

Annex 4: Minimum NSFR Disclosure Requirements Template					
Reporting bank name:SBM BANK MAURITIUS Reporting Period: 30 June 2026		Unweighted value by residual maturity			
(Reporting currency: either in MUR/USD)		No maturity	< 6 months	≥ 6 months to < 1 year	≥ 1yr
SN	ASF Item				Weighted value
1	Capital: (SN 2+SN 3)	-	-	-	34,382
2	Regulatory capital	-	-	-	30,209
3	Other capital instruments	-	-	-	4,173
4	Retail deposits and deposits from small business customers: (SN 5+ SN 6)	138,503	7,953	4,885	3,335
5	Stable deposits	-	-	-	-
6	Less stable deposits	138,503	7,953	4,885	3,335
7	Wholesale funding (SN 8+ SN 9)	-	114,946	2,498	223
8	Operational deposits	-	260	-	-
9	Other wholesale funding	-	114,685	2,498	223
10	Other liabilities: (SN 11+ SN 12)	-	48,920	-	-
11	NSFR derivative liabilities	-	-	-	-
12	All other liabilities and equity not included in the above categories	-	48,920	-	-
13	Total ASF (SN 1+SN 4+ SN 7+SN 10)	-	-	-	233,268
	RSF Item				
14	Total NSFR High Quality Liquid Assets (HQLA)	-	-	-	5,126
15	Deposits held at financial institutions for operational purposes	-	4,898	-	-
16	Performing loans and securities: (SN 17+ SN 18+ SN 20+ SN 22+ SN 23)	-	21,556	114,031	29,235
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	-	5,986.75	494.37	16,589.42
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:	-	14,820.98	112,966.95	-
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	-	-	-	41,874.58
23	Securities that are not in default and do not qualify as HQLA, including exchange-traded equities	-	748.63	570.13	12,645.77
24	Other assets: (SN 25+SN 26+ SN 27+ SN 28+ SN 29)	-	-	-	19,798
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	-	-	-	19,798.32
30	Off-balance sheet items	-	24,210	-	-
31	Total RSF (SN 14+ SN 15+ SN 16+ SN 24+SN 30)	-	-	-	186,206
32	Net Stable Funding Ratio (%) (SN 13/ SN 31)	-	-	-	125%

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.