

LCR COMMON DISCLOSURE TEMPLATE - 2ND QUARTER ENDED 31 DECEMBER 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)	4,145	4,138
CASH OUTFLOWS		
Retail deposits and deposits from small business customers, of which:		
<i>Stable deposits</i>	-	-
<i>Less stable deposits</i>	11,172	486
Unsecured wholesale funding, of which:		
<i>Operational deposits (all counterparties)</i>	6,228	1,557
<i>Non-operational deposits (all counterparties)</i>	900	140
<i>Unsecured debt</i>	-	-
Secured wholesale funding		
Additional requirements, of which:		
<i>Outflows related to derivative exposures and other collateral requirements</i>	438	438
<i>Outflows related to loss of funding on debt products</i>	-	-
<i>Credit and liquidity facilities</i>	3,118	348
Other contractual funding obligations	25	25
Other contingent funding obligations	148	7
TOTAL CASH OUTFLOWS	22,030	3,002
CASH INFLOWS		
Secured funding (e.g., reverse repos)	-	-
Inflows from fully performing exposures	2,709	2,530
Other cash inflows	442	442
TOTAL CASH INFLOWS	3,152	2,972
		TOTAL ADJUSTED VALUE (MUR.M)
TOTAL HQLA		4,138
TOTAL NET CASH OUTFLOWS		751
LIQUIDITY COVERAGE RATIO (%)		551%
QUARTERLY AVERAGE OF DAILY HQLA		4,127

Notes:

1. The reported values for 'quarterly average of bi-monthly observations' are based on the 15 Oct, 31 Oct, 15 Nov, 30 Nov, 15 Dec and 31 Dec 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 October 2023 to 31 December 2023's period. The number of data points used for the calculations are 92.

As at 31 December 2023, the bank's LCR stood at 589% whereas the quarterly average of bi-monthly observations for the Quarter ended 31 December 2023 was 551%, 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 December was MUR 4.2 billion and the quarterly average of bi-monthly observations for the Quarter ended 31 December 2023 was at MUR 4.1 billion. The bank continues to monitor its liquidity position and will adjust its investment strategy to meet the prescribed requirement.