

### LCR common disclosure template - 1st Quarter ending March 2026

<i>(Consolidated in MUR'm)</i>		TOTAL UNWEIGHTED VALUE (quarterly average of bimonthly observations)	TOTAL WEIGHTED VALUE (quarterly average of bimonthly observations)
<b>HIGH-QUALITY LIQUID ASSETS</b>			
<b>1</b>	Total high-quality liquid assets (HQLA)	<b>122,439</b>	<b>122,140</b>
<b>CASH OUTFLOWS</b>			
<b>2</b>	<b>Retail deposits and deposits from small business customers, of which:</b>		
<b>3</b>	Stable deposits		
<b>4</b>	Less stable deposits	120,873	12,087
<b>5</b>	<b>Unsecured wholesale funding, of which:</b>	-	-
<b>6</b>	Operational deposits (all counterparties)	319	80
<b>7</b>	Non-operational deposits (all counterparties)	14,112	1,411
<b>8</b>	Unsecured debt	86,363	34,545
<b>9</b>	Secured wholesale funding	23,877	23,877
<b>10</b>	<b>Additional requirements, of which:</b>	-	-
<b>11</b>	Outflows related to derivative exposures and other collateral requirements	-	-
<b>12</b>	Outflows related to loss of funding on debt products	-	-
<b>13</b>	Credit and liquidity facilities	24,548	2,990
<b>14</b>	Other contractual funding obligations	7,968	7,968
<b>15</b>	Other contingent funding obligations	-	-
<b>16</b>	<b>TOTAL CASH OUTFLOWS</b>	<b>278,138</b>	<b>83,038</b>
<b>CASH INFLOWS</b>			
<b>17</b>	Secured funding (e.g. reverse repos)	-	-
<b>18</b>	Inflows from fully performing exposures	12,640	7,767
<b>19</b>	Other cash inflows	8,174	8,174
<b>20</b>	<b>TOTAL CASH INFLOWS</b>	<b>20,815</b>	<b>15,942</b>
			TOTAL ADJUSTED VALUE
<b>21</b>	<b>TOTAL HQLA</b>		<b>122,140</b>
<b>22</b>	<b>TOTAL NET CASH OUTFLOWS</b>		<b>67,096</b>
<b>23</b>	<b>LIQUIDITY COVERAGE RATIO (%)</b>		<b>182%</b>
<b>24</b>	<b>QUARTERLY AVERAGE OF DAILY HQLA</b>		<b>108,197</b>
<p><i>The bank's average consolidated LCR for the Quarter March 2026 stood at 182%. The reported values are based on bi-monthly observations on January, February and March 2026 (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.</i></p> <p><i>The LCR decrease from 193% as at 31 December 2025 to 182% as at 31 March 2026, on account of a decrease in total HQLA.</i></p>			