

LCR  
Disclosure  
30 June  
**2023**





# Liquidity Coverage Ratio

## LCR common disclosure as at 30 June 2023 - Consolidated basis in MUR

| <i>(Consolidated either in MUR or USD)</i>                                    | Total Unweighted<br>Value (quarterly average of<br>bi-monthly observations) | Total Weighted Value<br>(quarterly average of<br>bi-monthly observations) |
|---|---|---|
| <b>HIGH-QUALITY LIQUID ASSETS</b>   |   |   |
| 1 Total high-quality liquid assets (HQLA)                                     | 4,556,956,184   | 4,556,956,184   |
| <b>CASH OUTFLOWS</b>  |   |   |
| 2 Retail deposits and deposits from small business customers, of which:       |   |   |
| 3 Stable deposits   |   |   |
| 4 Less stable deposits  | 15,726,755,730  | 1,183,026,987   |
| 5 Unsecured wholesale funding, of which:                                      |   |   |
| 6 Operational deposits (all counterparties)                                   | 8,914,255,684   | 2,228,563,921   |
| 7 Non-operational deposits (all counterparties)                               | 1,010,382,004.84  | 654,167,978.58  |
| 8 Unsecured debt  |   |   |
| 9 Secured wholesale funding   | -   | -   |
| 10 Additional requirements, of which:   |   |   |
| 11 Outflows related to derivative exposures and other collateral requirements | 463,919,058   | 463,919,058   |
| 12 Outflows related to loss of funding on debt products                       |   |   |
| 13 Credit and liquidity facilities  | 1,110,078,889   | 104,108,814   |
| 14 Other contractual funding obligations                                      |   |   |
| 15 Other contingent funding obligations                                       | -   | -   |
| 16 <b>TOTAL CASH OUTFLOWS</b>   | <b>27,225,391,365</b>   | <b>4,633,786,758</b>  |
| <b>CASH INFLOWS</b>   |   |   |
| 17 Secured funding (e.g. reverse repos)                                       |   |   |
| 18 Inflows from fully performing exposures                                    | 4,984,161,010   | 4,749,615,195   |
| 19 Other cash inflows   | 464,496,903   | 464,496,903   |
| 20 <b>TOTAL CASH INFLOWS</b>  | <b>5,448,657,913</b>  | <b>5,214,112,098</b>  |
|   |   | <b>TOTAL ADJUSTED VALUE</b>   |
| 21 <b>TOTAL HQLA</b>  | <b>4,556,956,184</b>  | <b>4,556,956,184</b>  |
| 22 <b>TOTAL NET CASH OUTFLOWS</b>   |   | <b>1,158,446,689</b>  |
| 23 <b>LIQUIDITY COVERAGE RATIO (%)</b>  |   | <b>393.37%</b>  |
| 24 <b>QUARTERLY AVERAGE OF DAILY HQLA</b>                                     |   | <b>4,710,782,021</b>  |

The reported figures for “quarterly average of bi-monthly observations” are based on bi-monthly figures for April, May and June 2023.

The reported figures for “quarterly average of daily HQLA” are based on business days figures over the period from 1 April 2023 to 30 June 2023.

The liquidity Coverage Ratio decreased from 514% as at 30 June 2022 to 393% as at 30 June 2023 attributable to a fall of MUR1.3 billion in HQLA. However, the LCR ratio remains well above the regulatory limit of 100%.

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Financial Statements for the year ended **30 June 2023**