



NSFR common disclosure					
Reporting Period: 30 Jun 2026 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)	-	-	-	94,147
2	<i>Regulatory capital</i>	-	-	94,147	94,147
3	<i>Other capital instruments</i>	-	-	-	-
4	Retail deposits and deposits from small business customers: (SN 5 + SN 6)	372,032	9,802	-	343,651
5	<i>Stable deposits</i>	-	-	-	-
6	<i>Less stable deposits</i>	372,032	9,802	-	343,651
7	Wholesale funding (SN 8 + SN 9)	397,682	68,732	-	233,207
8	<i>Operational deposits</i>	17,837	-	-	8,918
9	<i>Other wholesale funding</i>	379,845	68,732	-	224,288
10	Other liabilities: (SN 11 + SN 12)	137,116	-	145,070	145,070
11	<i>NSFR derivative liabilities</i>	-	-	-	-
12	<i>All other liabilities and equity not included in the above categories</i>	137,116	-	145,070	145,070
13	Total ASF (SN 1 + SN 4 + SN 7 + SN 10)				816,075
	RSF Item				
14	Total NSFR High Quality Liquid Assets (HQLA)				94,821
15	Deposits held at financial institutions for operational purposes	-	-	-	-
16	Performing loans and securities: (SN 17 + SN 18 + SN 20 + SN 22 + SN 23)	332,001	13,896	305,087	388,929
17	Performing loans to financial institutions secured by HQLA 1	-	-	-	-
18	Performing loans to financial institutions secured by non HQLA 1 and unsecured performing loans to financial institutions	92,930	4,157	5,177	21,195
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:				
20	<i>With a risk weight of less than or equal to 35% under the Guideline on Standardised Approach to Credit Risk</i>	229,871	4,438	200,475	287,558
21	Performing residential mortgages, of which:				
22	<i>With a risk weight of 35% under the the Guideline on Standardised Approach to Credit Risk</i>	-	-	57,967	37,678
23	<i>Securities that are not in default and do not qualify as HQLA, including exchange-traded equities</i>	9,200	5,301	41,468	42,499
24	Other assets: (SN 25 + SN 26 + SN 27 + SN 28 + SN 29)	49,966	-	1,723	51,721
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>	49,966	-	1,723	51,721
30	Off-balance sheet items	918,159	-	-	5,842
31	Total RSF (SN 14 + SN 15 + SN 16 + SN 24 + SN 30)				541,314
32	Net Stable Funding Ratio (%) (SN 13 / SN 31)				151%