Monthly Averages of Q1 Ending December 2016 (Solo basis)	
		Total Unweighted Value	Total Weighted Value	Total Unweighted Value	Total Weighted Value
High Quality Liquid Assets					
1	Total High Quality Liquid Assets (HQLA)		117701.18		116487.86
Cash Outflows					
2	Retail deposit and deposits from small business customers, of which:	395318.83	35910.52	378352.43	34404.03
(i)	Stable Deposits	72427.30	3621.37	68624.29	3431.21
(ii)	Less Stable Deposits	322891.52	32289.15	309728.14	30972.81
3	Unsecured wholesale funding, of which:	115915.93	78617.07	114687.75	77397.42
(i)	Operational deposits (all counterparties)	0.00	0.00	0.00	0.00
(ii)	Non-operational deposits (all counterparties)	115915.93	78617.07	114687.75	77397.42
(iii)	Unsecured debt	0.00	0.00	0.00	0.00
4	Secured wholesale Funding		2484.31		2484.31
5	Additional requirements, of which	76066.11	24485.94	74879.50	24401.08
(i)	Outflows related to derivative exposures and other collateral requirements	393.76	393.76	393.76	393.76
(ii)	Outflows related to loss of funding on debt products	0.00	0.00	0.00	0.00
(iii)	Credit and liquidity facilities	75672.35	24092.18	74485.74	24007.33
6	Other contractual funding obligations	3523.66	3523.66	2925.27	2925.27
7	Other contingent funding obligations	55499.12	1666.30	54665.06	1639.95
8	TOTAL CASH OUTFLOWS		146687.80		143252.07
Cash Inflows					
9	Secured lending (e.g. reverse repos)	11952.45	471.99	11447.36	306.58
10	Inflows from fully performing exposures	58281.20	52761.02	53377.69	49215.11
11	Other cash inflows	5726.72	5017.55	5057.55	4616.52
12	TOTAL CASH INFLOWS	75960.37	58250.56	69882.60	54138.21
		Total Adjusted Value		Total Adjusted Value	
13	TOTAL HQLA		117701.18		116487.86
14	TOTAL NET CASH OUTFLOWS		88437.24		89113.87
15	LIQUIDITY COVERAGE RATIO (%)		133.09%		130.72%