	Annex 4: Minimum NSFR Disclosure Requirements Template					
	Reporting bank name: BCP Bank (Mauritius) Ltd **Reporting Period: 30-September-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)**	**-**	**-**	**-**	**7,432,960,030**	**7,432,960,030**
2	*Regulatory capital*	-	-	-	3,720,415,689	**3,720,415,689**
3	*Other capital instruments*	-	-	-	3,712,544,341	**3,712,544,341**
4	**Retail deposits and deposits from small business customers: (SN 5+ SN 6)**	**-**	**5,836,630,018**	**1,040,889,383**	**439,739,162**	**6,629,506,623**
5	*Stable deposits*	-	-	-	-	-
6	*Less stable deposits*	-	5,836,630,018	1,040,889,383	439,739,162	6,629,506,623
7	**Wholesale funding (SN 8+ SN 9)**	**-**	**15,589,703,067**	**4,818,406,918**	**189,586,402**	**10,393,641,394**
8	*Operational deposits*	-	6,375,120,209	-	-	3,187,560,104
9	*Other wholesale funding*	-	9,214,582,858	4,818,406,918	189,586,402	7,206,081,290
10	**Other liabilities: (SN 11+ SN 12)**	**-**	**7,373,986,207**	**-**	**-**	**-**
11	*NSFR derivative liabilities*		-	-	-	
12	*All other liabilities and equity not included in the above categories*		*7,373,986,207*	-	-	-
13	**Total ASF (SN 1+SN 4+ SN 7+SN 10)**					**24,456,108,047**
	RSF Item					
14	**Total NSFR High Quality Liquid Assets (HQLA)**					**227,293,685**
15	**Deposits held at financial institutions for operational purposes**		**1,029,248,985**	**-**	**-**	**514,624,493**
16	**Performing loans and securities: (SN 17+ SN 18+ SN 20+ SN 22+ SN 23)**	**-**	**13,896,730,390**	**3,120,173,207**	**11,892,135,124**	**16,444,480,035**
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	-	7,289,029,218	3,079,491,921	5,698,983,717	8,332,084,060
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:	-	6,607,701,173	40,681,285	3,504,431,207	6,302,957,755
20	*With a risk weight of less than or equal to 35% under the Guideline on Standardised Approach to Credit Risk*	-	6,607,701,173	40,681,285	3,504,431,207	6,302,957,755
21	Performing residential mortgages, of which:	-	-	-	2,379,869,747	**1,546,915,336**
22	*With a risk weight of 35% under the the Guideline on Standardised Approach to Credit Risk*	-	-	-	2,379,869,747	1,546,915,336
23	*Securities that are not in default and do not qualify as HQLA, including exchange-traded equities*	-	-	-	308,850,452	262,522,884
24	**Other assets: (SN 25+SN 26+ SN 27+ SN 28+ SN 29)**	**-**	**1,225,848,015**	**-**	**-**	**1,225,848,015**
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*		1,225,848,015	-	-	1,225,848,015
30	**Off-balance sheet items**					**106,403,893**
31	**Total RSF (SN 14+ SN 15+ SN 16+ SN 24+SN 30)**					**18,518,650,122**
32	**Net Stable Funding Ratio (%) (SN 13/ SN 31)**					132%

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.