

The Hongkong and Shanghai Banking Corporation Limited – Mauritius Branch
Liquidity Coverage Ratio (LCR)
for the quarter ended 30 June 2019

LCR common disclosure template			
<i>HSBC CONSOLIDATED</i>		TOTAL UNWEIGHTED VALUE (quarterly average of monthly observations)	TOTAL WEIGHTED VALUE (quarterly average of monthly observations)
Reporting Date: Quarter ended 30 Jun 2019			
		MUR	MUR
HIGH-QUALITY LIQUID ASSETS			
1	Total high-quality liquid assets (HQLA)	8,961,189,541	8,961,189,541
CASH OUTFLOWS			
2	Retail deposits and deposits from small business customers, of which:		
3	<i>Stable deposits</i>		
4	<i>Less stable deposits</i>	13,354,690,456	1,335,469,046
5	Unsecured wholesale funding, of which:		
6	<i>Operational deposits (all counterparties)</i>	2,287,221,125	571,805,281
7	<i>Non-operational deposits (all counterparties)</i>	3,448,469,591	2,042,258,719
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>	454,995,404	454,995,404
12	<i>Outflows related to loss of funding on debt products</i>		
13	<i>Credit and liquidity facilities</i>	-	-
14	Other contractual funding obligations	522,875,811	522,875,811
15	Other contingent funding obligations		
16	TOTAL CASH OUTFLOWS	20,068,252,386	4,927,404,261
CASH INFLOWS			
17	Secured funding (e.g. reverse repos)		
18	Inflows from fully performing exposures	1,987,949,500	1,622,470,417
19	Other cash inflows	3,324,056,768	1,428,438,349
20	TOTAL CASH INFLOWS	5,312,006,268	3,050,908,766
			TOTAL ADJUSTED VALUE
21	TOTAL HQLA		8,961,189,541
22	TOTAL NET CASH OUTFLOWS		1,876,495,495
23	LIQUIDITY COVERAGE RATIO (%)		478%
24	QUARTERLY AVERAGE OF DAILY HQLA		9,088,364,993

Quarterly average LCR has increased from 414% in Q1 19 to 478% in Q2 19 mainly due to a rise in HQLA balance. This is driven by increased investments in MUR Securities issued by Central Bank.