

The Hongkong and Shanghai Banking Corporation Limited – Mauritius Branch

Liquidity Coverage Ratio (LCR)
for the quarter ended 30 Jun 2022

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 22			
		MUR	MUR
HIGH-QUALITY LIQUID ASSETS			
1	Total high-quality liquid assets (HQLA)	10,345,471,117	10,345,471,117
CASH OUTFLOWS			
2	Retail deposits and deposits from small business customers, of which:		
3	<i>Stable deposits</i>	17,375,260,407	1,737,526,041
4	<i>Less stable deposits</i>	-	-
5	Unsecured wholesale funding, of which:	-	-
6	<i>Operational deposits (all counterparties)</i>	3,869,801,252	967,450,313
7	<i>Non-operational deposits (all counterparties)</i>	5,842,452,829	3,185,822,465
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>	985,177,397	985,177,397
12	<i>Outflows related to loss of funding on debt products</i>	-	-
13	<i>Credit and liquidity facilities</i>	-	-
14	Other contractual funding obligations	567,820,706	567,820,706
15	Other contingent funding obligations	3,678,099,947	183,904,997
16	TOTAL CASH OUTFLOWS	32,318,612,538	7,627,701,918
CASH INFLOWS			
17	Secured funding (e.g. reverse repos)		
18	Inflows from fully performing exposures	2,243,820,886	1,941,364,121
19	Other cash inflows	6,148,923,073	4,004,530,740
20	TOTAL CASH INFLOWS	8,392,743,959	5,945,894,862
			TOTAL ADJUSTED VALUE
21	TOTAL HQLA		10,345,471,117
22	TOTAL NET CASH OUTFLOWS		1,906,925,480
23	LIQUIDITY COVERAGE RATIO (%)		543%
24	QUARTERLY AVERAGE OF DAILY HQLA		10,644,934,279

Liquidity Coverage Ratio as at 30 June 2022 decreased to 543% from 569% as at 31 March 2022 against limit of 100% mainly on account of a decrease in HQLA and increase in net cash outflows.