

HSBC Bank (Mauritius) Limited

Liquidity Coverage Ratio (LCR) for the quarter ended 31 Dec 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 31 Dec21			
		USD	USD
HIGH-QUALITY LIQUID ASSETS			
1	Total high-quality liquid assets (HQLA)	736,391,271	736,391,271
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>	787,377,621	196,844,405
7	<i>Non-operational deposits (all counterparties)</i>	1,843,133,399	1,054,285,539
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>	53,300,517	53,300,517
12	<i>Outflows related to loss of funding on debt products</i>	-	-
13	<i>Credit and liquidity facilities</i>	35,769,031	3,576,903
14	Other contractual funding obligations	5,525,500	5,525,500
15	Other contingent funding obligations	208,514,459	10,425,723
16	TOTAL CASH OUTFLOWS	2,933,620,526	1,323,958,587
CASH INFLOWS			
17	Secured funding (e.g. reverse repos)		
18	Inflows from fully performing exposures	1,146,899,115	1,069,173,954
19	Other cash inflows	298,735,280	294,611,562
20	TOTAL CASH INFLOWS	1,445,634,395	1,363,785,517
			TOTAL ADJUSTED VALUE
21	TOTAL HQLA		736,391,271
22	TOTAL NET CASH OUTFLOWS		330,989,647
23	LIQUIDITY COVERAGE RATIO (%)		222%
24	QUARTERLY AVERAGE OF DAILY HQLA		719,221,749

Liquidity Coverage Ratio as at 31 December 2021 decreased to 222% compared to 250% as at September 2021 on account of a decrease in HQLA and net cash outflows.