

HSBC Bank (Mauritius) Limited
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 70% with its quarterly average of daily HQLA amounting to USD147m. The HQLA comprised mainly of investments in US treasury bills.