

**Warwyck Private Bank -LCR Common Disclosure- June 2019**

<i>(Consolidated either in MUR or USD)</i>		TOTAL UNWEIGHTED VALUE (quarterly average of monthly observations)	TOTAL WEIGHTED VALUE (quarterly average of monthly observations)
<b>HIGH-QUALITY LIQUID ASSETS</b>			
1	Total high-quality liquid assets (HQLA)	4,270,238	4,270,238.00
<b>CASH OUTFLOWS</b>			
2	Retail deposits and deposits from small business customers, of which:		
3	<i>Stable deposits</i>	105,668,876	158,613
4	<i>Less stable deposits</i>	126,056,762	12,605,676
5	Unsecured wholesale funding, of which:		
6	<i>Operational deposits (all counterparties)</i>		
7	<i>Non-operational deposits (all counterparties)</i>		
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>		
12	<i>Outflows related to loss of funding on debt products</i>		
13	<i>Credit and liquidity facilities</i>		
14	Other contractual funding obligations		
15	Other contingent funding obligations		
16	<b>TOTAL CASH OUTFLOWS</b>	<b>231,725,638</b>	<b>12,764,289</b>
<b>CASH INFLOWS</b>			
17	Secured funding (e.g. reverse repos)		
18	Inflows from fully performing exposures		
19	Other cash inflows	21,458,426	21,458,426
20	<b>TOTAL CASH INFLOWS</b>	<b>21,458,426</b>	<b>21,458,426</b>
			TOTAL ADJUSTED VALUE
21	<b>TOTAL HQLA</b>		<b>4,270,238</b>
22	<b>TOTAL NET CASH OUTFLOWS</b>		<b>3,191,072</b>
23	<b>LIQUIDITY COVERAGE RATIO (%)</b>		<b>134%</b>
24	<b>QUARTERLY AVERAGE OF DAILY HQLA</b>		

**Notes:**

1. The reported values for 'quarterly average of monthly observations' is based on April, May and June month end figures.
2. The reported values for 'quarterly average of weekly HQLA' are based on end of week figures over three month's period.
3. The high-quality liquid assets (HQLA) of the bank comprises of central bank reserves which represent 99.97% of the total reported figure. The remaining 0.03% is made up of bank notes and coins at hand.