CRÉDIT AGRICOLE
CORPORATE & INVESTMENT BANK

NSFR Disclosure as on Jun 30, 2022						
(Rs.in Crore)		Unweighted value by residual maturity				Weighted value
		No maturity	< 6 months	6 months to < 1yr	≥ 1yr	
ASF Item						
1	Capital: (2+3)	2,583.56	922.68	-	301.00	3,807.24
2	*Regulatory capital ###*	2,583.56	922.68	-	301.00	3,807.24
3	*Other capital instruments*					
4	Retail deposits and deposits from small business customers: (5+6)	0.03	5.12	20.79	-	23.36
5	*Stable deposits*	0.03	0.05			0.08
6	*Less stable deposits*		5.07	20.79		23.28
7	Wholesale funding: (8+9)	778.14	6,648.17	69.00	0.01	3,124.03
8	*Operational deposits*					
9	*Other wholesale funding*	778.14	6,648.17	69.00	0.01	3,124.03
10	Other liabilities: (11+12)	217.17	1,471.13	4.96	4.35	9.37
11	*NSFR derivative liabilities*		1,462.30	-	-	
12	*All other liabilities and equity not included in the above categories*	217.17	8.83	4.96	4.35	9.37
13	**Total ASF (1+4+7+10)**					6,964.00
RSF Item						
14	Total NSFR high-quality liquid assets (HQLA)					155.38
15	Deposits held at other financial institutions for operational purposes	297.53	-			148.76
16	Performing loans and securities: (17+18+19+21+23)	255.44	4,517.15	181.25	626.63	2,154.01
17	*Performing loans to financial institutions secured by Level 1 HQLA*		1,900.00			-
18	*Performing loans to financial institutions secured by non-Level 1 HQLA and unsecured performing loans to financial institutions*		203.69	131.25	286.89	398.07
19	*Performing loans to non- financial corporate clients, loans to retail and small business customers, and loans to sovereigns, central banks and PSEs, of which:*	255.44	2,413.45	50.00	339.74	1,755.94
20	*With a risk weight of less than or equal to 35% under the Basel II Standardised Approach for credit risk*		1,525.31	#REF!	#REF!	362.65
21	*Performing residential mortgages, of which:*					
22	*With a risk weight of less than or equal to 35% under the Basel II Standardised Approach for credit risk*					
23	*Securities that are not in default and do not qualify as HQLA, including exchange-traded equities*					
24	Other assets: (sum of rows 25 to	336.21	1,006.46	985.12	-	2,200.10
25	*Physical traded commodities, including gold*					
26	*Assets posted as initial margin for derivative contracts and contributions to default funds of CCPs*		839.68			713.73
27	*NSFR derivative assets*		-			-
28	*NSFR derivative liabilities before deduction of variation margin posted*		149.35			149.35
29	*All other assets not included in the above categories*	336.21	17.43	985.12		1,337.01
30	Off-balance sheet items		2,383.71	1,296.81	2,665.68	207.84
31	**Total RSF (14+15+16+24+30)**					4,866.09
32	**Net Stable Funding Ratio (%)**					143.11%

***Note
17 Items to be reported in the 'no maturity' time bucket do not have a stated maturity. These may include, but are not limited to, items such as capital with perpetual maturity, non-maturity deposits, short positions, open maturity positions, non-HQLA equities, and physical traded commodities.

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1 Regulatory Capital includes Interest Free Funds received from HO for CRM