

Liquidity Coverage Ratio (LCR) Disclosure - Quarter ending June 2018

<i>(Consolidated in MUR)</i>		TOTAL UNWEIGHTED VALUE (quarterly average of monthly observations) ¹	TOTAL WEIGHTED VALUE (quarterly average of monthly observations) ¹
HIGH-QUALITY LIQUID ASSETS			
1	Total high-quality liquid assets (HQLA)	31,284,443,530	31,070,688,502
CASH OUTFLOWS			
2	Retail deposits and deposits from small business customers, of which:	0	0
3	<i>Stable deposits</i>	0	0
4	<i>Less stable deposits</i>	17,148,039,006	1,714,803,901
5	Unsecured wholesale funding, of which:	0	0
6	<i>Operational deposits (all counterparties)</i>	0	0
7	<i>Non-operational deposits (all counterparties)</i>	73,464,578,364	35,264,988,822
8	<i>Unsecured debt</i>	0	0
9	Secured wholesale funding	0	0
10	Additional requirements, of which:	0	0
11	<i>Outflows related to derivative exposures and other collateral requirements</i>	0	0
12	<i>Outflows related to loss of funding on debt products</i>	0	0
13	<i>Credit and liquidity facilities</i>	2,329,465,533	1,160,345,074
14	Other contractual funding obligations	0	0
15	Other contingent funding obligations	2,094,072,584	1,336,953,035
16	TOTAL CASH OUTFLOWS	95,036,155,486	39,477,090,831
CASH INFLOWS			
17	Secured funding (e.g. reverse repos)	0	0
18	Inflows from fully performing exposures	28,483,890,164	27,399,481,869
19	Other cash inflows	1,308,817,504	1,308,817,504
20	TOTAL CASH INFLOWS	29,792,707,668	28,708,299,373
			TOTAL ADJUSTED VALUE
21	TOTAL HQLA		31,070,688,502
22	TOTAL NET CASH OUTFLOWS		10,768,791,458
23	LIQUIDITY COVERAGE RATIO (%)		289%
24	QUARTERLY AVERAGE OF DAILY HQLA²	29,954,823,839	

¹ The quarterly average of monthly observations is based on April, May and June 2018 month end figures.

² The quarterly average of daily HQLA is based on close of day figures over the 02nd April 2018 to 29th June 2018 period.