



NSFR common disclosure						
Reporting Period: 30 Sep 2024 Reporting Currency: MUR (in millions)		Unweighted value by residual maturity				Weighted value
		No maturity	< 6 months	≥ 6 months to < 1 year	≥ 1yr	
SN	ASF Item					
1	Capital: (SN 2+SN 3)	-	-	-	89,766,724	89,766,724
2	Regulatory capital	-	-	-	89,766,724	89,766,724
3	Other capital instruments	-	-	-	-	-
4	Retail deposits and deposits from small business customers: (SN 5+ SN 6)	-	312,175,636	8,665,027	-	288,756,596
5	Stable deposits	-	-	-	-	-
6	Less stable deposits	-	312,175,636	8,665,027	-	288,756,596
7	Wholesale funding (SN 8+ SN 9)	-	229,418,162	22,861,027	-	126,139,594
8	Operational deposits	-	229,418,162	17,793,081	-	123,605,621
9	Other wholesale funding	-	-	5,067,946	-	2,533,973
10	Other liabilities: (SN 11+ SN 12)	-	148,265,522	1,052,224	97,135,752	97,661,864
11	NSFR derivative liabilities	-	-	-	-	-
12	All other liabilities and equity not included in the above categories	-	148,265,522	1,052,224	97,135,752	97,661,864
13	Total ASF (SN 1+SN 4+ SN 7+SN 10)					602,324,779
	RSF Item					
14	Total NSFR High Quality Liquid Assets (HQLA)					29,473,931
15	Deposits held at financial institutions for operational purposes	-	-	-	-	-
16	Performing loans and securities: (SN 17+ SN 18+ SN 20+ SN 22+ SN 23)	-	-	-	-	294,157,531
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	-	71,551,903	2,089,112	1,310,173	13,087,515
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:	-	38,157,016	53,649	-	19,105,332
20	With a risk weight of less than or equal to 35% under the Guideline on Standardised Approach to Credit Risk	-	94,872,659	2,424,403	165,658,069	189,457,890
21	Performing residential mortgages, of which:	-				-
22	With a risk weight of 35% under the the Guideline on Standardised Approach to Credit Risk	-	-	-	42,211,107	27,437,219
23	Securities that are not in default and do not qualify as HQLA, including exchange-traded equities	-	23,892,912	709,787	38,550,854	45,069,576
24	Other assets: (SN 25+SN 26+ SN 27+ SN 28+ SN 29)	-	66,560,284	-	4,114,997	70,675,281
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	-	66,560,284		4,114,997	70,675,281
30	Off-balance sheet items		262,424			13,121
31	Total RSF (SN 14+ SN 15+ SN 16+ SN 24+SN 30)					394,319,865
32	Net Stable Funding Ratio (%) (SN 13/ SN 31)					153%