

## HSBC Bank (Mauritius) Limited

### Liquidity Coverage Ratio (LCR) for the quarter ended 31 Mar 2022

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 22	
		USD	USD
HIGH-QUALITY LIQUID ASSETS			
1	Total high-quality liquid assets (HQLA)	798,806,404	798,806,404
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>	709,106,110	177,276,527
7	<i>Non-operational deposits (all counterparties)</i>	1,419,200,191	904,579,446
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>	58,137,107	58,137,107
12	<i>Outflows related to loss of funding on debt products</i>	-	-
13	<i>Credit and liquidity facilities</i>	30,558,140	3,055,814
14	Other contractual funding obligations	4,248,228	4,248,228
15	Other contingent funding obligations	42,336,451	2,116,823
16	<b>TOTAL CASH OUTFLOWS</b>	<b>2,263,586,227</b>	<b>1,149,413,946</b>
CASH INFLOWS			
17	Secured funding (e.g. reverse repos)		
18	Inflows from fully performing exposures	691,859,174	657,115,743
19	Other cash inflows	246,665,696	244,926,102
20	<b>TOTAL CASH INFLOWS</b>	<b>938,524,870</b>	<b>902,041,845</b>
			TOTAL ADJUSTED VALUE
21	<b>TOTAL HQLA</b>		<b>798,806,404</b>
22	<b>TOTAL NET CASH OUTFLOWS</b>		<b>287,353,486</b>
23	<b>LIQUIDITY COVERAGE RATIO (%)</b>		<b>278%</b>
24	<b>QUARTERLY AVERAGE OF DAILY HQLA</b>		<b>800,633,467</b>

Liquidity Coverage Ratio as at 31 March 2022 increased to 278% compared to 222% as at 31 December 2021 on account of an increase in HQLA and decrease in net cash outflows.