

HSBC Bank (Mauritius) Limited

Liquidity Coverage Ratio (LCR) for the quarter ended 30 June 2018

LCR common disclosure template			
HBMU CONSOLIDATED		TOTAL UNWEIGHTED VALUE (quarterly average of monthly observations)	TOTAL WEIGHTED VALUE (quarterly average of monthly observations)
		Reporting Date: Quarter ended Jun 2018	
		USD	USD
HIGH-QUALITY LIQUID ASSETS			
1	Total high-quality liquid assets (HQLA)	511,568,077	511,568,077
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>	462,528,410	115,632,103
7	<i>Non-operational deposits (all counterparties)</i>	2,487,015,484	1,783,266,821
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>	47,344,074	47,344,074
12	<i>Outflows related to loss of funding on debt products</i>		
13	<i>Credit and liquidity facilities</i>	23,962,000	2,396,200
14	Other contractual funding obligations	29,744,004	29,744,004
15	Other contingent funding obligations		
16	TOTAL CASH OUTFLOWS	3,050,593,972	1,978,383,202
CASH INFLOWS			
17	Secured funding (e.g. reverse repos)		
18	Inflows from fully performing exposures	1,532,623,784	1,526,373,778
19	Other cash inflows	345,952,678	345,952,678
20	TOTAL CASH INFLOWS	1,878,576,462	1,872,326,456
			TOTAL ADJUSTED VALUE
21	TOTAL HQLA		511,568,077
22	TOTAL NET CASH OUTFLOWS		494,595,801
23	LIQUIDITY COVERAGE RATIO (%)		103%
24	QUARTERLY AVERAGE OF DAILY HQLA		486,505,306

Quarterly average LCR increased to 103% in Q2 2018. This was mainly due to an increase in HQLA of USD 100m as investment in US T-bills and cash at central bank both increased over the quarter.