



Disclosure on Liquidity Coverage Ratio for the quarter ended September 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 01-07-2023 to 30-09-2023 | |
|---------|--|------------------------------------|----------------------------------|
| | | Total Unweighted Value (average) * | Total Weighted Value (average) # |
| | | | |
| 1 | Total High Quality Liquid Assets (HQLA) | 621.87 | 621.87 |
| | Cash and Bank Balance | 480.91 | 480.91 |
| | Unencumbered Fixed Deposits | 68.52 | 68.52 |
| | Investments | 72.43 | 72.43 |
| | | | |
| | Cash Outflows | | |
| 2 | Deposits (for deposit taking companies) | - | - |
| 3 | Unsecured wholesale funding | 65.76 | 75.63 |
| 4 | Secured wholesale funding | 226.55 | 260.53 |
| 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 | 482.75 | 555.16 |
| 6 | Other contractual funding obligations | 1,116.24 | 1,283.67 |
| 7 | Other contingent funding obligations | - | - |
| 8 | Total Cash outflows | 1,891.30 | 2,174.99 |
| | | | |
| | Cash Inflows | | |
| 9 | Secured lending | - | - |
| 10 | Inflows from fully performing exposures | 1,902.09 | 1,426.57 |
| 11 | Other cash inflows | 3,503.69 | 2,627.77 |
| 12 | Total Cash Inflows | 5,405.78 | 4,054.34 |

| | | | |
|-----------|------------------------------------|--|-----------------------------|
| | | | Total Adjusted Value |
| 13 | Total HQLA | | 621.87 |
| 14 | Total Net Cash Outflows | | 543.75 |
| 15 | Liquidity Coverage Ratio(%) | | 114.37% |

* 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.