

Annex 4: Minimum NSFR Disclosure Requirements Template

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Reporting bank name: SBM BANK MAURITIUS		Unweighted value by residual maturity				Weighted value
Reporting Period: 31 March 2026		No maturity	< 6 months	≥ 6 months to < 1 year	≥ 1yr	
<i>(Reporting currency: either in MUR/USD)</i>						
SN	ASF Item					
1	Capital: (SN 2+SN 3)	-	-	-	32,294	32,294
2	Regulatory capital	-	-	-	31,085	31,085
3	Other capital instruments	-	-	-	1,209	1,209
4	Retail deposits and deposits from small business customers: (SN 5+ SN 6)	135,026	8,166	4,722	3,442	137,322
5	Stable deposits	-	-	-	-	-
6	Less stable deposits	135,026	8,166	4,722	3,442	137,322
7	Wholesale funding (SN 8+ SN 9)	-	98,979	2,102	221	51,016
8	Operational deposits	-	259	-	-	130
9	Other wholesale funding	-	98,720	2,102	221	50,886
10	Other liabilities: (SN 11+ SN 12)	-	47,466	-	-	-
11	NSFR derivative liabilities	-	-	-	-	-
12	All other liabilities and equity not included in the above categories	-	47,466	-	-	-
13	Total ASF (SN 1+SN 4+ SN 7+SN 10)	-	-	-	-	220,632
RSF Item						
14	Total NSFR High Quality Liquid Assets (HQLA)	-	-	-	-	5,103
15	Deposits held at financial institutions for operational purposes	-	6,198	-	-	3,099
16	Performing loans and securities: (SN 17+ SN 18+ SN 20+ SN 22+ SN 23)	-	23,077	114,087	29,651	157,036
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	-	6,452.87	2,959.54	13,902.11	16,349.81
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:	-	16,030.52	110,527.11	-	100,149.70
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	-	-	-	40,850.11	26,552.57
23	Securities that are not in default and do not qualify as HQLA, including exchange-traded equities	-	593.46	600.27	15,748.95	13,983.47
24	Other assets: (SN 25+SN 26+ SN 27+ SN 28+ SN 29)	-	-	-	20,571	20,571
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	-	-	-	20,570.67	20,570.67
30	Off-balance sheet items	-	24,161	-	-	1,165
31	Total RSF (SN 14+ SN 15+ SN 16+ SN 24+SN 30)	-	-	-	-	186,973
32	Net Stable Funding Ratio (%) (SN 13/ SN 31)	-	-	-	-	118%

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.