



LCR Disclosure

31 December 2021



Le partenaire de votre progrès!



MAUBANK LTD

LCR common disclosure for quarter ended 31 December 2021 - Consolidated basis in MUR

| <i>(Consolidated either in MUR or USD)</i> | | TOTAL UNWEIGHTED VALUE (quarterly average of bi-monthly observations) | TOTAL WEIGHTED VALUE (quarterly average of bi-monthly observations) |
|--|--|--|--|
| HIGH-QUALITY LIQUID ASSETS | | | |
| 1 | Total high-quality liquid assets (HQLA) | 9,624,181,104 | 9,624,181,104 |
| CASH OUTFLOWS | | | |
| 2 | Retail deposits and deposits from small business customers, of which: | | |
| 3 | Stable deposits | | |
| 4 | Less stable deposits | 14,946,554,901 | 1,132,345,054 |
| 5 | Unsecured wholesale funding, of which: | | |
| 6 | Operational deposits (all counterparties) | 12,539,290,101 | 3,134,822,525 |
| 7 | Non-operational deposits (all counterparties) | 1,618,722,462.60 | 1,012,600,638 |
| 8 | Unsecured debt | | |
| 9 | Secured wholesale funding | - | - |
| 10 | Additional requirements, of which: | | |
| 11 | Outflows related to derivative exposures and other collateral requirements | 315,066,638 | 315,066,638 |
| 12 | Outflows related to loss of funding on debt products | | |
| 13 | Credit and liquidity facilities | 1,900,654,265 | 283,066,069 |
| 14 | Other contractual funding obligations | | |
| 15 | Other contingent funding obligations | - | - |
| 16 | TOTAL CASH OUTFLOWS | 31,320,288,367 | 5,877,900,924 |
| CASH INFLOWS | | | |
| 17 | Secured funding (e.g. reverse repos) | | |
| 18 | Inflows from fully performing exposures | 2,361,760,020 | 2,253,055,117 |
| 19 | Other cash inflows | 320,594,252 | 320,594,252 |
| 20 | TOTAL CASH INFLOWS | 2,682,354,272 | 2,573,649,369 |
| | | | TOTAL ADJUSTED VALUE |
| 21 | TOTAL HQLA | 9,624,181,104 | 9,624,181,104 |
| 22 | TOTAL NET CASH OUTFLOWS | | 3,304,251,555 |
| 23 | LIQUIDITY COVERAGE RATIO (%) | | 291.27% |
| 24 | QUARTERLY AVERAGE OF DAILY HQLA | | 9,984,096,687 |





Notes:

The reported figures for "quarterly average of bi-monthly observations " are based on bi-monthly figures for October, November and December 2021.

The reported figures for "quarterly average of daily HQLA " are based on business days figures over the period from 1 October 2021 to 31 December 2021.

Comments:

MauBank average LCR for the quarter ending 31 December 2021 stood at 291% with Average Total High Quality Assets (HQLA) over MUR 9.6 Billion against Average Total Net Cash Outflows (NCO) of MUR 3.3 Billion only against 274% as at 30 September 2021.

MauBank's HQLA has significantly increased for the reporting quarter under review which consisted of cash, unrestricted balances with Central Bank, Central Bank and Sovereign Securities arising from an increase of MUR 3 Billion in Operational Deposits.

