NSFR common disclosure

		Unweighted value by residual maturity			Weighted value
	Reporting Period: 31 Mar 2026 **Reporting Currency: MUR (in millions)**	**< 6 months**	**≥ 6 months to < 1 year**	**≥ 1yr**	
SN	**ASF Item**				
1	**Capital: (SN 2+SN 3)**	**-**	**-**	**-**	**94,160**
2	*Regulatory capital*	-	-	94,160	**94,160**
3	*Other capital instruments*	-	-	-	**-**
4	**Retail deposits and deposits from small business customers: (SN 5+ SN 6)**	**369,518**	**7,756**	**-**	**339,547**
5	*Stable deposits*	-	-	-	-
6	*Less stable deposits*	369,518	7,756	-	339,547
7	**Wholesale funding (SN 8+ SN 9)**	**339,820**	**34,863**	**-**	**187,341**
8	*Operational deposits*	21,308	-	-	10,654
9	*Other wholesale funding*	318,511	34,863	-	176,687
10	**Other liabilities: (SN 11+ SN 12)**	**113,856**	**-**	**125,300**	**125,300**
11	*NSFR derivative liabilities*	-	-	-	
12	*All other liabilities and equity not included in the above categories*	113,856	-	125,300	125,300
13	**Total ASF (SN 1+SN 4+ SN 7+SN 10)**				746,348
	RSF Item				
14	**Total NSFR High Quality Liquid Assets (HQLA)**				**67,862**
15	**Deposits held at financial institutions for operational purposes**	**-**	**-**	**-**	**-**
16	**Performing loans and securities: (SN 17+ SN 18+ SN 20+ SN 22+ SN 23)**	**332,385**	**26,224**	**303,641**	**380,918**
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	131,852	9,304	4,443	28,873
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	*With a risk weight of less than or equal to 35% under the Guideline on Standardised Approach to Credit Risk*	187,036	14,710	201,257	271,941
21	Performing residential mortgages, of which:				
22	*With a risk weight of 35% under the the Guideline on Standardised Approach to Credit Risk*	-	-	54,997	35,748
23	*Securities that are not in default and do not qualify as HQLA, including exchange-traded equities*	13,497	2,210	42,944	44,356
24	**Other assets: (SN 25+SN 26+ SN 27+ SN 28+ SN 29)**	**46,824**	**-**	**1,805**	**48,628**
25	*Physical traded commodities, including gold*				-
26	*Assets posted as initial margin for derivative contracts and contributions to default funds of a Central Counterparty (CCP)*	-	-	-	-
27	*NSFR derivative assets*	-	-	-	-
28	*NSFR derivative liabilities before deduction of variation margin posted*	-	-	-	-
29	*All other assets not included in the above categories*	46,824	-	1,805	48,628
30	**Off-balance sheet items**	**769,752**	**-**	**-**	**4,952**
31	**Total RSF (SN 14+ SN 15+ SN 16+ SN 24+SN 30)**				502,361
32	**Net Stable Funding Ratio (%) (SN 13/ SN 31)**				149%