	Annex 4: Minimum NSFR Disclosure Requirements Template					
	Reporting bank name: BCP Bank (Mauritius) Ltd **Reporting Period: 30-Sept-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)**	**-**	**-**	**-**	**7,336,405,303**	**7,336,405,303**
2	*Regulatory capital*	-	-	-	3,223,512,888	**3,223,512,888**
3	*Other capital instruments*	-	-	-	4,112,892,415	**4,112,892,415**
4	**Retail deposits and deposits from small business customers: (SN 5+ SN 6)**	**-**	**4,965,080,720**	**895,514,247**	**506,008,744**	**5,780,544,215**
5	*Stable deposits*	-	-	-	-	-
6	*Less stable deposits*	-	4,965,080,720	895,514,247	506,008,744	5,780,544,215
7	**Wholesale funding (SN 8+ SN 9)**	**-**	**9,083,309,909**	**5,694,685,477**	**711,982,048**	**8,100,979,740**
8	*Operational deposits*	-	5,948,759,363	-	-	2,974,379,682
9	*Other wholesale funding*	-	3,134,550,546	5,694,685,477	711,982,048	5,126,600,059
10	**Other liabilities: (SN 11+ SN 12)**	**6,103,784,075**	**-**	**-**	**-**	**-**
11	*NSFR derivative liabilities*		-	-	-	
12	*All other liabilities and equity not included in the above categories*	*6,103,784,075*	-	-	-	-
13	**Total ASF (SN 1+SN 4+ SN 7+SN 10)**					21,217,929,258
	RSF Item					
14	**Total NSFR High Quality Liquid Assets (HQLA)**					**180,432,302**
15	**Deposits held at financial institutions for operational purposes**	**1,077,632,127**	**-**	**-**	**-**	**538,816,063**
16	**Performing loans and securities: (SN 17+ SN 18+ SN 20+ SN 22+ SN 23)**	**-**	**9,646,331,346**	**1,389,400,402**	**10,410,873,656**	**12,924,918,712**
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	-	4,421,237,378	1,347,521,837	3,898,303,247	5,235,249,772
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:	-	5,225,093,968	41,878,565	3,806,598,073	5,869,094,629
20	*With a risk weight of less than or equal to 35% under the Guideline on Standardised Approach to Credit Risk*	-	5,225,093,968	41,878,565	3,806,598,073	5,869,094,629
21	Performing residential mortgages, of which:	-	-	-	2,397,510,868	**1,558,382,064**
22	*With a risk weight of 35% under the the Guideline on Standardised Approach to Credit Risk*	-	-	-	2,397,510,868	1,558,382,064
23	*Securities that are not in default and do not qualify as HQLA, including exchange-traded equities*	-	-	-	308,461,468	262,192,248
24	**Other assets: (SN 25+SN 26+ SN 27+ SN 28+ SN 29)**	**1,214,658,590**	**-**	**-**	**-**	**1,214,658,590**
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*	1,214,658,590	-	-	-	1,214,658,590
30	**Off-balance sheet items**					**100,142,881**
31	**Total RSF (SN 14+ SN 15+ SN 16+ SN 24+SN 30)**					14,958,968,549
32	**Net Stable Funding Ratio (%) (SN 13/ SN 31)**					142%

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.