



Disclosure on Liquidity Coverage Ratio for the quarter ended June 30, 2023 as per Master Direction - Reserve Bank of India (Non-Banking Financial Company - Scale Based Regulation) Directions, 2023.

(₹ in crores)

Sr. No.	Particulars	From 01-04-2023 to 30-06-2023	
		Total Unweighted Value (average) *	Total Weighted Value (average) #
1	Total High Quality Liquid Assets (HQLA)	793.42	793.42
	Cash and Bank Balance	602.90	602.90
	Unencumbered Fixed Deposits	72.40	72.40
	Investments	118.11	118.11
	Cash Outflows		
2	Deposits (for deposit taking companies)	-	-
3	Unsecured wholesale funding	3.30	3.79
4	Secured wholesale funding	871.20	1,001.88
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	33.55	38.59
6	Other contractual funding obligations	1,147.73	1,319.89
7	Other contingent funding obligations	-	-
8	Total Cash outflows	2,055.78	2,364.14
	Cash Inflows		
9	Secured lending	-	-
10	Inflows from fully performing exposures	1,866.48	1,399.86
11	Other cash inflows	-	2,499.27
12	Total Cash Inflows	1,866.48	3,899.13

			Total Adjusted Value
13	Total HQLA		793.42
14	Total Net Cash Outflows		591.04
15	Liquidity Coverage Ratio(%)		134.24%

* 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.