

HSBC Bank (Mauritius) Limited

Liquidity Coverage Ratio (LCR) for the quarter ended 30 Jun 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 30 Jun 22	
		USD	USD
HIGH-QUALITY LIQUID ASSETS			
1	Total high-quality liquid assets (HQLA)	729,333,089	729,333,089
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>	673,190,930	168,297,732
7	<i>Non-operational deposits (all counterparties)</i>	2,341,910,487	1,355,034,559
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>	101,400,499	101,400,499
12	<i>Outflows related to loss of funding on debt products</i>	-	-
13	<i>Credit and liquidity facilities</i>	24,548,159	2,454,816
14	Other contractual funding obligations	4,813,190	4,813,190
15	Other contingent funding obligations	25,622,157	1,281,108
16	TOTAL CASH OUTFLOWS	3,171,485,421	1,633,281,904
CASH INFLOWS			
17	Secured funding (e.g. reverse repos)		
18	Inflows from fully performing exposures	1,561,056,827	1,509,517,441
19	Other cash inflows	500,702,800	496,892,092
20	TOTAL CASH INFLOWS	2,061,759,627	2,006,409,533
			TOTAL ADJUSTED VALUE
21	TOTAL HQLA		729,333,089
22	TOTAL NET CASH OUTFLOWS		408,320,476
23	LIQUIDITY COVERAGE RATIO (%)		179%
24	QUARTERLY AVERAGE OF DAILY HQLA		742,437,842

Liquidity Coverage Ratio as at 30 June 2022 decreased to 179% compared to 278% as at 31 March 2022 on account of a decrease in HQLA and increase in net cash outflows.