

# LCR COMMON DISCLOSURE TEMPLATE - QUARTER ENDED MARCH 2024

	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>4,706</b>	<b>4,703</b>
<b>CASH OUTFLOWS</b>		
Retail deposits and deposits from small business customers, of which:		
<i>Stable deposits</i>	-	-
<i>Less stable deposits</i>	11,671	512
Unsecured wholesale funding, of which:		
<i>Operational deposits (all counterparties)</i>	6,548	1,637
<i>Non-operational deposits (all counterparties)</i>	738	129
<i>Unsecured debt</i>	-	-
Secured wholesale funding		
Additional requirements, of which:		
<i>Outflows related to derivative exposures and other collateral requirements</i>	284	284
<i>Outflows related to loss of funding on debt products</i>	-	-
<i>Credit and liquidity facilities</i>	3,553	391
Other contractual funding obligations	-	-
Other contingent funding obligations	253	13
<b>TOTAL CASH OUTFLOWS</b>	<b>23,047</b>	<b>2,966</b>
<b>CASH INFLOWS</b>		
Secured funding (e.g., reverse repos)	-	-
Inflows from fully performing exposures	2,960	2,748
Other cash inflows	283	283
<b>TOTAL CASH INFLOWS</b>	<b>3,243</b>	<b>3,031</b>
		<b>TOTAL ADJUSTED VALUE (MUR.M)</b>
<b>TOTAL HQLA</b>		<b>4,703</b>
<b>TOTAL NET CASH OUTFLOWS</b>		<b>741</b>
<b>LIQUIDITY COVERAGE RATIO (%)</b>		<b>634%</b>
<b>QUARTERLY AVERAGE OF DAILY HQLA</b>		<b>4,367</b>

## Notes:

1. The reported values for 'quarterly average of bi-monthly observations' are based on the 15 Jan, 31 Jan, 15 Feb, 29 Feb, 15 Mar and 31 Mar 2024 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 January 2024 to 31 March 2024's period. The number of data points used for the calculations are 91.

As at 31 March 2024, the bank's LCR stood at 845% whereas the LCR using quarterly average of bi-monthly observations was 634%, mainly due to significant inflows and thus deployment in eligible securities. The bank's high-quality liquid assets (HQLA) primarily consist of sovereign and central bank securities. The weighted value as at end of reporting period stood at MUR 6.1 billion and the quarterly average of bi-monthly observations was at MUR 4.7 billion. The bank continues to monitor its liquidity position and will adjust its investment strategy to meet the prescribed requirement.