

The Hongkong and Shanghai Banking Corporation Limited – Mauritius Branch

Liquidity Coverage Ratio (LCR)

for the quarter ended 30 Jun 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 30 Jun 21			
		MUR	MUR
HIGH-QUALITY LIQUID ASSETS			
1	Total high-quality liquid assets (HQLA)	12,820,691,753	12,820,691,753
CASH OUTFLOWS			
2	Retail deposits and deposits from small business customers, of which:		
3	<i>Stable deposits</i>	16,312,143,392	1,631,214,339
4	<i>Less stable deposits</i>	-	-
5	Unsecured wholesale funding, of which:	-	-
6	<i>Operational deposits (all counterparties)</i>	3,279,633,435	819,908,359
7	<i>Non-operational deposits (all counterparties)</i>	5,806,315,326	3,813,254,326
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>	838,482,647	838,482,647
12	<i>Outflows related to loss of funding on debt products</i>	-	-
13	<i>Credit and liquidity facilities</i>	-	-
14	Other contractual funding obligations	525,258,902	525,258,902
15	Other contingent funding obligations	3,333,312,595	166,665,630
16	TOTAL CASH OUTFLOWS	30,095,146,297	7,794,784,202
CASH INFLOWS			
17	Secured funding (e.g. reverse repos)		
18	Inflows from fully performing exposures	1,575,375,178	1,206,757,811
19	Other cash inflows	5,306,889,573	3,177,247,150
20	TOTAL CASH INFLOWS	6,882,264,751	4,384,004,961
			TOTAL ADJUSTED VALUE
21	TOTAL HQLA		12,820,691,753
22	TOTAL NET CASH OUTFLOWS		3,410,779,242
23	LIQUIDITY COVERAGE RATIO (%)		376%
24	QUARTERLY AVERAGE OF DAILY HQLA		12,712,199,435

Liquidity Coverage Ratio as at 30 June 2021 decreased to 376% from 666% as at March 2021 against limit of 100% mainly on account of an increase in net cash outflow.