	Annex 4: Minimum NSFR Disclosure Requirements Template					
	Reporting bank name: BCP Bank (Mauritius) Ltd **Reporting Period: 31-Dec-2024**	**Unweighted value by residual maturity**				
	(Reporting currency: MUR)	**No maturity**	**< 6 months**	**≥ 6 months to < 1 year**	**≥ 1yr**	**Weighted value**
SN	**ASF Item**					
1	**Capital: (SN 2+SN 3)**	**-**	**-**	**-**	**7,570,808,384**	**7,570,808,384**
2	*Regulatory capital*	-	-	-	3,298,602,278	**3,298,602,278**
3	*Other capital instruments*	-	-	-	4,272,206,106	**4,272,206,106**
4	**Retail deposits and deposits from small business customers: (SN 5+ SN 6)**	**-**	**4,596,743,355**	**1,034,817,118**	**529,460,747**	**5,597,865,172**
5	*Stable deposits*	-	-	-	-	-
6	*Less stable deposits*	-	4,596,743,355	1,034,817,118	529,460,747	5,597,865,172
7	**Wholesale funding (SN 8+ SN 9)**	**-**	**9,326,398,733**	**5,926,331,444**	**310,976,761**	**7,937,341,849**
8	*Operational deposits*	-	5,009,204,751	-	-	2,504,602,376
9	*Other wholesale funding*	-	4,317,193,982	5,926,331,444	310,976,761	5,432,739,474
10	**Other liabilities: (SN 11+ SN 12)**	**-**	**-**	**-**	**-**	**-**
11	*NSFR derivative liabilities*		-	-	-	
12	*All other liabilities and equity not included in the above categories*	-	-	-	-	-
13	**Total ASF (SN 1+SN 4+ SN 7+SN 10)**					21,106,015,405
	RSF Item					
14	**Total NSFR High Quality Liquid Assets (HQLA)**					**143,164,160**
15	**Deposits held at financial institutions for operational purposes**	**268,121,419**	**-**	**-**	**-**	**134,060,710**
16	**Performing loans and securities: (SN 17+ SN 18+ SN 20+ SN 22+ SN 23)**	**-**	**10,883,004,323**	**2,998,822,023**	**9,966,390,679**	**13,608,740,498**
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	-	5,196,232,719	2,905,801,705	3,162,334,924	5,394,670,684
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:	-	5,686,771,605	93,020,318	4,206,303,125	6,465,253,618
20	*With a risk weight of less than or equal to 35% under the Guideline on Standardised Approach to Credit Risk*	-	5,686,771,605	93,020,318	4,206,303,125	6,465,253,618
21	Performing residential mortgages, of which:	-	-	-	2,296,367,698	**1,492,639,004**
22	*With a risk weight of 35% under the the Guideline on Standardised Approach to Credit Risk*	-	-	-	2,296,367,698	1,492,639,004
23	*Securities that are not in default and do not qualify as HQLA, including exchange-traded equities*	-	-	-	301,384,932	256,177,192
24	**Other assets: (SN 25+SN 26+ SN 27+ SN 28+ SN 29)**	**-**	**-**	**-**	**-**	**-**
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*	-	-	-	-	-
30	**Off-balance sheet items**					**34,865,524**
31	**Total RSF (SN 14+ SN 15+ SN 16+ SN 24+SN 30)**					13,920,830,891
32	**Net Stable Funding Ratio (%) (SN 13/ SN 31)**					152%

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.