	Annex 4: Minimum NSFR Disclosure Requirements Template					
	Reporting bank name: Warwyck Private Bank Ltd **Reporting Period: 31 December 2025**	**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)**	**16,587,048**	**-**	**-**	**-**	**16,587,048**
2	*Regulatory capital*	16,587,048	-	-	-	**16,587,048**
3	*Other capital instruments*	-	-	-	-	**-**
4	**Retail deposits and deposits from small business customers: (SN 5+ SN 6)**	**-**	**70,814,388**	**31,857,289**	**-**	**92,404,509**
5	*Stable deposits*	-	-	-	-	-
6	*Less stable deposits*	-	70,814,388	31,857,289	-	92,404,509
7	**Wholesale funding (SN 8+ SN 9)**	**-**	**75,200,156**	**-**	**549,205**	**37,874,680**
8	*Operational deposits*	-	-	-	-	-
9	*Other wholesale funding*	-	75,200,156	-	549,205	37,874,680
10	**Other liabilities: (SN 11+ SN 12)**	**76,560**	**1,662,559**	**751**	**19,823**	**-**
11	*NSFR derivative liabilities*		-	-	-	
12	*All other liabilities and equity not included in the above categories*	*76,560*	1,662,559	751	19,823	-
13	**Total ASF (SN 1+SN 4+ SN 7+SN 10)**					146,866,238
	RSF Item					
14	**Total NSFR High Quality Liquid Assets (HQLA)**					**72,467,874**
15	**Deposits held at financial institutions for operational purposes**	**-**	**75,548,046**	**35,126,212**	**-**	**55,337,129**
16	**Performing loans and securities: (SN 17+ SN 18+ SN 20+ SN 22+ SN 23)**	**-**	**5,363,782**	**2,772,367**	**2,492,790**	**2,270,658**
17	Performing loans to financial institutions secured by HQLA 1	-	-	-	1,410,522	141,052
18	Performing loans to financial institutions secured by non HQLA 1 and unsecured performing loans to financial institutions	-	4,141,692	2,683,423	259,464	1,062,687
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:	-	1,222,090	88,944	822,803	1,066,919
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)**	**4,982,253**	**537,219**	**-**	**-**	**5,519,472**
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*		24,725	-	-	24,725
28	*NSFR derivative liabilities before deduction of variation margin posted*		-	-	-	-
29	*All other assets not included in the above categories*	4,982,253	512,494	-	-	5,494,747
30	**Off-balance sheet items**					
31	**Total RSF (SN 14+ SN 15+ SN 16+ SN 24+SN 30)**					135,595,134
32	**Net Stable Funding Ratio (%) (SN 13/ SN 31)**					108%

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.