



**BNP PARIBAS**

## **BNP Paribas Hong Kong Branch**

(Incorporated in France with Limited Liability)

### **QUARTERLY FINANCIAL DISCLOSURE STATEMENT As at 30 September 2021**

#### **Liquidity Information Disclosure**

##### **(i) Liquidity Maintenance Ratio (LMR)**

Average LMR for 3 months period

<b>30 Sep 2021</b>	<b>30 Jun 2021</b>
<u>43.43%</u>	<u>44.08%</u>

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

<b>30 Sep 2021</b>	<b>30 Jun 2021</b>
<u>110.03%</u>	<u>99.22%</u>

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](http://www.bnpparibas.com.hk).