



NSFR common disclosure					
		Unweighted value by residual maturity			Weighted value
		< 6 months	≥ 6 months to < 1 year	≥ 1yr	
Reporting Period: 31 Dec 2025					
Reporting Currency: MUR (in millions)					
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)	370,808	7,973	-	340,903
5	<i>Stable deposits</i>	-	-	-	-
6	<i>Less stable deposits</i>	370,808	7,973	-	340,903
7	Wholesale funding (SN 8+ SN 9)	341,215	23,232	-	182,223
8	<i>Operational deposits</i>	16,752	-	-	8,376
9	<i>Other wholesale funding</i>	324,463	23,232	-	173,848
10	Other liabilities: (SN 11+ SN 12)	134,087	-	168,629	168,629
11	<i>NSFR derivative liabilities</i>	-	-	-	-
12	<i>All other liabilities and equity not included in the above categories</i>	134,087	-	168,629	168,629
13	Total ASF (SN 1+SN 4+ SN 7+SN 10)				691,756
RSF Item					
14	Total NSFR High Quality Liquid Assets (HQLA)				18,402
15	Deposits held at financial institutions for operational purposes	-	-	-	-
16	Performing loans and securities: (SN 17+ SN 18+ SN 20+ SN 22+ SN 23)	247,198	35,003	302,948	353,216
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>	101,058	19,416	3,846	28,713
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>	137,048	11,075	202,172	245,908
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>	-	-	52,983	34,439
23	<i>Securities that are not in default and do not qualify as HQLA, including exchange-traded equities</i>	9,092	4,512	43,946	44,156
24	Other assets: (SN 25+SN 26+ SN 27+ SN 28+ SN 29)	60,560	-	2,508	63,067
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>	60,560	-	2,508	63,067
30	Off-balance sheet items	831,556	-	-	7,477
31	Total RSF (SN 14+ SN 15+ SN 16+ SN 24+SN 30)				442,162
32	Net Stable Funding Ratio (%) (SN 13/ SN 31)				156%