



BNP PARIBAS

BNP Paribas Hong Kong Branch

(Incorporated in France with Limited Liability)

QUARTERLY FINANCIAL DISCLOSURE STATEMENT As at 31 March 2024

Liquidity Information Disclosure

(i) Liquidity Maintenance Ratio (LMR)

	<u>31 Mar 2024</u>	<u>31 Dec 2023</u>
Average LMR for 3 months period	54.33%	50.29%

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)

	<u>31 Mar 2024</u>	<u>31 Dec 2023</u>
Average CFR for 3 months period	172.53%	167.76%

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.