



LCR common disclosure template - 1st Quarter ending March 2020

<i>(Consolidated in MUR)</i>		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)	63,383,126,769	63,372,129,489
CASH OUTFLOWS			
2	Retail deposits and deposits from small business customers, of which:		
3	Stable deposits		
4	Less stable deposits	68,223,454,448	6,822,345,445
5	Unsecured wholesale funding, of which:		
6	Operational deposits (all counterparties)	535,189,744	133,797,436
7	Non-operational deposits (all counterparties)	64,135,020,782	23,243,061,384
8	Unsecured debt	18,700,097,963	18,700,097,963
9	Secured wholesale funding	338,617,500	338,617,500
10	Additional requirements, of which:		
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	16,866,597,736	3,150,149,640
14	Other contractual funding obligations	-	-
15	Other contingent funding obligations	-	-
16	TOTAL CASH OUTFLOWS	168,798,978,172	52,388,069,368
CASH INFLOWS			
17	Secured funding (e.g. reverse repos)	-	-
18	Inflows from fully performing exposures	11,467,880,191	7,218,279,820
19	Other cash inflows	-	-
20	TOTAL CASH INFLOWS	11,467,880,191	7,218,279,820
			TOTAL ADJUSTED VALUE
21	TOTAL HQLA		63,372,129,489
22	TOTAL NET CASH OUTFLOWS		45,169,789,547
23	LIQUIDITY COVERAGE RATIO (%)		140%
24	QUARTERLY AVERAGE OF DAILY HQLA		62,336,510,695
	<i>The bank's average consolidated LCR for the Quarter March 2020 stood at 140% (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>		