	Annex 4: Minimum NSFR Disclosure Requirements Template					
	Reporting bank name: WARWYCK PRIVATE BANK LTD Reporting Period: 31 DECEMBER 2024	Unweighted value by residual maturity				
	(Reporting currency: either in MUR/USD)	No maturity	< 6 months	≥ 6 months to < 1 year	≥ 1yr	Weighted value
SN	ASF Item					
1	**Capital: (SN 2+SN 3)**	**15,727,674**	**-**	**-**	**-**	**15,727,674**
2	*Regulatory capital*	15,727,674	-	-	-	**15,727,674**
3	*Other capital instruments*	-	-	-	-	**-**
4	**Retail deposits and deposits from small business customers: (SN 5+ SN 6)**	**-**	**132,103,938**	**-**	**-**	**118,893,544**
5	*Stable deposits*	-	-	-	-	-
6	*Less stable deposits*	-	132,103,938	-	-	118,893,544
7	**Wholesale funding (SN 8+ SN 9)**	**-**	**71,034,107**	**607,239**	**482,256**	**36,061,801**
8	*Operational deposits*	-	-	-	-	-
9	*Other wholesale funding*	-	71,034,107	607,239	482,256	36,061,801
10	**Other liabilities: (SN 11+ SN 12)**	**84,727**	**570,260**	**-**	**-**	**-**
11	*NSFR derivative liabilities*		-	-	-	
12	*All other liabilities and equity not included in the above categories*	84,727	570,260	-	-	-
13	**Total ASF (SN 1+SN 4+ SN 7+SN 10)**					170,683,020
	RSF Item					
14	**Total NSFR High Quality Liquid Assets (HQLA)**					**87,006,347**
15	**Deposits held at financial institutions for operational purposes**	**-**	**107,189,684**	**5,929,217**	**-**	**56,559,450**
16	**Performing loans and securities: (SN 17+ SN 18+ SN 20+ SN 22+ SN 23)**	**-**	**6,017,614**	**3,544,496**	**4,369,712**	**3,147,345**
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	-	4,454,565	3,544,496	2,911,128	1,636,528
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:	-	1,563,049	-	1,458,584	1,510,817
20	*With a risk weight of less than or equal to 35% under the Guideline on Standardised Approach to Credit Risk*	-	-	-	-	-
21	Performing residential mortgages, of which:	-	-	-	-	**-**
22	*With a risk weight of 35% under the the Guideline on Standardised Approach to Credit Risk*	-	-	-	-	-
23	*Securities that are not in default and do not qualify as HQLA, including exchange-traded equities*	-	-	-	-	-
24	**Other assets: (SN 25+SN 26+ SN 27+ SN 28+ SN 29)**	**4,969,697**	**3,366,933**	**-**	**-**	**8,336,630**
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*	4,969,697	3,366,933	-	-	8,336,629.99
30	**Off-balance sheet items**					
31	**Total RSF (SN 14+ SN 15+ SN 16+ SN 24+SN 30)**					155,049,772
32	**Net Stable Funding Ratio (%) (SN 13/ SN 31)**					110%

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.