

The Hongkong and Shanghai Banking Corporation Limited – Mauritius Branch
Liquidity Coverage Ratio (LCR)
for the quarter ended 31 Mar 2020

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 31 Mar 20			
		MUR	MUR
HIGH-QUALITY LIQUID ASSETS			
1	Total high-quality liquid assets (HQLA)	10,210,774,254	10,210,774,254
CASH OUTFLOWS			
2	Retail deposits and deposits from small business customers, of which:		
3	<i>Stable deposits</i>	13,426,931,000	1,342,693,100
4	<i>Less stable deposits</i>	-	-
5	Unsecured wholesale funding, of which:	-	-
6	<i>Operational deposits (all counterparties)</i>	2,779,552,996	694,888,249
7	<i>Non-operational deposits (all counterparties)</i>	4,760,689,155	3,030,043,269
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>	654,133,413	654,133,413
12	<i>Outflows related to loss of funding on debt products</i>	-	-
13	<i>Credit and liquidity facilities</i>	-	-
14	Other contractual funding obligations	715,203,504	715,203,504
15	Other contingent funding obligations	-	-
16	TOTAL CASH OUTFLOWS	22,336,510,069	6,436,961,536
CASH INFLOWS			
17	Secured funding (e.g. reverse repos)		
18	Inflows from fully performing exposures	5,393,663,084	2,412,112,025
19	Other cash inflows	2,927,966,989	1,919,990,882
20	TOTAL CASH INFLOWS	8,321,630,073	4,332,102,906
			TOTAL ADJUSTED VALUE
21	TOTAL HQLA		10,210,774,254
22	TOTAL NET CASH OUTFLOWS		2,104,858,630
23	LIQUIDITY COVERAGE RATIO (%)		485%
24	QUARTERLY AVERAGE OF DAILY HQLA		9,987,321,881

Quarterly average LCR has decreased from 534% in Q4 19 to 485% in Q1 20. This is mainly due to a more than proportionate increase in net cash outflows. Increase in cash outflows was mainly driven by an increase in non-operational deposits as compared to prior quarter.