SBI (Mauritius) Ltd
Bank to grow with

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SBI(MAURITIUS) LTD

Liquidity Coverage Ratio (LCR) Disclosure - Quarter Ending 31st December 2018

	(Consolidated in USD)	TOTAL UNWEIGHTED VALUE (quarterly average of monthly observations)[1]	TOTAL WEIGHTED VALUE (quarterly average of monthly observations)[2]
HIGH-QUALITY LIQUID ASSETS			
1	Total high-quality liquid assets (HQLA)	133,260,676	133,260,676
CASH OUTFLOWS			
2	Retail deposits and deposits from small business customers, of which:	134,778,592	13,477,859
3	*Stable deposits*	-	-
4	*Less stable deposits*	134,778,592	13,477,859
5	Unsecured wholesale funding, of which:	253,822,560	199,869,047
6	*Operational deposits (all counterparties)*	-	-
7	*Non-operational deposits (all counterparties)*	253,822,560	199,869,047
8	*Unsecured debt*	-	-
9	Secured wholesale funding	-	-
10	Additional requirements, of which:	37,941,726	3,749,909
11	*Outflows related to derivative exposures and other collateral requirements*	-	-
12	*Outflows related to loss of funding on debt products*	-	-
13	*Credit and liquidity facilities*	37,941,726	3,749,909
14	Other contractual funding obligations	13,539,466	13,539,466
15	Other contingent funding obligations	74,574,059	3,728,703
16	**TOTAL CASH OUTFLOWS**	**514,656,404**	**234,364,983**
CASH INFLOWS			
17	Secured funding (e.g. reverse repos)	-	-
18	Inflows from fully performing exposures	36,073,527	18,036,764
19	Other cash inflows	144,707,222	144,707,222
20	**TOTAL CASH INFLOWS**	**180,780,750**	**162,743,986**
			TOTAL ADJUSTED VALUE
21	**TOTAL HQLA**		**133,260,676**
22	**TOTAL NET CASH OUTFLOWS**		**71,620,997**
23	**LIQUIDITY COVERAGE RATIO (%)**		**186.06%**
24	**QUARTERLY AVERAGE OF DAILY HQLA**		**131,777,388**

[1]The quarterly average of monthly observations is based on October 2018, November 2018 and December 2018 month end figures.

[2] The quarterly average of daily HQLA has been derived based on end of day figures from October 2018 to December 2018

* No of data Points used are : 3

Common Disclosures on the maintenance of LCR for the quarter ended 31st December 2018

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

During the quarter ended December 2018, the consolidated quarterly average of monthly HQLAs stood at USD 133.26 Mio against the consolidated quarterly average of monthly estimated net cash outflow of USD 71.62 Mio, thus having LCR of 186.06 % on consolidated basis. The consolidated quarterly average of daily HQLA for the reporting period stood at USD 131.78 Mio.

13/2/19
VP(TP)