

Annex 4: Minimum NSFR Disclosure Requirements Template						
Reporting bank name: BCP Bank (Mauritius) Ltd Reporting Period: 31-Dec-2025		Unweighted value by residual maturity				Weighted value
<i>(Reporting currency: MUR)</i>		No maturity	< 6 months	≥ 6 months to < 1 year	≥ 1yr	
SN	ASF Item					
1	Capital: (SN 2+SN 3)	-	-	-	7,631,161,504	7,631,161,504
2	Regulatory capital	-	-	-	3,656,338,686	3,656,338,686
3	Other capital instruments	-	-	-	3,974,822,819	3,974,822,819
4	Retail deposits and deposits from small business customers: (SN 5+ SN 6)	-	5,241,409,940	975,622,745	576,744,739	6,172,074,155
5	Stable deposits	-	-	-	-	-
6	Less stable deposits	-	5,241,409,940	975,622,745	576,744,739	6,172,074,155
7	Wholesale funding (SN 8+ SN 9)	-	12,920,292,775	5,545,545,620	720,457,914	9,953,377,112
8	Operational deposits	-	7,646,616,153	-	-	3,823,308,077
9	Other wholesale funding	-	5,273,676,622	5,545,545,620	720,457,914	6,130,069,035
10	Other liabilities: (SN 11+ SN 12)	6,909,117,011	-	-	-	-
11	NSFR derivative liabilities	-	-	-	-	-
12	All other liabilities and equity not included in the above categories	6,909,117,011	-	-	-	-
13	Total ASF (SN 1+SN 4+ SN 7+SN 10)					23,756,612,772
RSF Item						
14	Total NSFR High Quality Liquid Assets (HQLA)					182,341,974
15	Deposits held at financial institutions for operational purposes	1,351,066,398	-	-	-	675,533,199
16	Performing loans and securities: (SN 17+ SN 18+ SN 20+ SN 22+ SN 23)	-	10,619,471,389	1,899,673,426	11,785,526,050	14,974,425,495
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	-	4,644,464,589	1,862,590,823	5,295,176,461	6,923,141,561
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:	-	5,975,006,800	37,082,603	3,828,009,073	6,259,852,413
20	With a risk weight of less than or equal to 35% under the Guideline on Standardised Approach to Credit Risk	-	5,975,006,800	37,082,603	3,828,009,073	6,259,852,413
21	Performing residential mortgages, of which:	-	-	-	2,357,789,592	1,532,563,235
22	With a risk weight of 35% under the the Guideline on Standardised Approach to Credit Risk	-	-	-	2,357,789,592	1,532,563,235
23	Securities that are not in default and do not qualify as HQLA, including exchange-traded equities	-	-	-	304,550,924	258,868,286
24	Other assets: (SN 25+SN 26+ SN 27+ SN 28+ SN 29)	1,140,993,618	-	-	-	1,140,993,618
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	1,140,993,618	-	-	-	1,140,993,618
30	Off-balance sheet items					153,078,451
31	Total RSF (SN 14+ SN 15+ SN 16+ SN 24+SN 30)					17,126,372,738
32	Net Stable Funding Ratio (%) (SN 13/ SN 31)					139%

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.