

LCR COMMON DISCLOSURE TEMPLATE - 1ST QUARTER ENDED 30 SEPTEMBER 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)	3,904	3,898
CASH OUTFLOWS		
Retail deposits and deposits from small business customers, of which:		
<i>Stable deposits</i>	-	-
<i>Less stable deposits</i>	4,870	487
Unsecured wholesale funding, of which:		
<i>Operational deposits (all counterparties)</i>	6,773	1,693
<i>Non-operational deposits (all counterparties)</i>	577	107
<i>Unsecured debt</i>	-	-
Secured wholesale funding		
Additional requirements, of which:		
<i>Outflows related to derivative exposures and other collateral requirements</i>	349	349
<i>Outflows related to loss of funding on debt products</i>	-	-
<i>Credit and liquidity facilities</i>	3,143	380
Other contractual funding obligations	-	-
Other contingent funding obligations	175	9
TOTAL CASH OUTFLOWS	15,889	3,026
CASH INFLOWS		
Secured funding (e.g., reverse repos)	-	-
Inflows from fully performing exposures	3,660	3,433
Other cash inflows	352	352
TOTAL CASH INFLOWS	4,011	3,784
		TOTAL ADJUSTED VALUE (MUR.M)
TOTAL HQLA		3,898
TOTAL NET CASH OUTFLOWS		756
LIQUIDITY COVERAGE RATIO (%)		515%
QUARTERLY AVERAGE OF DAILY HQLA		3,931

Notes:

1. The reported values for 'quarterly average of bi-monthly observations' are based on the 14 Jul, 31 Jul, 15 Aug, 31 Aug, 15 Sept and 30 Sept 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 July 2023 to 30 September 2023's period. The number of data points used for the calculations are 92.

As at 30 September 2023, the bank's LCR stood at 564% whereas the quarterly average of bi-monthly observations for the Quarter ended 30 September 2023 was 515%, 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 September was MUR 4.3 billion and the quarterly average of bi-monthly observations for the Quarter ended 30 September 2023 was at MUR 3.8 billion. The bank continues to monitor its liquidity position and will adjust its investment strategy to meet the prescribed requirement.