

NIIF Infrastructure Finance Limited

Disclosure on Liquidity Coverage Ratio (LCR) for the quarter ended December 31, 2020 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

Rs in lakhs

Particulars		Total Unweighted Value (average)*	Total Weighted Value (average)#	Total Unweighted Value (average)*	Total Weighted Value (average)#
High Quality Liquid Assets		31-Mar-21		31-Dec-20	
1	Total High Quality Liquid Assets (HQLA)1	42,122	42,122	55,243	55,243
Cash Outflows					
2	Deposits (for deposit taking companies)	-	-	-	-
3	Unsecured wholesale funding			-	-
4	Secured wholesale funding	9,502	10,928	22,675	26,076
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	13,913	16,000	5,124	5,893
7	Other contingent funding obligations	58,367	67,122	9,282	10,675
8	Total Cash Outflows	81,782	94,050	37,081	42,644
Cash Inflows					
9	Secured lending	33,200	24,900	11,833	8,875
10	Inflows from fully performing exposures	28,048	21,036	16,597	12,448
11	Other cash inflows 2	21,833	16,375	-	-
12	Total Cash Inflows	83,081	62,311	28,430	21,323
			Total Adjusted Value		Total Adjusted Value
13	Total HQLA		42,122		55,243
14	Total Net Cash Outflows (Higher of inflow less outflows or 25% of outflows)		31,738		21,321
15	LIQUIDITY COVERAGE RATIO (%)		133%		259%

*Unweighted values calculated as 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 current account balance, short term fixed deposits with scheduled commercial banks
2. Other inflows include receipt of monies on equity infusion
3. The above numbers of quarter end reporting date are simple average values of previous 3 months