

Liquidity Coverage Ratio (LCR) Disclosure - Quarter ending September 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)	26,763,064,301	26,418,205,354
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>	17,818,534,021	1,781,853,402
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>	75,069,339,523	39,740,376,944
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>	2,306,605,032	1,153,008,109
14	Other contractual funding obligations	0	0
15	Other contingent funding obligations	2,287,939,014	1,534,861,405
16	TOTAL CASH OUTFLOWS	97,482,417,590	44,210,099,860
CASH INFLOWS			
17	Secured funding (e.g. reverse repos)	0	0
18	Inflows from fully performing exposures	31,981,649,322	30,604,461,794
19	Other cash inflows	1,539,174,197	1,539,174,197
20	TOTAL CASH INFLOWS	33,520,823,518	32,143,635,990
		TOTAL ADJUSTED VALUE	
21	TOTAL HQLA		26,418,205,354
22	TOTAL NET CASH OUTFLOWS		12,066,463,870
23	LIQUIDITY COVERAGE RATIO (%)		219%
24	QUARTERLY AVERAGE OF DAILY HQLA²	26,023,856,230	

¹ The quarterly average of monthly observations is based on July, August and September 2018 month end figures.

² The quarterly average of daily HQLA is based on close of day figures over the 01st July 2018 to 30th September 2018 period.