

Disclosure on Liquidity Coverage Ratio (LCR) for the quarter ended 31st December 2023 pursuant to the Master Direction – Reserve Bank of India (Non-Banking Financial Company – Scale Based Regulation) Directions, 2023 issued by RBI vide notification no. RBI/DoR/2023-24/106 DoR.FIN.REC.No.45/03.10.119/2023-24 dated 19th October 2023 (as updated), as on 31st December 2023

Appendix I

LCR Disclosure Template

Sr. No.	(Amount in crores)	Total Unweighted Value (average)	Total Weighted Value (average)
High Quality Liquid Assets			
1	Total High Quality Liquid Assets (HQLA)*	1,317.74	1,317.74

Cash Outflows			
2	Deposits (for deposit taking companies)	-	-
3	Unsecured wholesale funding	378.59	435.37
4	Secured wholesale funding	172.36	198.22
5	Additional requirements, of which	-	-
(i)	<i>Outflows related to derivative exposures and other collateral requirements</i>	-	-
(ii)	<i>Outflows related to loss of funding on debt products</i>	-	-
(iii)	<i>Credit and liquidity facilities</i>	-	-
6	Other contractual funding obligations	27.66	31.81
7	Other contingent funding obligations	114.71	131.91
8	Total Cash Outflows	693.31	797.31

Cash Inflows			
9	Secured lending	211.80	158.85
10	Inflows from fully performing exposures	94.99	71.24
11	Other cash inflows	1,340.38	1,005.29
12	Total Cash Inflows	1,647.17	1,235.38

		Total Adjusted Value
13	TOTAL HQLA	1,317.74
14	TOTAL NET CASH OUTFLOWS	199.33
15	LIQUIDITY COVERAGE RATIO (%)	661.09%

Sr. No.	* Components of High Quality Liquid Assets (HQLA)	Total Unweighted Value (average)	Total Weighted Value (average)
1	Bank balance	274.89	274.89
2	Government Securities	1,042.85	1,042.85
	Total	1,317.74	1,317.74

The average LCR maintained by the company for the quarter ended 31st December 2023 was 661.09%.