

Annex 4: Minimum NSFR Disclosure Requirements Template						
Reporting bank name:SBM BANK MAURITIUS Reporting Period: 31 March 2025		Unweighted value by residual maturity				Weighted value
(Reporting currency: either in MUR/USD) (Millions)		No maturity	< 6 months	≥ 6 months to < 1 year	≥ 1yr	
SN	ASF Item					
1	Capital: (SN 2+SN 3)	-	-	-	27,728	27,728
2	Regulatory capital	-	-	-	27,322	27,322
3	Other capital instruments	-	-	-	407	407
4	Retail deposits and deposits from small business customers: (SN 5+ SN 6)	124,712	6,300	2,534	6,430	126,620
5	Stable deposits					-
6	Less stable deposits	124,712	6,300	2,534	6,430	126,620
7	Wholesale funding (SN 8+ SN 9)	-	118,603	1,527	803	61,181
8	Operational deposits	-	125	-	-	62
9	Other wholesale funding	-	118,479	1,527	803	61,119
10	Other liabilities: (SN 11+ SN 12)	-	34,761	-	-	-
11	NSFR derivative liabilities		-	-	-	
12	All other liabilities and equity not included in the above categories		34,761	-	-	-
13	Total ASF (SN 1+SN 4+ SN 7+SN 10)					215,529
	RSF Item					
14	Total NSFR High Quality Liquid Assets (HQLA)					6,537
15	Deposits held at financial institutions for operational purposes	-	1,665	-	-	833
16	Performing loans and securities: (SN 17+ SN 18+ SN 20+ SN 22+ SN 23)	-	19,271	100,840	22,428	136,896
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	-	3,626	2,173	6,486	8,116
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:	-	15,444	96,559	-	89,778
20	With a risk weight of less than or equal to 35% under the Guideline on Standardised Approach to Credit Risk	-	-	-	-	-
21	Performing residential mortgages, of which:	-	-	-	-	-
22	With a risk weight of 35% under the the Guideline on Standardised Approach to Credit	-	-	-	37,379	24,297
23	Securities that are not in default and do not qualify as HQLA, including exchange-traded equities	-	201	2,109	15,943	14,706
24	Other assets: (SN 25+SN 26+ SN 27+ SN 28+ SN 29)	-	-	-	29,057	29,057
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	-	-	-	29,057	29,057
30	Off-balance sheet items		19,349	-	-	922
31	Total RSF (SN 14+ SN 15+ SN 16+ SN 24+SN 30)					174,245
32	Net Stable Funding Ratio (%) (SN 13/ SN 31)					124%

Note: Items to be reported in the "no maturity" time bucket do not have a stated maturity. These may include, but are not limited to, items such as capital with perpetual maturity, non-maturity deposits, short positions, open maturity positions, non-HQLA equities and physical traded commodities.