

NOMURA CAPITAL (INDIA) PRIVATE LIMITED
For the quarter ended March 31, 2024 (Audited)

Paragaph 31 pursuant to RBI/DoR/2023-24/106 DoR.FIN.REC.No.45/03.10.119/2023-24 dated October 19, 2023 (as amended) - Master Direction - Reserve Bank of India (Non-Banking Financial Company - Scale Based Regulation) Directions, 2023

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 March 31, 2024				
1	5	6,199.1	Not Applicable	98.63%

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 March 31, 2024	
	Amount (In ₹ million)	% of total borrowings
1	3,379.1	54.51%
2	1,037.3	16.73%
3	257.2	4.15%
4	1,019.9	16.45%
5	505.5	8.15%

iv. Funding concentration based on significant instrument/product:

Sr. No.	Name of the instrument/product	As at March 31, 2024	
		Amount (In ₹ million)	% of total liabilities
1	NCD	6,199.1	98.63%

v. Stock Ratios:

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

Sr. No.	Particulars	March 31, 2024
1	% of total public funds	-
2	% of total liabilities	-
3	% of total assets	-

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	March 31, 2024
1	% of total public funds	3.99%
2	% of total liabilities	3.93%
3	% of total assets	1.66%

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.