

LCR common disclosure template - 4th Quarter ending December 2023

<i>(Consolidated in MUR)</i>		TOTAL UNWEIGHTED VALUE (quarterly average of bimonthly observations)	TOTAL WEIGHTED VALUE (quarterly average of bimonthly observations)
HIGH-QUALITY LIQUID ASSETS			
1	Total high-quality liquid assets (HQLA)	120,204,568,816	120,096,812,961
CASH OUTFLOWS			
2	Retail deposits and deposits from small business customers, of which:		
3	Stable deposits		
4	Less stable deposits	94,175,834,161	9,417,583,416
5	Unsecured wholesale funding, of which:		
6	Operational deposits (all counterparties)	186,617,561	46,654,390
7	Non-operational deposits (all counterparties)	87,636,307,584	31,909,778,223
8	Unsecured debt	23,092,031,872	23,092,031,872
9	Secured wholesale funding	600,000,000	600,000,000
10	Additional requirements, of which:		
11	Outflows related to derivative exposures and other collateral requirements	-	-
12	Outflows related to loss of funding on debt products	-	-
13	Credit and liquidity facilities	21,512,208,508	1,702,038,467
14	Other contractual funding obligations	20,006,545	20,006,545
15	Other contingent funding obligations	-	-
16	TOTAL CASH OUTFLOWS	227,223,006,231	66,788,092,913
CASH INFLOWS			
17	Secured funding (e.g. reverse repos)	-	-
18	Inflows from fully performing exposures	10,844,432,336	8,062,388,596
19	Other cash inflows	-	-
20	TOTAL CASH INFLOWS	10,844,432,336	8,062,388,596
			TOTAL ADJUSTED VALUE
21	TOTAL HQLA		120,096,812,961
22	TOTAL NET CASH OUTFLOWS		58,725,704,317
23	LIQUIDITY COVERAGE RATIO (%)		205%
24	QUARTERLY AVERAGE OF DAILY HQLA		125,805,103,873
<p><i>The bank's average consolidated LCR for the Quarter Dec 2023 stood at 205%. The reported values are based on bi-monthly observations on Oct, Nov and Dec (6 data points). The portfolio of HQLA consists of cash and unrestricted balances with the Central Bank and local government, foreign sovereigns and MDBs bills and bonds.</i></p>			