

LCR common disclosure template - 3rd Quarter ending September 2021			
(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)	111,765,677,794	111,652,827,561
CASH OUTFLOWS			
2	Retail deposits and deposits from small business customers, of which:		
3	Stable deposits		
4	Less stable deposits	83,153,131,766	8,315,313,177
5	Unsecured wholesale funding, of which:		
6	Operational deposits (all counterparties)	425,074,158	106,268,539
7	Non-operational deposits (all counterparties)	93,617,900,319	34,884,342,771
8	Unsecured debt	21,766,470,463	21,766,470,463
9	Secured wholesale funding	356,308,750	356,308,750
10	Additional requirements, of which:		
11	Outflows related to derivative exposures and other collateral requirements	95,469,998	95,469,998
12	Outflows related to loss of funding on debt products	-	-
13	Credit and liquidity facilities	11,629,198,695	1,470,866,892
14	Other contractual funding obligations	-	-
15	Other contingent funding obligations	-	-
16	TOTAL CASH OUTFLOWS	211,043,554,149	66,995,040,590
CASH INFLOWS			
17	Secured funding (e.g. reverse repos)	-	-
18	Inflows from fully performing exposures	10,437,698,372	8,499,177,629
19	Other cash inflows	-	-
20	TOTAL CASH INFLOWS	10,437,698,372	8,499,177,629
			TOTAL ADJUSTED VALUE
21	TOTAL HQLA		111,652,827,561
22	TOTAL NET CASH OUTFLOWS		58,495,862,962
23	LIQUIDITY COVERAGE RATIO (%)		191%
24	QUARTERLY AVERAGE OF DAILY HQLA		106,671,699,543
	The bank's average consolidated LCR for the Quarter September 2021 stood at 191%. The reported values are based on bi-monthly observations in July, August and September 2021 (6 data points). The portfolio of HQLA consists of cash and unrestricted balances with the Central Bank and local government, foreign sovereigns and MDBs bills and bonds.		