NIIF Infrastructure Finance Limited

(₹ 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)*	Total Weighted Value (average)#
High Quality Liquid Assets		**30-Sep-24**	
1	**Total High Quality Liquid Assets (HQLA)$_1$**	**1,273**	**1,147**
	Balance in Current Account	18	18
	T-bill	416	416
	NCDs (HQLA)	839	713
Cash Outflows			
2	Deposits (for deposit taking companies)	-	-
3	Unsecured wholesale funding	-	-
4	Secured wholesale funding	763	877
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	2,764	2,867
7	Other contingent funding obligations	-	-
8	**Total Cash Outflows**	**3,527**	**3,745**
Cash Inflows			
9	Secured lending	-	-
10	Inflows from fully performing exposures	806	604
11	Other cash inflows $	2,972	2,755
12	**Total Cash Inflows**	**3,777**	**3,359**
			Total Adjusted Value
13	Total HQLA		1,147
14	Total Net Cash Outflows (Higher of inflow less outflows or 25% of outflows		936
15	**LIQUIDITY COVERAGE RATIO (%)**		**123%**

*Unweighted values calculated as daily average outstanding balances maturing or callable within 30 days (for inflows and outflows).

Weighted values calculated after the application of respective stress factors on inflow (75%) and outflow (115%).

$ Other cash Inflows maily contains Fixed deposit, Mutual fund & funds raised through NCD/CP.

Notes :
1. Liquidity Coverage Ratio without considering disbursements & borrowings for the quarter is 145%.
2. HQLA includes unencumbered portion of current account balance, eligible Corporate bonds & Investment in T-bills
3. Above LCR is computed excluding callable short term fixed deposits with scheduled commercial banks.
4. The above numbers of quarter end reporting date are simple average values of daily observations of previous 3 months