

Liquidity Coverage Ratio (LCR) Disclosure - Quarter ending December 2017

(Consolidated in USD)		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)	61,701,436	61,061,436
CASH OUTFLOWS			
2	Retail deposits and deposits from small business customers, of which:		
3	Stable deposits		
4	Less stable deposits	150,088,118	12,243,379
5	Unsecured wholesale funding, of which:	-	-
6	Operational deposits (all counterparties)	-	-
7	Non-operational deposits (all counterparties)	657,252,716	312,101,102
8	Unsecured debt	-	-
9	Secured wholesale funding	-	-
10	Additional requirements, of which:	-	-
11	Outflows related to derivative exposures and other collateral requirements	5,881,881	6,352,431
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	243,528,898	22,190,171
16	TOTAL CASH OUTFLOWS	1,056,751,613	352,887,083
CASH INFLOWS			
17	Secured funding (e.g. reverse repos)		
18	Inflows from fully performing exposures	26,470,896	13,235,448
19	Other cash inflows	521,807,586	521,807,586
20	TOTAL CASH INFLOWS	548,278,482	535,043,034
			TOTAL ADJUSTED VALUE
21	TOTAL HQLA		61,061,436
22	TOTAL NET CASH OUTFLOWS		88,221,771
23	LIQUIDITY COVERAGE RATIO (%)		69%
24	QUARTERLY AVERAGE OF DAILY HQLA		

Comments:

- The values reported as per the LCR disclosure requirement for December 2017 is a quarterly average of the monthly observations from the previous 3 months.
- Total High Quality Liquid Assets (HQLA) is made up of unrestricted cash held with the Bank of Mauritius and government securities. The average LCR ratio for the quarter stood at 69% with total High Quality Liquid Assets standing at USD 61mn.