

Annex 4: Minimum NSFR Disclosure Requirements Template						
Reporting bank name: SBM BANK MAURITIUS		Unweighted value by residual maturity				Weighted value
Reporting Period: 31 December 2025		No maturity	< 6 months	≥ 6 months to < 1 year	≥ 1yr	
<i>(Reporting currency: either in MUR/USD) 000'm</i>						
SN	ASF Item					
1	Capital: (SN 2+SN 3)	-	-	-	30,448	30,448
2	Regulatory capital	-	-	-	29,226	29,226
3	Other capital instruments	-	-	-	1,222	1,222
4	Retail deposits and deposits from small business customers: (SN 5+ SN 6)	133,453	6,891	4,441	5,165	135,470
5	Stable deposits	-	-	-	-	-
6	Less stable deposits	133,453	6,891	4,441	5,165	135,470
7	Wholesale funding (SN 8+ SN 9)	-	100,733	1,767	790	52,357
8	Operational deposits	-	333	-	-	166
9	Other wholesale funding	-	100,400	1,767	790	52,190
10	Other liabilities: (SN 11+ SN 12)	-	38,480	-	-	-
11	NSFR derivative liabilities	-	-	-	-	-
12	All other liabilities and equity not included in the above categories	-	38,480	-	-	-
13	Total ASF (SN 1+SN 4+ SN 7+SN 10)	-	-	-	-	218,275
RSF Item						
14	Total NSFR High Quality Liquid Assets (HQLA)	-	-	-	-	5,377
15	Deposits held at financial institutions for operational purposes	-	3,385	-	-	1,693
16	Performing loans and securities: (SN 17+ SN 18+ SN 20+ SN 22+ SN 23)	-	23,577	108,359	32,378	156,111
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	-	4,171	4,153	15,431	18,133
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:	-	18,077	103,647	-	96,421
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 Risk	-	-	-	40,321	26,209
23	Securities that are not in default and do not qualify as HQLA, including exchange-traded equities	-	1,329	559	16,947	15,349
24	Other assets: (SN 25+SN 26+ SN 27+ SN 28+ SN 29)	-	-	-	31,462	31,462
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	-	-	-	31,462	31,462
30	Off-balance sheet items	-	22,969	-	-	1,106
31	Total RSF (SN 14+ SN 15+ SN 16+ SN 24+SN 30)	-	-	-	-	195,749
32	Net Stable Funding Ratio (%) (SN 13/ SN 31)	-	-	-	-	112%

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.