

Liquidity Coverage Ratio (LCR)
for the quarter ended 31 Mar 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 31 Mar 22			
		MUR	MUR
HIGH-QUALITY LIQUID ASSETS			
1	Total high-quality liquid assets (HQLA)	10,633,342,357	10,633,342,357
CASH OUTFLOWS			
2	Retail deposits and deposits from small business customers, of which:		
3	<i>Stable deposits</i>	17,300,175,366	1,730,017,537
4	<i>Less stable deposits</i>	-	-
5	Unsecured wholesale funding, of which:	-	-
6	<i>Operational deposits (all counterparties)</i>	4,286,499,360	1,071,624,840
7	<i>Non-operational deposits (all counterparties)</i>	5,935,277,156	3,414,026,993
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>	598,482,237	598,482,237
12	<i>Outflows related to loss of funding on debt products</i>	-	-
13	<i>Credit and liquidity facilities</i>	-	-
14	Other contractual funding obligations	476,018,726	476,018,726
15	Other contingent funding obligations	3,692,663,355	184,633,168
16	TOTAL CASH OUTFLOWS	32,289,116,200	7,474,803,501
CASH INFLOWS			
17	Secured funding (e.g. reverse repos)		
18	Inflows from fully performing exposures	2,133,466,256	1,835,091,466
19	Other cash inflows	6,695,138,027	4,444,966,930
20	TOTAL CASH INFLOWS	8,828,604,282	6,280,058,396
			TOTAL ADJUSTED VALUE
21	TOTAL HQLA		10,633,342,357
22	TOTAL NET CASH OUTFLOWS		1,868,700,875
23	LIQUIDITY COVERAGE RATIO (%)		569%
24	QUARTERLY AVERAGE OF DAILY HQLA		10,781,012,908

Liquidity Coverage Ratio as at 31 March 2022 increased to 569% from 529% as at 31 December 2021 against limit of 100% mainly on account of an increase in HQLA and decrease in net cash outflows.