LCR COMMON DISCLOSURE TEMPLATE - 2ND QUARTER ENDED DECEMBER 2022

	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)	**4,379**	**4,363**
CASH OUTFLOWS		
Retail deposits and deposits from small business customers, of which:		
Stable deposits	-	-
Less stable deposits	5,120	512
Unsecured wholesale funding, of which:	519	52
Operational deposits (all counterparties)	6,715	1,679
Non-operational deposits (all counterparties)	162	67
Unsecured debt	-	-
Secured wholesale funding	-	-
Additional requirements, of which:		
Outflows related to derivative exposures and other collateral requirements	193	193
Outflows related to loss of funding on debt products	-	-
Credit and liquidity facilities	2,586	310
Other contractual funding obligations	-	-
Other contingent funding obligations	107	5
TOTAL CASH OUTFLOWS	**15,403**	**2,818**
CASH INFLOWS		
Secured funding (e.g. reverse repos)	-	-
Inflows from fully performing exposures	2,976	2,820
Other cash inflows	200	200
TOTAL CASH INFLOWS	**3,176**	**3,021**
		TOTAL ADJUSTED VALUE (MUR.M)
TOTAL HQLA		**4,363**
TOTAL NET CASH OUTFLOWS		**715**
LIQUIDITY COVERAGE RATIO (%)		**611%**
QUARTERLY AVERAGE OF DAILY HQLA		**4,295**

Notes:

1. The reported values for 'quarterly average of bi-monthly observations' are based on the 15 Oct, 31 Oct, 15 Nov, 30 Nov, 15 Dec and 31 Dec 2022 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 October 2022 to 31 December 2022's period. The number of data points used for the calculations are 92.

As at 31 Dec 2022, the bank's LCR stood at 583% whereas the quarterly average of bi-monthly observations for the Quarter ended 31 December 2022 was 611%, mainly due to the significant investment in eligible securities. The bank's high-quality liquid assets (HQLA) is primarily made up of sovereign and central bank securities and the weighted value as at end of December was MUR 4.4 billion and the quarterly average of bi-monthly observations for the Quarter ended 31 December 2022 was at MUR 4.3 billion. The bank continues to monitor its liquidity position and will adjust its investment strategy to meet the prescribed requirement.

ABC BANKING CORPORATION
count on us