

HSBC Bank (Mauritius) Limited

Liquidity Coverage Ratio (LCR) for the quarter ended 30 Jun 2021

LCR common disclosure template			
<i>HBMU CONSOLIDATED</i>		TOTAL UNWEIGHTED VALUE (quarterly average of bi-monthly observations)	TOTAL WEIGHTED VALUE (quarterly average of bi-monthly observations)
		Reporting Date: Quarter ended 30 Jun 21	
		USD	USD
HIGH-QUALITY LIQUID ASSETS			
1	Total high-quality liquid assets (HQLA)	777,166,270	777,166,270
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>	654,499,970	163,624,992
7	<i>Non-operational deposits (all counterparties)</i>	1,694,008,287	1,005,847,262
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>	38,121,280	38,121,280
12	<i>Outflows related to loss of funding on debt products</i>	-	-
13	<i>Credit and liquidity facilities</i>	20,540,157	2,054,016
14	Other contractual funding obligations	7,596,887	7,596,887
15	Other contingent funding obligations	359,446,041	17,972,302
16	TOTAL CASH OUTFLOWS	2,774,212,621	1,235,216,739
CASH INFLOWS			
17	Secured funding (e.g. reverse repos)		
18	Inflows from fully performing exposures	874,461,641	813,108,502
19	Other cash inflows	359,471,199	349,669,452
20	TOTAL CASH INFLOWS	1,233,932,840	1,162,777,954
			TOTAL ADJUSTED VALUE
21	TOTAL HQLA		777,166,270
22	TOTAL NET CASH OUTFLOWS		308,804,185
23	LIQUIDITY COVERAGE RATIO (%)		252%
24	QUARTERLY AVERAGE OF DAILY HQLA		777,218,014

Liquidity Coverage Ratio as at 30 June 2021 increased to 252% compared to 187% as at March 2021 on account of an increase in HQLA.