



China Merchants Bank Co., Ltd. - Hong Kong Branch

(Incorporated in China with Limited Liability)

QUARTERLY FINANCIAL DISCLOSURE STATEMENT

As at 30 September 2020

Liquidity Information Disclosure

The Branch complies with the minimum requirement of Liquidity Maintenance Ratio (“LMR”) and Core Funding Ratio (“CFR”) in accordance with the Banking (Liquidity) Rules issued by the Hong Kong Monetary Authority (“HKMA”).

	<u>For the quarter ended</u> 30 Sep 2020	<u>For the quarter ended</u> 30 Jun 2020
The average Liquidity Maintenance Ratio (%)	42.16%	42.87%
The average Core Funding Ratio (%)	222.89%	232.83%

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

Statement of Compliance

The information contained in the disclosure statement is not false or misleading in any respect, and that the operations of the Branch are clearly explained. The information is also available at China Merchants Bank Company Limited Hong Kong Branch and the Public Registry of the Hong Kong Monetary Authority.

Chen Jianghe, River
Chief Executive
