Alpha Alternatives Financial Services Private Limited

Public Disclosure on Liquidity Risk as on March 31, 2026

Background:

Public Disclosure on Liquidity Risk as on March 31, 2026, has been made, in terms of the para 15 of the Reserve Bank of India (Non-Banking Financial Companies-Asset Liability Management) Directions, 2025, i.e., DOR. LRG. REC. No.274/13-10-004/2025-26 dated November 28, 2025:

1. **Funding Concentration based on significant counterparty (both deposits and borrowings)**

Sr. No.	No. of Significant Counterparties	Amount (₹ Lakhs)	% of Total Deposits	% of Total Liabilities
1.	17	167,359.97	-	28.22

- A "Significant counterparty" is defined as a single counterparty or group of connected or affiliated counterparties accounting in aggregate for more than 1% of the NBFC- NDSI's, NBFC-Ds total liabilities and 10% for other non-deposit taking NBFCs.
- "Total Liabilities" refers to the aggregate of financial liabilities and non-financial liabilities.

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

3. **Top 10 borrowings (amount in ₹ crore and % of total deposits)**

Amount (₹ in Lakhs)	% of Total Borrowings
121,576.79	20.04

4. **Funding Concentration based on significant instrument / product**

Sr. No.	Name of the product	Amount (₹ Lakhs)
1	Commercial Papers	24,388.77
2	NCDs (Market Linked Debentures)	527,797.48
3	NCDs (Subordinated Debt)	40,878.58

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5. **Stock Ratios:**

Sr. No.	Particulars	as a % of Total Public Fund	as a % of Total Liabilities	as a % of Total Assets
1.	Commercial Papers	NA	3.94	3.53
2.	Non-Convertible Debentures (original maturity of less than one year)	NA	14.94	13.40
3.	Other Short-Term Liabilities	NA	2.04	1.83

6. **Institutional set-up for Liquidity Risk Management:**

The Board of Directors of the Company has constituted the Asset Liability Management Committee, which inter alia:

a. Oversees the liquidity position of the company;

b. Approve major decisions affecting Company's risk profile or exposure (product pricing, desired maturity profile and mix of the incremental assets and liabilities, prevailing interest rates offered by other peer NBFCs for the similar services/product, etc.);

c. Reviews any Credit rating updates for the company;

d. Reviews borrowings and future funding plans of the company;

e. Reviews Statement of short-term dynamic liquidity;

f. Reviews ,implementation of the liquidity risk management strategy of the company;

g. Review Reviews the stress testing reports of the company ;

h. Decides on the desired maturity profile and mix of incremental assets and liabilities, sale of assets as a source of funding, etc.

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Liquidity Coverage Ratio Disclosure for the quarter ended March 31, 2026

Public Disclosure on LCR as on March 31, 2026, has been made in terms of the para 78 of the Reserve Bank of India (Non-Banking Financial Companies-Asset Liability Management) Directions, 2025, i.e., DOR. LRG. REC. No.274/13-10-004/2025-26 dated November 28, 2025.

Sr. No.	Particulars	For the Quarter ended March 31, 2026	
		Total Unweighted Value (average) (in crores)	Total Weighted Value (average) (in crores)
1	**Total HQLA**	**726.82**	**712.57**
(i)	Bank Balance incl Fixed deposits	29.02	29.02
(ii)	Investments	697.80	683.55
	Outflows		
2	Deposits (for deposit taking companies)	-	-
3	Unsecured wholesale funding	-	-
4	Secured wholesale funding	-	-
5	Additional requirements, of which	226.91	226.91
(i)	Outflows related to derivative exposures and other collateral requirements	226.91	226.91
(ii)	Outflows related to loss of funding on debt products	-	-
(iii)	Credit and liquidity facilities	-	-
6	Other contractual funding obligations	566.94	566.94
7	Other contingent funding obligations	-	-
8	**Total Cash Outfows**	**793.85**	**793.85**
	Inflows		
9	Secured lending	-	-
10	Inflows from fully performing exposures	-	-
11	Other cash inflows	769.92	769.92
12	**Total Cash Inflows (10+11+12)**	**769.92**	**769.92**
			Total Adj. Value
13	**Total HQLA**		**712.57**
14	**Total Net Cash Outflows**		**335.49**
15	**Liquidity Coverage Ratio (LCR) %**		**212.4%**

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