



BNP PARIBAS

BNP Paribas Securities Services Hong Kong Branch

(Incorporated in France with Limited Liability)

QUARTERLY FINANCIAL DISCLOSURE STATEMENT

As at 30 September 2021

Liquidity Information Disclosure

(i) Liquidity Maintenance Ratio (LMR)

Average LMR for 3 months period

30 Sep 2021

99.53%

30 Jun 2021

91.52%

The average liquidity maintenance ratio is the arithmetic mean of each months' average LMR calculated in accordance with the Banking (Liquidity) Rules.

Details of liquidity information can be found in the News & Press section of our website www.bnpparibas.com.hk.