

Public Disclosure on Liquidity Coverage Ratio (LCR) for the quarter ended September 30, 2024 pursuant to RBI Master direction - Reserve Bank of India (Non-Banking Financial Company – Scale Based Regulation) Directions, 2023

(INR Crore)

Particulars		For the quarter ending September 30, 2024	
		Total unweighted* value (average)	Total weighted# value (average)
High Quality Liquid Assets (HQLA)			
1	Total High-Quality Liquid Assets (HQLA)	1,147.43	1,127.05
Cash Outflows			
2	Deposits (for deposit taking companies)	-	-
3	Unsecured wholesale funding	399.46	459.38
4	Secured wholesale funding	954.86	1,098.09
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	1,108.33	1,274.58
7	Other contingent funding obligations	1,258.29	1,447.03
Total Cash Outflows		3,720.94	4,279.08
Cash Inflows			
8	Secured lending	-	-
9	Inflows from fully performing exposures	2,274.92	1,706.19
10	Other cash inflows	6,997.05	5,247.79
Total Cash Inflows		9,271.97	6,953.98
			Total Adjusted Value
11	Total HQLA	1,147.43	1,127.05
12	Total Net Cash Outflows		1,069.77
13	Liquidity Coverage Ratio^ (%)		105.35%

Note:

All the numbers are provisional and un-audited.

*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 and outflow.

^Average LCR maintained during Q2FY25