

The Hongkong and Shanghai Banking Corporation Limited – Mauritius Branch
Liquidity Coverage Ratio (LCR)
for the quarter ended 31 December 2017

The revised Guideline on Liquidity Risk Management, released by the Bank of Mauritius in October 2017, requires banks to disclose their quarterly Liquidity Coverage Ratio (LCR).

Hence as at 31 December 2017, the 2-months average LCR for the bank stood at 213% with its quarterly average of daily HQLA amounting to MUR6.857bn. The HQLA comprised mainly of investments in local treasury bills.