

PROHIBITION OF SALES TO UK RETAIL INVESTORS – The Securities are not intended to be offered, sold or otherwise made available to, and should not be offered, sold or otherwise made available to, any retail investor in the United Kingdom. For these purposes, a retail investor means a person who is one (or more) of: (i) a retail client, as defined in point (8) of Article 2 of Regulation (EU) No 2017/565 as it forms part of UK domestic law by virtue of the European Union (Withdrawal) Act 2018 (as amended, the "EUWA"); or (ii) a customer within the meaning of the provisions of the Financial Services and Markets Act 2000 (as amended, the "FSMA") and any rules or regulations made under the FSMA to implement Directive (EU) 2016/97, where that customer would not qualify as a professional client, as defined in point (8) of Article 2(1) of Regulation (EU) No 600/2014 as it forms part of UK domestic law by virtue of the EUWA; or (iii) not a qualified investor as defined in Article 2 of Regulation (EU) 2017/1129 as it forms part of UK domestic law by virtue of the EUWA (as amended, the "UK Prospectus Regulation"). Consequently no key information document required by Regulation (EU) No 1286/2014 as it forms part of UK domestic law by virtue of the EUWA (as amended, the "UK PRIIPs Regulation") for offering or selling the Securities or otherwise making them available to retail investors in the United Kingdom has been prepared and therefore offering or selling the Securities or otherwise making them available to any retail investor in the United Kingdom may be unlawful under the UK PRIIPs Regulation.

PROHIBITION OF SALES TO SWISS RETAIL INVESTORS – The Securities are not intended to be offered, sold or otherwise made available to and may not be offered, sold or otherwise made available to any retail investor in Switzerland. For these purposes a "retail investor means a person who is not a professional or institutional client, as defined in article 4 para. 3, 4 and 5 and article 5 para. 1 and 2 Swiss Federal Act on Financial Services ("FINSA") of 15 June 2018, as amended. Consequently, no key information document required by FINSA for offering or selling the Securities or otherwise making them available to retail investors in Switzerland has been prepared and therefore, offering or selling the Securities or making them available to retail investors in Switzerland may be unlawful under FINSA.

None of the Securities constitute a participation in a collective investment scheme within the meaning of the CISA and are neither subject to the authorisation nor the supervision by the Swiss Financial Market Supervisory Authority FINMA ("FINMA") and investors do not benefit from the specific investor protection provided under the CISA.



BARCLAYS BANK PLC

(Incorporated with limited liability in England and Wales)

Legal Entity Identifier (LEI): G5GSEF7VJP5I7OUK5573

**Up to USD 15,000,000 Securities due February 2025 under the Global Structured Securities Programme (the "Securities")
Issue Price: 100.00 per cent**

This document constitutes the final terms of the Securities (the "Final Terms") described herein for the purposes of Article 8 of Regulation (EU) 2017/1129 (as amended, the "EU Prospectus Regulation") and is prepared in connection with the Global Structured Securities Programme established by Barclays Bank PLC (the "Issuer"). These Final Terms complete and should be read in conjunction with the GSSP Base Prospectus 9 which constitutes a base prospectus drawn up as separate documents (including the Registration Document dated 23 March 2021, as supplemented on 5 August 2021, and the Securities Note relating to the GSSP Base Prospectus 9 dated 1 July 2021, as supplemented on 5 August 2021, 6 September 2021 and 11 November 2021) for the purposes of Article 8(6) of the EU Prospectus Regulation (the "Base Prospectus"), which constitutes a base prospectus for the purposes of the EU Prospectus Directive. Full information on the Issuer and the offer of the Securities is only available on the basis of the combination of this Final Terms and the Base Prospectus.

The Base Prospectus, and any supplements thereto, are available for viewing at <https://home.barclays/investor-relations/structured-income-investors/prospectus-and-documents/structured-securities-prospectuses> and during normal business hours at the registered office of the Issuer and the specified office of the Issue and Paying Agent for the time being in London, and copies may be obtained from such office. Words and expressions defined in the Base Prospectus and not defined in the Final Terms shall bear the same meanings when used herein.

