WRITTEN NOTICE

DOMESTIC LIQUIDITY SUBGROUP PERMISSION

To: Barclays Bank plc (FRN 122702)
Barclays Capital Securities Limited (FRN 124431)
(each a "firm" and collectively "the firms")

Of: 1 Churchill Place, London E14 5HP

Ref: 00003642, 00003643

Date: 20 December 2021

ACTION

1. In accordance with rule 2.2 of Liquidity (CRR) Part of the PRA Rulebook (the "Liquidity (CRR) Part"), the Prudential Regulation Authority ("PRA") has decided to grant permission under section 144G of the Financial Services and Markets Act 2000 for each firm to disapply the requirement in rule 2.1 of the Liquidity (CRR) Part in full and instead each firm shall apply the requirements in the Liquidity Parts (as defined in rule 1.2 of the Liquidity (CRR) Part) on the basis of the firms as a single liquidity sub-group. Accordingly, the firms must comply with the obligations laid down in the Liquidity Parts at the level of a single liquidity sub-group as if that liquidity sub-group was one single entity.

2. In the event that the conditions for the grant of this permission cease to be met, the PRA may vary or revoke the permission.

Effect

3. This permission takes effect on 01 January 2022 and expires on 28 February 2027.

Publication

4. Details of this permission will be published on the Financial Services Register.

PRA contacts

5. For more information concerning this matter generally, the firm should contact its usual supervisory contact.

Simon Dixon
Head of Division
For and on behalf of The Prudential Regulation Authority