

LCR COMMON DISCLOSURE - 4th Quarter ENDED 30 JUNE 2023

	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)	4,083	4,076
CASH OUTFLOWS		
Retail deposits and deposits from small business customers, of which:		
<i>Stable deposits</i>	-	-
<i>Less stable deposits</i>	4,957	496
Unsecured wholesale funding, of which:	-	-
<i>Operational deposits (all counterparties)</i>	6,613	1,653
<i>Non-operational deposits (all counterparties)</i>	770	128
<i>Unsecured debt</i>	-	-
Secured wholesale funding	-	-
Additional requirements, of which:		
<i>Outflows related to derivative exposures and other collateral requirements</i>	320	320
<i>Outflows related to loss of funding on debt products</i>	-	-
<i>Credit and liquidity facilities</i>	2,891	343
Other contractual funding obligations	-	-
Other contingent funding obligations	147	7
TOTAL CASH OUTFLOWS	15,698	2,947
CASH INFLOWS		
Secured funding (e.g., reverse repos)	-	-
Inflows from fully performing exposures	3,362	3,140
Other cash inflows	333	333
TOTAL CASH INFLOWS	3,695	3,473
		TOTAL ADJUSTED VALUE (MUR.M)
TOTAL HQLA		4,076
TOTAL NET CASH OUTFLOWS		737
LIQUIDITY COVERAGE RATIO (%)		553%
QUARTERLY AVERAGE OF DAILY HQLA		4,183

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 2023 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 2023 to 30 June 2023's period. The number of data points used for the calculations are 91.

As at 30 June 2023, the bank's LCR stood at 559% whereas the quarterly average of bi-monthly observations for the Quarter ended 30 June 2023 was 553%, 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 4.1 billion and the quarterly average of bi-monthly observations for the Quarter ended 30 June 2023 was at MUR 4.0 billion. The bank continues to monitor its liquidity position and will adjust its investment strategy to meet the prescribed requirement.