The Registration Document and the supplements thereto are available for viewing at: <https://home.barclays/investor-relations/structuredsecurities-prospectuses/#registrationdocument> and <https://home.barclays/investor-relations/structuredsecurities-prospectuses/#registrationdocumentsupplement>.

Words and expressions defined in the Base Prospectus and not defined in the Final Terms shall bear the same meanings when used herein.

BARCLAYS

Final Terms dated 25 November 2021

PART A – CONTRACTUAL TERMS

Provisions relating to the Securities

1. (a) Series: NX000311648
(b) Tranche: 1
2. Currencies:
 - (a) Issue Currency: United States Dollars (“USD”)
 - (b) Settlement Currency: USD
3. Securities: Notes
4. Notes: Applicable
 - (a) Aggregate Nominal Amount as at the Issue Date:
 - (i) Tranche: Up to USD 15,000,000
 - (ii) Series: Up to USD 15,000,000
 - (b) Specified Denomination: USD 2,000
 - (c) Minimum Tradable Amount: N/A
5. Certificates: Not Applicable
6. Calculation Amount: USD 2,000
7. Issue Price: 100.00 per cent. of the Aggregate Nominal Amount

The Issue Price includes a commission element payable by the Issuer to the Authorised Offeror which will be no more than 5.00% per cent of the Issue Price. Investors in the Securities intending to invest through an intermediary (including by way of introducing broker) should request details of any such commission or fee payment from such intermediary before making any purchase hereof.
8. Issue Date: 17 February 2022
9. Scheduled Settlement Date: 24 February 2025
10. Type of Security: Equity Index Linked Securities
11. Underlying Performance Type_(Settlement): For the purpose of determination of the Final Performance: Single Asset

Downside Underlying Performance Type_(Settlement): Applicable
Single Asset

Provisions relating to interest (if any) payable

12. Interest Type: Not Applicable
General Condition 9 (*Interest*)

Provisions relating to Automatic Settlement (Autocall)

13. Automatic Settlement (Autocall): Not Applicable
General Condition 10 (*Automatic Settlement (Autocall)*)
14. Optional Early Settlement Event: Not Applicable
General Condition 11 (*Optional Early Settlement Event*)

Provisions relating to Final Settlement

15. (a) Final Settlement Type: Supertracker
General Condition 12 (*Final Settlement*)
- (b) Settlement Method: Cash
- (c) Strike Price Percentage: 100.00 per cent.
- (d) Knock-in Barrier Type: European
- (e) Knock-in Barrier Percentage: 100.00 per cent.
- (f) Protection Level: 100.00 per cent.
- (g) Participation (Settlement): 100.00 per cent.
- (h) Upper Strike Percentage: 100.00 per cent.
- (i) Cap (Settlement): 20.00 per cent.
- (j) Floor: 0.00 per cent.
- (k) Downside: Applicable
- (l) Downside Floor: 95.00 per cent.
- (m) Downside Participation: 100.00 per cent.

Provisions relating to Drop Back

16. Drop Back Payout: General Not Applicable
Condition 9.39 and General
Condition 12.27

Provisions relating to Nominal Call Event Settlement

17. Nominal Call Event Settlement: Not Applicable
General Condition 13 (*Nominal Call Event Settlement*)
- Nominal Call Threshold Percentage: Not Applicable

Provisions relating to Instalment Notes

18. Instalment Notes: Not Applicable
General Condition 15 (*Settlement by Instalments*)

Provisions relating to the Underlying Asset(s)

19. Underlying Asset: Solactive Climate Change Europe BTI Index (the “**Underlying Asset**”) Initial Valuation Date: 17 February 2022
- (a) Underlying Asset_(Downside): Solactive Climate Change Europe BTI Index (the “**Underlying Asset Downside**”) Initial Valuation Date: 17 February 2022
- (b) Initial Valuation Date: 17 February 2022
- (c) Index: Solactive Climate Change Europe BTI Index
- (i) Exchange: Multi-exchange
- (ii) Related Exchange: All Exchanges
- (iii) Underlying Asset Currency: EUR
- (iv) Bloomberg Screen: SBTICCPE <Index>
- (v) Refinitiv Screen: Not applicable
- (vi) Index Sponsor: Solactive AG
- (vii) Weight: Not Applicable
- (viii) Pre-nominated Index: Not Applicable
20. (a) Final Valuation Price: The Valuation Price of the Underlying Asset on the Final Valuation Date
- (i) Averaging-out: Not Applicable
- (ii) Min Lookback-out: Not Applicable
- (iii) Max Lookback-out: Not Applicable
- (b) Final Valuation Date: 17 February 2025

