



**BNP PARIBAS**  
CORPORATE & INVESTMENT BANKING

NFSR Disclosure Template as on 31 Mar 2024						
(Rs. In Crores)		Rs. in Crore				Weighted Value
		Unweighted value by residual maturity				
		No Maturity	< 6 months	6 months < to 1 year	=> 1 year	
<b>ASF Item</b>						
1	Capital: (2+3)	12,665	-	-	491	13,156
2	Regulatory Capital	12,642	-	-	-	12,642
3	Other Capital instruments	23	-	-	491	514
4	Retail deposits and deposits from small business customers: (5+6)	-	-	-	-	-
5	Stable deposits	-	-	-	-	-
6	Less stable deposits	-	-	-	-	-
7	Wholesale Funding: (8+9)	-	17,034	225	-	8,630
8	Operational deposits	-	-	-	-	-
9	Other Wholesale Funding	-	17,034	225	-	8,630
10	Other Liabilities: (11+12)	2,100	14,729	-	-	-
11	NSFR Derivative liabilities	-	-	-	-	-
12	All other liabilities and equity not included in the above categories	2,100	14,729	-	-	-
13	Total ASF (1+4+7+10)	-	-	-	-	21,786
<b>RSF Term</b>						
14	Total NSFR High-quality liquid assets(HQLA)	-	-	-	-	7,040
15	Deposits held at other financial institutions for operational purposes	148	-	-	-	74
16	Performing loans and securities: (17+18+19+21+23)	-	8,322	1,907	2,848	7,458
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	-	284	313	548	747
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:	-	8,039	1,593	2,300	6,711
20	With a risk weight of less than or equal to 35% under the Basel II Standardised Approach for credit risk	-	998	850	300	1,119
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)	2,473	-	-	-	2,414
25	Physical traded commodities, including gold	-	-	-	-	-
26	Assets posted as initial margin for derivative contracts and contribution to default funds of CCPs	399	-	-	-	339
27	NSFR derivative assets	790	-	-	-	790
28	NSFR derivative liabilities before deduction of variation margin posted	185	-	-	-	185
29	All other assets not included in the above categories	1,100	-	-	-	1,100
30	Off Balance sheet items	36,402	-	-	-	1,663
31	Total RSF	39,023	8,322	1,907	2,848	18,648
32	Net Stable Funding Ratio(%)					<b>116.83%</b>