LCR common disclosure template - 2nd Quarter ending June 2026			
(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)	**122,524**	**122,524**
CASH OUTFLOWS			
2	**Retail deposits and deposits from small business customers, of which:**		
3	Stable deposits		
4	Less stable deposits	124,622	12,462
5	**Unsecured wholesale funding, of which:**	-	-
6	Operational deposits (all counterparties)	269	67
7	Non-operational deposits (all counterparties)	14,413	1,441
8	Unsecured debt	89,809	35,924
9	Secured wholesale funding	25,066	25,066
10	**Additional requirements, of which:**	1,838	1,838
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	24,514	2,865
14	Other contractual funding obligations	11,019	11,019
15	Other contingent funding obligations	-	-
16	TOTAL CASH OUTFLOWS	**291,550**	**90,681**
CASH INFLOWS			
17	Secured funding (e.g. reverse repos)	-	-
18	Inflows from fully performing exposures	11,358	7,313
19	Other cash inflows	11,030	11,030
20	TOTAL CASH INFLOWS	**22,388**	**18,343**
			TOTAL ADJUSTED VALUE
21	TOTAL HQLA		**122,524**
22	TOTAL NET CASH OUTFLOWS		**72,338**
23	LIQUIDITY COVERAGE RATIO (%)		**169%**
24	QUARTERLY AVERAGE OF DAILY HQLA		**104,508**
	The bank's average consolidated LCR for the Quarter June 2026 stood at 169%. The reported values are based on bi-monthly observations on April, May and June 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. *The LCR decrease from 182% as at 31 March 2026 to 169% as at 30 June 2026, on account of a decrease in total HQLA and an increase in cash outflows.*		