

HSBC Bank (Mauritius) Limited

Liquidity Coverage Ratio (LCR) for the quarter ended 30 Sept 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 Sep 20	
		USD	USD
HIGH-QUALITY LIQUID ASSETS			
1	Total high-quality liquid assets (HQLA)	553,520,383	553,520,383
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>	363,690,569	90,922,642
7	<i>Non-operational deposits (all counterparties)</i>	1,536,128,373	993,679,506
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>	109,399,770	109,399,770
12	<i>Outflows related to loss of funding on debt products</i>	-	-
13	<i>Credit and liquidity facilities</i>	20,700,087	2,070,009
14	Other contractual funding obligations	9,074,045	9,074,045
15	Other contingent funding obligations	4,029,405	201,470
16	TOTAL CASH OUTFLOWS	2,043,022,247	1,205,347,442
CASH INFLOWS			
17	Secured funding (e.g. reverse repos)		
18	Inflows from fully performing exposures	819,416,287	783,018,277
19	Other cash inflows	360,859,590	347,200,835
20	TOTAL CASH INFLOWS	1,180,275,877	1,130,219,112
			TOTAL ADJUSTED VALUE
21	TOTAL HQLA		553,520,383
22	TOTAL NET CASH OUTFLOWS		301,336,860
23	LIQUIDITY COVERAGE RATIO (%)		184%
24	QUARTERLY AVERAGE OF DAILY HQLA		550,784,117

Liquidity Coverage Ratio as at 30 September 2020 stood at 184% against limit of 100% on account of higher liquid assets comprising mainly of US Treasury Bills and cash held at Central Bank.