SN	Annex 4: Minimum NSFR Disclosure Requirements Template					
	Reporting bank name: BCP Bank (Mauritius) Ltd **Reporting Period: 30-Jun-2026**	**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)**	**-**	**-**	**-**	**7,559,684,072**	**7,559,684,072**
2	*Regulatory capital*	-	-	-	3,687,577,436	**3,687,577,436**
3	*Other capital instruments*	-	-	-	3,872,106,636	**3,872,106,636**
4	**Retail deposits and deposits from small business customers: (SN 5+ SN 6)**	**-**	**6,108,002,872**	**508,974,648**	**492,495,628**	**6,447,775,397**
5	*Stable deposits*	-	-	-	-	-
6	*Less stable deposits*	-	6,108,002,872	508,974,648	492,495,628	6,447,775,397
7	**Wholesale funding (SN 8+ SN 9)**	**-**	**14,454,921,294**	**4,079,988,691**	**1,056,003,799**	**10,323,458,792**
8	*Operational deposits*	-	7,103,252,471	-	-	3,551,626,236
9	*Other wholesale funding*	-	7,351,668,823	4,079,988,691	1,056,003,799	6,771,832,556
10	**Other liabilities: (SN 11+ SN 12)**	**-**	**6,744,676,635**	**-**	**-**	**-**
11	*NSFR derivative liabilities*		-	-	-	
12	*All other liabilities and equity not included in the above categories*		*6,744,676,635*	-	-	-
13	**Total ASF (SN 1+SN 4+ SN 7+SN 10)**					**24,330,918,261**
	RSF Item					
14	**Total NSFR High Quality Liquid Assets (HQLA)**					**234,935,793**
15	**Deposits held at financial institutions for operational purposes**		**603,391,264**	**-**	**-**	**301,695,632**
16	**Performing loans and securities: (SN 17+ SN 18+ SN 20+ SN 22+ SN 23)**	**-**	**14,250,312,796**	**1,966,861,526**	**10,771,412,360**	**14,689,500,827**
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	-	7,895,987,068	1,904,996,907	4,459,295,410	6,596,191,924
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:	-	6,354,325,728	61,864,619	3,606,831,192	6,273,901,687
20	*With a risk weight of less than or equal to 35% under the Guideline on Standardised Approach to Credit Risk*	-	6,354,325,728	61,864,619	3,606,831,192	6,273,901,687
21	Performing residential mortgages, of which:	-	-	-	2,400,428,390	**1,560,278,453**
22	*With a risk weight of 35% under the the Guideline on Standardised Approach to Credit Risk*	-	-	-	2,400,428,390	1,560,278,453
23	*Securities that are not in default and do not qualify as HQLA, including exchange-traded equities*	-	-	-	304,857,368	259,128,763
24	**Other assets: (SN 25+SN 26+ SN 27+ SN 28+ SN 29)**	**-**	**1,208,067,762**	**-**	**-**	**1,208,067,762**
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*		1,208,067,762	-	-	1,208,067,762
30	**Off-balance sheet items**					**33,027,107**
31	**Total RSF (SN 14+ SN 15+ SN 16+ SN 24+SN 30)**					**16,467,227,120**
32	**Net Stable Funding Ratio (%) (SN 13/ SN 31)**					148%

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.