360 ONE PRIME LIMITED
Public Disclosure on Liquidity Risk for the Quarter ended June 30, 2024

1. Funding concentration based on significant counterparty (both deposits and borrowing)

Sr. no.	Number of Significant Counterparties	Amount (Rs. In Crores)	% of total Deposits	% of total liabilities
1	14	3,539.37	NA	50.30%

Note : Total Liabilities has been computed as Total Liabilities less Equity share capital less Other Equity

2. Top 20 large deposits (amount in crore and % of total deposits) - **Not Applicable**

3. Top 10 borrowing (amount in crore and % of total borrowings)

Amount (in crore)	% of Total Borrowings
3,176.42	45.43%

4. Funding Concertation based on significant instruments/product

Sr. no.	Name of the instruments/ product	Amount (in crore)	% of total liabilities
1	CP	891.67	12.67%
2	Secured NCD	4,944.75	70.27%
3	Unsecured NCD	155.22	2.21%
4	Bank borrowing	750.01	10.66%
5	CBLO	250.00	3.55%
Total		**6,991.66**	**99.35%**

5. Stock ratios:

Sr. no.	Particulars	in %
a	Commercial papers as % total liabilities	12.67%
b	Commercial papers as a % of total assets	10.44%
c	Commercial papers as a % of total Public Funds	13.23%
d	Non-convertible debenture (original maturity of less than one year) as a % of total liabilities	0.00%
e	Non-convertible debenture (original maturity of less than one year) as a % of total assets	0.00%
f	Non-convertible debenture (original maturity of less than one year) as a % of total Public funds	0.00%
g	Other short term liabilities, if any as % of total assets	7.06%
h	Other short term liabilities, if any as % of total liabilities	8.56%
i	Other short term liabilities, if any as % of total Public Funds	8.94%

6. Institutional set-up for liquidity risk management.

> The Board of Directors of the Company has an overall responsibility and oversight for the management of all the risks, including liquidity risk, to which the Company is exposed to in the course of conducting its business.
> The Board approves the governance structure, policies, strategy and the risk limits for the management of liquidity risk.
> The Board of Directors approves the constitution of the Risk Management Committee (RMC) for the effective supervision, evaluation, monitoring and review of various aspects and types of risks, including liquidity risk, faced by the Company.
> Further, the Board of Directors also approves constitution of Asset Liability Committee (ALCO), which functions as the strategic decision-making body for the asset-liability management of the Company from risk return perspective and within the risk appetite and guard-rails approved by the Board.
> The main objective of ALCO is to assist the Board and RMC in effective discharge of the responsibilities of asset-liability management, market risk management, liquidity and interest rate risk management and also to ensure adherence to risk tolerance/limits set up by the Board.
> ALCO provides guidance and directions in terms of interest rate, liquidity, funding sources, and investment of surplus funds. ALCO meetings are held once in a quarter or more frequently as warranted from time to time.

LCR - for the Quarter ended Jun 30, 2024

Sr. No.	Particulars	Q1 FY 24-25	
		Total Unweighted Value (Average)	Total Weighted Value (Average)
	High Quality Liquid Assets		
1	Government Securities	764	764
2	Bank Balance	79	79
(A)	***Total High Quality Liquid Assets (HQLA)***	**844**	**844**
	Cash Outflows		
3	Deposits	-	-
4	Unsecured Wholesale Funding	460	529
5	Secured Wholesale Funding	780	897
6	Additional requirements, of which		
(i)	Outflows related to Derivative Exposure and Other Collateral requirements	-	-
(ii)	Outflows related to loss of funding on Debt products	-	-
(iii)	Credit and Liquidity facilities	-	-
7	Other Contractual funding obligation	-	-
8	Other Contingent funding obligation	-	-
(B)	***Total Cash Outflows***	**1,240**	**1,426**
	Cash Inflows		
9	Secured Lending	-	-
10	Inflows from performing exposures	527	395
11	Other Cash Inflows	944	708
(C)	***Total Cash Inflows***	**1,471**	**1,103**
(D)	***TOTAL HQLA***	**844**	**844**
(E)	***TOTAL NET CASH OUTFLOWS***		**356**
(F)	***LIQUIDITY COVERAGE RATIO (%)***		**236.74%**