CRÉDIT AGRICOLE
CORPORATE & INVESTMENT BANK

Appendix II

(₹ in Crore)

	NSFR Disclosure as on March 31, 2024	Unweighted value by residual maturity				Weighted value
		No maturity	< 6months	6 months to < 1yr	≥ 1yr	
ASF Item						
1	Capital: (2+3)	2,796.30	0.00	1,006.90	301.00	4,104.19
2	*Regulatory capital*	2,796.30	0.00	1,006.90	301.00	4,104.19
3	*Other capital instruments*					
4	Retail deposits and deposits from small business customers: (5+6)	5.76	3.20	0.00	0.00	8.06
5	*Stable deposits*	0.05	0.00	0.00	0.00	0.05
6	*Less stable deposits*	5.71	3.20	0.00	0.00	8.02
7	Wholesale funding: (8+9)	1,924.15	6,747.73	286.32	34.17	3,546.83
8	*Operational deposits*					
9	*Other wholesale funding*	1,924.15	6,747.73	286.32	34.17	3,546.83
10	Other liabilities: (11+12)	115.52	4,651.33	7.95	0.52	3.37
11	*NSFR derivative liabilities*		1,394.51			
12	*All other liabilities and equity not included in the above categories*	115.52	3,256.82	7.95	0.52	3.37
13	**Total ASF (1+4+7+10)**					**7,662.46**
RSF Item						
14	Total NSFR high-quality liquid assets (HQLA)					284.52
15	Deposits held at other financial institutions for operational purposes	123.35				61.68
16	Performing loans and securities: (17+18+19+21+23)	285.00	4,706.15	519.29	1,127.93	3,119.24
17	*Performing loans to financial institutions secured by Level 1 HQLA*		1,457.92	0.00	0.00	218.69
18	*Performing loans to financial institutions secured by non-Level 1 HQLA and unsecured performing loans to financial institutions*		781.71	260.17	259.70	449.74
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:*	285.00	2,466.52	259.12	868.23	2,450.81
20	*With a risk weight of less than or equal to 35% under the Basel II Standardised Approach for credit risk*	0.00	0.00	0.00	100.00	65.00
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 to29)	335.26	1,612.46	422.08	228.55	2,386.60
25	*Physical traded commodities, including gold*					
26	*Assets posted as initial margin for derivative contracts and contributions to default funds of CCPs*		987.40			839.29
27	*NSFR derivative assets*		0.00			0.00
28	*NSFR derivative liabilities before deduction of variation margin posted*		122.46			122.46
29	*All other assets not included in the above categories*	335.26	502.59	422.08	228.55	1,424.84
30	Off-balance sheet items		12,020.31	2,426.23	2,265.35	713.59
31	**Total RSF (14+15+16+24+30)**					**6,565.62**
32	**Net Stable Funding Ratio (%)**					**116.71**