

The Hongkong and Shanghai Banking Corporation Limited – Mauritius Branch

Liquidity Coverage Ratio (LCR)
for the quarter ended 31 Dec 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 Dec 21			
		MUR	MUR
HIGH-QUALITY LIQUID ASSETS			
1	Total high-quality liquid assets (HQLA)	10,235,844,436	10,235,844,436
CASH OUTFLOWS			
2	Retail deposits and deposits from small business customers, of which:		
3	<i>Stable deposits</i>	16,835,703,736	1,683,570,374
4	<i>Less stable deposits</i>	-	-
5	Unsecured wholesale funding, of which:	-	-
6	<i>Operational deposits (all counterparties)</i>	3,601,138,361	900,284,590
7	<i>Non-operational deposits (all counterparties)</i>	6,428,990,955	3,723,658,715
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>	677,825,678	677,825,678
12	<i>Outflows related to loss of funding on debt products</i>	-	-
13	<i>Credit and liquidity facilities</i>	-	-
14	Other contractual funding obligations	568,067,419	568,067,419
15	Other contingent funding obligations	3,594,378,480	179,718,924
16	TOTAL CASH OUTFLOWS	31,706,104,629	7,733,125,700
CASH INFLOWS			
17	Secured funding (e.g. reverse repos)		
18	Inflows from fully performing exposures	2,161,830,088	1,891,164,740
19	Other cash inflows	6,420,128,924	4,472,451,904
20	TOTAL CASH INFLOWS	8,581,959,012	6,363,616,644
			TOTAL ADJUSTED VALUE
21	TOTAL HQLA		10,235,844,436
22	TOTAL NET CASH OUTFLOWS		1,933,281,425
23	LIQUIDITY COVERAGE RATIO (%)		529%
24	QUARTERLY AVERAGE OF DAILY HQLA		10,534,799,717

Liquidity Coverage Ratio as at 31 December 2021 decreased to 529% from 637% as at September 2021 against limit of 100% mainly on account of a decrease in HQLA.