LCR COMMON DISCLOSURE - 3RD QUARTER ENDED 31 MARCH 2023

	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)	**4,584**	**4,569**
CASH OUTFLOWS		
Retail deposits and deposits from small business customers, of which:		
Stable deposits	-	-
Less stable deposits	5,289	529
Unsecured wholesale funding, of which:	133	13
Operational deposits (all counterparties)	7,137	1,784
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	251	251
Outflows related to loss of funding on debt products	-	-
Credit and liquidity facilities	2,996	363
Other contractual funding obligations	-	-
Other contingent funding obligations	121	6
TOTAL CASH OUTFLOWS	**16,091**	**3,014**
CASH INFLOWS		
Secured funding (e.g., reverse repos)	-	-
Inflows from fully performing exposures	3,050	2,853
Other cash inflows	250	250
TOTAL CASH INFLOWS	**3,300**	**3,103**
		TOTAL ADJUSTED VALUE (MUR.M)
TOTAL HQLA		**4,569**
TOTAL NET CASH OUTFLOWS		**753**
LIQUIDITY COVERAGE RATIO (%)		**606%**
QUARTERLY AVERAGE OF DAILY HQLA		**4,639**

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 2023 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 January 2023 to 31 March 2023's period. The number of data points used for the calculations are 90.

As at 31 Mar 2023, the bank's LCR stood at 487% whereas the quarterly average of bi-monthly observations for the Quarter ended 31 March 2023 was 606%, 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 March was MUR 3.9 billion and the quarterly average of bi-monthly observations for the Quarter ended 31 March 2023 was at MUR 4.5 billion. The bank continues to monitor its liquidity position and will adjust its investment strategy to meet the prescribed requirement.

ABC BANKING CORPORATION
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