Barclays Bank PLC – Indian Branches

(Incorporated in the United Kingdom with limited liability)

NSFR disclosure as on 30th September 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)	108,831,500	-	-	-	108,831,500
2	Regulatory capital	108,831,500	-	-	-	108,831,500
3	Other capital instruments	-	-	-	-	-
4	Retail deposits and deposits from small business customers: (5+6)	12,630,967	3,167,471	2,336,465	2,013,195	18,353,255
5	Stable deposits	315,748	31,052	26,012	9,912	352,640
6	Less stable deposits	12,315,219	3,136,419	2,310,453	2,003,283	18,000,615
7	Wholesale funding: (8+9)	64,797,949	130,223,964	6,720,214	180,317	55,736,544
8	Operational deposits	-	-	-	-	-
9	Other wholesale funding	64,797,949	130,223,964	6,720,214	180,317	55,736,544
10	Other liabilities: (11+12)	7,805,056	78,568,361	-	-	2,271,545
11	NSFR derivative liabilities		78,502,010	-	-	
12	All other liabilities and equity not included in the above categories	7,805,056	66,351	-	-	2,271,545
13	Total ASF (1+4+7+10)					185,192,844
RSF Item						
14	Total NSFR high-quality liquid assets (HQLA)					9,254,134
15	Deposits held at other financial institutions for operational purposes	-	-	-	-	-
16	Performing loans and securities: (17+18+19+21+23)	1,633,071	86,221,271	17,696,470	100,744,055	119,122,681
17	Performing loans to financial institutions secured by Level 1 HQLA	-	45,219,031	-	-	4,521,903
18	Performing loans to financial institutions secured by non-Level 1 HQLA and unsecured performing loans to financial institutions	-	263,905	803,377	-	441,274
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:	1,633,071	34,433,622	14,454,063	43,939,833	60,383,137
20	With a risk weight of less than or equal to 35% under the Basel II Standardized Approach for credit risk	-	2,414,719	10,189,893	11,130,374	11,084,743
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	-	6,304,713	2,439,030	56,804,222	53,776,367
24	Other assets: (sum of rows 25 to 29)	12,795,676	104,045,708	18,313	1,947,297	16,874,041
25	Physical traded commodities, including gold	-	-	-	-	-
26	Assets posted as initial margin for derivative contracts and contributions to default funds of CCPs	-	-	-	1,877,000	1,595,450
27	NSFR derivative assets	-	-	-	-	-
28	NSFR derivative liabilities before deduction of variation margin posted	-	103,941,124	-	-	5,197,056
29	All other assets not included in the above categories	12,795,676	104,584	18,313	70,297	10,081,535
30	Off-balance sheet items	61,497,200	48,339,347	-	-	2,416,968
31	Total RSF (14+15+16+24+30)					147,667,824
32	Net Stable Funding Ratio (%)					125%