



LCR Disclosure

31 March 2022



Le partenaire de votre progrès!



MAUBANK LTD

LCR common disclosure template quarter ending MARCH 2022 - 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)	8,117,787,432	8,117,787,432
CASH OUTFLOWS			
2	Retail deposits and deposits from small business customers, of which:		
3	<i>Stable deposits</i>		
4	<i>Less stable deposits</i>	15,316,677,946	1,199,318,800
5	Unsecured wholesale funding, of which:		
6	<i>Operational deposits (all counterparties)</i>	10,291,884,132	2,572,971,033
7	<i>Non-operational deposits (all counterparties)</i>	1,176,139,472.58	667,374,909.47
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>	166,047,949	166,047,949
12	<i>Outflows related to loss of funding on debt products</i>		
13	<i>Credit and liquidity facilities</i>	1,651,716,521	194,119,147
14	Other contractual funding obligations		
15	Other contingent funding obligations	-	-
16	TOTAL CASH OUTFLOWS	28,602,466,020	4,799,831,839
CASH INFLOWS			
17	Secured funding (e.g. reverse repos)		
18	Inflows from fully performing exposures	3,055,372,263	2,760,224,187
19	Other cash inflows	165,988,175	165,988,175
20	TOTAL CASH INFLOWS	3,221,360,438	2,926,212,362
			TOTAL ADJUSTED VALUE
21	TOTAL HQLA	8,117,787,432	8,117,787,432
22	TOTAL NET CASH OUTFLOWS		1,873,619,477
23	LIQUIDITY COVERAGE RATIO (%)		433.27%
24	QUARTERLY AVERAGE OF DAILY HQLA		7,857,471,631





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Notes

The reported figures for "quarterly average of bi-monthly observations" are based on bi-monthly figures for January, February and March 2022.

The reported figures for "quarterly average of daily HQLA" are based on business days figures over the period from 1 January 2022 to 31 March 2022.

Comments

MauBank average LCR for the quarter ended 31 March 2022 stood at 433% with Average Total High Quality Assets (HQLA) of MUR 8.1 Billion against Average Total Net Cash Outflows (NCO) of MUR 1.9 Billion as compared to 291% as at 31 December 2021.

The decrease in Net Cash Outflows from Quarter December 2021 to March 2022 is mainly attributed to decrease in both operational deposits and non operational deposits and which partly offset by increasing inflows from fully performing exposures.

The decrease in MauBank's HQLA for the last reporting quarter which consisted of cash, unrestricted balances with Central Bank, Central Bank and Sovereign Securities is due to decrease in deposits.

