

# LCR common disclosure template – 4th Quarter ended 30 June 2022

	TOTAL UNWEIGHTED VALUE (quarterly average of bi-monthly observations) (MUR.M)	TOTAL WEIGHTED VALUE (quarterly average of bi-monthly observations) (MUR.M)
<b>HIGH-QUALITY LIQUID ASSETS</b>		
Total high-quality liquid assets (HQLA)	<b>4,282</b>	<b>4,263</b>
<b>CASH OUTFLOWS</b>		
Retail deposits and deposits from small business customers, of which:		
<i>Stable deposits</i>	-	-
<i>Less stable deposits</i>	5,411	541
Unsecured wholesale funding, of which:	125	13
<i>Operational deposits (all counterparties)</i>	8,089	2,022
<i>Non-operational deposits (all counterparties)</i>	160	65
<i>Unsecured debt</i>	-	-
Secured wholesale funding	-	-
Additional requirements, of which:		
<i>Outflows related to derivative exposures and other collateral requirements</i>	10	10
<i>Outflows related to loss of funding on debt products</i>	-	-
<i>Credit and liquidity facilities</i>	1,879	276
Other contractual funding obligations	29	29
Other contingent funding obligations	-	-
<b>TOTAL CASH OUTFLOWS</b>	<b>15,703</b>	<b>2,957</b>
<b>CASH INFLOWS</b>		
Secured funding (e.g. reverse repos)	-	-
Inflows from fully performing exposures	2,226	2,026
Other cash inflows	10	10
<b>TOTAL CASH INFLOWS</b>	<b>2,237</b>	<b>2,036</b>
		<b>TOTAL ADJUSTED VALUE (MUR.M)</b>
<b>TOTAL HQLA</b>		<b>4,263</b>
<b>TOTAL NET CASH OUTFLOWS</b>		<b>1,158</b>
<b>LIQUIDITY COVERAGE RATIO (%)</b>		<b>368%</b>
<b>QUARTERLY AVERAGE OF DAILY HQLA</b>		<b>4,308</b>

## 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 2022 figures. The number of data points used for the calculations are 6.

2. The reported values for 'quarterly average of daily HQLA' are based on end of daily figures over the 1 April 2022 to 30 June 2022's period. The number of data points used for the calculations are 91.

As at 30 June 2022, the bank's LCR stood at 314% whereas the quarterly average of bi-monthly observations for the Quarter ended 30 June 2022 was 368%, mainly due to the significant investment in eligible securities. The bank's high-quality liquid assets (HQLA) is primarily made up of sovereign and central bank securities and the weighted value as at end of June was MUR 4.3 billion and the quarterly average of bi-monthly observations for the Quarter ended 30 June 2022 was at MUR 4.3 billion. The bank continues to monitor its liquidity position and will adjust its investment strategy to meet the prescribed requirement.