



INDIA INFRADEBT LIMITED

Disclosure on Liquidity Coverage Ratio (LCR) for the quarter ended September 30, 2022 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)	559.43	559.43
	Cash & Bank Balances	16.56	16.56
	Investment in T-Bills	542.87	542.87
Cash Outflows¹			
2	Deposits (for deposit taking companies)	-	-
3	Unsecured wholesale funding	6.97	8.01
4	Secured wholesale funding	390.37	448.93
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	34.22	39.35
8	Total Cash Outflows (A)	431.56	496.29
Cash Inflows			
9	Secured lending	-	-
10	Inflows from fully performing exposures	172.80	129.60
11	Other cash inflows ²	644.77	483.58
12	Total Cash Inflows (B)	817.57	613.18
			Total Adjusted Value
13	Total HQLA		559.43
14	Total Net Cash Outflows (C)³		124.07
15	LIQUIDITY COVERAGE RATIO (%)		450.89%

*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.
- Total net cash outflows (C)= Total weighted cash outflows (A) – Minimum of (Total weighted cash inflows (B); 75% of Total weighted cash outflows (A)).