



BNP PARIBAS

BNP Paribas Hong Kong Branch

(Incorporated in France with Limited Liability)

QUARTERLY FINANCIAL DISCLOSURE STATEMENT

As at 30 September 2018

Liquidity Information Disclosure

(i) Liquidity Maintenance Ratio (LMR)

Average LMR for 3 months period

30 Sep 2018

40.63%

30 Jun 2018

41.70%

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

30 Sep 2018

121.54%

30 Jun 2018

120.13%

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.