

LCR common disclosure template

<i>(Consolidated either in MUR or USD)</i>		TOTAL UNWEIGHTED VALUE (quarterly average of monthly observations)	TOTAL WEIGHTED VALUE (quarterly average of monthly observations)
HIGH-QUALITY LIQUID ASSETS			
1	Total high-quality liquid assets (HQLA)	262,109	262,109
CASH OUTFLOWS			
2	Retail deposits and deposits from small business customers, of which:		
3	Stable deposits	7,868,954	393,448
4	Less stable deposits		
5	Unsecured wholesale funding, of which:		
6	Operational deposits (all counterparties)		
7	Non-operational deposits (all counterparties)		
8	Unsecured debt		
9	Secured wholesale funding	99,654,222	-
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		
14	Other contractual funding obligations		
15	Other contingent funding obligations		
16	TOTAL CASH OUTFLOWS	107,523,175.80	393,447.70
CASH INFLOWS			
17	Secured funding (e.g. reverse repos)		
18	Inflows from fully performing exposures		
19	Other cash inflows	128,207,495.00	-
20	TOTAL CASH INFLOWS	128,207,495.00	-
			TOTAL ADJUSTED VALUE
21	TOTAL HQLA		262,109.00
22	TOTAL NET CASH OUTFLOWS		393,447.70
23	LIQUIDITY COVERAGE RATIO (%)		67%
24	QUARTERLY AVERAGE OF DAILY HQLA		

Notes:

1. The reported values for 'quarterly average of monthly observations' are based on January, February and March 2018 month end figures.
2. The reported values for 'quarterly average of weekly HQLA' are based on end of week figures over three month's period.
3. The high-quality liquid assets (HQLA) of the bank comprises of central bank reserves which represent 97% of the total reported figure. The remaining 3% is made up of bank notes and coins at hand.
4. The bank nostro balances and other placements have been accounted as "other cash inflows". As per agreement with the bank's counterparty, such placements can be uplifted at any point in time with minimal penalty on interest amount only.