



Barclays Bank PLC Hong Kong Branch

Liquidity Information As at 30 September 2020

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

	For the quarter ended 30 Sep 2020	For the quarter ended 30 Jun 2020
Average Liquidity Maintenance Ratio for the financial reporting period	181.68%	174.67%

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 monthly LMR for each calendar month as reported in the Liquidity Position Return submitted to the HKMA for the abovementioned reporting periods.

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