



NSFR common disclosure					
Reporting Period: 30 Jun 2025 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)	-	-	-	-
2	Regulatory capital	-	-	-	-
3	Other capital instruments	-	-	-	-
4	Retail deposits and deposits from small business customers: (SN 5 + SN 6)	347,940	7,753	-	320,125
5	Stable deposits	-	-	-	-
6	Less stable deposits	347,940	7,753	-	320,125
7	Wholesale funding (SN 8 + SN 9)	292,966	43,682	-	168,324
8	Operational deposits	14,210	-	-	7,105
9	Other wholesale funding	278,756	43,682	-	161,219
10	Other liabilities: (SN 11 + SN 12)	114,631	-	149,078	149,078
11	NSFR derivative liabilities	-	-	-	-
12	All other liabilities and equity not included in the above categories	114,631	-	149,078	149,078
13	Total ASF (SN 1 + SN 4 + SN 7 + SN 10)				637,527
	RSF Item				
14	Total NSFR High Quality Liquid Assets (HQLA)				13,830
15	Deposits held at financial institutions for operational purposes	-	-	-	-
16	Performing loans and securities: (SN 17 + SN 18 + SN 20 + SN 22 + SN 23)	243,582	31,459	252,436	309,676
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	94,716	9,837	3,171	22,297
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	140,192	19,519	159,741	215,635
21	Performing residential mortgages, of which:				
22	With a risk weight of 35% under the the Guideline on Standardised Approach to Credit Risk	-	-	48,703	31,657
23	Securities that are not in default and do not qualify as HQLA, including exchange-traded equities	8,674	2,104	40,822	40,087
24	Other assets: (SN 25 + SN 26 + SN 27 + SN 28 + SN 29)	58,696	-	4,062	62,758
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	58,696	-	4,062	62,758
30	Off-balance sheet items	687,453	-	-	4,487
31	Total RSF (SN 14 + SN 15 + SN 16 + SN 24 + SN 30)				390,751
32	Net Stable Funding Ratio (%) (SN 13 / SN 31)				163%