The Hongkong and Shanghai Banking Corporation Limited – Mauritius Branch
Liquidity Coverage Ratio (LCR)
for the quarter ended 30 September 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 30 Sep 2018	
		MUR	MUR
HIGH-QUALITY LIQUID ASSETS			
1	Total high-quality liquid assets (HQLA)	8,091,372,510	8,091,372,510
CASH OUTFLOWS			
2	Retail deposits and deposits from small business customers, of which:		
3	*Stable deposits*		
4	*Less stable deposits*	*12,597,836,688*	*1,259,783,669*
5	Unsecured wholesale funding, of which:		
6	*Operational deposits (all counterparties)*	2,485,364,345	621,341,086
7	*Non-operational deposits (all counterparties)*	3,409,658,975	1,754,567,570
8	*Unsecured debt*		
9	Secured wholesale funding		
10	Additional requirements, of which:		
11	*Outflows related to derivative exposures and other collateral requirements*	666,402,842	666,402,842
12	*Outflows related to loss of funding on debt products*		
13	*Credit and liquidity facilities*	-	-
14	Other contractual funding obligations	677,152,602	677,152,602
15	Other contingent funding obligations		
16	**TOTAL CASH OUTFLOWS**	**19,836,415,452**	4,979,247,769
CASH INFLOWS			
17	Secured funding (e.g. reverse repos)		
18	Inflows from fully performing exposures	1,147,981,206	1,050,624,735
19	Other cash inflows	3,552,988,596	2,158,691,512
20	**TOTAL CASH INFLOWS**	**4,700,969,802**	**3,209,316,247**
			TOTAL ADJUSTED VALUE
21	**TOTAL HQLA**		**8,091,372,510**
22	**TOTAL NET CASH OUTFLOWS**		**1,769,931,522**
23	**LIQUIDITY COVERAGE RATIO (%)**		**457%**
24	**QUARTERLY AVERAGE OF DAILY HQLA**		**8,366,426,324**

Quarterly average LCR increased from 376% in Q2 2018 to 457% in Q3 2018 mainly due to a decrease in the derivative exposures due within 30 days.

HSBC