



## Barclays Bank PLC Hong Kong Branch

### Liquidity Information As at 31 March 2020

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

	For the quarter ended 31 Mar 2020	For the quarter ended 31 Dec 2019
Average Liquidity Maintenance Ratio for the financial reporting period	145.13%	112.60%

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 (Disclosure) Rules (Cap. 155M) made by the HKMA under section 60A of the Banking Ordinance (Cap. 155) and is not false or misleading.

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

Barclays Bank PLC is incorporated in the United Kingdom with limited liability.  
This disclosure statement can be found in the Barclays Bank PLC's website at [www.investmentbank.barclays.com/disclosures.html](http://www.investmentbank.barclays.com/disclosures.html).