

HSBC Bank (Mauritius) Limited

Liquidity Coverage Ratio (LCR) for the quarter ended 30 Jun 2020

LCR common disclosure template			
HBMU CONSOLIDATED		TOTAL UNWEIGHTED VALUE (quarterly average of bi-monthly observations)	TOTAL WEIGHTED VALUE (quarterly average of bi-monthly observations)
		Reporting Date: Quarter ended 30 Jun 20	
		USD	USD
HIGH-QUALITY LIQUID ASSETS			
1	Total high-quality liquid assets (HQLA)	540,284,193	540,284,193
CASH OUTFLOWS			
2	Retail deposits and deposits from small business customers, of which:	-	-
3	<i>Stable deposits</i>	-	-
4	<i>Less stable deposits</i>	-	-
5	Unsecured wholesale funding, of which:	-	-
6	<i>Operational deposits (all counterparties)</i>	495,071,459	123,767,865
7	<i>Non-operational deposits (all counterparties)</i>	1,205,236,576	796,067,694
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>	107,996,063	107,996,063
12	<i>Outflows related to loss of funding on debt products</i>	-	-
13	<i>Credit and liquidity facilities</i>	20,811,671	2,081,167
14	Other contractual funding obligations	10,652,229	10,652,229
15	Other contingent funding obligations	-	-
16	TOTAL CASH OUTFLOWS	1,839,767,997	1,040,565,017
CASH INFLOWS			
17	Secured funding (e.g. reverse repos)		
18	Inflows from fully performing exposures	521,196,566	477,794,241
19	Other cash inflows	362,292,660	359,177,595
20	TOTAL CASH INFLOWS	883,489,226	836,971,836
			TOTAL ADJUSTED VALUE
21	TOTAL HQLA		540,284,193
22	TOTAL NET CASH OUTFLOWS		260,141,254
23	LIQUIDITY COVERAGE RATIO (%)		208%
24	QUARTERLY AVERAGE OF DAILY HQLA		540,275,945

Liquidity Coverage Ratio stood at a comfortable level of 208% against limit of 100% on the back of the stocks of highly liquid assets comprising mainly of US Treasury Bills and cash held at Central Bank.