

The Hongkong and Shanghai Banking Corporation Limited – Mauritius Branch

Liquidity Coverage Ratio (LCR)

for the quarter ended 30 September 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 Sep 22 | | | |
| | | MUR | MUR |
| HIGH-QUALITY LIQUID ASSETS | | | |
| 1 | Total high-quality liquid assets (HQLA) | 11,013,098,623 | 11,013,098,623 |
| CASH OUTFLOWS | | | |
| 2 | Retail deposits and deposits from small business customers, of which: | | |
| 3 | <i>Stable deposits</i> | 17,316,365,200 | 1,731,636,520 |
| 4 | <i>Less stable deposits</i> | - | - |
| 5 | Unsecured wholesale funding, of which: | - | - |
| 6 | <i>Operational deposits (all counterparties)</i> | 4,433,546,315 | 1,108,386,579 |
| 7 | <i>Non-operational deposits (all counterparties)</i> | 6,276,155,890 | 3,363,828,680 |
| 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> | 437,959,908 | 437,959,908 |
| 12 | <i>Outflows related to loss of funding on debt products</i> | - | - |
| 13 | <i>Credit and liquidity facilities</i> | - | - |
| 14 | Other contractual funding obligations | 693,208,478 | 693,208,478 |
| 15 | Other contingent funding obligations | 3,500,447,210 | 175,022,361 |
| 16 | TOTAL CASH OUTFLOWS | 32,657,683,001 | 7,510,042,525 |
| CASH INFLOWS | | | |
| 17 | Secured funding (e.g. reverse repos) | | |
| 18 | Inflows from fully performing exposures | 3,201,373,972 | 2,860,619,382 |
| 19 | Other cash inflows | 4,919,991,947 | 2,949,685,948 |
| 20 | TOTAL CASH INFLOWS | 8,121,365,919 | 5,810,305,330 |
| | | | TOTAL ADJUSTED VALUE |
| 21 | TOTAL HQLA | | 11,013,098,623 |
| 22 | TOTAL NET CASH OUTFLOWS | | 1,877,510,631 |
| 23 | LIQUIDITY COVERAGE RATIO (%) | | 587% |
| 24 | QUARTERLY AVERAGE OF DAILY HQLA | | 11,024,846,047 |

Liquidity Coverage Ratio as at 30 September 2022 increased to 587% from 543% as at 30 June 2022 against limit of 100% mainly on account of an increase in HQLA and decrease in net cash outflows.