	Annex 4: Minimum NSFR Disclosure Requirements Template					
	Reporting bank name: Warwyck Private Bank Ltd **Reporting Period: September 2026**	**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)**	**19,717,958**	**-**	**-**	**-**	**19,717,958**
2	*Regulatory capital*	19,717,958	-	-	-	**19,717,958**
3	*Other capital instruments*	-	-	-	-	**-**
4	**Retail deposits and deposits from small business customers: (SN 5+ SN 6)**	**-**	**73,767,794**	**30,912,205**	**-**	**94,211,999**
5	*Stable deposits*	-	-	-	-	-
6	*Less stable deposits*	-	73,767,794	30,912,205	-	94,211,999
7	**Wholesale funding (SN 8+ SN 9)**	**-**	**69,517,550**	**-**	**533,809**	**13,766,970**
8	*Operational deposits*	-	-	-	-	-
9	*Other wholesale funding*	-	69,517,550	-	533,809	13,766,970
10	**Other liabilities: (SN 11+ SN 12)**	**17,481**	**1,609,448**	**-**	**558**	**22,451**
11	*NSFR derivative liabilities*		-	-	558	
12	*All other liabilities and equity not included in the above categories*	*17,481*	1,609,448	-	-	22,451
13	**Total ASF (SN 1+SN 4+ SN 7+SN 10)**					127,719,378
	RSF Item					
14	**Total NSFR High Quality Liquid Assets (HQLA)**					**1,369,714**
15	**Deposits held at financial institutions for operational purposes**	**-**	**76,813,008**	**24,091,003**	**-**	**50,452,005**
16	**Performing loans and securities: (SN 17+ SN 18+ SN 20+ SN 22+ SN 23)**	**-**	**3,281,197**	**6,887,303**	**2,279,761**	**5,144,978**
17	Performing loans to financial institutions secured by HQLA 1	-	-	1,286,069		128,607
18	Performing loans to financial institutions secured by non HQLA 1 and unsecured performing loans to financial institutions	-	2,773,631	2,199,140	1,031,499	3,061,541
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:	-	507,566	3,402,095	1,248,262	1,954,830
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)**	**4,807,795**	**3,730,543**	**509,312**	**-**	**9,047,650**
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*		34,072	-	-	34,072
28	*NSFR derivative liabilities before deduction of variation margin posted*		-	-	-	-
29	*All other assets not included in the above categories*	4,807,795	3,696,471	509,312	-	9,013,578
30	**Off-balance sheet items**					
31	**Total RSF (SN 14+ SN 15+ SN 16+ SN 24+SN 30)**					66,014,348
32	**Net Stable Funding Ratio (%) (SN 13/ SN 31)**					193%

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.