

Annex 4: Minimum NSFR Disclosure Requirements Template						
Reporting bank name: Warwyck Private Bank Ltd Reporting Period: 30 June 2025 (Reporting currency: either in MUR/USD)		Unweighted value by residual maturity				Weighted value
		No maturity	< 6 months	≥ 6 months to < 1 year	≥ 1yr	
SN	ASF Item					
1	Capital: (SN 2+SN 3)	16,968,285	-	-	-	16,968,285
2	Regulatory capital	16,968,285	-	-	-	16,968,285
3	Other capital instruments	-	-	-	-	-
4	Retail deposits and deposits from small business customers: (SN 5+ SN 6)	-	115,228,375	22,073,397	-	123,571,595
5	Stable deposits	-	-	-	-	-
6	Less stable deposits	-	115,228,375	22,073,397	-	123,571,595
7	Wholesale funding (SN 8+ SN 9)	-	107,676,279	-	545,524	54,110,901
8	Operational deposits	-	-	-	-	-
9	Other wholesale funding	-	107,676,279	-	545,524	54,110,901
10	Other liabilities: (SN 11+ SN 12)	76,560	3,685,712	-	-	-
11	NSFR derivative liabilities	-	-	-	-	-
12	All other liabilities and equity not included in the above categories	76,560	3,685,712	-	-	-
13	Total ASF (SN 1+SN 4+ SN 7+SN 10)					194,650,782
	RSF Item					
14	Total NSFR High Quality Liquid Assets (HQLA)					80,203,273
15	Deposits held at financial institutions for operational purposes	-	120,378,156	38,382,594	-	79,380,375
16	Performing loans and securities: (SN 17+ SN 18+ SN 20+ SN 22+ SN 23)	-	5,411,192	5,251,265	2,899,413	3,068,918
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	-	3,727,221	4,132,784	2,745,757	1,590,864
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:	-	1,683,971	1,118,481	153,657	1,478,054
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)	5,007,301	560,804	-	-	5,568,106
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	5,007,301	560,804	-	-	5,568,106
30	Off-balance sheet items					
31	Total RSF (SN 14+ SN 15+ SN 16+ SN 24+SN 30)					168,220,672
32	Net Stable Funding Ratio (%) (SN 13/ SN 31)					116%

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.