

**NOMURA CAPITAL (INDIA) PRIVATE LIMITED**  
**For the quarter ended March 31, 2023 (Audited)**

**(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	1	494.4	Not Applicable	85.85%

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)

Sr. No.	Amount (In ₹ million)	% of total borrowings
1	494.4	100.00%

iv. Funding Concentration based on significant instrument/product

Sr. No.	Name of the instrument/product	Amount (In ₹ million)	% of total liabilities
1	Commercial Paper	494.4	85.85%

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	100.00%
2	Commercial papers as a % of total liabilities	85.85%
3	Commercial papers as a % of total assets	5.75%

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	6.14%
2	Other short-term liabilities as % of total liabilities	5.27%
3	Other short-term liabilities as % of total assets	0.35%

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.

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.