NATIXIS
HONG KONG BRANCH
法國外貿銀行
香港分行

LIQUIDITY INFORMATION DISCLOSURE
流動性資料披露聲明

Liquidity
流動性

Figures in percentage
百份比

	2017-12-31	2017-06-30	2016-12-31	2016-06-30	2015-12-31	2015-06-30
Average liquidity maintenance ratio for the period 全期平均流動性維持比率	35.21%	35.13%	42.78%	47.02%	47.65%	43.37%

法國外貿銀行香港分行根據總行和由香港金融管理局發出的監管政策手冊（LM - 2）《穩健的流動資金風險管理系統及管控措施》 之全球資金和流動資金風險的框架下管理流動資金 。

Natixis SA Hong Kong Branch manages its liquidity under the global funding and liquidity risk framework set at head-office level and the local regulatory requirement set forth by the Hong Kong Monetary Authority in Supervisory Policy Manual LM-2, Sound Systems and Controls for Liquidity Risk Management.

法國外貿銀行香港分行為其業務定期進行流動性壓力測試。流動性壓力測試是基於一套前瞻性"假設"情況。流動性壓力設置包括三個情況（特異性，系統性和組合性）和三個強度級別（中度，高度和極端）。流動性壓力測試有三個前瞻性流動性壓力預測30天，60天和90天。壓力測試由亞太區資產負債管理部門執行，結果報告給香港分行之資產負債管理委員會。

Periodic liquidity stress tests are performed for Natixis SA Hong Kong Branch operations. Liquidity stress testing is based on a set of forward looking "what if" scenarios. The liquidity stress setup comprises of three scenarios (idiosyncratic, systemic and combined) with three degrees of intensity (moderate, high and extreme). The liquidity stress test has three forward looking liquidity stress projections of 30-days, 60-days and 90-days. The stress tests are performed by the APAC ALM department and the results are reported to the Hong Kong Asset and Liability Management committee.

每天監測現金流預測、流動資金缺口以及資產負債表內按貨幣和/或資金來源的風險承擔。法國外貿銀行香港分行之財資業務在本地資產負債管理委員會的監督下管理流動資金風險。

Cash flow projection, liquidity gaps as well as balance sheet exposures by currency and/or sources of funding are being monitored on a daily basis. Natixis SA Hong Kong Branch Treasury manages the liquidity risk under the oversight of the local Assets & Liabilities Management Committee.

GROUPE BPCE