

## HSBC Bank (Mauritius) Limited

### Liquidity Coverage Ratio (LCR) for the quarter ended 30 June 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 30 June 2023	
		USD	USD
<b>HIGH-QUALITY LIQUID ASSETS</b>			
1	Total high-quality liquid assets (HQLA)	781,861,976	781,861,976
<b>CASH OUTFLOWS</b>			
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>	378,369,600	94,592,400
7	<i>Non-operational deposits (all counterparties)</i>	2,241,872,877	1,603,529,223
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>	52,648,476	52,648,476
12	<i>Outflows related to loss of funding on debt products</i>	-	-
13	<i>Credit and liquidity facilities</i>	100,059,570	10,005,957
14	Other contractual funding obligations	14,561,933	14,561,933
15	Other contingent funding obligations	65,736,937	3,286,847
16	<b>TOTAL CASH OUTFLOWS</b>	<b>2,853,249,392</b>	<b>1,778,624,836</b>
<b>CASH INFLOWS</b>			
17	Secured funding (e.g. reverse repos)		
18	Inflows from fully performing exposures	1,381,438,760	1,322,823,445
19	Other cash inflows	290,067,774	288,001,890
20	<b>TOTAL CASH INFLOWS</b>	<b>1,671,506,533</b>	<b>1,610,825,335</b>
			TOTAL ADJUSTED VALUE
21	<b>TOTAL HQLA</b>		<b>781,861,976</b>
22	<b>TOTAL NET CASH OUTFLOWS</b>		<b>444,656,209</b>
23	<b>LIQUIDITY COVERAGE RATIO (%)</b>		<b>176%</b>
24	<b>QUARTERLY AVERAGE OF DAILY HQLA</b>		<b>793,384,289</b>

Liquidity Coverage Ratio as at 30 June 2023 decreased to 176% compared to 185% as at 31 March 2023 on account of an increase in net cash outflows.