	Annex 4: Minimum NSFR Disclosure Requirements Template					
	Reporting bank name:SBM BANK MAURITIUS **Reporting Period: 30 September 2026**	**Unweighted value by residual maturity**				
	(Reporting currency: either in MUR/USD)	**No maturity**	**< 6 months**	**≥ 6 months to < 1 year**	**≥ 1yr**	**Weighted value**
SN	**ASF Item**					
1	**Capital: (SN 2+SN 3)**	**-**	**-**	**-**	**42,282**	**42,282**
2	*Regulatory capital*	-	-	-	**32,059**	**32,059**
3	*Other capital instruments*	-	-	-	**10,223**	**10,223**
4	**Retail deposits and deposits from small business customers: (SN 5+ SN 6)**	**139,640**	**8,347**	**3,769**	**3,318**	**139,899**
5	*Stable deposits*					-
6	*Less stable deposits*	139,640	8,347	3,769	3,318	139,899
7	**Wholesale funding (SN 8+ SN 9)**	**-**	**118,541**	**1,915**	**699**	**60,927**
8	*Operational deposits*	-	392	-	-	196
9	*Other wholesale funding*	-	118,149	1,915	699	60,731
10	**Other liabilities: (SN 11+ SN 12)**	**-**	**43,905**	**-**	**-**	**-**
11	*NSFR derivative liabilities*		-	-	-	
12	*All other liabilities and equity not included in the above categories*		43,905	-	-	-
13	**Total ASF (SN 1+SN 4+ SN 7+SN 10)**					243,108
	RSF Item					
14	**Total NSFR High Quality Liquid Assets (HQLA)**					**16,729**
15	**Deposits held at financial institutions for operational purposes**	**-**	**5,709**	**-**	**-**	**2,854**
16	**Performing loans and securities: (SN 17+ SN 18+ SN 20+ SN 22+ SN 23)**	**-**	**37,988**	**76,831**	**28,543**	**136,823**
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	-	3,988.40	4,196.31	14,866.04	17,562.45
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:	-	33,114.66	70,949.38	-	76,749.16
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*	-	-	-	42,458.92	27,598.30
23	*Securities that are not in default and do not qualify as HQLA, including exchange-traded equities*	-	884.64	1,685.11	13,676.70	14,913.34
24	**Other assets: (SN 25+SN 26+ SN 27+ SN 28+ SN 29)**	**-**	**-**	**-**	**22,483**	**22,483**
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*	-	-	-	22,482.84	22,482.84
30	**Off-balance sheet items**		**32,213**	**-**	**-**	**1,026**
31	**Total RSF (SN 14+ SN 15+ SN 16+ SN 24+SN 30)**					179,916
32	**Net Stable Funding Ratio (%) (SN 13/ SN 31)**					135%

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.