

HSBC Bank (Mauritius) Limited
Liquidity Coverage Ratio (LCR)
for the quarter ended 31 March 2018

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).

Accordingly as at 31 March 2018, the 3 months average LCR for the bank stood at 86% against an expected minimum requirement of 70% with its quarterly average of daily HQLA amounting to USD403m. The HQLA comprised mainly of investments in US treasury bills.