

LCR common disclosure template - 3rd Quarter ending September 2019			
(Consolidated in MUR)		TOTAL UNWEIGHTED VALUE (quarterly average of bimonthly observations)	TOTAL WEIGHTED VALUE (quarterly average of bimonthly observations)
HIGH-QUALITY LIQUID ASSETS			
1	Total high-quality liquid assets (HQLA)	56,611,477,340	56,511,939,857
CASH OUTFLOWS			
2	Retail deposits and deposits from small business customers, of which:		
3	Stable deposits		
4	Less stable deposits	63,575,141,160	6,357,514,116
5	Unsecured wholesale funding, of which:		
6	Operational deposits (all counterparties)	672,199,355	168,049,839
7	Non-operational deposits (all counterparties)	52,435,897,064	20,974,358,826
8	Unsecured debt	7,704,075,994	770,407,599
9	Secured wholesale funding	11,067,729,831	11,067,729,831
10	Additional requirements, of which:	320,386,800	320,386,800
11	Outflows related to derivative exposures and other collateral requirements	-	-
12	Outflows related to loss of funding on debt products	-	-
13	Credit and liquidity facilities	11,667,901,197	1,273,065,071
14	Other contractual funding obligations	-	-
15	Other contingent funding obligations	-	-
16	TOTAL CASH OUTFLOWS	147,443,331,402	40,931,512,082
CASH INFLOWS			
17	Secured funding (e.g. reverse repos)	-	-
18	Inflows from fully performing exposures	9,453,038,284	6,386,710,012
19	Other cash inflows	-	-
20	TOTAL CASH INFLOWS	9,453,038,284	6,386,710,012
			TOTAL ADJUSTED VALUE
21	TOTAL HQLA		56,511,939,857
22	TOTAL NET CASH OUTFLOWS		34,544,802,070
23	LIQUIDITY COVERAGE RATIO (%)		164%
24	QUARTERLY AVERAGE OF DAILY HQLA		55,971,357,052
	The bank's average consolidated LCR for the Quarter September 2019 stood at 165% (using 6 data points), above the regulatory requirement of 80%. The portfolio of HQLA consists primarily of local government and MDBs bonds.		