

NIIF Infrastructure Finance Limited

(₹ in lakhs)

Disclosure on Liquidity Coverage Ratio (LCR) under RBI circular no. RBI/2019-20/88 DOR.NBFC (PD) CC. No.102/03.10.001/2019-20 dated November 04, 2019 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-Jun-22	
1	Total High Quality Liquid Assets (HQLA) ₁	54,517	54,517
Cash Outflows			
2	Deposits (for deposit taking companies)	-	-
3	Unsecured wholesale funding	-	-
4	Secured wholesale funding	16,115	18,532
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	58,730	67,539
7	Other contingent funding obligations	-	-
8	Total Cash Outflows	74,845	86,071
Cash Inflows			
9	Secured lending	-	-
10	Inflows from fully performing exposures	24,162	18,121
11	Other cash inflows	47,257	35,443
12	Total Cash Inflows	71,419	53,564
			Total Adjusted Value
13	Total HQLA		54,517
14	Total Net Cash Outflows		32,508
15	LIQUIDITY COVERAGE RATIO (%)		168%

*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%).

Notes :

1. HQLA includes unencumbered portion of current account balance, short term fixed deposits with scheduled commercial banks
2. The above numbers of quarter end reporting date are simple average values of daily observations of previous 3 months