

HSBC Bank (Mauritius) Limited

Liquidity Coverage Ratio (LCR) for the quarter ended 31 Dec 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 31 Dec 20	
		USD	USD
HIGH-QUALITY LIQUID ASSETS			
1	Total high-quality liquid assets (HQLA)	562,519,086	562,519,086
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>	413,687,257	103,421,814
7	<i>Non-operational deposits (all counterparties)</i>	1,507,422,193	960,887,894
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>	59,379,726	59,379,726
12	<i>Outflows related to loss of funding on debt products</i>	-	-
13	<i>Credit and liquidity facilities</i>	34,456,014	6,478,935
14	Other contractual funding obligations	15,248,806	8,035,937
15	Other contingent funding obligations	259,828,167	12,991,408
16	TOTAL CASH OUTFLOWS	2,290,022,163	1,151,195,714
CASH INFLOWS			
17	Secured funding (e.g. reverse repos)		
18	Inflows from fully performing exposures	674,135,386	636,598,802
19	Other cash inflows	367,485,269	346,190,542
20	TOTAL CASH INFLOWS	1,041,620,655	982,789,344
			TOTAL ADJUSTED VALUE
21	TOTAL HQLA		562,519,086
22	TOTAL NET CASH OUTFLOWS		287,798,929
23	LIQUIDITY COVERAGE RATIO (%)		195%
24	QUARTERLY AVERAGE OF DAILY HQLA		564,625,265

Liquidity Coverage Ratio as at 31 December 2020 increased to 195% as compared to 184% as at Sep20 on account of a drop in net cash outflow.