LCR common disclosure template - 3rd Quarter ending September 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)	**133,174**	**133,174**
CASH OUTFLOWS			
2	**Retail deposits and deposits from small business customers, of which:**		
3	Stable deposits		
4	Less stable deposits	126,288	12,629
5	**Unsecured wholesale funding, of which:**	-	-
6	Operational deposits (all counterparties)	325	81
7	Non-operational deposits (all counterparties)	14,385	1,438
8	Unsecured debt	101,883	40,753
9	Secured wholesale funding	31,387	31,387
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	26,292	3,196
14	Other contractual funding obligations	12,057	12,057
15	Other contingent funding obligations	-	-
16	TOTAL CASH OUTFLOWS	**312,616**	**101,541**
CASH INFLOWS			
17	Secured funding (e.g. reverse repos)	-	-
18	Inflows from fully performing exposures	15,120	10,109
19	Other cash inflows	12,058	12,058
20	TOTAL CASH INFLOWS	**27,179**	**22,167**
			TOTAL ADJUSTED VALUE
21	TOTAL HQLA		**133,174**
22	TOTAL NET CASH OUTFLOWS		**79,374**
23	LIQUIDITY COVERAGE RATIO (%)		**168%**
24	QUARTERLY AVERAGE OF DAILY HQLA		**107,494**
	The bank's average consolidated LCR for the Quarter September 2026 stood at 168%. The reported values are based on bi-monthly observations on July, August and September 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 decreased marginally from 169% as at 30 June 2026 to 168% as at 30 September 2026, on account of a small increase in cash outflows.*		