

NIIF Infrastructure Finance Limited

Rs. In cr.

Disclosure on Liquidity Coverage Ratio (LCR) under RBI circular no. RBI/DoR/2023-24/106 DoR.FIN.REC.No.45/03.10.119/2023-24 dated March 21, 2024 on Liquidity Risk Management Framework for Non-Banking Financial Companies and Core Investment Companies.

Particulars		Total Unweighted Value (average) ⁷⁵	Total Weighted Value (average) ⁷⁶
High Quality Liquid Assets		31-Dec-24	
1	Total High Quality Liquid Assets (HQLA)¹	1,190	1,064
	Balance in Current Account	112	112
	T-bill	242	242
	NCDs (HQLA)	836	711
Cash Outflows			
2	Deposits (for deposit taking companies)	-	-
3	Unsecured wholesale funding	-	-
4	Secured wholesale funding	242	278
5	Additional requirements, of which	-	-
(i)	Outflows related to derivative exposures	-	-
(ii)	Outflows related to loss of funding on debt products	-	-
(iii)	Credit and liquidity facilities	-	-
6	Other contractual funding obligations	6	7
7	Other contingent funding obligations	-	-
8	Total Cash Outflows	248	285
Cash Inflows			
9	Secured lending	-	-
10	Inflows from fully performing exposures	229	172
11	Other cash inflows	1,170	877
12	Total Cash Inflows	1,399	1,049
			Total Adjusted Value
13	Total HQLA		1,064
14	Total Net Cash Outflows (Higher of inflow less outflows or 75% of stressed outflows)		71
15	LIQUIDITY COVERAGE RATIO (%)		1496%

75 . Unweighted values must be calculated as outstanding balances maturing or callable within 30 days (for inflows and outflows).

76. Weighted values must be calculated after the application of respective haircuts (for HQLA) and stress factors on inflow and outflow.