

HSBC Bank (Mauritius) Limited

Liquidity Coverage Ratio (LCR) for the quarter ended 31 Mar 2021

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 Mar 21	
		USD	USD
HIGH-QUALITY LIQUID ASSETS			
1	Total high-quality liquid assets (HQLA)	604,944,022	604,944,022
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>	525,028,733	131,257,183
7	<i>Non-operational deposits (all counterparties)</i>	1,909,959,672	1,092,511,916
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>	35,811,053	35,811,053
12	<i>Outflows related to loss of funding on debt products</i>	-	-
13	<i>Credit and liquidity facilities</i>	33,994,690	6,649,469
14	Other contractual funding obligations	7,429,882	7,429,882
15	Other contingent funding obligations	415,571,324	20,778,566
16	TOTAL CASH OUTFLOWS	2,927,795,353	1,294,438,069
CASH INFLOWS			
17	Secured funding (e.g. reverse repos)		
18	Inflows from fully performing exposures	1,194,001,685	1,113,566,733
19	Other cash inflows	249,411,081	236,923,323
20	TOTAL CASH INFLOWS	1,443,412,766	1,350,490,056
			TOTAL ADJUSTED VALUE
21	TOTAL HQLA		604,944,022
22	TOTAL NET CASH OUTFLOWS		323,609,517
23	LIQUIDITY COVERAGE RATIO (%)		187%
24	QUARTERLY AVERAGE OF DAILY HQLA		600,678,368

Liquidity Coverage Ratio as at 31 March 2021 decreased to 187% as compared to 195% as at December 2020 on account of an increase in net cash outflow.