

Annex 4: Minimum NSFR Disclosure Requirements Template					
Reporting bank name: Warwyck Private Bank Reporting Period: June 2026		Unweighted value by residual maturity			
(Reporting currency: either in MUR/USD)		No maturity	< 6 months	≥ 6 months to < 1 year	≥ 1yr
SN	ASF Item				Weighted value
1	Capital: (SN 2+SN 3)	19,831,654	-	-	-
2	Regulatory capital	19,831,654	-	-	-
3	Other capital instruments	-	-	-	-
4	Retail deposits and deposits from small business customers: (SN 5+ SN 6)	-	94,923,034	6,750,445	-
5	Stable deposits	-	-	-	-
6	Less stable deposits	-	94,923,034	6,750,445	-
7	Wholesale funding (SN 8+ SN 9)	-	76,734,160	-	535,604
8	Operational deposits	-	-	-	-
9	Other wholesale funding	-	76,734,160	-	535,604
10	Other liabilities: (SN 11+ SN 12)	17,481	1,268,094	-	61,091
11	NSFR derivative liabilities	-	-	-	31,198
12	All other liabilities and equity not included in the above categories	17,481	1,268,094	-	29,893
13	Total ASF (SN 1+SN 4+ SN 7+SN 10)				122,564,942
RSF Item					
14	Total NSFR High Quality Liquid Assets (HQLA)				1,001,219
15	Deposits held at financial institutions for operational purposes	-	122,786,771	19,980,698	-
16	Performing loans and securities: (SN 17+ SN 18+ SN 20+ SN 22+ SN 23)	-	3,283,481	-	5,336,706
17	Performing loans to financial institutions secured by HQLA 1	-	-	-	1,293,446
18	Performing loans to financial institutions secured by non HQLA 1 and unsecured performing loans to financial institutions	-	2,649,634	-	3,244,630
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:	-	633,847	-	798,630
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)	4,793,563	4,010,173	385,208	-
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	-	-	-	6,240
29	All other assets not included in the above categories	4,793,563	4,010,173	385,208	-
30	Off-balance sheet items				
31	Total RSF (SN 14+ SN 15+ SN 16+ SN 24+SN 30)				86,832,582
32	Net Stable Funding Ratio (%) (SN 13/ SN 31)				141%

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.