

LCR common disclosure template - 3rd Quarter ending September 2025			
(Consolidated in MUR'm)		TOTAL UNWEIGHTED VALUE (quarterly average of bimonthly observations)	TOTAL WEIGHTED VALUE (quarterly average of bimonthly observations)
HIGH-QUALITY LIQUID ASSETS			
1	Total high-quality liquid assets (HQLA)	149,108	148,968
CASH OUTFLOWS			
2	Retail deposits and deposits from small business customers, of which:		
3	Stable deposits		
4	Less stable deposits	115,589	11,559
5	Unsecured wholesale funding, of which:		
6	Operational deposits (all counterparties)	145	36
7	Non-operational deposits (all counterparties)	14,006	1,401
8	Unsecured debt	113,660	45,464
9	Secured wholesale funding	19,381	19,381
10	Additional requirements, of which:		
11	Outflows related to derivative exposures and other collateral requirements	-	-
12	Outflows related to loss of funding on debt products	-	-
13	Credit and liquidity facilities	22,021	2,218
14	Other contractual funding obligations	291	291
15	Other contingent funding obligations	-	-
16	TOTAL CASH OUTFLOWS	285,093	80,350
CASH INFLOWS			
17	Secured funding (e.g. reverse repos)	-	-
18	Inflows from fully performing exposures	11,240	6,716
19	Other cash inflows	60	60
20	TOTAL CASH INFLOWS	11,300	6,776
			TOTAL ADJUSTED VALUE
21	TOTAL HQLA		148,968
22	TOTAL NET CASH OUTFLOWS		73,573
23	LIQUIDITY COVERAGE RATIO (%)		202%
24	QUARTERLY AVERAGE OF DAILY HQLA		125,912
<p>The bank's average consolidated LCR for the Quarter September 2025 stood at 202%. The reported values are based on bi-monthly observations on July, August and September 2025 (6 data points). The portfolio of HQLA consists of cash and unrestricted balances with the Central Bank and local government, foreign sovereigns and MDBs bills and bonds.</p> <p>The LCR increase from 197% as at 30 June 2025 to 202% as at 30 September 2025, on account of an increase in total HQLA.</p>			