

NIIF Infrastructure Finance Limited

(₹ in lakhs)

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		31-Mar-24	
1	Total High Quality Liquid Assets (HQLA)	1,28,307	1,28,307
	Balance in Current Account	3,651	
	T-bill	53,357	
	NCDs (HQLA)	71,298	
Cash Outflows			
2	Deposits (for deposit taking companies)	-	-
3	Unsecured wholesale funding	-	-
4	Secured wholesale funding	85,273	98,064
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	99,833	1,06,802
7	Other contingent funding obligations	-	-
8	Total Cash Outflows	1,85,106	2,04,866
Cash Inflows			
9	Secured lending	-	-
10	Inflows from fully performing exposures	36,762	27,571
11	Other cash inflows \$	1,44,891	1,20,029
12	Total Cash Inflows	1,81,653	1,47,600
			Total Adjusted Value
13	Total HQLA		1,28,307
14	Total Net Cash Outflows (Higher of inflow less outflows or 25% of outflows)		57,266
15	LIQUIDITY COVERAGE RATIO (%)		224%

*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%). Since fixed deposits are most liquid and can be liquidated at the free will of the Company the net of inflows and outflows for the day have been taken and no stressed weights have been assigned.

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

Notes :

- Liquidity Coverage Ratio without considering disbursements & borrowings for the quarter is 379%.
- HQLA includes unencumbered portion of current account balance, eligible Corporate bonds & Investment in T-bills
- Above LCR is computed excluding callable short term fixed deposits with scheduled commercial banks.
- The above numbers of quarter end reporting date are simple average values of daily observations of previous 3 months