



State Street Bank and Trust Company

68/F Two International Finance Centre
8 Finance Street, Central, Hong Kong
Telephone : 852 2840 5388
Facsimile : 852 2868 1606

www.statestreet.com

**State Street Bank & Trust Company
Quarterly Liquidity Disclosure (Unaudited) as of
September 30, 2023**

As requested by the Hong Kong Monetary Authority, we are pleased to provide the 3 months' average liquidity (unaudited) information of Hong Kong Branch. The liquidity disclosure (unaudited) can be viewed on our website : <https://www.statestreet.com/disclosures-and-disclaimers/hk/legal-disclosure>

	<u>Sep 30, 2023</u>	<u>Jun 30, 2023</u>
The average liquidity maintenance ratio (LMR)	66.48%	79.47%
The average core funding ratio (CFR)	671.25%	703.97%

The average liquidity maintenance ratio (LMR) is the simple average of each calendar month's average LMR as reported in Part 3(II)D of the 'Return of Liquidity Position of an Authorized Institution' submitted in pursuant to section 63 of the Banking Ordinance.

The average core funding ratio (CFR) is the simple average of each calendar month's average CFR as reported in Part 1(II) of the 'Return of Stable Funding Position of an Authorized Institution' submitted in pursuant to section 63 of the Banking Ordinance.

DECLARATION OF COMPLIANCE

I confirm that the information disclosed in our statement fully complies with the Banking (Disclosure) Rules and Supervisory Policy Manual "Guideline on the Application of the Banking (Disclosure) Rules".

Pauline Wong
Chief Executive
State Street Bank & Trust Company, Hong Kong Branch
Nov 22, 2023