CRÉDIT AGRICOLE
CORPORATE & INVESTMENT BANK

Appendix II

	(Rs.in Crore)	Unweighted value by residual maturity				Weighted value
		No maturity	< 6months	6months to < 1yr	≥ 1yr	
ASF Item						
1	Capital: (2+3)	5,547.47	0.00	0.00	301.00	5,848.47
2	*Regulatory capital*	5,547.47	0.00	0.00	301.00	5,848.47
3	*Other capital instruments*					
4	Retail deposits and deposits from small business customers: (5+6)	3.30	0.00	0.00	0.00	2.98
5	*Stable deposits*	0.15	0.00	0.00	0.00	0.14
6	*Less stable deposits*	3.15	0.00	0.00	0.00	2.84
7	Wholesale funding: (8+9)	1,360.16	9,029.33	49.04	0.01	4,527.65
8	*Operational deposits*					
9	*Other wholesale funding*	1,360.16	9,029.33	49.04	0.01	4,530.63
10	Other liabilities: (11+12)	150.00	8,988.75	3.41	0.00	7.65
11	*NSFR derivative liabilities*		1,569.78			
12	*All other liabilities and equity not included in the above categories*	150.00	7,418.97	3.41	0.00	7.65
13	**Total ASF (1+4+7+10)**					10,386.74
RSF Item						
14	Total NSFR high-quality liquid assets (HQLA)					269.03
15	Deposits held at other financial institutions for operational purposes	1,125.27				562.64
16	Performing loans and securities: (17+18+19+21+23)	317.46	5,669.32	734.61	1,963.71	4,512.53
17	Performing loans to financial institutions secured by Level 1HQLA		1,086.49	0.00	0.00	162.97
18	*Performing loans to financial institutions secured by non-Level 1 HQLA*		1,720.36	213.52	546.15	790.81
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:	317.46	2,862.47	521.09	1,417.56	3,558.75
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	440.30	286.20
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)	360.03	1,948.68	0.00	0.00	1,958.43
25	Physical traded commodities, including gold					
26	Assets posted as initial margin for derivative contracts and contributions to default funds of CCPs		1,607.44			1,366.33
27	*NSFR derivative assets*		0.00			0.00
28	NSFR derivative liabilities before deduction of variation margin posted		122.91			122.91
29	All other assets not included in the above categories	360.03	218.33	0.00	0.00	469.19
30	Off-balance sheet items		15,451.16	2,247.44	4,062.14	909.52
31	**Total RSF (14+15+16+24+30)**					8,212.15
32	**Net Stable Funding Ratio (%)**					126.48