

## HSBC Bank (Mauritius) Limited

### Liquidity Coverage Ratio (LCR) for the quarter ended 31 March 2023

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 23	
		USD	USD
HIGH-QUALITY LIQUID ASSETS			
1	Total high-quality liquid assets (HQLA)	690,518,820	690,518,820
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>	495,532,085	123,883,021
7	<i>Non-operational deposits (all counterparties)</i>	1,902,613,455	1,289,146,045
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>	54,627,668	54,627,668
12	<i>Outflows related to loss of funding on debt products</i>	-	-
13	<i>Credit and liquidity facilities</i>	92,842,543	9,284,254
14	Other contractual funding obligations	11,192,871	11,192,871
15	Other contingent funding obligations	41,061,052	2,053,053
16	<b>TOTAL CASH OUTFLOWS</b>	<b>2,597,869,675</b>	<b>1,490,186,913</b>
CASH INFLOWS			
17	Secured funding (e.g. reverse repos)		
18	Inflows from fully performing exposures	1,338,475,547	1,264,058,455
19	Other cash inflows	244,505,928	241,982,338
20	<b>TOTAL CASH INFLOWS</b>	<b>1,582,981,475</b>	<b>1,506,040,793</b>
			TOTAL ADJUSTED VALUE
21	<b>TOTAL HQLA</b>		<b>690,518,820</b>
22	<b>TOTAL NET CASH OUTFLOWS</b>		<b>372,546,728</b>
23	<b>LIQUIDITY COVERAGE RATIO (%)</b>		<b>185%</b>
24	<b>QUARTERLY AVERAGE OF DAILY HQLA</b>		<b>690,734,596</b>

Liquidity Coverage Ratio as at 31 March 2023 increased to 185% compared to 174% as at 31 December 2022 on account of an increase in HQLA and decrease in net cash outflows.