



BNP PARIBAS

BNP Paribas Hong Kong Branch

(Incorporated in France with Limited Liability)

QUARTERLY FINANCIAL DISCLOSURE STATEMENT As at 30 September 2023

Liquidity Information Disclosure

(i) Liquidity Maintenance Ratio (LMR)

Average LMR for 3 months period

30 Sep 2023	30 Jun 2023
<u>47.81%</u>	<u>50.97%</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

30 Sep 2023	30 Jun 2023
<u>153.26%</u>	<u>132.74%</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 Financial Disclosure Statements section of our website www.bnpparibas.com.hk.