

LCR COMMON DISCLOSURE TEMPLATE - QUARTER ENDED JUNE 2025

	TOTAL UNWEIGHTED VALUE (quarterly average of bi-monthly observations) (MUR.M)	TOTAL WEIGHTED VALUE (quarterly average of bi-monthly observations) (MUR.M)
HIGH-QUALITY LIQUID ASSETS		
Total high-quality liquid assets (HQLA)	6,897	6,897
CASH OUTFLOWS		
Retail deposits and deposits from small business customers, of which:		
<i>Stable deposits</i>	-	-
<i>Less stable deposits</i>	12,924	672
Unsecured wholesale funding, of which:	-	-
<i>Operational deposits (all counterparties)</i>	8,336	2,084
<i>Non-operational deposits (all counterparties)</i>	950	150
<i>Unsecured debt</i>	-	-
Secured wholesale funding	-	-
Additional requirements, of which:		
<i>Outflows related to derivative exposures and other collateral requirements</i>	763	763
<i>Outflows related to loss of funding on debt products</i>	-	-
<i>Credit and liquidity facilities</i>	2,172	411
Other contractual funding obligations	224	224
Other contingent funding obligations	231	12
TOTAL CASH OUTFLOWS	25,600	4,316
CASH INFLOWS		
Secured funding (e.g., reverse repos)	-	-
Inflows from fully performing exposures	1,286	1,058
Other cash inflows	759	759
TOTAL CASH INFLOWS	2,045	1,817
		TOTAL ADJUSTED VALUE (MUR.M)
TOTAL HQLA		6,897
TOTAL NET CASH OUTFLOWS		2,498
LIQUIDITY COVERAGE RATIO (%)		276%

QUARTERLY AVERAGE OF DAILY HQLA

7,088

Notes:

1. The reported values for 'quarterly average of bi-monthly observations' are based on the 15 Apr, 30 Apr, 15 May, 31 May, 15 Jun and 30 Jun 2025 figures. The number of data points used for the calculations is 6.

2. The reported values for 'quarterly average of daily HQLA' are based on end of daily figures over the 1 April 2025 to 30 June 2025's period. The number of data points used for the calculations is 91.

As of 30 June 2025, the Bank reported an LCR of 290%, with a quarterly average of 276%, reflecting a disciplined approach to liquidity management. High-Quality Liquid Assets—primarily sovereign and central bank securities—totaled MUR 7.84 billion at period-end, with a quarterly average of MUR 7.09 billion. Strategic oversight, stress testing, and funding diversification continue to reinforce compliance and financial resilience.