



**Barclays Bank PLC – Indian Branches**  
(Incorporated in the United Kingdom with limited liability)

NSFR disclosure as on 31 <sup>st</sup> December 2021						
Sr No	Particulars	Unweighted value by residual maturity				(Rs. In Crore)
		No maturity	< 6 months	6 months to < 1yr	≥ 1yr	Weighted value
<b>ASF Item</b>						
1	Capital: (2+3)	10,578	0	0	0	10,578
2	Regulatory capital	10,578	0	0	0	10,578
3	Other capital instruments	0	0	0	0	0
4	Retail deposits and deposits from small business customers: (5+6)	884	650	145	173	1,624
5	Stable deposits	31	4	3	1	37
6	Less stable deposits	853	646	142	172	1,587
7	Wholesale funding: (8+9)	913	11,694	489	15	5,760
8	Operational deposits	0	0	0	0	0
9	Other wholesale funding	913	11,694	489	15	5,760
10	Other liabilities: (11+12)	767	3,979	0	0	209
11	NSFR derivative liabilities		3,977	0	0	
12	All other liabilities and equity not included in the above categories	767	2	0	0	209
13	Total ASF (1+4+7+10)					18,171
<b>RSF Item</b>						
14	Total NSFR high-quality liquid assets (HQLA)					387
15	Deposits held at other financial institutions for operational purposes	0	0	0	0	0
16	Performing loans and securities: (17+18+19+21+23)	235	10,536	1,486	7,622	9,861
17	Performing loans to financial institutions secured by Level 1 HQLA	0	6,594	0	0	659
18	Performing loans to financial institutions secured by non-Level 1 HQLA and unsecured performing loans to financial institutions	0	410	141	182	314
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:	235	3,443	1,218	2,847	4,758
20	With a risk weight of less than or equal to 35% under the Basel II Standardized Approach for credit risk	0	501	1,157	113	0
21	Performing residential mortgages, of which:	0	0	0	0	0
22	With a risk weight of less than or equal to 35% under the Basel II Standardized Approach for credit risk	0	0	0	0	0
23	Securities that are not in default and do not qualify as HQLA, including exchange-traded equities	0	89	127	4,593	4,130
24	Other assets: (sum of rows 25 to 29)	1,717	7,975	4	166	1,881
25	Physical traded commodities, including gold	0	0	0	0	0
26	Assets posted as initial margin for derivative contracts and contributions to default funds of CCPs	0	0	0	163	139
27	NSFR derivative assets	0	0	0	0	0
28	NSFR derivative liabilities before deduction of variation margin posted	0	7,970	0	0	399
29	All other assets not included in the above categories	1,717	5	4	3	1,343
30	Off-balance sheet items	0	5,488	0	0	274
31	Total RSF (14+15+16+24+30)					12,403
32	Net Stable Funding Ratio (%)					146%