



BNP Paribas Securities Services Hong Kong Branch

(Incorporated in France with Limited Liability)

QUARTERLY FINANCIAL DISCLOSURE STATEMENT

As at 31 March 2022

Liquidity Information Disclosure

(i) Liquidity Maintenance Ratio (LMR)

	<u>31 Mar 2022</u>	<u>31 Dec 2021</u>
Average LMR for 3 months period	103.34%	88.72%

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.