

Standard Bank (Mauritius) Ltd
Liquidity Coverage Ratio (LCR) Disclosure – Quarter Ending December 2017

<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)	153 050 003	151 617 234
CASH OUTFLOWS			
2	Retail deposits and deposits from small business customers, of which:	111 197 988	24 827 262
3	<i>Stable deposits</i>	-	-
4	<i>Less stable deposits</i>	111 197 988	24 827 262
5	Unsecured wholesale funding, of which:	996 563 247	619 062 655
6	<i>Operational deposits (all counterparties)</i>	-	-
7	<i>Non-operational deposits (all counterparties)</i>	996 563 247	619 062 655
8	<i>Unsecured debt</i>	-	-
9	Secured wholesale funding	-	-
10	Additional requirements, of which:	40 864 309	12 583 335
11	<i>Outflows related to derivative exposures and other collateral requirements</i>	8 923 830	8 923 830
12	<i>Outflows related to loss of funding on debt products</i>	-	-
13	<i>Credit and liquidity facilities</i>	31 940 478	3 659 504
14	Other contractual funding obligations	-	-
15	Other contingent funding obligations	47 996 544	2 399 827
16	TOTAL CASH OUTFLOWS	1 196 622 088	658 873 080
CASH INFLOWS			
17	Secured funding (e.g. reverse repos)	-	-
18	Inflows from fully performing exposures	558 918 435	556 586 509
19	Other cash inflows	-	-
20	TOTAL CASH INFLOWS	558 918 435	556 586 509
			TOTAL ADJUSTED VALUE
21	TOTAL HQLA		151 617 234
22	TOTAL NET CASH OUTFLOWS		164 718 270
23	LIQUIDITY COVERAGE RATIO (%)		92%
24	QUARTERLY AVERAGE OF DAILY HQLA²		84 426 712

¹ The quarterly average of monthly observations is based on November and December 2017 month end figures.

² The quarterly average of daily HQLA is based on close of day figures over the 3 November 2017 to 29 December 2017 period.