

INDIA INFRADEBT LIMITED

Disclosure on Liquidity Coverage Ratio (LCR) for the quarter ended September 30, 2021 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

(₹ crore)

Particulars		Total Unweighted Value (average) *	Total Weighted Value (average) #
High Quality Liquid Assets			
1	Total High Quality Liquid Assets (HQLA)	561.45	561.45
	Cash & Bank Balances	27.44	27.44
	Investment in T-Bills	534.00	534.00
Cash Outflows¹			
2	Deposits (for deposit taking companies)	-	-
3	Unsecured wholesale funding	-	-
4	Secured wholesale funding	87.40	100.51
5	Additional requirements, of which		
(i)	Outflows related to derivative exposures and other collateral requirements	-	-
(ii)	Outflows related to loss of funding on debt products	-	-
(iii)	Credit and liquidity facilities	-	-
6	Other contractual funding obligations	-	-
7	Other contingent funding obligations	27.70	31.85
8	Total Cash Outflows	115.09	132.36
Cash Inflows			
9	Secured lending	-	-
10	Inflows from fully performing exposures	154.90	116.17
11	Other cash inflows ²	1023.88	767.91
12	Total Cash Inflows	1,178.78	884.08
			Total Adjusted Value
13	Total HQLA		561.45
14	Total Net Cash Outflows		33.09
15	LIQUIDITY COVERAGE RATIO (%)		1,696.77%

*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 :

- Does not include operating costs as guided by BCBS circular Basel III: LCR and liquidity risk monitoring tools published in January 2013
- Includes FD maturing within 30 days and liquid fund balances