

NFSR Disclosure Template as on 31 March 2022

(Rs. In Crores)		Rs. in Crore				Weighted Value
		Unweighted value by residual maturity				
		No Maturity	< 6 months	6 months < to 1 year	=> 1 year	
ASF Item						
1	Capital: (2+3)	9,492	-	-	973	10,464
2	Regulatory Capital	9,465	-	-	-	9,465
3	Other Capital instruments	27	-	-	973	1,000
4	Retail deposits and deposits from small business customers: (5+6)	-	0	-	-	0
5	Stable deposits	-	-	-	-	-
6	Less stable deposits	-	0	-	-	0
7	Wholesale Funding: (8+9)	-	18,733	2,567	-	10,650
8	Operational deposits	-	-	-	-	-
9	Other Wholesale Funding	-	18,733	2,567	-	10,650
10	Other Liabilities: (11+12)	4,388	12,536	-	-	-
11	NSFR Derivative liabilities	-	-	-	-	-
12	All other liabilities and equity not included in the above categories	4,388	12,536	-	-	-
13	Total ASF (1+4+7+10)					21,114
RSF Term						
14	Total NSFR High-quality liquid assets(HQLA)					3,677
15	Deposits held at other financial institutions for operational purposes	1,215	-	-	-	607
16	Performing loans and securities: (17+18+19+21+23)	-	10,607	1,770	3,487	8,419
17	Performing loans to financial institutions secured by Level 1 HQLA	-	-	-	-	-
18	Performing loans to financial institutions secured by non-Level 1 HQLA and unsecured performing loans to financial institutions	-	2,394	1,524	1,858	2,979
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:	-	8,213	246	1,629	5,440
20	With a risk weight of less than or equal to 35% under the Basel II Standardised Approach for credit risk	-	1,618	79	869	1,414
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 to 29)	2,772	100	100	-	2,823
25	Physical traded commodities, including gold	-	-	-	-	-
26	Assets posted as initial margin for derivative contracts and contribution to default funds of CCPs	325	-	-	-	276
27	NSFR derivative assets	1,084	-	-	-	1,084
28	NSFR derivative liabilities before deduction of variation margin posted	207	-	-	-	207
29	All other assets not included in the above categories	1,156	100	100	-	1,256
30	Off Balance sheet items	37,345	-	-	-	1,602
31	Total RSF	41,332	10,707	1,870	3,487	17,128
32	Net Stable Funding Ratio(%)					123.27%