

**SBI (Mauritius) Ltd**

Bank to grow with

SBI (Mauritius) Ltd,

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**SBI(MAURITIUS) LTD**

<b>Liquidity Coverage Ratio (LCR) Disclosure - Quarter Ending 30th June 2018</b>			
<i>(Consolidated in USD)</i>		TOTAL UNWEIGHTED VALUE (quarterly average of monthly observations) <sup>1</sup>	TOTAL WEIGHTED VALUE (quarterly average of monthly observations) <sup>2</sup>
<b>HIGH-QUALITY LIQUID ASSETS</b>			
1	Total high-quality liquid assets (HQLA)	162,967,116	162,967,116
<b>CASH OUTFLOWS</b>			
2	Retail deposits and deposits from small business customers, of which:	128,395,319	12,839,532
3	<i>Stable deposits</i>	-	-
4	<i>Less stable deposits</i>	128,395,319	12,839,532
5	Unsecured wholesale funding, of which:	329,456,803	289,765,774
6	<i>Operational deposits (all counterparties)</i>	-	-
7	<i>Non-operational deposits (all counterparties)</i>	329,456,803	289,765,774
8	<i>Unsecured debt</i>	-	-
9	Secured wholesale funding	-	-
10	Additional requirements, of which:	47,110,212	4,669,632
11	<i>Outflows related to derivative exposures and other collateral requirements</i>	-	-
12	<i>Outflows related to loss of funding on debt products</i>	-	-
13	<i>Credit and liquidity facilities</i>	47,110,212	4,669,632
14	Other contractual funding obligations	14,845,206	14,845,206
15	Other contingent funding obligations	64,387,501	3,219,375
16	<b>TOTAL CASH OUTFLOWS</b>	<b>584,195,040</b>	<b>325,339,518</b>
<b>CASH INFLOWS</b>			
17	Secured funding (e.g. reverse repos)	-	-
18	Inflows from fully performing exposures	31,549,178	18,772,910
19	Other cash inflows	225,103,090	225,103,090
20	<b>TOTAL CASH INFLOWS</b>	<b>256,652,269</b>	<b>243,876,000</b>
			TOTAL ADJUSTED VALUE
21	<b>TOTAL HQLA</b>		<b>162,967,116</b>
22	<b>TOTAL NET CASH OUTFLOWS</b>		<b>81,463,518</b>
23	<b>LIQUIDITY COVERAGE RATIO (%)</b>		<b>200.05%</b>
24	<b>QUARTERLY AVERAGE OF DAILY HQLA</b>		<b>167,892,585</b>

<sup>1</sup>The quarterly average of monthly observations is based on April 2018, May 2018 and June 2018 month end figures.<sup>2</sup>The quarterly average of daily HQLA has been derived based on end of day figures from April 2018 to June 2018\* No of data Points used are : 3

**Common Disclosures on the maintenance of LCR for the quarter ended 30<sup>th</sup> June 2018**

With the implementation of Liquidity Coverage Ratio (LCR) w.e.f 3<sup>rd</sup> November 2017, Bank has started maintaining adequate level of High Quality Liquid Assets (HQLAs) for LCR purpose. Our HQLAs comprise of US Treasury Bills and Bonds for USD exposures and BOM/GOM Bonds/Bills for MUR exposures.

During the quarter ended June 2018, the consolidated quarterly average of monthly HQLAs stood at USD 162.97 Mio against the consolidated quarterly average of monthly estimated net cash outflow of USD 81.46 Mio, thus having LCR of 200.05% on consolidated basis. The consolidated quarterly average of daily HQLA for the reporting period stood at USD 167.89 Mio.

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