

The Hongkong and Shanghai Banking Corporation Limited – Mauritius Branch

**Liquidity Coverage Ratio (LCR)**

for the quarter ended 31 March 2023

<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 Mar 23			
		MUR	MUR
<b>HIGH-QUALITY LIQUID ASSETS</b>			
1	Total high-quality liquid assets (HQLA)	11,343,351,013	11,343,351,013
<b>CASH OUTFLOWS</b>			
2	Retail deposits and deposits from small business customers, of which:		
3	<i>Stable deposits</i>	18,039,268,693	1,803,926,869
4	<i>Less stable deposits</i>	-	-
5	Unsecured wholesale funding, of which:	-	-
6	<i>Operational deposits (all counterparties)</i>	3,813,634,220	953,408,555
7	<i>Non-operational deposits (all counterparties)</i>	4,944,431,603	2,418,800,016
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>	516,001,280	516,001,280
12	<i>Outflows related to loss of funding on debt products</i>	-	-
13	<i>Credit and liquidity facilities</i>	-	-
14	Other contractual funding obligations	1,110,830,607	1,110,830,607
15	Other contingent funding obligations	2,639,208,911	131,960,446
<b>16</b>	<b>TOTAL CASH OUTFLOWS</b>	<b>31,063,375,313</b>	<b>6,934,927,773</b>
<b>CASH INFLOWS</b>			
17	Secured funding (e.g. reverse repos)		
18	Inflows from fully performing exposures	3,147,929,148	2,602,461,002
19	Other cash inflows	7,424,992,189	3,609,233,227
<b>20</b>	<b>TOTAL CASH INFLOWS</b>	<b>10,572,921,336</b>	<b>6,211,694,229</b>
			TOTAL ADJUSTED VALUE
<b>21</b>	<b>TOTAL HQLA</b>		<b>11,343,351,013</b>
<b>22</b>	<b>TOTAL NET CASH OUTFLOWS</b>		<b>1,733,731,943</b>
<b>23</b>	<b>LIQUIDITY COVERAGE RATIO (%)</b>		<b>654%</b>
<b>24</b>	<b>QUARTERLY AVERAGE OF DAILY HQLA</b>		<b>10,787,693,848</b>

Liquidity Coverage Ratio as at 31 March 2023 increased to 654% from 600% as at 31 December 2022 against limit of 100% mainly on account of an increase in HQLA.