LCR COMMON DISCLOSURE TEMPLATE - QUARTER ENDED DECEMBER 2024

	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)	**6,801**	**6,801**
CASH OUTFLOWS		
Retail deposits and deposits from small business customers, of which:		
Stable deposits	-	-
Less stable deposits	11,839	574
Unsecured wholesale funding, of which:	-	-
Operational deposits (all counterparties)	7,061	1,765
Non-operational deposits (all counterparties)	638	117
Unsecured debt	-	-
Secured wholesale funding	-	-
Additional requirements, of which:		
Outflows related to derivative exposures and other collateral requirements	406	406
Outflows related to loss of funding on debt products	-	-
Credit and liquidity facilities	3,014	420
Other contractual funding obligations	42	42
Other contingent funding obligations	186	9
TOTAL CASH OUTFLOWS	**23,184**	**3,334**
CASH INFLOWS		
Secured funding (e.g., reverse repos)	-	-
Inflows from fully performing exposures	1,204	988
Other cash inflows	408	408
TOTAL CASH INFLOWS	**1,612**	**1,396**
		TOTAL ADJUSTED VALUE (MUR.M)
TOTAL HQLA		**6,801**
TOTAL NET CASH OUTFLOWS		**1,938**
LIQUIDITY COVERAGE RATIO (%)		**351%**
QUARTERLY AVERAGE OF DAILY HQLA		**6,827**

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 2024 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 October 2024 to 31 December 2024's period. The number of data points used for the calculations is 92.

As of 31 December 2024, the bank's LCR stood at 364% while the quarterly average of bi-monthly observations for the quarter was 351%. 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 December was MUR 7.45 billion and the quarterly average of bi-monthly observations for the quarter was at MUR 6.83 billion. The bank continues to monitor its liquidity position and will adjust its strategy to meet the prescribed requirement.

ABC BANKING CORPORATION
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