

BANK ONE

Liquidity Coverage Ratio - Quarter ending September 2018

<i>(Consolidated in MUR'000s)</i>	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)	3,483,148	3,444,526
CASH OUTFLOWS		
2. Retail deposits and deposits from small business customers, of which:		
3. <i>Stable deposits</i>		
4. <i>Less stable deposits</i>	11,651,923	1,165,192
5. Unsecured wholesale funding, of which:		
6. <i>Operational deposits (all counterparties)</i>		-
7. <i>Non-operational deposits (all counterparties)</i>	6,692,712	2,677,085
8. <i>Unsecured debt</i>	1,087,395	1,087,395
9. Secured wholesale funding		
10. Additional requirements, of which:		
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>	289,056	27,699
14. Other contractual funding obligations	305,516	305,516
15. Other contingent funding obligations	594,113	29,706
16. TOTAL CASH OUTFLOWS	1,188,684	362,920
CASH INFLOWS		
17. Secured funding (e.g. reverse repos)	3,436,269	3,436,269
18. Inflows from fully performing exposures	1,219,817	609,909
19. Other cash inflows	418,043	418,043
20. TOTAL CASH INFLOWS	5,074,130	4,464,221
		TOTAL ADJUSTED VALUE
21. TOTAL HQLA		3,444,526
22. TOTAL NET CASH OUTFLOWS		1,116,055
23. LIQUIDITY COVERAGE RATIO (%)		309%
24. QUARTERLY AVERAGE OF DAILY HQLA		3,444,526