

**SBI (Mauritius) Ltd**

Bank to grow with

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SBI(MAURITIUS) LTD

LCR common disclosure template quarter ending 31st December 2017			
<i>(Consolidated in 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)	181,047,493	180,297,239
CASH OUTFLOWS			
2	Retail deposits and deposits from small business customers, of which:	138,804,287	13,880,429
3	<i>Stable deposits</i>	-	-
4	<i>Less stable deposits</i>	138,804,287	13,880,429
5	Unsecured wholesale funding, of which:	204,350,509	153,833,046
6	<i>Operational deposits (all counterparties)</i>	-	-
7	<i>Non-operational deposits (all counterparties)</i>	204,350,509	153,833,046
8	<i>Unsecured debt</i>	-	-
9	Secured wholesale funding	-	-
10	Additional requirements, of which:	33,365,231	3,290,565
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>	33,365,231	3,290,565
14	Other contractual funding obligations	74,318,087	74,318,087
15	Other contingent funding obligations	67,899,505	3,394,975
16	TOTAL CASH OUTFLOWS	518,737,618	248,717,102
CASH INFLOWS			
17	Secured funding (e.g. reverse repos)	-	-
18	Inflows from fully performing exposures	43,142,191	29,790,672
19	Other cash inflows	29,278,435	29,278,435
20	TOTAL CASH INFLOWS	72,420,626	59,069,107
			TOTAL ADJUSTED VALUE
21	TOTAL HQLA		180,297,239
22	TOTAL NET CASH OUTFLOWS		189,647,995
23	LIQUIDITY COVERAGE RATIO (%)		95.07%
24	QUARTERLY AVERAGE OF DAILY HQLA		149,852,818

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Common disclosures on maintenance of LCR for the Qtr ended December 2017

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

During the Quarter ended December'17, the Quarterly Avg. monthly HQLAs stood at USD 180.30 mio against Quarterly Avg. monthly estimated net cash outflow of USD 189.65 mio, thus having LCR of 95.07% on consolidated basis. The Quarterly Average of Daily HQLA for the reporting period stood at USD 149.85 mio.