

## Liquidity Coverage Ratio (LCR) Disclosure - Quarter ending March 2018

<i>(Consolidated in MUR)</i>		TOTAL UNWEIGHTED VALUE (quarterly average of monthly observations) <sup>1</sup>	TOTAL WEIGHTED VALUE (quarterly average of monthly observations) <sup>1</sup>
<b>HIGH-QUALITY LIQUID ASSETS</b>			
1	Total high-quality liquid assets (HQLA)	27,090,675,902	27,007,228,575
<b>CASH OUTFLOWS</b>			
2	Retail deposits and deposits from small business customers, of which:	24,228,671,480	1,440,541,338
3	<i>Stable deposits</i>	-	-
4	<i>Less stable deposits</i>	14,405,413,378	1,440,541,338
5	Unsecured wholesale funding, of which:	70,991,548,335	33,161,102,113
6	<i>Operational deposits (all counterparties)</i>	-	-
7	<i>Non-operational deposits (all counterparties)</i>	70,991,548,335	33,161,102,113
8	<i>Unsecured debt</i>	-	-
9	Secured wholesale funding	-	-
10	Additional requirements, of which:	3,774,658,536	3,277,789,091
11	<i>Outflows related to derivative exposures and other collateral requirements</i>	3,237,588,881	3,237,588,881
12	<i>Outflows related to loss of funding on debt products</i>	-	-
13	<i>Credit and liquidity facilities</i>	301,653,117	28,429,383
14	Other contractual funding obligations	0	0
15	Other contingent funding obligations	235,416,538	11,770,827
16	<b>TOTAL CASH OUTFLOWS</b>	<b>98,994,878,351</b>	<b>37,879,432,542</b>
<b>CASH INFLOWS</b>			
17	Secured funding (e.g. reverse repos)	-	-
18	Inflows from fully performing exposures	31,915,459,127	31,586,472,136
19	Other cash inflows	3,481,007,765	3,481,007,765
20	<b>TOTAL CASH INFLOWS</b>	<b>35,396,466,892</b>	<b>35,067,479,901</b>
		TOTAL ADJUSTED VALUE	
21	<b>TOTAL HQLA</b>		<b>27,007,228,575</b>
22	<b>TOTAL NET CASH OUTFLOWS</b>		<b>9,469,858,135</b>
23	<b>LIQUIDITY COVERAGE RATIO (%)</b>		<b>285%</b>
24	<b>QUARTERLY AVERAGE OF DAILY HQLA<sup>2</sup></b>	<b>26,382,870,141</b>	

<sup>1</sup> The quarterly average of monthly observations is based on January, February and March 2018 month end figures.

<sup>2</sup> The quarterly average of daily HQLA is based on close of day figures over the 3rd January 2018 to 30th March 2018 period.