

Standard Bank (Mauritius) Ltd
Liquidity Coverage Ratio (LCR) Disclosure – Quarter Ending March 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)	161 380 030	158 635 092
CASH OUTFLOWS			
2	Retail deposits and deposits from small business customers, of which:	130 934 310	21 088 983
3	<i>Stable deposits</i>	-	-
4	<i>Less stable deposits</i>	130 934 310	21 088 983
5	Unsecured wholesale funding, of which:	1 089 921 651	643 583 672
6	<i>Operational deposits (all counterparties)</i>	-	-
7	<i>Non-operational deposits (all counterparties)</i>	1 089 921 651	643 583 672
8	<i>Unsecured debt</i>	-	-
9	Secured wholesale funding	-	-
10	Additional requirements, of which:	48 321 686	13 308 419
11	<i>Outflows related to derivative exposures and other collateral requirements</i>	7 991 644	7 991 644
12	<i>Outflows related to loss of funding on debt products</i>	-	-
13	<i>Credit and liquidity facilities</i>	40 330 042	5 316 775
14	Other contractual funding obligations	-	-
15	Other contingent funding obligations	86 055 180	4 302 759
16	TOTAL CASH OUTFLOWS	1 355 232 827	682 283 833
CASH INFLOWS			
17	Secured funding (e.g. reverse repos)	-	-
18	Inflows from fully performing exposures	610 655 254	609 787 516
19	Other cash inflows	-	-
20	TOTAL CASH INFLOWS	610 655 254	609 787 516
			TOTAL ADJUSTED VALUE
21	TOTAL HQLA		158 635 092
22	TOTAL NET CASH OUTFLOWS		170 570 958
23	LIQUIDITY COVERAGE RATIO (%)		93%
24	QUARTERLY AVERAGE OF DAILY HQLA²		144 068 479

¹ The quarterly average of monthly observations is based on January, February and March 2018 month end figures.

² The quarterly average of daily HQLA is based on close of day figures over the 3 January 2018 to 30 March 2018 period.