Barclays Bank PLC – Indian Branches

(Incorporated in the United Kingdom with limited liability)

NSFR disclosure as on 31st December 2022						
						(Rs. In Crore)
Sr No	Particulars	Unweighted value by residual maturity				Weighted value
		No maturity	< 6 months	6 months to < 1yr	≥ 1yr	
ASF Item						
1	Capital: (2+3)	108,684,692	-	-	-	108,684,692
2	Regulatory capital	108,684,692	-	-	-	108,684,692
3	Other capital instruments	-	-	-	-	-
4	Retail deposits and deposits from small business customers: (5+6)	12,301,301	3,229,806	3,092,405	2,045,889	18,953,792
5	Stable deposits	306,094	31,102	25,251	7,927	344,502
6	Less stable deposits	11,995,207	3,198,704	3,067,154	2,037,962	18,609,290
7	Wholesale funding: (8+9)	9,981,801	92,641,647	6,827,238	128,477	31,775,667
8	Operational deposits	-	-	-	-	-
9	Other wholesale funding	9,981,801	92,641,647	6,827,238	128,477	31,775,667
10	Other liabilities: (11+12)	8,828,296	73,864,553	-	-	2,405,700
11	NSFR derivative liabilities		73,772,147	-	-	
12	All other liabilities and equity not included in the above categories	8,828,296	92,406	-	-	2,405,700
13	Total ASF (1+4+7+10)					161,819,851
RSF Item						
14	Total NSFR high-quality liquid assets (HQLA)					8,822,453
15	Deposits held at other financial institutions for operational purposes	-	-	-	-	-
16	Performing loans and securities: (17+18+19+21+23)	1,656,084	58,040,568	21,083,985	72,589,443	93,906,554
17	Performing loans to financial institutions secured by Level 1 HQLA	-	9,149,636	-	-	914,964
18	Performing loans to financial institutions secured by non-Level 1 HQLA and unsecured performing loans to financial institutions	-	1,005,561	-	-	150,834
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:	1,656,084	41,900,146	15,224,863	28,583,319	52,315,199
20	With a risk weight of less than or equal to 35% under the Basel II Standardized Approach for credit risk	-	10,185,568	3,271,486	5,100,757	10,189,342
21	Performing residential mortgages, of which:	-	-	-	-	-
22	With a risk weight of less than or equal to 35% under the Basel II Standardized Approach for credit risk	-	-	-	-	-
23	Securities that are not in default and do not qualify as HQLA, including exchange-traded equities	-	5,985,225	5,859,122	44,006,124	40,525,557
24	Other assets: (sum of rows 25 to 29)	11,820,159	5,284,648	22,739	3,371,490	17,229,006
25	Physical traded commodities, including gold	-	-	-	-	-
26	Assets posted as initial margin for derivative contracts and contributions to default funds of CCPs	-	-	-	3,312,100	2,815,285
27	NSFR derivative assets	-	-	-	-	-
28	NSFR derivative liabilities before deduction of variation margin posted	-	5,191,953	-	-	5,191,953
29	All other assets not included in the above categories	11,820,159	92,695	22,739	59,390	9,221,768
30	Off-balance sheet items	-	49,822,000	-	-	2,491,100
31	Total RSF (14+15+16+24+30)					122,449,113
32	Net Stable Funding Ratio (%)					132%