



NSFR common disclosure					
Reporting Period: 30 Sep 2025 Reporting Currency: MUR (in millions)		Unweighted value by residual maturity			Weighted value
		< 6 months	≥ 6 months to < 1 year	≥ 1yr	
SN	ASF Item				
1	Capital: (SN 2+SN 3)	-	-	-	-
2	<i>Regulatory capital</i>	-	-	-	-
3	<i>Other capital instruments</i>	-	-	-	-
4	Retail deposits and deposits from small business customers: (SN 5+ SN 6)	349,507	7,999	-	321,756
5	<i>Stable deposits</i>	-	-	-	-
6	<i>Less stable deposits</i>	349,507	7,999	-	321,756
7	Wholesale funding (SN 8+ SN 9)	323,800	39,277	-	181,538
8	<i>Operational deposits</i>	15,191	-	-	7,596
9	<i>Other wholesale funding</i>	308,608	39,277	-	173,943
10	Other liabilities: (SN 11+ SN 12)	130,375	-	161,199	161,199
11	<i>NSFR derivative liabilities</i>	-	-	-	-
12	<i>All other liabilities and equity not included in the above categories</i>	130,375	-	161,199	161,199
13	Total ASF (SN 1+SN 4+ SN 7+SN 10)				664,493
RSF Item					
14	Total NSFR High Quality Liquid Assets (HQLA)				26,390
15	Deposits held at financial institutions for operational purposes	-	-	-	-
16	Performing loans and securities: (SN 17+ SN 18+ SN 20+ SN 22+ SN 23)	264,777	42,088	252,380	314,263
17	<i>Performing loans to financial institutions secured by HQLA 1</i>	-	-	-	-
18	<i>Performing loans to financial institutions secured by non HQLA 1 and unsecured performing loans to financial institutions</i>	124,710	21,434	656	30,079
19	<i>Performing loans to non-financial corporate clients, loans to retail and small business customers, and loans to sovereigns, central banks and PSEs, of which:</i>				
20	<i>With a risk weight of less than or equal to 35% under the Guideline on Standardised Approach to Credit Risk</i>	130,444	15,524	161,574	210,321
21	<i>Performing residential mortgages, of which:</i>				
22	<i>With a risk weight of 35% under the the Guideline on Standardised Approach to Credit Risk</i>	-	-	50,714	32,964
23	<i>Securities that are not in default and do not qualify as HQLA, including exchange-traded equities</i>	9,624	5,130	39,436	40,897
24	Other assets: (SN 25+SN 26+ SN 27+ SN 28+ SN 29)	64,866	-	4,202	69,068
25	<i>Physical traded commodities, including gold</i>				-
26	<i>Assets posted as initial margin for derivative contracts and contributions to default funds of a Central Counterparty (CCP)</i>	-	-	-	-
27	<i>NSFR derivative assets</i>	-	-	-	-
28	<i>NSFR derivative liabilities before deduction of variation margin posted</i>	-	-	-	-
29	<i>All other assets not included in the above categories</i>	64,866	-	4,202	69,068
30	Off-balance sheet items	696,496	-	-	4,773
31	Total RSF (SN 14+ SN 15+ SN 16+ SN 24+SN 30)				414,494
32	Net Stable Funding Ratio (%) (SN 13/ SN 31)				160%