

LIQUIDITY COVERAGE RATIO FOR THE QUARTER ENDED JUNE 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)	12,581	12,581
CASH OUTFLOWS		
Retail deposits and deposits from small business customers, of which:		
<i>Stable deposits</i>	-	-
<i>Less stable deposits</i>	15,858	825
Unsecured wholesale funding, of which:		
<i>Operational deposits (all counterparties)</i>	12,207	3,052
<i>Non-operational deposits (all counterparties)</i>	1,969	262
<i>Unsecured debt</i>	-	-
Secured wholesale funding	-	-
Additional requirements, of which:		
<i>Outflows related to derivative exposures and other collateral requirements</i>	1,313	1,313
<i>Outflows related to loss of funding on debt products</i>	-	-
<i>Credit and liquidity facilities</i>	2,177	491
Other contractual funding obligations	209	209
Other contingent funding obligations	514	26
TOTAL CASH OUTFLOWS	34,247	6,178
CASH INFLOWS		
Secured funding (e.g., reverse repos)	-	-
Inflows from fully performing exposures	2,789	2,467
Other cash inflows	1,313	1,313
TOTAL CASH INFLOWS	4,102	3,780
		TOTAL ADJUSTED VALUE
TOTAL HQLA		12,581
TOTAL NET CASH OUTFLOWS		2,459
LIQUIDITY COVERAGE RATIO (%)		512%
QUARTERLY AVERAGE OF DAILY HQLA		11,650

Notes:

1. The reported values for quarterly average bi-monthly observations are based on the 15 Apr, 30 Apr, 15 May, 31 May, 15 Jun and 30 Jun 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 01 April 2026 to 30 June 2026 period. The number of data points used for the calculations is 91.

As of 30 June 2026, the Bank reported an LCR of 385%, with a quarterly average of 512%, reflecting a disciplined approach to liquidity management. High-Quality Liquid Assets—primarily sovereign and central bank securities—totalled MUR 14.7 billion at period-end, with a quarterly average of MUR 11.7 billion. Strategic oversight, stress testing, and funding diversification continue to reinforce compliance and financial resilience.