Provisions relating to disruption events

21. Consequences of a Disrupted Day (in respect of an Averaging Date or Lookback Date): General Condition 18 (*Consequences of Disrupted Days*)
- (a) Omission: Not Applicable
- (b) Postponement: Not Applicable
- (c) Modified Postponement: Not Applicable
22. Consequences of a Disrupted Day (in respect of an Averaging Date or Lookback Date): General Condition 25 (*Adjustments*)

to Valuation Dates and Reference Date)

- (a) Omission: Not Applicable
 - (b) Postponement: Not Applicable
23. Consequences of a Disrupted Day (in respect of an Averaging Date or Lookback Date):
General Condition 37
(Consequences upon a Reference Date becoming a Reference Date)
- (a) Omission: Not Applicable
 - (b) Postponement: Not Applicable
 - (c) Modified Postponement: Not Applicable
24. Additional Disruption Events:
General Condition 65.1
(Definitions)
- (a) Change in Law: Applicable as per General Condition 65.1 *(Definitions)*
 - (b) Currency Disruption Event: Applicable as per General Condition 65.1 *(Definitions)*
 - (c) Hedging Disruption: Applicable as per General Condition 65.1 *(Definitions)*
 - (d) Issuer Tax Event: Applicable as per General Condition 65.1 *(Definitions)*
 - (e) Extraordinary Market Disruption: Applicable as per General Condition 65.1 *(Definitions)*
 - (f) Increased Cost of Hedging: Not Applicable as per General Condition 65.1 *(Definitions)*
 - (g) Affected Jurisdiction Hedging Disruption: Not Applicable as per General Condition 65.1 *(Definitions)*
 - (h) Affected Jurisdiction Increased Cost of Hedging: Not Applicable as per General Condition 65.1 *(Definitions)*
 - (i) Increased Cost of Stock Borrow: Not Applicable as per General Condition 65.1 *(Definitions)*
 - (j) Loss of Stock Borrow: Not Applicable as per General Condition 65.1 *(Definitions)*
 - (k) Foreign Ownership Event: Not Applicable as per General Condition 65.1 *(Definitions)*
 - (l) Fund Disruption Event: Not Applicable as per General Condition 65.1 *(Definitions)*
 - (m) Fund Event: Not Applicable
 - (n) Potential Adjustment of Payment Events: Not Applicable
 - (o) Barclays Index Disruption: Not Applicable
25. Early Cash Settlement Amount: Market Value

| | |
|---|---|
| 26. Early Settlement Notice Period Number: | As specified in General Condition 65.1 (<i>Definitions</i>) |
| 27. Substitution of Shares: | Not Applicable |
| 28. Entitlement Substitution: | Not Applicable |
| 29. FX Disruption Event: | Not Applicable |
| 30. Disruption Fallbacks: General Condition 20 (<i>Consequences of FX Disruption Events (FX)</i>) | Not Applicable |
| 31. Unwind Costs: | Applicable |
| 32. Settlement Expenses: | Not Applicable |
| 33. Local Jurisdiction Taxes and Expenses: | Not Applicable |
| 34. Consequences of a Fund Event: General Condition 27 (<i>Consequences of a Fund Event</i>) | Not Applicable |
| <i>General provisions</i> | |
| 35. Form of Securities: | Global Bearer Securities: Permanent Global Security TEFRA: Not Applicable NGN Form: Not Applicable Held under the NSS: Not Applicable CGN Form: Applicable |
| 36. Trade Date: | 3 November 2021 |
| 37. 871(m) Securities: | The Issuer has determined that the Securities (without regard to any other transactions) should not be subject to US withholding tax under Section 871(m) of the US Internal Revenue Code and regulations promulgated thereunder. |
| 38. (i) Prohibition of Sales to EEA Retail Investors: | Not Applicable |
| (ii) Prohibition of Sales to UK Retail Investors: | Applicable – see the cover page of these Final Terms |
| (iii) Prohibition of Sales to Swiss Retail Investors: | Applicable – see the cover page of these Final Terms |
| 39. Additional Business Centre(s): | New York |
| 40. Business Day Convention: | Modified Following |
| 41. Determination Agent: | Barclays Bank PLC |
| 42. Registrar: | Not Applicable |
| 43. Transfer Agent: | Not Applicable |

