

NOMURA CAPITAL (INDIA) PRIVATE LIMITED
For the quarter ended September 30, 2022 (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

i. Funding Concentration based on significant counterparty (both deposits and borrowings)

Sr. No.	Number of significant counterparties	Amount (In ₹ million)	% of total deposits	% of total liabilities
1	Not Applicable	0.00	0.00%	0.00%

ii. Top 20 large deposits (amount in ₹ million and % of total deposits) : Not Applicable

iii. Top 10 borrowings (amount in ₹ million and % of total borrowings) : Not Applicable

iv. Funding Concentration based on significant instrument/product

Sr. No.	Name of the instrument/product	Amount (In ₹ million)	% of total liabilities
1	Not Applicable	0.00	0.00%

v. Stock Ratios:

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

Sr. No.	Particulars	
1	Commercial papers as a % of total public funds	0.00%
2	Commercial papers as a % of total liabilities	0.00%
3	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.: Not Applicable

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

Sr. No.	Particulars	
1	Other short-term liabilities as % of total public funds	0.00%
2	Other short-term liabilities as % of total liabilities	31.23%
3	Other short-term liabilities as % of total assets	0.46%

vi. Institutional set-up for liquidity risk management.

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.

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.