

NOMURA CAPITAL (INDIA) PRIVATE LIMITED
For the quarter ended September 30, 2023 (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
As at September 30, 2023				
1	2	3,025.3	Not Applicable	97.69%

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.	As at September 30, 2023	
	Amount (In ₹ million)	% of total borrowings
1	2,028.9	67.07%
2	996.4	32.93%

iv. Funding concentration based on significant instrument/product:

Sr. No.	Name of the instrument/product	As at September 30, 2023	
		Amount (In ₹ million)	% of total liabilities
1	Non-Convertible Debentures	2,028.9	65.52%
2	Commercial Paper	996.39	32.17%

v. Stock Ratios:

a. Commercial papers as a % of total public funds, total liabilities and total assets: Not Applicable

Sr. No.	Particulars	September 30, 2023
1	% of total public funds	32.93%
2	% of total liabilities	32.17%
3	% of total assets	8.74%

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	September 30, 2023
1	% of total public funds	0.80%
2	% of total liabilities	0.78%
3	% of total assets	0.21%

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.