- | | | |
|---------|---|---|
| 44. (a) | Names and addresses of Manager: | Barclays Bank Ireland PLC |
| (b) | Date of underwriting agreement: | Not Applicable |
| (c) | Names and addresses of secondary trading intermediaries and main terms of commitment: | Not Applicable |
| 45. | Registration Agent: | Not Applicable |
| 46. | Governing Law: | English law |
| 47. | Relevant Benchmarks: | Amounts payable under the Securities are calculated by reference to Solactive Climate Change Europe BTI Index which is provided by Solactive AG (the " Administrator "). As at the date of this Final Terms, the Administrator appears on the register of administrators and benchmarks established and maintained by the European Securities and Markets Authority (" ESMA ") pursuant to Article 36 of Regulation (EU) 2016/1011 (as amended, the " EU Benchmarks Regulation "). |

PART B – OTHER INFORMATION

1. LISTING AND ADMISSION TO TRADING

- (a) Listing and Admission to Trading: Application has been made/is expected to be made to the Irish Stock Exchange plc trading as Euronext Dublin for the securities to be admitted to the official list and trading on its regulated market with effect from the Issue Date.
- (b) Estimate of total expenses related to admission to trading: EUR 1,000
- (c) Name and address of the entities which have a firm commitment to act as intermediaries in secondary trading, providing liquidity through bid and offer rates and a description of the main terms of their commitment: Not Applicable

2. RATINGS

Ratings: The Securities have not been individually rated.

3. REASONS FOR THE OFFER, ESTIMATED NET PROCEEDS AND TOTAL EXPENSES

- (a) Reasons for the offer: Green Structured Securities – see (b) below
- (b) Use of proceeds: An amount of funding equal to the net proceeds of the issue of the Securities (as at the date of issuance) will be allocated as funding for the financing and/or re-financing of Eligible Assets.

As provided in the Green Issuance Framework (as at the date of issuance), green projects to be utilized by Barclays Green Issuances ("**Eligible Assets**") are assets which fall into the following eligible activities and which were originated or re-financed up to 36 months prior to the relevant Barclays Green Issuance, and are not otherwise excluded (as set out in the Green Issuance Framework): (i) energy efficiency (including (a) commercial and residential buildings, (b) public services, (c) agricultural processes, (d) transmission and distribution systems, (e) industrial processes and supply chains, and (f) energy efficiency technologies), (ii) renewable energy (including (a) electricity generation, (b) transmission systems, (c) renewable energy technologies, and (d) heat production and thermal energy), (iii) sustainable transport (including (a) vehicle energy efficiency, (b) urban transportation systems and infrastructure, and (c) freight transport), (iv) sustainable food, agriculture, forestry, aquaculture and fisheries (including (a) sustainable forestry, (b) sustainable food and agriculture, (c) sustainable aquaculture and fisheries, and (d) sustainable land use and biodiversity conservation), and (v) resource efficiency and pollution control (including (a) recycling and reuse, (b) circular economy, and (c)

greenhouse gas emission reduction). Eligible Assets must satisfy certain eligibility criteria and meet certain UN Sustainable Development Goals, depending on the relevant category.

A sterling equivalent amount of any net proceeds (as at the date of issuance) which, from time to time, are not allocated as funding for the purpose described above will be invested, at the Issuer's discretion, in cash and short-term and liquid investments and in accordance with its liquidity policy pending allocation as funding towards the financing and/or re-financing of Eligible Assets, as described above. The Issuer does not undertake to ensure that there is at all times a sufficient aggregate amount of Eligible Assets to allow for allocation of funding representing the net proceeds of the issue of the Securities in full.

