

Standard Bank (Mauritius) Ltd
Liquidity Coverage Ratio (LCR) Disclosure – Quarter Ending December 2018

<i>(Consolidated in USD)</i>		TOTAL UNWEIGHTED VALUE (quarterly average of monthly observations) ¹	TOTAL WEIGHTED VALUE (quarterly average of monthly observations) ¹
HIGH-QUALITY LIQUID ASSETS			
1	Total high-quality liquid assets (HQLA)	170 698 791	167 618 150
CASH OUTFLOWS			
2	Retail deposits and deposits from small business customers, of which:	127 381 036	27 899 724
3	<i>Stable deposits</i>	-	-
4	<i>Less stable deposits</i>	127 381 036	27 899 724
5	Unsecured wholesale funding, of which:	1 128 159 528	719 375 591
6	<i>Operational deposits (all counterparties)</i>	-	-
7	<i>Non-operational deposits (all counterparties)</i>	1 128 159 528	719 375 591
8	<i>Unsecured debt</i>	-	-
9	Secured wholesale funding	-	-
10	Additional requirements, of which:	106 743 206	15 909 966
11	<i>Outflows related to derivative exposures and other collateral requirements</i>	631 050	631 050
12	<i>Outflows related to loss of funding on debt products</i>	-	-
13	<i>Credit and liquidity facilities</i>	106 112 156	15 278 915
14	Other contractual funding obligations	-	-
15	Other contingent funding obligations	36 694 474	1 834 724
16	TOTAL CASH OUTFLOWS	1 398 978 245	765 020 004
CASH INFLOWS			
17	Secured funding (e.g. reverse repos)	-	-
18	Inflows from fully performing exposures	743 120 763	734 372 908
19	Other cash inflows	-	-
20	TOTAL CASH INFLOWS	743 120 763	734 372 908
			TOTAL ADJUSTED VALUE
21	TOTAL HQLA		167 618 150
22	TOTAL NET CASH OUTFLOWS		191 255 001
23	LIQUIDITY COVERAGE RATIO (%)		88%
24	QUARTERLY AVERAGE OF DAILY HQLA²		147 181 696

¹ The quarterly average of monthly observations is based on October, November and December 2018 month end figures.

² The quarterly average of daily HQLA is based on close of day figures over the 01 October 2018 to 31 December 2018 period.