

The Hongkong and Shanghai Banking Corporation Limited – Mauritius Branch

Net Stable Funding Ratio (NSFR)

As of 31 March 2025

(Amt in Mio)

NSFR Disclosure Template as on 31 March 2025					
Reporting bank name: The Hongkong and Shanghai Banking Corporation-Mauritius Branch		Unweighted value by residual maturity			
Reporting Period: March 2025					
(Reporting currency: MUR 'm)		No maturity*	< 6 months	≥ 6 months to < 1 year	≥ 1yr
SN	ASF Item				Weighted value
1	Capital: (SN 2+SN 3)	-	-	-	2,536
2	Regulatory capital	-	-	-	2,536
3	Other capital instruments	-	-	-	-
4	Retail deposits and deposits from small business customers: (SN 5+ SN 6)	-	0	-	0
5	Stable deposits	-	-	-	-
6	Less stable deposits	-	0	-	0
7	Wholesale funding (SN 8+ SN 9)	3,088	2,446	941	2,567
8	Operational deposits	3,088	-	-	-
9	Other wholesale funding	-	2,446	941	2,567
10	Other liabilities: (SN 11+ SN 12)	-	1,627	-	-
11	NSFR derivative liabilities	-	-	-	-
12	All other liabilities and equity not included in the above categories	-	1,627	-	-
13	Total ASF (SN 1+SN 4+ SN 7+SN 10)				8,340
	RSF Item				
14	Total NSFR High Quality Liquid Assets (HQLA)	3,309	1,525	685	855
15	Deposits held at financial institutions for operational purposes	-	-	-	-
16	Performing loans and securities: (SN 17+ SN 18+ SN 20+ SN 22+ SN 23)	-	5,797	296	992
17	Performing loans to financial institutions secured by HQLA 1	-	-	-	-
18	Performing loans to financial institutions secured by non HQLA 1 and unsecured performing loans to financial institutions	-	2,792	251	300
19	Performing loans to non-financial corporate clients, loans to retail and small business customers, and loans to sovereigns, central banks and PSEs, of which:	-	3,005	45	692
20	With a risk weight of less than or equal to 35% under the Guideline on Standardised Approach to Credit Risk	-	-	-	-
21	Performing residential mortgages, of which:	-	-	-	-
22	With a risk weight of 35% under the Guideline on Standardised Approach to Credit Risk	-	-	-	-
23	Securities that are not in default and do not qualify as HQLA, including exchange-traded equities	-	-	-	-
24	Other assets: (SN 25+SN 26+ SN 27+ SN 28+ SN 29)	-	-	-	366
25	Physical traded commodities, including gold	-	-	-	-
26	Assets posted as initial margin for derivative contracts and contributions to default funds of a Central Counterparty (CCP)	-	-	-	-
27	NSFR derivative assets	-	-	-	51
28	NSFR derivative liabilities before deduction of variation margin posted	-	-	-	-
29	All other assets not included in the above categories	-	-	-	316
30	Off-balance sheet items	-	8,304	-	415
31	Total RSF (SN 14+ SN 15+ SN 16+ SN 24+SN 30)				3,891
32	Net Stable Funding Ratio (%) (SN 13/ SN 31)				214%

*Note: Items to be reported in the "no maturity" time bucket do not have a stated maturity. These may include, but are not limited to, items such as capital with perpetual maturity, non-maturity deposits, short positions, open maturity positions, non-HQLA equities and physical traded commodities.

Notes:

- Net Stable Funding Ratio (NSFR) is defined as amount of available stable funding relative to the amount of required stable funding.
- The reported values are based on March 2025 month end figures (consolidated level).

Comments:

- As at 31 March 2025, the NSFR was at 214%.
- The amount of available stable funding (ASF) is based on the broad characteristics of the relative stability of the bank's funding sources, including the contractual maturity of its liabilities and the differences in the propensity of different types of funding providers to withdraw their funding.
- The amount of required stable funding (RSF) is based on the broad characteristics of the liquidity risk profile of the bank's assets and off-balance sheet exposures.

