

NOMURA CAPITAL (INDIA) PRIVATE LIMITED
For the quarter ended June 30, 2020 (Unaudited)

Appendix I of RBI/2019-20/88 DOR.NBFC (PD) CC. No.102/03.10.001/2019-20 – Liquidity Risk Management Framework for Non-Banking Financial Companies and Core Investment Companies dated November 04, 2019

1 Funding concentration based on significant counterparty (both deposits and borrowings)

Sr. No.	Number of significant counterparties	Amount (In ₹ millions)	% of total deposits	% of total liabilities
1	NA	0.00	0.00%	0.00%

2 Top 20 large deposits (amount in ₹ crore and % of total deposits)

NIL

3 Top 10 borrowings (amount in ₹ crore and % of total borrowings)

NIL

4 Funding concentration based on significant instrument/product

Sr. No.	Name of the instrument/product	Amount (In ₹ millions)	% of total liabilities
1	NA	0.00	0.00%

5 Stock ratios:

a. Commercial papers as a % of total public funds, total liabilities and total assets

i. Commercial papers as a % of total public funds	0.00%
ii. Commercial papers as a % of total liabilities*	0.00%
iii. Commercial papers as a % of total assets	0.00%

b. Non-convertible debentures (original maturity of less than one year) as a % of total public funds, total liabilities and total assets.

i. Non-convertible debentures (original maturity of less than one year) as a % of total public funds	0.00%
ii. Non-convertible debentures (original maturity of less than one year) as a % of total liabilities*	0.00%
iii. Non-convertible debentures (original maturity of less than one year) as a % of total assets	0.00%

c. Other short-term liabilities, if any as a % of total public funds, total liabilities and total assets

i. Other short-term liabilities as a % of total public funds	0.00%
ii. Other short-term liabilities as a % of total liabilities*	36.51%
iii. Other short-term liabilities as a % of total assets	0.59%

6 Institutional set-up for liquidity risk management.

Nomura Capital (India) Private Limited ("the Company") has instituted and adopted the Liquidity risk framework under the Asset Liability Management Committee ("ALCO"). The Company's liquidity risk framework is at-least reviewed annually, or as the market, business and regulatory environment demand. It is overseen by the Board, Risk Management Committee ("RMC") and ALCO. Asset Liability Management Support Group, which consist of operating staff from Risk and Finance, analyse/monitor liquidity profile, limits & report to RMC, ALCO and Credit Risk Officer.

* total liabilities excludes shareholders funds.