



MAUBANK LTD

LCR common disclosure template quarter ending December 2019- 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)	4,494,013,798	4,494,013,798
CASH OUTFLOWS			
2	Retail deposits and deposits from small business customers, of which:		
3	<i>Stable deposits</i>		
4	<i>Less stable deposits</i>	13,278,139,714	957,108,400
5	Unsecured wholesale funding, of which:		
6	<i>Operational deposits (all counterparties)</i>	5,527,150,954	1,381,787,738
7	<i>Non-operational deposits (all counterparties)</i>	1,917,919,483	1,236,322,093
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>	498,182,940	498,182,940
12	<i>Outflows related to loss of funding on debt products</i>		
13	<i>Credit and liquidity facilities</i>	2,118,043,475	344,863,224
14	Other contractual funding obligations		
15	Other contingent funding obligations	63,333,333	3,166,667
16	TOTAL CASH OUTFLOWS	23,402,769,898	4,421,431,061
CASH INFLOWS			
17	Secured funding (e.g. reverse repos)		
18	Inflows from fully performing exposures	4,041,306,921	3,834,959,760
19	Other cash inflows	500,060,592	500,060,592
20	TOTAL CASH INFLOWS	4,541,367,512	4,335,020,351
			TOTAL ADJUSTED VALUE
21	TOTAL HQLA	4,494,013,798	4,494,013,798
22	TOTAL NET CASH OUTFLOWS		1,105,357,765
23	LIQUIDITY COVERAGE RATIO (%)		406.57%
24	QUARTERLY AVERAGE OF DAILY HQLA		4,494,013,798



Le partenaire de votre progrès!