

## HSBC Bank (Mauritius) Limited

### Liquidity Coverage Ratio (LCR)

for the quarter ended 31 December 2022

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 Dec 22	
		USD	USD
HIGH-QUALITY LIQUID ASSETS			
1	Total high-quality liquid assets (HQLA)	666,003,941	666,003,941
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>	597,290,913	149,322,728
7	<i>Non-operational deposits (all counterparties)</i>	1,947,664,870	1,287,922,993
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>	82,264,734	82,264,734
12	<i>Outflows related to loss of funding on debt products</i>	-	-
13	<i>Credit and liquidity facilities</i>	31,486,667	3,148,667
14	Other contractual funding obligations	8,513,802	8,513,802
15	Other contingent funding obligations	30,080,023	1,504,001
16	<b>TOTAL CASH OUTFLOWS</b>	<b>2,697,301,010</b>	<b>1,532,676,926</b>
CASH INFLOWS			
17	Secured funding (e.g. reverse repos)		
18	Inflows from fully performing exposures	1,246,420,618	1,085,194,911
19	Other cash inflows	299,086,866	294,205,081
20	<b>TOTAL CASH INFLOWS</b>	<b>1,545,507,483</b>	<b>1,379,399,992</b>
			TOTAL ADJUSTED VALUE
21	<b>TOTAL HQLA</b>		<b>666,003,941</b>
22	<b>TOTAL NET CASH OUTFLOWS</b>		<b>383,169,231</b>
23	<b>LIQUIDITY COVERAGE RATIO (%)</b>		<b>174%</b>
24	<b>QUARTERLY AVERAGE OF DAILY HQLA</b>		<b>676,641,976</b>

Liquidity Coverage Ratio as at 31 December 2022 decreased to 174% compared to 189% as at 30 Sep 2022 on account of a drop in HQLA and increase in net cash outflows.