

HSBC Bank (Mauritius) Limited

Liquidity Coverage Ratio (LCR)

for the quarter ended 30 September 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 Sep 22	
		USD	USD
HIGH-QUALITY LIQUID ASSETS			
1	Total high-quality liquid assets (HQLA)	708,073,066	708,073,066
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>	545,898,635	136,474,659
7	<i>Non-operational deposits (all counterparties)</i>	1,900,978,852	1,267,399,896
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>	79,807,227	79,807,227
12	<i>Outflows related to loss of funding on debt products</i>	-	-
13	<i>Credit and liquidity facilities</i>	48,458,913	4,845,891
14	Other contractual funding obligations	5,824,391	5,824,391
15	Other contingent funding obligations	96,365,159	4,818,258
16	TOTAL CASH OUTFLOWS	2,677,333,177	1,499,170,322
CASH INFLOWS			
17	Secured funding (e.g. reverse repos)		
18	Inflows from fully performing exposures	952,459,170	881,603,622
19	Other cash inflows	328,168,479	324,033,386
20	TOTAL CASH INFLOWS	1,280,627,649	1,205,637,007
			TOTAL ADJUSTED VALUE
21	TOTAL HQLA		708,073,066
22	TOTAL NET CASH OUTFLOWS		374,792,580
23	LIQUIDITY COVERAGE RATIO (%)		189%
24	QUARTERLY AVERAGE OF DAILY HQLA		682,352,330

Liquidity Coverage Ratio as at 30 September 2022 increased to 189% compared to 179% as at 30 June 2022 on account of a increase in HQLA and decrease in net cash outflows.