

Liquidity Coverage Ratio (LCR) Disclosure - Quarter ending June 2024

(Consolidated in USD)		TOTAL UNWEIGHTED VALUE (quarterly average of monthly observations)	TOTAL WEIGHTED VALUE (quarterly average of monthly observations)
HIGH-QUALITY LIQUID ASSETS			
1	Total high-quality liquid assets (HQLA)	443,058,542	443,058,542
CASH OUTFLOWS			
2	Retail deposits and deposits from small business customers, of which:		
3	Stable deposits	-	-
4	Less stable deposits	127,875,567	12,787,557
5	Unsecured wholesale funding, of which:		
6	Operational deposits (all counterparties)	-	-
7	Non-operational deposits (all counterparties)	848,818,699	583,260,416
8	Unsecured debt	-	-
9	Secured wholesale funding	31,425,088	31,425,088
10	Additional requirements, of which:		
11	Outflows related to derivative exposures and other collateral requirements	175,193	161,178
12	Outflows related to loss of funding on debt products	-	-
13	Credit and liquidity facilities	-	-
14	Other contractual funding obligations	-	-
15	Other contingent funding obligations	170,363,059	52,343,364
16	TOTAL CASH OUTFLOWS	1,178,657,605	679,977,603
CASH INFLOWS			
17	Secured funding (e.g. reverse repos)	-	-
18	Inflows from fully performing exposures	99,433,987	49,716,993
19	Other cash inflows	657,481,078	657,481,078
20	TOTAL CASH INFLOWS	756,915,065	707,198,071
			TOTAL ADJUSTED VALUE
21	TOTAL HQLA		443,058,542
22	TOTAL NET CASH OUTFLOWS		169,994,401
23	LIQUIDITY COVERAGE RATIO (%)		260.6%
24	QUARTERLY AVERAGE OF DAILY HQLA		

Comments:

1. The values reported as per the LCR disclosure requirement for 30 June 2024 is a quarterly average of the monthly observations from the previous 3 months.

2. Total High Quality Liquid Assets (HQLA) is made up of unrestricted cash held with the Bank of Mauritius and marketable securities that qualify as Level 1 assets as defined by the LCR framework. The average LCR ratio for the quarter stood at 260.6% with total High Quality Liquid Assets standing at USD 443.06mn.