



Barclays Bank PLC Hong Kong Branch

Liquidity Information As at 30 September 2019

The following is a summary of Barclays Bank PLC, Hong Kong Branch's average liquidity ratio.

	For the quarter ended 30 Sep 2019	For the quarter ended 30 Jun 2019
Average Liquidity Maintenance Ratio for the relevant quarter	131.03%	144.84%

The liquidity maintenance ratio ("LMR") is prepared in accordance with the Banking (Liquidity) Rules ("BLR") issued by the Hong Kong Monetary Authority ("HKMA"). The average LMR is calculated based on the arithmetic mean of the average value of the Hong Kong Branch's ("the Branch") LMR in each calendar month within the relevant quarter, as reported in the liquidity position returns submitted to the HKMA.

Chief Executive's Declaration of Compliance

I certify that the information disclosed above is in compliance with the Banking Ordinance Chapter 155M Banking (Disclosure) Rules and "Guideline on the Application of the Banking (Disclosure) Rules" issued by the HKMA is not false or misleading.

Anthony Miles Davies, Chief Executive
Barclays Bank PLC, Hong Kong Branch