

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

LCR common disclosure template			
<i>HSBC CONSOLIDATED</i>		TOTAL UNWEIGHTED VALUE (quarterly average of bi-monthly observations)	TOTAL WEIGHTED VALUE (quarterly average of bi-monthly observations)
Reporting Date: Quarter ended 30 Sep 2019			
		MUR	MUR
HIGH-QUALITY LIQUID ASSETS			
1	Total high-quality liquid assets (HQLA)	9,587,445,449	9,587,445,449
CASH OUTFLOWS			
2	Retail deposits and deposits from small business customers, of which:		
3	<i>Stable deposits</i>	13,147,559,011	1,314,755,901
4	<i>Less stable deposits</i>	-	-
5	Unsecured wholesale funding, of which:	-	-
6	<i>Operational deposits (all counterparties)</i>	2,870,024,877	717,506,219
7	<i>Non-operational deposits (all counterparties)</i>	3,432,546,091	1,864,429,781
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>	648,268,069	648,268,069
12	<i>Outflows related to loss of funding on debt products</i>	-	-
13	<i>Credit and liquidity facilities</i>	-	-
14	Other contractual funding obligations	450,288,589	450,288,589
15	Other contingent funding obligations	-	-
16	TOTAL CASH OUTFLOWS	20,548,686,637	4,995,248,559
CASH INFLOWS			
17	Secured funding (e.g. reverse repos)		
18	Inflows from fully performing exposures	4,254,863,909	1,777,285,551
19	Other cash inflows	1,682,320,080	1,682,320,080
20	TOTAL CASH INFLOWS	5,937,183,990	3,459,605,632
			TOTAL ADJUSTED VALUE
21	TOTAL HQLA		9,587,445,449
22	TOTAL NET CASH OUTFLOWS		1,535,642,927
23	LIQUIDITY COVERAGE RATIO (%)		624%
24	QUARTERLY AVERAGE OF DAILY HQLA		9,748,200,690

Quarterly average LCR has increased from 478% in Q2 19 to 624% in Q3 19 mainly due to a rise in HQLA balance. This is driven by increased investments in MUR Securities issued by Government of Mauritius and the Central Bank.