

Annex – I: Public disclosure on liquidity risk
Altius One Capital & Investments Private Limited
(Formerly known as Dotex Merchandise Private Limited)

For the quarter ended 30th June, 2026

(i) Funding Concentration based on significant counterparty (both deposits and borrowings)

Sr. no	Number of significant Counter Parties	Amount (Rs.in crore)	% of Total deposits	% of Total Liabilities
NIL				

(ii) Top 20 large deposits (amount in ₹ crore and per cent of total deposits) -NIL

(iii) Top 10 borrowings (amount in ₹ crore and per cent of total borrowings) -NIL

(iv) Funding Concentration based on significant instrument/product

Sr. No.	Name of the instrument/product	Amount (₹ crore)	% of Total Liabilities
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NIL

(v) Stock Ratios:

- (a) Commercial papers as a per cent of total public funds, total liabilities and total assets -NIL
- (b) Non-convertible debentures (original maturity of less than one year) as a per cent of total public funds, total liabilities and total assets -NIL
- (c) Other short-term liabilities, if any as a per cent of total public funds, total liabilities and total assets

Sr. No.	Particulars	As a % of Total Public Funds	As a % of Total Liabilities	As a % of Total Assets
1	Other Short- term Liabilities	NIL	1.15%	0.00%

vi) Institutional set-up for liquidity risk management

Board has setup the Asset Liability Management Committee (ALCO) and Risk Management Committee to manage various risks of the Company. ALCO meets on a regular basis and is responsible for ensuring adherence to the risk



tolerance/limits set by the Board including the Liquidity risk of the Company.
The performance of the ALCO is reviewed by Audit Committee / Board.

The Company has formulated a policy on Liquidity Risk Management Framework. Accordingly, the Company,

- 1 Performs stress testing on a quarterly basis which enables the Company to estimate the liquidity requirements as well as adequacy and cost of the liquidity buffer under stressed conditions.
- 2 Has also formulated a contingency funding plan as a part of the outcome of stress testing results.
- 3 Monitors liquidity risk based on 'Stock' approach to liquidity by way of pre-defined internal limits for various critical ratios pertaining to liquidity risk.

The Company has diversified source of funding to ensure that there is no significant source, the withdrawal of which could trigger liquidity problems.

The Company monitors cumulative mismatches across all time buckets by establishing internal prudential limits. The Company maintains adequate liquidity buffer of readily marketable assets, to protect itself against any liquidity risk at the same time is mindful of the cost associated with it.

The Company's Key ratios on 30th June, 2026 are:

CRAR ratio – 102.82%

CRAR Tier I – 102.74%

CRAR Tier II – 0.08%

Liquidity Coverage ratio – 20.75 times

All these ratios are well above the statutory limits.

Notes

1. Total Liabilities represent 'Total Liabilities and Equity' as per Balance sheet less Equity.
2. Public funds are as defined in Reserve Bank of India directions.
3. Other Short-term liabilities represent all Short-term Liabilities

