

The Hongkong and Shanghai Banking Corporation Limited – Mauritius Branch

**Liquidity Coverage Ratio (LCR)**

for the quarter ended 31 December 2022

<b>LCR common disclosure template</b>			
<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 31 Dec 22			
		MUR	MUR
<b>HIGH-QUALITY LIQUID ASSETS</b>			
1	Total high-quality liquid assets (HQLA)	10,812,174,106	10,812,174,106
<b>CASH OUTFLOWS</b>			
2	Retail deposits and deposits from small business customers, of which:		
3	<i>Stable deposits</i>	17,228,361,095	1,722,836,110
4	<i>Less stable deposits</i>	-	-
5	Unsecured wholesale funding, of which:	-	-
6	<i>Operational deposits (all counterparties)</i>	3,796,572,860	949,143,215
7	<i>Non-operational deposits (all counterparties)</i>	5,266,741,830	2,804,762,736
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>	681,614,431	681,614,431
12	<i>Outflows related to loss of funding on debt products</i>	-	-
13	<i>Credit and liquidity facilities</i>	-	-
14	Other contractual funding obligations	907,821,315	907,821,315
15	Other contingent funding obligations	2,748,131,488	137,406,574
<b>16</b>	<b>TOTAL CASH OUTFLOWS</b>	<b>30,629,243,019</b>	<b>7,203,584,382</b>
<b>CASH INFLOWS</b>			
17	Secured funding (e.g. reverse repos)		
18	Inflows from fully performing exposures	2,721,871,244	2,291,865,645
19	Other cash inflows	5,224,541,113	3,246,569,036
<b>20</b>	<b>TOTAL CASH INFLOWS</b>	<b>7,946,412,357</b>	<b>5,538,434,681</b>
			TOTAL ADJUSTED VALUE
<b>21</b>	<b>TOTAL HQLA</b>		<b>10,812,174,106</b>
<b>22</b>	<b>TOTAL NET CASH OUTFLOWS</b>		<b>1,800,896,095</b>
<b>23</b>	<b>LIQUIDITY COVERAGE RATIO (%)</b>		<b>600%</b>
<b>24</b>	<b>QUARTERLY AVERAGE OF DAILY HQLA</b>		<b>10,855,884,648</b>

Liquidity Coverage Ratio as at 31 December 2022 increased to 600% from 587% as at 30 September 2022 against limit of 100% mainly on account of a decrease in net cash outflows.