

The Hongkong and Shanghai Banking Corporation Limited – Mauritius Branch
Liquidity Coverage Ratio (LCR)
for the quarter ended 30 June 2018

LCR common disclosure template			
HSBC CONSOLIDATED		TOTAL UNWEIGHTED VALUE (quarterly average of monthly observations)	TOTAL WEIGHTED VALUE (quarterly average of monthly observations)
Reporting Date: Quarter ended Jun 2018			
		MUR	MUR
HIGH-QUALITY LIQUID ASSETS			
1	Total high-quality liquid assets (HQLA)	8,250,342,790	8,250,342,790
CASH OUTFLOWS			
2	Retail deposits and deposits from small business customers, of which:		
3	<i>Stable deposits</i>		
4	<i>Less stable deposits</i>	12,760,353,601	1,184,490,879
5	Unsecured wholesale funding, of which:		
6	<i>Operational deposits (all counterparties)</i>	2,207,736,881	551,934,220
7	<i>Non-operational deposits (all counterparties)</i>	3,152,486,396	1,731,628,338
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>	1,898,652,076	1,898,652,076
12	<i>Outflows related to loss of funding on debt products</i>		
13	<i>Credit and liquidity facilities</i>		
14	Other contractual funding obligations	1,077,025,556	1,077,025,556
15	Other contingent funding obligations		
16	TOTAL CASH OUTFLOWS	21,096,254,510	6,443,731,069
CASH INFLOWS			
17	Secured funding (e.g. reverse repos)		
18	Inflows from fully performing exposures	1,146,357,327	978,578,177
19	Other cash inflows	5,019,103,647	3,269,236,119
20	TOTAL CASH INFLOWS	6,165,460,974	4,247,814,296
			TOTAL ADJUSTED VALUE
21	TOTAL HQLA		8,250,342,790
22	TOTAL NET CASH OUTFLOWS		2,195,916,773
23	LIQUIDITY COVERAGE RATIO (%)		376%
24	QUARTERLY AVERAGE OF DAILY HQLA		8,288,812,800

Quarterly average LCR increased to 376% in Q2 2018. This was due to an increase in HQLA of MUR 370m, which was mainly driven by an increase in MUR T-bills and withdrawable balance held at central bank and a decrease in net cash outflow of MUR 700m as a result of a fall in both deposits and short term borrowings.