

The Hongkong and Shanghai Banking Corporation Limited – Mauritius Branch
Liquidity Coverage Ratio (LCR)
for the quarter ended 31 Dec 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 Dec 20			
		MUR	MUR
HIGH-QUALITY LIQUID ASSETS			
1	Total high-quality liquid assets (HQLA)	11,493,125,051	11,493,125,051
CASH OUTFLOWS			
2	Retail deposits and deposits from small business customers, of which:		
3	<i>Stable deposits</i>	15,121,705,081	1,512,170,508
4	<i>Less stable deposits</i>	-	-
5	Unsecured wholesale funding, of which:	-	-
6	<i>Operational deposits (all counterparties)</i>	2,859,170,230	714,792,558
7	<i>Non-operational deposits (all counterparties)</i>	5,133,989,045	2,942,488,778
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>	429,795,115	429,795,115
12	<i>Outflows related to loss of funding on debt products</i>	-	-
13	<i>Credit and liquidity facilities</i>	-	-
14	Other contractual funding obligations	505,740,026	492,651,776
15	Other contingent funding obligations	2,465,975,909	123,298,795
16	TOTAL CASH OUTFLOWS	26,516,375,407	6,215,197,531
CASH INFLOWS			
17	Secured funding (e.g. reverse repos)		
18	Inflows from fully performing exposures	2,522,867,957	2,222,401,048
19	Other cash inflows	4,410,457,600	2,192,428,497
20	TOTAL CASH INFLOWS	6,933,325,557	4,414,829,545
			TOTAL ADJUSTED VALUE
21	TOTAL HQLA		11,493,125,051
22	TOTAL NET CASH OUTFLOWS		1,800,367,986
23	LIQUIDITY COVERAGE RATIO (%)		638%
24	QUARTERLY AVERAGE OF DAILY HQLA		11,570,327,400

Liquidity Coverage Ratio as at 31 December 2020 decreased to 638% from 659% as at September 2020 against limit of 100% mainly on account of lower average HQLA.