

LCR COMMON DISCLOSURE TEMPLATE - 1ST QUARTER ENDED SEPTEMBER 2024

	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)	6,916	6,916
CASH OUTFLOWS		
Retail deposits and deposits from small business customers, of which:		
<i>Stable deposits</i>	-	-
<i>Less stable deposits</i>	12,611	563
Unsecured wholesale funding, of which:	-	-
<i>Operational deposits (all counterparties)</i>	6,682	1,670
<i>Non-operational deposits (all counterparties)</i>	564	110
<i>Unsecured debt</i>	-	-
Secured wholesale funding	-	-
Additional requirements, of which:		
<i>Outflows related to derivative exposures and other collateral requirements</i>	239	239
<i>Outflows related to loss of funding on debt products</i>	-	-
<i>Credit and liquidity facilities</i>	2,672	409
Other contractual funding obligations	-	-
Other contingent funding obligations	141	7
TOTAL CASH OUTFLOWS	22,910	2,999
CASH INFLOWS		
Secured funding (e.g., reverse repos)	-	-
Inflows from fully performing exposures	1,168	934
Other cash inflows	237	237
TOTAL CASH INFLOWS	1,404	1,171
		TOTAL ADJUSTED VALUE (MUR.M)
TOTAL HQLA		6,916
TOTAL NET CASH OUTFLOWS		1,828
LIQUIDITY COVERAGE RATIO (%)		378%
QUARTERLY AVERAGE OF DAILY HQLA		6,786

Notes:

1. The reported values for 'quarterly average of bi-monthly observations' are based on the 15 Jul, 31 Jul, 15 Aug, 31 Aug, 15 Sep and 30 Sep 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 July 2024 to 30 September 2024's period. The number of data points used for the calculations are 92.

As of 30 September 2024, the bank's LCR stood at 392% while the quarterly average of bi-monthly observations for the quarter was 378%, mainly due to the investment in eligible securities. The bank's high-quality liquid assets (HQLA) are primarily made up of sovereign and central bank securities and the weighted value as at end of September was MUR 6.92 billion and the quarterly average of bi-monthly observations for the quarter was at MUR 6.79 billion. The bank continues to monitor its liquidity position and will adjust its strategy to meet the prescribed requirement.