ABC Banking

LCR COMMON DISCLOSURE TEMPLATE - QUARTER ENDED MARCH 2026

	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)	**10,798**	**10,798**
CASH OUTFLOWS		
Retail deposits and deposits from small business customers, of which:		
Stable deposits	-	-
Less stable deposits	15,338	796
Unsecured wholesale funding, of which:		
Operational deposits (all counterparties)	11,145	2,786
Non-operational deposits (all counterparties)	1,994	256
Unsecured debt	-	-
Secured wholesale funding	-	-
Additional requirements, of which:		
Outflows related to derivative exposures and other collateral requirements	1,349	1,349
Outflows related to loss of funding on debt products	-	-
Credit and liquidity facilities	1,889	388
Other contractual funding obligations	62	62
Other contingent funding obligations	427	21
TOTAL CASH OUTFLOWS	**32,204**	**5,658**
CASH INFLOWS		
Secured funding (e.g., reverse repos)	-	-
Inflows from fully performing exposures	2,295	1,928
Other cash inflows	1,356	1,356
TOTAL CASH INFLOWS	**3,651**	**3,284**
		TOTAL ADJUSTED VALUE (MUR.M)
TOTAL HQLA		**10,798**
TOTAL NET CASH OUTFLOWS		**2,374**
LIQUIDITY COVERAGE RATIO (%)		**455%**
QUARTERLY AVERAGE OF DAILY HQLA		**9,591**

Notes:

1. The reported values for quarterly average bi-monthly observations are based on the 15 Jan, 31 Jan, 15 Feb, 28 Feb, 15 Mar and 31 Mar 2026 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 January 2026 to 31 March 2026's period. The number of data points used for the calculations is 90.

As of 31 March 2026, the Bank reported an LCR of 510%, with a quarterly average of 455%, reflecting a disciplined approach to liquidity management. High-Quality Liquid Assets—primarily sovereign and central bank securities—totaled MUR 11.9 billion at period-end, with a quarterly average of MUR 9.6 billion. Strategic oversight, stress testing, and funding diversification continue to reinforce compliance and financial resilience. The MUR, USD and EUR LCR stood at 523%, 916% and 135% respectively as of 31 March 2026.