

# BANK ONE

## Liquidity Coverage Ratio - Quarter ending June 2018

<i>(Consolidated in MUR'000s)</i>		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
		<i>(quarterly average of monthly observations)</i>	
<b>HIGH-QUALITY LIQUID ASSETS</b>			
1	Total high-quality liquid assets (HQLA)	2,454,491	2,415,641
<b>CASH OUTFLOWS</b>			
2	Retail deposits and deposits from small business customers, of which:		
3	<i>Stable deposits</i>		
4	<i>Less stable deposits</i>	14,329,813	1,274,091
5	<b>Unsecured wholesale funding, of which:</b>		
6	<i>Operational deposits (all counterparties)</i>		
7	<i>Non-operational deposits (all counterparties)</i>	6,476,538	2,590,615
8	<i>Unsecured debt</i>	760,709	760,709
9	Secured wholesale funding		
10	<b>Additional requirements, of which:</b>		
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>	287,712	27,136
14	Other contractual funding obligations	535,488	535,488
15	Other contingent funding obligations	597,459	29,873
16	<b>TOTAL CASH OUTFLOWS</b>	<b>1,420,658</b>	<b>5,217,911</b>
<b>CASH INFLOWS</b>			
17	Secured funding (e.g. reverse repos)	2,805,635	2,805,635
18	Inflows from fully performing exposures	1,598,439	799,219
19	Other cash inflows	549,659	549,659
20	<b>TOTAL CASH INFLOWS</b>	<b>4,953,732</b>	<b>4,154,513</b>
		TOTAL ADJUSTED VALUE	
21	<b>TOTAL HQLA</b>		<b>2,415,641</b>
22	<b>TOTAL NET CASH OUTFLOWS</b>		<b>1,304,478</b>
23	<b>LIQUIDITY COVERAGE RATIO (%)</b>		<b>185%</b>
24	<b>QUARTERLY AVERAGE OF DAILY HQLA</b>		<b>2,415,641</b>