



NSFR common disclosure					
Reporting Period: 31 Mar 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)	335,296	6,995	-	308,062
5	Stable deposits	-	-	-	-
6	Less stable deposits	335,296	6,995	-	308,062
7	Wholesale funding (SN 8+ SN 9)	283,041	38,719	-	160,880
8	Operational deposits	283,041	12,085	-	147,563
9	Other wholesale funding	-	26,634	-	13,317
10	Other liabilities: (SN 11+ SN 12)	105,731	-	172,041	172,041
11	NSFR derivative liabilities	-	-	-	-
12	All other liabilities and equity not included in the above categories	105,731	-	172,041	172,041
13	Total ASF (SN 1+SN 4+ SN 7+SN 10)				640,983
	RSF Item				
14	Total NSFR High Quality Liquid Assets (HQLA)				27,536
15	Deposits held at financial institutions for operational purposes	-	-	-	-
16	Performing loans and securities: (SN 17+ SN 18+ SN 20+ SN 22+ SN 23)	-	-	-	295,350
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	108,250	6,640	620	20,177
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:	36,832	134	-	18,483
20	With a risk weight of less than or equal to 35% under the Guideline on Standardised Approach to Credit Risk	76,803	9,499	170,793	188,325
21	Performing residential mortgages, of which:				-
22	With a risk weight of 35% under the the Guideline on Standardised Approach to Credit Risk	-	-	44,520	28,938
23	Securities that are not in default and do not qualify as HQLA, including exchange-traded equities	6,868	1,485	41,472	39,428
24	Other assets: (SN 25+SN 26+ SN 27+ SN 28+ SN 29)	55,457	-	4,089	59,546
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	55,457		4,089	59,546
30	Off-balance sheet items	81,192			4,060
31	Total RSF (SN 14+ SN 15+ SN 16+ SN 24+SN 30)				386,492
32	Net Stable Funding Ratio (%) (SN 13/ SN 31)				166%