



NSFR common disclosure					
Reporting Period: 31 Dec 2024 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)	-	-	90,505	90,505
2	<i>Regulatory capital</i>	-	-	90,505	90,505
3	<i>Other capital instruments</i>	-	-	-	-
4	Retail deposits and deposits from small business customers: (SN 5+ SN 6)	333,855	7,206	-	306,956
5	<i>Stable deposits</i>	-	-	-	-
6	<i>Less stable deposits</i>	333,855	7,206	-	306,956
7	Wholesale funding (SN 8+ SN 9)	320,701	37,877	-	179,289
8	<i>Operational deposits</i>	12,674	-	-	6,337
9	<i>Other wholesale funding</i>	308,028	37,877	-	172,952
10	Other liabilities: (SN 11+ SN 12)	105,052	-	76,261	76,261
11	<i>NSFR derivative liabilities</i>	-	-	-	-
12	<i>All other liabilities and equity not included in the above categories</i>	105,052	-	76,261	76,261
13	Total ASF (SN 1+SN 4+ SN 7+SN 10)				653,011
	RSF Item				
14	Total NSFR High Quality Liquid Assets (HQLA)	87,854	66,941	161,263	27,819
15	Deposits held at financial institutions for operational purposes	-	-	-	-
16	Performing loans and securities: (SN 17+ SN 18+ SN 20+ SN 22+ SN 23)	263,713	14,814	251,840	311,139
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	95,653	5,140	635	17,553
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:	53,757	87	-	26,922
20	<i>With a risk weight of less than or equal to 35% under the Guideline on Standardised Approach to Credit Risk</i>	106,549	8,103	165,942	198,377
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>	-	-	44,026	28,617
23	<i>Securities that are not in default and do not qualify as HQLA, including exchange-traded equities</i>	7,754	1,484	41,236	39,670
24	Other assets: (SN 25+SN 26+ SN 27+ SN 28+ SN 29)	64,276	-	9,153	73,429
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>	64,276	-	9,153	73,429
30	Off-balance sheet items	678,480	-	-	3,898
31	Total RSF (SN 14+ SN 15+ SN 16+ SN 24+SN 30)				416,285
32	Net Stable Funding Ratio (%) (SN 13/ SN 31)				157%