The Hongkong and Shanghai Banking Corporation Limited – Mauritius Branch
Liquidity Coverage Ratio (LCR)
for the quarter ended 31 Dec 2019

LCR common disclosure template			
HSBC CONSOLIDATED		TOTAL UNWEIGHTED VALUE (quarterly average of bi-monthly observations)	TOTAL WEIGHTED VALUE (quarterly average of bi-monthly observations)
		Reporting Date: Quarter ended 31 Dec 2019	
		MUR	MUR
HIGH-QUALITY LIQUID ASSETS			
1	Total high-quality liquid assets (HQLA)	9,328,063,991	9,328,063,991
CASH OUTFLOWS			
2	Retail deposits and deposits from small business customers, of which:		
3	*Stable deposits*	13,096,203,931	1,309,620,393
4	*Less stable deposits*	-	-
5	Unsecured wholesale funding, of which:	-	-
6	*Operational deposits (all counterparties)*	2,937,768,323	734,442,081
7	*Non-operational deposits (all counterparties)*	4,351,910,260	2,662,328,916
8	*Unsecured debt*	-	-
9	Secured wholesale funding	-	-
10	Additional requirements, of which:	-	-
11	*Outflows related to derivative exposures and other collateral requirements*	771,437,755	771,437,755
12	*Outflows related to loss of funding on debt products*	-	-
13	*Credit and liquidity facilities*	-	-
14	Other contractual funding obligations	512,064,815	512,064,815
15	Other contingent funding obligations	-	-
16	**TOTAL CASH OUTFLOWS**	**21,669,385,084**	**5,989,893,961**
CASH INFLOWS			
17	Secured funding (e.g. reverse repos)		
18	Inflows from fully performing exposures	4,829,080,227	2,325,284,790
19	Other cash inflows	2,974,501,346	1,917,702,955
20	**TOTAL CASH INFLOWS**	**7,803,581,573**	**4,242,987,745**
			TOTAL ADJUSTED VALUE
21	**TOTAL HQLA**		**9,328,063,991**
22	**TOTAL NET CASH OUTFLOWS**		**1,746,906,216**
23	**LIQUIDITY COVERAGE RATIO (%)**		**534%**
24	**QUARTERLY AVERAGE OF DAILY HQLA**		**9,494,500,056**

Quarterly average LCR has decreased from 624% in Q3 19 to 534% in Q4 19 mainly due to a drop in HQLA balance. This is driven by decrease in investments in MUR Securities issued by Government of Mauritius and the Central Bank and lower withdrawable balance held at Central Bank as compared to Q3 19.