

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		<b>30-Sep-21</b>	
1	Total High Quality Liquid Assets (HQLA) <sub>1</sub>	1,13,396	1,13,396
Cash Outflows			
2	Deposits (for deposit taking companies)	-	-
3	Unsecured wholesale funding		
4	Secured wholesale funding	26,866	30,896
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	74,222	85,355
7	Other contingent funding obligations	-	-
8	Total Cash Outflows	1,01,088	1,16,251
Cash Inflows			
9	Secured lending	-	-
10	Inflows from fully performing exposures	16,486	12,364
11	Other cash inflows	82,614	61,961
12	Total Cash Inflows	99,100	74,325
			Total Adjusted Value
13	Total HQLA		1,13,396
14	Total Net Cash Outflows (Higher of inflow less outflows or 25% of outflows)		41,926
15	LIQUIDITY COVERAGE RATIO (%)		270%

\*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