

The Hongkong and Shanghai Banking Corporation Limited – Mauritius Branch

Liquidity Coverage Ratio (LCR)
for the quarter ended 30 June 2023

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 June 23			
		MUR	MUR
HIGH-QUALITY LIQUID ASSETS			
1	Total high-quality liquid assets (HQLA)	11,747,435,204	11,747,435,204
CASH OUTFLOWS			
2	Retail deposits and deposits from small business customers, of which:		
3	<i>Stable deposits</i>	18,176,745,228	1,817,674,523
4	<i>Less stable deposits</i>	-	-
5	Unsecured wholesale funding, of which:	-	-
6	<i>Operational deposits (all counterparties)</i>	3,129,081,717	782,270,429
7	<i>Non-operational deposits (all counterparties)</i>	4,886,223,877	2,337,091,104
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>	449,026,230	449,026,230
12	<i>Outflows related to loss of funding on debt products</i>	-	-
13	<i>Credit and liquidity facilities</i>	-	-
14	Other contractual funding obligations	802,373,552	802,373,552
15	Other contingent funding obligations	2,866,911,118	143,345,556
16	TOTAL CASH OUTFLOWS	30,310,361,721	6,331,781,393
CASH INFLOWS			
17	Secured funding (e.g. reverse repos)		
18	Inflows from fully performing exposures	3,170,886,685	2,753,095,124
19	Other cash inflows	5,948,315,335	2,153,397,557
20	TOTAL CASH INFLOWS	9,119,202,020	4,906,492,681
			TOTAL ADJUSTED VALUE
21	TOTAL HQLA		11,747,435,204
22	TOTAL NET CASH OUTFLOWS		1,582,945,348
23	LIQUIDITY COVERAGE RATIO (%)		742%
24	QUARTERLY AVERAGE OF DAILY HQLA		11,800,288,474

Liquidity Coverage Ratio as at 30 June 2023 increased to 742% from 654% as at 31 March 2023 against limit of 100% mainly on account of an increase in HQLA.