



**LCR common disclosure template - 2nd Quarter ending June 2020**

<i>(Consolidated in MUR)</i>		TOTAL UNWEIGHTED VALUE (quarterly average of bimonthly observations)	TOTAL WEIGHTED VALUE (quarterly average of bimonthly observations)
<b>HIGH-QUALITY LIQUID ASSETS</b>			
<b>1</b>	Total high-quality liquid assets (HQLA)	<b>63,174,313,095</b>	<b>63,171,324,193</b>
<b>CASH OUTFLOWS</b>			
<b>2</b>	<b>Retail deposits and deposits from small business customers, of which:</b>		
<b>3</b>	Stable deposits		
<b>4</b>	Less stable deposits	71,855,834,456	7,185,583,446
<b>5</b>	<b>Unsecured wholesale funding, of which:</b>		
<b>6</b>	Operational deposits (all counterparties)	453,289,012	113,322,253
<b>7</b>	Non-operational deposits (all counterparties)	67,877,908,339	24,680,341,186
<b>8</b>	Unsecured debt	19,380,368,033	19,380,368,033
<b>9</b>	Secured wholesale funding	2,539,706,814	2,539,706,814
<b>10</b>	<b>Additional requirements, of which:</b>		
<b>11</b>	Outflows related to derivative exposures and other collateral requirements	7,624,394	7,624,394
<b>12</b>	Outflows related to loss of funding on debt products	-	-
<b>13</b>	Credit and liquidity facilities	12,521,236,462	1,681,899,811
<b>14</b>	Other contractual funding obligations	-	-
<b>15</b>	Other contingent funding obligations	-	-
<b>16</b>	<b>TOTAL CASH OUTFLOWS</b>	<b>174,635,967,510</b>	<b>55,588,845,936</b>
<b>CASH INFLOWS</b>			
<b>17</b>	Secured funding (e.g. reverse repos)	-	-
<b>18</b>	Inflows from fully performing exposures	8,605,150,398	5,453,494,094
<b>19</b>	Other cash inflows	-	-
<b>20</b>	<b>TOTAL CASH INFLOWS</b>	<b>8,605,150,398</b>	<b>5,453,494,094</b>
			TOTAL ADJUSTED VALUE
<b>21</b>	<b>TOTAL HQLA</b>		<b>63,171,324,193</b>
<b>22</b>	<b>TOTAL NET CASH OUTFLOWS</b>		<b>50,135,351,842</b>
<b>23</b>	<b>LIQUIDITY COVERAGE RATIO (%)</b>		<b>126%</b>
<b>24</b>	<b>QUARTERLY AVERAGE OF DAILY HQLA</b>		<b>61,472,071,332</b>
	<i>The bank's average consolidated LCR for the Quarter June 2020 stood at 126% (using 6 data points), above the regulatory requirement of 100%. The portfolio of HQLA consists primarily of local government, foreign sovereign and MDBs bonds.</i>		