	Annex 4: Minimum NSFR Disclosure Requirements Template					
	Reporting bank name: BCP Bank (Mauritius) Ltd **Reporting Period: 31-Mar-2025**	**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)**	**-**	**-**	**-**	**7,485,471,354**	**7,485,471,354**
2	*Regulatory capital*	-	-	-	3,331,486,356	**3,331,486,356**
3	*Other capital instruments*	-	-	-	4,153,984,998	**4,153,984,998**
4	**Retail deposits and deposits from small business customers: (SN 5+ SN 6)**	**-**	**5,163,134,390**	**563,928,837**	**512,956,960**	**5,667,313,865**
5	*Stable deposits*	-	-	-	-	-
6	*Less stable deposits*	-	5,163,134,390	563,928,837	512,956,960	5,667,313,865
7	**Wholesale funding (SN 8+ SN 9)**	**-**	**8,298,109,488**	**5,722,567,789**	**79,826,428**	**7,090,165,067**
8	*Operational deposits*	-	4,567,821,632	-	-	2,283,910,816
9	*Other wholesale funding*	-	3,730,287,857	5,722,567,789	79,826,428	4,806,254,251
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)**					20,242,950,287
	RSF Item					
14	**Total NSFR High Quality Liquid Assets (HQLA)**					**165,004,322**
15	**Deposits held at financial institutions for operational purposes**	**391,988,491**	**-**	**-**	**-**	**195,994,246**
16	**Performing loans and securities: (SN 17+ SN 18+ SN 20+ SN 22+ SN 23)**	**-**	**12,150,988,260**	**999,869,045**	**10,211,543,887**	**13,199,269,437**
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	-	6,119,399,212	860,282,952	3,621,527,444	4,969,578,802
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:	-	6,031,589,048	139,586,092	3,995,516,306	6,481,776,430
20	*With a risk weight of less than or equal to 35% under the Guideline on Standardised Approach to Credit Risk*	-	6,031,589,048	139,586,092	3,995,516,306	6,481,776,430
21	Performing residential mortgages, of which:	-	-	-	2,287,054,560	**1,486,585,464**
22	*With a risk weight of 35% under the the Guideline on Standardised Approach to Credit Risk*	-	-	-	2,287,054,560	1,486,585,464
23	*Securities that are not in default and do not qualify as HQLA, including exchange-traded equities*	-	-	-	307,445,578	261,328,741
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**					**56,419,887**
31	**Total RSF (SN 14+ SN 15+ SN 16+ SN 24+SN 30)**					13,616,687,891
32	**Net Stable Funding Ratio (%) (SN 13/ SN 31)**					149%

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.