



LCR common disclosure template - 3rd Quarter ending September 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)	66,982,982,436	66,968,040,182
CASH OUTFLOWS			
2	Retail deposits and deposits from small business customers, of which:		
3	Stable deposits		
4	Less stable deposits	73,542,641,629	7,354,264,163
5	Unsecured wholesale funding, of which:		
6	Operational deposits (all counterparties)	527,598,622	131,899,655
7	Non-operational deposits (all counterparties)	69,986,118,273	25,615,647,959
8	Unsecured debt	14,324,876,298	14,324,876,298
9	Secured wholesale funding	1,708,959,167	1,708,959,167
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	11,998,183,947	1,571,833,767
14	Other contractual funding obligations	-	-
15	Other contingent funding obligations	-	-
16	TOTAL CASH OUTFLOWS	172,088,377,935	50,707,481,009
CASH INFLOWS			
17	Secured funding (e.g. reverse repos)	-	-
18	Inflows from fully performing exposures	8,215,887,248	5,435,547,564
19	Other cash inflows	-	-
20	TOTAL CASH INFLOWS	8,215,887,248	5,435,547,564
			TOTAL ADJUSTED VALUE
21	TOTAL HQLA		66,968,040,182
22	TOTAL NET CASH OUTFLOWS		45,271,933,445
23	LIQUIDITY COVERAGE RATIO (%)		148%
24	QUARTERLY AVERAGE OF DAILY HQLA		62,559,255,362
	<i>The bank's average consolidated LCR for the Quarter September 2020 stood at 148% (using 6 data points), above the regulatory requirement of 100%. The portfolio of HQLA consists primarily of local government, foreign sovereigns and MDBs bonds.</i>		