

Liquidity Coverage Ratio (LCR) Disclosure - Quarter ending 31 December 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)	31,337,231,148	30,992,466,988
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>	18,070,026,409	1,807,002,641
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>	75,775,796,239	39,902,933,378
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>	2,193,221,899	1,143,231,672
14	Other contractual funding obligations	0	0
15	Other contingent funding obligations	1,934,236,888	1,085,596,160
16	TOTAL CASH OUTFLOWS	97,973,281,435	43,938,763,851
CASH INFLOWS			
17	Secured funding (e.g. reverse repos)	0	0
18	Inflows from fully performing exposures	30,341,641,953	28,731,385,738
19	Other cash inflows	1,039,276,284	1,039,276,284
20	TOTAL CASH INFLOWS	31,380,918,237	29,770,662,021
		TOTAL ADJUSTED VALUE	
21	TOTAL HQLA		30,992,466,988
22	TOTAL NET CASH OUTFLOWS		14,168,101,829
23	LIQUIDITY COVERAGE RATIO (%)		219%
24	QUARTERLY AVERAGE OF DAILY HQLA²	27,154,146,046	

¹ The quarterly average of monthly observations is based on October, November and December 2018 month end figures.

² The quarterly average of daily HQLA is based on close of day figures over the 01st October 2018 to 31st December 2018 period.