

**The Hongkong and Shanghai Banking Corporation Limited – Mauritius Branch**  
**Liquidity Coverage Ratio (LCR)**  
*for the quarter ended 30 Jun 2020*

<b>LCR common disclosure template</b>			
<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 Jun 20			
		MUR	MUR
<b>HIGH-QUALITY LIQUID ASSETS</b>			
1	Total high-quality liquid assets (HQLA)	11,162,740,961	11,162,740,961
<b>CASH OUTFLOWS</b>			
2	Retail deposits and deposits from small business customers, of which:		
3	<i>Stable deposits</i>	14,163,545,708	1,416,354,571
4	<i>Less stable deposits</i>	-	-
5	Unsecured wholesale funding, of which:	-	-
6	<i>Operational deposits (all counterparties)</i>	2,660,726,635	665,181,659
7	<i>Non-operational deposits (all counterparties)</i>	4,794,797,341	2,504,436,501
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>	392,250,854	392,250,854
12	<i>Outflows related to loss of funding on debt products</i>	-	-
13	<i>Credit and liquidity facilities</i>	-	-
14	Other contractual funding obligations	494,612,330	494,612,330
15	Other contingent funding obligations	-	-
<b>16</b>	<b>TOTAL CASH OUTFLOWS</b>	<b>22,505,932,867</b>	<b>5,472,835,914</b>
<b>CASH INFLOWS</b>			
17	Secured funding (e.g. reverse repos)		
18	Inflows from fully performing exposures	1,733,543,252	1,161,742,119
19	Other cash inflows	3,986,008,029	1,865,986,715
<b>20</b>	<b>TOTAL CASH INFLOWS</b>	<b>5,719,551,281</b>	<b>3,027,728,834</b>
			TOTAL ADJUSTED VALUE
<b>21</b>	<b>TOTAL HQLA</b>		<b>11,162,740,961</b>
<b>22</b>	<b>TOTAL NET CASH OUTFLOWS</b>		<b>2,445,107,081</b>
<b>23</b>	<b>LIQUIDITY COVERAGE RATIO (%)</b>		<b>457%</b>
<b>24</b>	<b>QUARTERLY AVERAGE OF DAILY HQLA</b>		<b>11,386,765,269</b>

LCR remained at a comfortable level of 457% against limit of 100%.