



BNP PARIBAS

BNP Paribas Hong Kong Branch

(Incorporated in France with Limited Liability)

QUARTERLY FINANCIAL DISCLOSURE STATEMENT As at 31 March 2022

Liquidity Information Disclosure

(i) Liquidity Maintenance Ratio (LMR)

Average LMR for 3 months period

31 Mar 2022

40.64%

31 Dec 2021

46.57%

The average liquidity maintenance ratio is the arithmetic mean of each months' average LMR calculated in accordance with the Banking (Liquidity) Rules.

(ii) Core Funding Ratio (CFR)

Average CFR for 3 months period

31 Mar 2022

117.38%

31 Dec 2021

113.03%

The average core funding ratio is the arithmetic mean of each months' average CFR calculated in accordance with the Banking (Liquidity) Rules.

Details of liquidity information can be found in the News & Press section of our website www.bnpparibas.com.hk.