BCP BANK (MAURITIUS)

	Annex 4: Minimum NSFR Disclosure Requirements Template					
	Reporting bank name: BCP Bank (Mauritius) Ltd **Reporting Period: 30-Jun-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)**	**-**	**-**	**-**	**7,324,018,409**	**7,324,018,409**
2	*Regulatory capital*	-	-	-	3,234,290,166	**3,234,290,166**
3	*Other capital instruments*	-	-	-	4,089,728,244	**4,089,728,244**
4	**Retail deposits and deposits from small business customers: (SN 5+ SN 6)**	**-**	**5,552,166,834**	**445,738,894**	**481,517,281**	**5,879,632,436**
5	*Stable deposits*	-	-	-	-	-
6	*Less stable deposits*	-	5,552,166,834	445,738,894	481,517,281	5,879,632,436
7	**Wholesale funding (SN 8+ SN 9)**	**-**	**8,769,523,267**	**6,085,590,140**	**494,345,091**	**7,921,901,795**
8	*Operational deposits*	-	6,150,449,942	-	-	3,075,224,971
9	*Other wholesale funding*	-	2,619,073,325	6,085,590,140	494,345,091	4,846,676,824
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)**					21,125,552,640
	RSF Item					
14	**Total NSFR High Quality Liquid Assets (HQLA)**					**165,804,087**
15	**Deposits held at financial institutions for operational purposes**	**468,954,740**	**-**	**-**	**-**	**234,477,370**
16	**Performing loans and securities: (SN 17+ SN 18+ SN 20+ SN 22+ SN 23)**	**-**	**12,302,707,717**	**873,494,607**	**10,115,542,934**	**12,766,068,889**
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	-	7,079,298,633	765,679,958	3,431,537,437	4,876,272,211
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:	-	5,223,409,084	107,814,650	4,093,877,374	6,145,407,635
20	*With a risk weight of less than or equal to 35% under the Guideline on Standardised Approach to Credit Risk*	-	5,223,409,084	107,814,650	4,093,877,374	6,145,407,635
21	Performing residential mortgages, of which:	-	-	-	2,286,099,303	**1,485,964,547**
22	*With a risk weight of 35% under the the Guideline on Standardised Approach to Credit Risk*	-	-	-	2,286,099,303	1,485,964,547
23	*Securities that are not in default and do not qualify as HQLA, including exchange-traded equities*	-	-	-	304,028,820	258,424,497
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**					**87,180,548**
31	**Total RSF (SN 14+ SN 15+ SN 16+ SN 24+SN 30)**					13,253,530,895
32	**Net Stable Funding Ratio (%) (SN 13/ SN 31)**					159%

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.