

The Hongkong and Shanghai Banking Corporation Limited – Mauritius Branch
Liquidity Coverage Ratio (LCR)
for the quarter ended 31 Mar 2021

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 21			
		MUR	MUR
HIGH-QUALITY LIQUID ASSETS			
1	Total high-quality liquid assets (HQLA)	11,031,307,866	11,031,307,866
CASH OUTFLOWS			
2	Retail deposits and deposits from small business customers, of which:		
3	<i>Stable deposits</i>	15,688,340,952	1,568,834,095
4	<i>Less stable deposits</i>	-	-
5	Unsecured wholesale funding, of which:	-	-
6	<i>Operational deposits (all counterparties)</i>	3,024,073,533	756,018,383
7	<i>Non-operational deposits (all counterparties)</i>	5,396,808,772	3,422,152,648
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>	296,063,429	296,063,429
12	<i>Outflows related to loss of funding on debt products</i>	-	-
13	<i>Credit and liquidity facilities</i>	-	-
14	Other contractual funding obligations	401,561,554	401,561,554
15	Other contingent funding obligations	3,580,273,599	179,013,680
16	TOTAL CASH OUTFLOWS	28,387,121,838	6,623,643,788
CASH INFLOWS			
17	Secured funding (e.g. reverse repos)		
18	Inflows from fully performing exposures	3,310,291,135	3,080,485,165
19	Other cash inflows	4,683,709,051	2,352,158,630
20	TOTAL CASH INFLOWS	7,994,000,186	5,432,643,795
			TOTAL ADJUSTED VALUE
21	TOTAL HQLA		11,031,307,866
22	TOTAL NET CASH OUTFLOWS		1,655,910,947
23	LIQUIDITY COVERAGE RATIO (%)		666%
24	QUARTERLY AVERAGE OF DAILY HQLA		11,220,922,538

Liquidity Coverage Ratio as at 31 March 2021 increased to 666% from 638% as at December 2020 against limit of 100% mainly on account of lower net cash outflow.