

HSBC Bank (Mauritius) Limited

Liquidity Coverage Ratio (LCR) for the quarter ended 30 Sep 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 30 Sep 21			
		USD	USD
HIGH-QUALITY LIQUID ASSETS			
1	Total high-quality liquid assets (HQLA)	760,622,785	760,622,785
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>	726,953,237	181,738,309
7	<i>Non-operational deposits (all counterparties)</i>	1,639,287,124	986,070,642
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>	23,596,078	23,596,078
12	<i>Outflows related to loss of funding on debt products</i>	-	-
13	<i>Credit and liquidity facilities</i>	24,554,846	2,455,485
14	Other contractual funding obligations	8,009,009	8,009,009
15	Other contingent funding obligations	348,826,104	17,441,305
16	TOTAL CASH OUTFLOWS	2,771,226,397	1,219,310,828
CASH INFLOWS			
17	Secured funding (e.g. reverse repos)		
18	Inflows from fully performing exposures	706,628,377	663,482,614
19	Other cash inflows	264,677,752	254,790,548
20	TOTAL CASH INFLOWS	971,306,129	918,273,162
			TOTAL ADJUSTED VALUE
21	TOTAL HQLA		760,622,785
22	TOTAL NET CASH OUTFLOWS		304,827,707
23	LIQUIDITY COVERAGE RATIO (%)		250%
24	QUARTERLY AVERAGE OF DAILY HQLA		768,234,721

Liquidity Coverage Ratio as at 30 September 2021 decreased to 250% compared to 252% as at June 2021 on account of a decrease in HQLA.