



BNP PARIBAS
CORPORATE & INVESTMENT BANKING

NFSR Disclosure Template as on 31 Mar 2025

(Rs. In Crores)		Rs. in Crore				
		Unweighted value by residual maturity				Weighted Value
		No Maturity	< 6 months	6 months < to 1 year	=> 1 year	
ASF Item						
1	Capital: (2+3)	15,864	-	-	370	16,233
2	Regulatory Capital	15,842	-	-	-	15,842
3	Other Capital instruments	22	-	-	370	391
4	Retail deposits and deposits from small business customers: (5+6)	-	-	-	-	-
5	Stable deposits	-	-	-	-	-
6	Less stable deposits	-	-	-	-	-
7	Wholesale Funding: (8+9)	-	22,178	312	-	11,245
8	Operational deposits	-	-	-	-	-
9	Other Wholesale Funding	-	22,178	312	-	11,245
10	Other Liabilities: (11+12)	1,938	31,450	-	-	-
11	NSFR Derivative liabilities	-	-	-	-	-
12	All other liabilities and equity not included in the above categories	1,938	31,450	-	-	-
13	Total ASF (1+4+7+10)					27,478
RSF Term						
14	Total NSFR High-quality liquid assets(HQLA)					8,689
15	Deposits held at other financial institutions for operational purposes	107	-	-	-	53
16	Performing loans and securities: (17+18+19+21+23)	-	17,394	835	2,665	9,634
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	-	7,029	113	1,002	2,113
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:	-	10,365	722	1,663	7,521
20	With a risk weight of less than or equal to 35% under the Basel II Standardised Approach for credit risk	-	1,078	-	-	916
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	Securitized assets that are not in default and do not qualify as HQLA, including exchange-traded equities	-	-	-	-	-
24	Other Assets: (sum of rows 25 to 29)	2,077	-	-	-	2,009
25	Physical traded commodities, including gold	-	-	-	-	-
26	Assets posted as initial margin for derivative contracts and contribution to default funds of CCPs	454	-	-	-	386
27	NSFR derivative assets	-	-	-	-	-
28	NSFR derivative liabilities before deduction of variation margin posted	205	-	-	-	205
29	All other assets not included in the above categories	1,418	-	-	-	1,418
30	Off Balance sheet items	39,599	-	-	-	1,808
31	Total RSF	41,783	17,394	835	2,665	22,194
32	Net Stable Funding Ratio(%)					123.81%