



Growth

LCR
Disclosure

31 March
2024



Le partenaire de votre progrès!



LCR common disclosure template quarter ended 31 March 2024- Consolidated basis in MUR

<i>(Consolidated either in MUR or USD)</i>		TOTAL UNWEIGHTED VALUE (quarterly average of bi-monthly observations)	TOTAL WEIGHTED VALUE (quarterly average of bi-monthly observations)
HIGH-QUALITY LIQUID ASSETS			
1	Total high-quality liquid assets (HQLA)	11,894,952,843	11,894,952,843
CASH OUTFLOWS			
2	Retail deposits and deposits from small business customers, of which:		
3	<i>Stable deposits</i>		
4	<i>Less stable deposits</i>	17,141,939,461	1,324,312,150
5	Unsecured wholesale funding, of which:		
6	<i>Operational deposits (all counterparties)</i>	12,874,970,978	3,218,742,745
7	<i>Non-operational deposits (all counterparties)</i>	2,139,699,201.55	1,185,841,287.80
8	<i>Unsecured debt</i>		
9	Secured wholesale funding	-	-
10	Additional requirements, of which:		
11	<i>Outflows related to derivative exposures and other collateral requirements</i>	4,353,749,546	4,353,749,546
12	<i>Outflows related to loss of funding on debt products</i>		
13	<i>Credit and liquidity facilities</i>	1,808,944,425	327,324,921
14	Other contractual funding obligations		
15	Other contingent funding obligations	-	-
16	TOTAL CASH OUTFLOWS	38,319,303,612	10,409,970,648
CASH INFLOWS			
17	Secured funding (e.g. reverse repos)		
18	Inflows from fully performing exposures	3,620,199,821	3,002,181,403
19	Other cash inflows	4,373,964,568	4,373,964,568
20	TOTAL CASH INFLOWS	7,994,164,389	7,376,145,971
			TOTAL ADJUSTED VALUE
21	TOTAL HQLA	11,894,952,843	11,894,952,843
22	TOTAL NET CASH OUTFLOWS		3,033,824,678
23	LIQUIDITY COVERAGE RATIO (%)		392.08%
24	QUARTERLY AVERAGE OF DAILY HQLA		12,065,729,760



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