CRÉDIT AGRICOLE
CORPORATE & INVESTMENT BANK

NSFR Disclosure Template as of September 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)	2,598.67	893.16	-	301.00	3,792.82
2	*Regulatory capital ###*	2,598.67	893.16	-	301.00	3,792.82
3	*Other capital instruments*					
4	Retail deposits and deposits from small business customers: (5+6)	0.03	-	-	-	0.03
5	*Stable deposits*	0.03	-			0.03
6	*Less stable deposits*		-	-		-
7	Wholesale funding: (8+9)	851.30	7,481.78	62.21	0.01	3,523.21
8	*Operational deposits*					
9	*Other wholesale funding*	851.30	7,481.78	62.21	0.01	3,523.21
10	Other liabilities: (11+12)	219.86	1,570.92	1.82	4.38	9.62
11	*NSFR derivative liabilities*		1,512.28	-	-	
12	*All other liabilities and equity not included in the above categories*	219.86	58.64	1.82	4.38	9.62
13	**Total ASF (1+4+7+10)**					7,325.68
RSF Item						
14	Total NSFR high-quality liquid assets (HQLA)					209.67
15	Deposits held at other financial institutions for operational purposes	404.91	-			202.45
16	Performing loans and securities: (17+18+19+21+23)	307.79	4,064.99	439.04	923.36	3,073.51
17	*Performing loans to financial institutions secured by Level 1 HQLA*		995.00			-
18	*Performing loans to financial institutions secured by non-Level 1 HQLA and unsecured performing loans to financial institutions*		162.15	121.67	298.18	621.72
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:*	307.79	2,907.84	317.37	625.17	2,451.79
20	*With a risk weight of less than or equal to 35% under the Basel II Standardised Approach for credit risk*					
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 29)	355.40	1,689.82	531.60	-	2,347.69
25	*Physical traded commodities, including gold*					
26	*Assets posted as initial margin for derivative contracts and contributions to default funds of CCPs*		1,049.08			891.72
27	*NSFR derivative assets*		-			-
28	*NSFR derivative liabilities before deduction of variation margin posted*		153.72			153.72
29	*All other assets not included in the above categories*	355.40	487.03	531.60		1,302.25
30	Off-balance sheet items		2,908.05	1,527.89	2,339.44	216.91
31	**Total RSF (14+15+16+24+30)**					6,050.23
32	**Net Stable Funding Ratio (%)**					121.08%

***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