

For the Quarter ended March 31, 2022**APPENDIX I****(i) Public disclosure on liquidity risk:****a. Funding concentration based on significant counterparty (both deposits and borrowings):**

Sr No.	Number of Significant Counterparties	As at 31 March 2022		As at 31 March 2021	
		Amount in (Rs. in Crore)	% of Total Liabilities*	Amount in (Rs. in Crore)	% of Total Liabilities*
1	5	3300.00	39.05%	3000.00	41.78%
2	1	50.00	0.59%	-	-

b. Top 20 large deposits (Amount in Rs. Crore and % of total deposits);

The company being a Non-Banking Financial Institution i.e., Systemically Important Core Investment Company (CIC-ND-SI) registered with Reserve Bank of India does not accept public deposits.

c. Top 10 borrowings (Amount in Rs. Crore and % of total borrowings)

Sr No.	As at 31 March 2022		As at 31 March 2021	
	Amount* (Rs. in Crore)	% of Total Borrowings	Amount* (Rs. in Crore)	% of Total Borrowings
1	3300.00	98.51%	3000.00	100%
2	50.00	1.49%	-	-

*Excluding accrued interest and adjustment of EIR

d. Funding concentration based on significant instrument/product:

Sr No.	Name of the instrument/product	As at 31 March 2022		As at 31 March 2021	
		Amount (Rs. in Crore)	% of Total Liabilities	Amount (Rs. in Crore)	% of Total Liabilities
1	Non- Convertible Bonds	3,300.00	39.05%	3000.00	41.78%
2	Working Capital Loan	50.00	0.59%	-	-

e. Stock Ratios:

Sr. No.	Particulars	As at 31 March 2022	As at 31 March 2021
1	Commercial paper as a % of total public funds, total liabilities and total assets	None	None
2	Non-Convertible debentures (Original maturity of less than one year) as a % of total public funds, total liabilities and total assets	None	None
3	Other Short-Term Liabilities, if any, as a % of Total Public Funds	47.48%	2.43%
4	Other Short-Term Liabilities, if any, as a % of Total Liabilities*	6.56%	0.33%
5	Other Short-Term Liabilities, if any, as a % of Total Assets	6.56%	0.33%

*Total Liabilities includes Total Equity (Equity Share Capital and Other Equity).

f. Institutional set up for liquidity risk management:

As per the requirement of Annexure I of Master Directions-Core Investment Companies (Reserve Bank) Directions, 2016 dated 25 August 2016 and last amended on 05 October 2021 and guidelines on Liquidity Risk Management Framework, the Board have constituted Asset Liability Management Committee (ALCO) & Risk Management Committee in its meeting held on 25 June 2020, Further, the framework on Liquidity Risk Management have also been approved by the Board in its meeting held on 21 August 2020.

Both the above-mentioned Committees are actively performing their function as per the terms of reference of the Committee as approved by the Board. (Also, Refer note 43- Liquidity risk section)