

| <b>LCR common disclosure template</b> |   |   |   |
|---------------------------------------|---|---|---|
| (Consolidated in MUR '000s)           |   | TOTAL UNWEIGHTED<br>VALUE<br>(quarterly average of<br>monthly observations) | TOTAL WEIGHTED<br>VALUE<br>(quarterly average of<br>monthly observations) |
| <b>HIGH-QUALITY LIQUID ASSETS</b>     |   |   |   |
| 1                                     | Total high-quality liquid assets (HQLA)   | 83,142,181  | 82,475,058  |
| <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>   | 156,711,825   | 13,738,550  |
| 5                                     | Unsecured wholesale funding, of which:  |   |   |
| 6                                     | <i>Operational deposits (all counterparties)</i>                                  | 10,626,279  | 2,656,570   |
| 7                                     | <i>Non-operational deposits (all counterparties)</i>                              | 93,088,150  | 38,348,326  |
| 8                                     | <i>Unsecured debt</i>   |   |   |
| 9                                     | Secured wholesale funding   |   |   |
| 10                                    | Additional requirements, of which:  |   |   |
| 11                                    | <i>Outflows related to derivative exposures and other collateral requirements</i> | 46,636  | 46,636  |
| 12                                    | <i>Outflows related to loss of funding on debt products</i>                       |   |   |
| 13                                    | <i>Credit and liquidity facilities</i>  | 11,278,052  | 997,586   |
| 14                                    | Other contractual funding obligations   | 78,440  | 78,440  |
| 15                                    | Other contingent funding obligations  | 236,758,923   | 11,837,946  |
| <b>16</b>                             | <b>TOTAL CASH OUTFLOWS</b>  | <b>508,588,306</b>  | <b>67,704,055</b>   |
| <b>CASH INFLOWS</b>                   |   |   |   |
| 17                                    | Secured funding (e.g. reverse repos)  |   |   |
| 18                                    | Inflows from fully performing exposures   | 28,150,120  | 23,155,508  |
| 19                                    | Other cash inflows  | 18,407  | -   |
| <b>20</b>                             | <b>TOTAL CASH INFLOWS</b>   | <b>28,168,528</b>   | <b>23,155,508</b>   |
|                                       |   |   | TOTAL ADJUSTED VALUE  |
| <b>21</b>                             | <b>TOTAL HQLA</b>   |   | <b>82,475,058</b>   |
| <b>22</b>                             | <b>TOTAL NET CASH OUTFLOWS</b>  |   | <b>44,548,547</b>   |
| <b>23</b>                             | <b>LIQUIDITY COVERAGE RATIO (%)</b>   |   | <b>185%</b>   |
| <b>24</b>                             | <b>QUARTERLY AVERAGE OF WEEKLY HQLA</b>   |   | <b>77,706,951</b>   |

**Notes:**

- The reported values for 'quarterly average of monthly observations' are based on November and December 2017 month end figures.
- The reported values for 'quarterly average of weekly HQLA' are based on end of week figures over the 3 November 2017 to 29 December 2017 period.