NSFR common disclosure

		Unweighted value by residual maturity			
	Reporting Period: 30 Sep 2026 **Reporting Currency: MUR (in millions)**	**< 6 months**	**≥ 6 months to < 1 year**	**≥ 1yr**	**Weighted value**
SN	**ASF Item**				
1	**Capital: (SN 2+SN 3)**	**-**	**-**	**-**	**238,271**
2	*Regulatory capital*	-	-	94,065	**94,065**
3	*Other capital instruments*	-	-	144,207	**144,207**
4	**Retail deposits and deposits from small business customers: (SN 5+ SN 6)**	**372,057**	**11,347**	**-**	**345,063**
5	*Stable deposits*	-	-	-	-
6	*Less stable deposits*	372,057	11,347	-	345,063
7	**Wholesale funding (SN 8+ SN 9)**	**379,537**	**55,716**	**-**	**217,627**
8	*Operational deposits*	15,001	-	-	7,501
9	*Other wholesale funding*	364,536	55,716	-	210,126
10	**Other liabilities: (SN 11+ SN 12)**	**171,277**	**-**	**8,949**	**8,949**
11	*NSFR derivative liabilities*	-	-	-	
12	*All other liabilities and equity not included in the above categories*	171,277	-	8,949	8,949
13	**Total ASF (SN 1+SN 4+ SN 7+SN 10)**				809,910
	RSF Item				
14	**Total NSFR High Quality Liquid Assets (HQLA)**				**108,428**
15	**Deposits held at financial institutions for operational purposes**	**-**	**-**	**-**	**-**
16	**Performing loans and securities: (SN 17+ SN 18+ SN 20+ SN 22+ SN 23)**	**333,810**	**22,365**	**309,471**	**394,030**
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	101,162	12,438	2,924	24,317
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*	222,605	3,408	201,813	284,547
21	Performing residential mortgages, of which:				
22	*With a risk weight of 35% under the the Guideline on Standardised Approach to Credit Risk*	-	-	60,697	39,453
23	*Securities that are not in default and do not qualify as HQLA, including exchange-traded equities*	10,042	6,519	44,037	45,712
24	**Other assets: (SN 25+SN 26+ SN 27+ SN 28+ SN 29)**	**52,852**	**-**	**1,676**	**54,542**
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*	52,852	-	1,676	54,542
30	**Off-balance sheet items**	**1,063,606**	**-**	**-**	**6,348**
31	**Total RSF (SN 14+ SN 15+ SN 16+ SN 24+SN 30)**				563,347
32	**Net Stable Funding Ratio (%) (SN 13/ SN 31)**				144%