

HONG KONG BRANCH  
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK  
HONG KONG BRANCH

東方匯理銀行

香港分行

### Quarterly disclosure

#### 季度披露

The Disclosure Statement for the quarter-ended 30 September 2019 has been prepared in pursuant to the relevant requirements of the Banking (Disclosure) Rules made under section 60A of the Banking Ordinance.

截至 2019 年 9 月 30 日止財政期間的披露聲明書是根據《銀行業條例》第 60A 條訂立的「銀行業 (披露) 規則」的相關規定編製。

	For the quarter ended 季度結算至	
	30-09-2019	30-06-2019
Average Liquidity Maintenance Ratio (“LMR”) 平均流動性維持資金比率	56.91%	57.74%
Average Core Funding Ratio (“CFR”) 平均核心資金比率	153.49%	211.01%

The average LMR and CFR are calculated as the simple average of each month’s average corresponding ratio for the period.

平均流動性維持資金比率及核心資金比率是根據該時期每個月的相關平均比率的簡單平均數計算。

19<sup>th</sup> November 2019

2019 年 11 月 19 日