

The Hongkong and Shanghai Banking Corporation Limited – Mauritius Branch
Liquidity Coverage Ratio (LCR)
for the quarter ended 31 December 2018

LCR common disclosure template			
<i>HSBC CONSOLIDATED</i>		TOTAL UNWEIGHTED VALUE (quarterly average of monthly observations)	TOTAL WEIGHTED VALUE (quarterly average of monthly observations)
Reporting Date: Quarter ended 31 Dec 2018			
		MUR	MUR
HIGH-QUALITY LIQUID ASSETS			
1	Total high-quality liquid assets (HQLA)	8,239,399,830	8,239,399,830
CASH OUTFLOWS			
2	Retail deposits and deposits from small business customers, of which:		
3	<i>Stable deposits</i>		
4	<i>Less stable deposits</i>	12,706,990,059	1,270,699,006
5	Unsecured wholesale funding, of which:		
6	<i>Operational deposits (all counterparties)</i>	2,563,899,211	640,974,803
7	<i>Non-operational deposits (all counterparties)</i>	3,134,072,043	1,745,819,523
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>	513,160,664	513,160,664
12	<i>Outflows related to loss of funding on debt products</i>		
13	<i>Credit and liquidity facilities</i>	-	-
14	Other contractual funding obligations	1,061,928,017	1,061,928,017
15	Other contingent funding obligations		
16	TOTAL CASH OUTFLOWS	19,980,049,994	5,232,582,013
CASH INFLOWS			
17	Secured funding (e.g. reverse repos)		
18	Inflows from fully performing exposures	1,508,898,519	1,380,313,839
19	Other cash inflows	4,768,761,638	1,862,827,440
20	TOTAL CASH INFLOWS	6,277,660,157	3,243,141,279
			TOTAL ADJUSTED VALUE
21	TOTAL HQLA		8,239,399,830
22	TOTAL NET CASH OUTFLOWS		1,989,440,733
23	LIQUIDITY COVERAGE RATIO (%)		414%
24	QUARTERLY AVERAGE OF DAILY HQLA		8,096,814,307

Quarterly average LCR decreased from 457% in Q3 2018 to 414% in Q4 2018 mainly due to an increase in net cash outflows following increase in average overnight intergroup borrowings of around MUR263m.