

The Hongkong and Shanghai Banking Corporation Limited – Mauritius Branch
Liquidity Coverage Ratio (LCR)
for the quarter ended 30 Sept 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 30 Sep 20			
		MUR	MUR
HIGH-QUALITY LIQUID ASSETS			
1	Total high-quality liquid assets (HQLA)	11,894,043,896	11,894,043,896
CASH OUTFLOWS			
2	Retail deposits and deposits from small business customers, of which:		
3	<i>Stable deposits</i>	14,999,800,690	1,499,980,069
4	<i>Less stable deposits</i>	-	-
5	Unsecured wholesale funding, of which:	-	-
6	<i>Operational deposits (all counterparties)</i>	2,865,986,477	716,496,619
7	<i>Non-operational deposits (all counterparties)</i>	5,021,676,207	2,728,948,318
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>	250,047,445	250,047,445
12	<i>Outflows related to loss of funding on debt products</i>	-	-
13	<i>Credit and liquidity facilities</i>	-	-
14	Other contractual funding obligations	655,210,162	655,210,162
15	Other contingent funding obligations	18,743,718	937,186
16	TOTAL CASH OUTFLOWS	23,811,464,699	5,851,619,799
CASH INFLOWS			
17	Secured funding (e.g. reverse repos)		
18	Inflows from fully performing exposures	2,710,692,573	2,207,354,135
19	Other cash inflows	4,113,220,216	1,839,026,309
20	TOTAL CASH INFLOWS	6,823,912,789	4,046,380,443
			TOTAL ADJUSTED VALUE
21	TOTAL HQLA		11,894,043,896
22	TOTAL NET CASH OUTFLOWS		1,805,239,356
23	LIQUIDITY COVERAGE RATIO (%)		659%
24	QUARTERLY AVERAGE OF DAILY HQLA		11,760,231,470

Liquidity Coverage Ratio as at 30 September 2020 increased to 659% from 457% as at June 2020 against limit of 100%.