

BANK ONE

Liquidity Coverage Ratio - Quarter ending December 2017

<i>(Consolidated either in MUR or USD)</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)	1,625,495,147	1,205,135,333
CASH OUTFLOWS		
2. Retail deposits and deposits from small business customers, of which:		
3. Stable deposits		
4. <i>Less stable deposits</i>	11,810,562,783	1,181,056,278
5. Unsecured wholesale funding, of which:		
6. Operational deposits (all counterparties)		
7. <i>Non-operational deposits (all counterparties)</i>	77,187,300	77,187,300
8. Unsecured debt		
9. <i>Additional requirements, of which:</i>		
10. Credit and liquidity facilities	2,318,180,154	223,237,769
11. Other contractual funding obligations	1,182,138,175	1,182,138,175
12. Other contingent funding obligations	438,256,412	21,912,821
13. TOTAL CASH OUTFLOWS	3,938,574,741	1,427,288,765
CASH INFLOWS		
14. Secured funding	1,902,220,087	1,902,220,087
15. Inflows from fully performing exposures	1,579,681,780	789,840,890
16. Other cash inflows	1,652,019,750	1,652,019,750
17. TOTAL CASH INFLOWS	5,133,921,618	4,344,080,727
		TOTAL ADJUSTED VALUE
18. TOTAL HQLA		1,205,135,333
19. TOTAL NET CASH OUTFLOWS		1,086,020,182
20. LIQUIDITY COVERAGE RATIO (%)		111%

COMMENTS:

The reported values for 'quarterly average of monthly observations' are based on November and December 2017 month end figures.

The bank's quarterly average LCR stood at 111% as at end of December 2017. Investment in eligible securities drives the HQLA which consists of cash, unrestricted balances with Central Bank, Sovereign and Central Bank Securities.

The bank continues to monitor its liquidity position to meet the prescribed requirement.