

The Hongkong and Shanghai Banking Corporation Limited – Mauritius Branch

Liquidity Coverage Ratio (LCR)
for the quarter ended 30 Sep 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 Sep 21			
		MUR	MUR
HIGH-QUALITY LIQUID ASSETS			
1	Total high-quality liquid assets (HQLA)	12,012,339,176	12,012,339,176
CASH OUTFLOWS			
2	Retail deposits and deposits from small business customers, of which:		
3	<i>Stable deposits</i>	16,642,130,718	1,664,213,072
4	<i>Less stable deposits</i>	-	-
5	Unsecured wholesale funding, of which:	-	-
6	<i>Operational deposits (all counterparties)</i>	3,708,153,236	927,038,309
7	<i>Non-operational deposits (all counterparties)</i>	6,114,751,354	3,814,811,990
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>	474,912,930	474,912,930
12	<i>Outflows related to loss of funding on debt products</i>	-	-
13	<i>Credit and liquidity facilities</i>	-	-
14	Other contractual funding obligations	472,770,686	472,770,686
15	Other contingent funding obligations	3,760,079,660	188,003,983
16	TOTAL CASH OUTFLOWS	31,172,798,584	7,541,750,969
CASH INFLOWS			
17	Secured funding (e.g. reverse repos)		
18	Inflows from fully performing exposures	3,036,180,122	2,808,842,893
19	Other cash inflows	5,178,900,556	3,185,164,474
20	TOTAL CASH INFLOWS	8,215,080,678	5,994,007,367
			TOTAL ADJUSTED VALUE
21	TOTAL HQLA		12,012,339,176
22	TOTAL NET CASH OUTFLOWS		1,885,437,742
23	LIQUIDITY COVERAGE RATIO (%)		637%
24	QUARTERLY AVERAGE OF DAILY HQLA		12,261,444,988

Liquidity Coverage Ratio as at 30 September 2021 increased to 637% from 376% as at June 2021 against limit of 100% mainly on account of a decrease in net cash outflow.