

Annex 4: Minimum NSFR Disclosure Requirements Template						
Reporting bank name: BCP Bank (Mauritius) Ltd Reporting Period: 31-Mar-2026		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)	-	-	-	7,657,231,501	7,657,231,501
2	Regulatory capital	-	-	-	3,670,670,018	3,670,670,018
3	Other capital instruments	-	-	-	3,986,561,483	3,986,561,483
4	Retail deposits and deposits from small business customers: (SN 5+ SN 6)	-	5,887,522,011	629,281,444	470,618,019	6,335,741,129
5	Stable deposits	-	-	-	-	-
6	Less stable deposits	-	5,887,522,011	629,281,444	470,618,019	6,335,741,129
7	Wholesale funding (SN 8+ SN 9)	-	16,816,535,673	4,967,360,956	999,572,458	11,891,520,773
8	Operational deposits	-	9,353,570,209	-	-	4,676,785,104
9	Other wholesale funding	-	7,462,965,465	4,967,360,956	999,572,458	7,214,735,668
10	Other liabilities: (SN 11+ SN 12)	-	6,598,766,787	-	-	-
11	NSFR derivative liabilities	-	-	-	-	-
12	All other liabilities and equity not included in the above categories	-	6,598,766,787	-	-	-
13	Total ASF (SN 1+SN 4+ SN 7+SN 10)	-	-	-	-	25,884,493,403
RSF Item						
14	Total NSFR High Quality Liquid Assets (HQLA)	-	-	-	-	171,230,961
15	Deposits held at financial institutions for operational purposes	-	607,077,851	-	-	303,538,926
16	Performing loans and securities: (SN 17+ SN 18+ SN 20+ SN 22+ SN 23)	-	12,580,163,030	2,296,864,716	11,061,296,327	14,768,925,750
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	-	6,589,693,061	2,247,112,415	4,761,935,464	6,873,945,631
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:	-	5,990,469,969	49,752,301	3,592,999,714	6,074,160,891
20	With a risk weight of less than or equal to 35% under the Guideline on Standardised Approach to Credit Risk	-	5,990,469,969	49,752,301	3,592,999,714	6,074,160,891
21	Performing residential mortgages, of which:	-	-	-	2,397,938,745	1,558,660,184
22	With a risk weight of 35% under the the Guideline on Standardised Approach to Credit Risk	-	-	-	2,397,938,745	1,558,660,184
23	Securities that are not in default and do not qualify as HQLA, including exchange-traded equities	-	-	-	308,422,405	262,159,044
24	Other assets: (SN 25+SN 26+ SN 27+ SN 28+ SN 29)	-	1,764,098,599	-	-	1,764,098,599
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	-	1,764,098,599	-	-	1,764,098,599
30	Off-balance sheet items	-	-	-	-	58,099,934
31	Total RSF (SN 14+ SN 15+ SN 16+ SN 24+SN 30)	-	-	-	-	17,065,894,170
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.