LCR COMMON DISCLOSURE TEMPLATE - QUARTER ENDED MARCH 2025

	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)	**7,522**	**7,522**
CASH OUTFLOWS		
Retail deposits and deposits from small business customers, of which:		
Stable deposits	-	-
Less stable deposits	13,608	622
Unsecured wholesale funding, of which:	-	-
Operational deposits (all counterparties)	7,558	1,890
Non-operational deposits (all counterparties)	786	139
Unsecured debt	-	-
Secured wholesale funding	-	-
Additional requirements, of which:		
Outflows related to derivative exposures and other collateral requirements	696	696
Outflows related to loss of funding on debt products	-	-
Credit and liquidity facilities	2,584	422
Other contractual funding obligations	89	89
Other contingent funding obligations	214	11
TOTAL CASH OUTFLOWS	**25,535**	**3,869**
CASH INFLOWS		
Secured funding (e.g., reverse repos)	-	-
Inflows from fully performing exposures	1,631	1,406
Other cash inflows	705	705
TOTAL CASH INFLOWS	**2,336**	**2,111**
		TOTAL ADJUSTED VALUE (MUR.M)
TOTAL HQLA		**7,522**
TOTAL NET CASH OUTFLOWS		**1,757**
LIQUIDITY COVERAGE RATIO (%)		**428%**
QUARTERLY AVERAGE OF DAILY HQLA		**7,288**

Notes:

1. The reported values for 'quarterly average of bi-monthly observations' are based on the 15 Jan, 31 Jan, 15 Feb, 28 Feb, 15 Mar and 31 Mar 2025 figures. The number of data points used for the calculations is 6.

2. The reported values for 'quarterly average of daily HQLA' are based on end of daily figures over the 1 January 2025 to 31 March 2025's period. The number of data points used for the calculations is 92.

As of 31 March 2025, the bank's LCR stood at 361% while the quarterly average of bi-monthly observations for the quarter was 428%, 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 at end of March was MUR 7.15 billion and the quarterly average of bi-monthly observations for the quarter was at MUR 7.29 billion. The bank ensures compliance with regulatory requirements by regularly stress testing, managing high-quality liquid assets and diversifying funding sources.

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