



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

NSFR disclosure as on 31 st March 2022						
Sr No	Particulars	Unweighted value by residual maturity				(Rs. In Crore)
		No maturity	< 6 months	6 months to < 1yr	≥ 1yr	Weighted value
ASF Item						
1	Capital: (2+3)	10,847	0	0	0	10,847
2	Regulatory capital	10,847	0	0	0	10,847
3	Other capital instruments	0	0	0	0	0
4	Retail deposits and deposits from small business customers: (5+6)	1,072	521	257	233	1,900
5	Stable deposits	33	3	3	1	38
6	Less stable deposits	1,039	518	254	232	1,862
7	Wholesale funding: (8+9)	831	16,348	342	149	6,360
8	Operational deposits	0	0	0	0	0
9	Other wholesale funding	831	16,348	342	149	6,360
10	Other liabilities: (11+12)	730	5,544	0	0	243
11	NSFR derivative liabilities		5,541	0	0	
12	All other liabilities and equity not included in the above categories	730	3	0	0	243
13	Total ASF (1+4+7+10)					19,350
RSF Item						
14	Total NSFR high-quality liquid assets (HQLA)					1,116
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)	165	5,604	1,557	8,543	10,511
17	Performing loans to financial institutions secured by Level 1 HQLA	0	875	0	0	87
18	Performing loans to financial institutions secured by non-Level 1 HQLA and unsecured performing loans to financial institutions	0	208	122	80	173
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:	165	2,787	972	4,088	5,317
20	With a risk weight of less than or equal to 35% under the Basel II Standardized Approach for credit risk	0	514	228	1,568	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	1,734	463	4,375	4,934
24	Other assets: (sum of rows 25 to 29)	2,214	7,300	3	170	1,913
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	166	141
27	NSFR derivative assets	0	0	0	0	0
28	NSFR derivative liabilities before deduction of variation margin posted	0	7,295	0	0	365
29	All other assets not included in the above categories	2,214	5	3	4	1,407
30	Off-balance sheet items	0	6,150	0	0	307
31	Total RSF (14+15+16+24+30)					13,847
32	Net Stable Funding Ratio (%)					140%