The criteria of Eligible Assets have been designed by the Issuer to meet the 2021 ICMA Green Bond Principles, the United Nations Sustainable Development Goals as at the date of issuance of the Securities.

Carbon Trust Assurance Limited (who are a qualified and approved Climate Bonds Initiative verifier) has provided a second party opinion in which they have stated their belief that the Issuer's Green Bond Framework, which for the avoidance of doubt, does not include the Barclays Green Index Principles (as defined in the Base Prospectus), complies with the core principles and key recommendations of the 2021 ICMA Green Bond Principles (applicable as at the date of issuance of the Securities).

Carbon Trust Assurance Limited (who are a qualified and approved Climate Bonds Initiative verifier) has produced a report of factual findings dated 29 September 2021 in relation to conformance of the proposed issuance of Securities and the Issuer's Green Bond Framework with the pre-issuance requirements of the Climate Bonds Standard Version 3. On the basis of this report, a Pre-Issuance Certification has been obtained from the Climate Bonds Initiative. Such certification is solely in relation to the proposed use of proceeds and does not apply in respect of the payoff terms of the Securities.

The Issuer will publish an investor report at least annually for each issuance of Securities in line with annual results. It is intended that each investor report will be accompanied by an independent assurance report.

All opinions and assurance reports will be made available on the Issuer's Investor Relations website at <http://home.barclays/greenbonds> (or its successor website).

4. **YIELD**

Not Applicable

5. **PAST AND FUTURE PERFORMANCE OF UNDERLYING ASSET, AND OTHER INFORMATION CONCERNING THE UNDERLYING ASSET**

Bloomberg Screen: SBTICCPE <Index>

Index Disclaimer: see Schedule hereto

6. **POSTISSUANCE INFORMATION**

The Issuer will not provide any post-issuance information with respect to the Underlying Asset, unless required to do so by applicable law or regulation.

7. **OPERATIONAL INFORMATION**

- | | |
|---|---|
| (a) ISIN: | XS2316643860 |
| (b) Common Code: | 231664386 |
| (c) Relevant Clearing System(s) | Euroclear, Clearstream |
| (d) Delivery: | Delivery free of payment |
| (e) Name and address of additional Paying Agent(s): | Not Applicable |
| (f) Intended to be held in a manner which would allow Eurosystem eligibility: | No since unsecured debt instruments issued by credit institutions established outside the European Union are not Eurosystem eligible. |
| (g) Green Structured Securities | Yes |
| (h) Green IndexLinked Securities | Yes |

8. **TERMS AND CONDITIONS OF THE OFFER**

8.1 **Authorised Offer(s)**

- | | |
|--|---|
| (a) Public Offer: | An offer of the Notes may be made, subject to the conditions set out below by the Authorised Offeror(s) (specified in (b) immediately below) other than pursuant to Article 1(4) of the EU Prospectus Regulation in the Public Offer Jurisdiction(s) (specified in (c) immediately below) during the Offer Period (specified in (d) immediately below) subject to the conditions set out in the Base Prospectus and in (e) immediately below |
| (b) Name(s) and address(es), to the extent known to the Issuer, of the placers in the various countries where the offer takes place (together the " Authorised Offeror(s) "): | Each financial intermediary specified in (i) and (ii) below: (i) Specific consent: Abanca Corporacion Bancaria SA Sucursal em Portugal (the " Initial Authorised Offeror(s) ") and each financial intermediary expressly named as an Authorised Offeror on the Issuer's website (https://home.barclays/investor-relations/structured-income-investors/prospectus-and-documents/structured-securities-final-terms); and |

(ii) **General consent:** Not Applicable

- (c) Jurisdiction(s) where the offer may take place (together, the "**Public Offer Jurisdictions(s)**"): Portugal
- (d) Offer period for which use of the Base Prospectus is authorised by the Authorised Offeror(s) (the "**Offer Period**"): From and including 25 November 2021 to but excluding 9 February 2022
- (e) Other conditions for use of the Base Prospectus by the Authorised Offeror(s): Not Applicable

8.2 Other terms and conditions of the offer

- (a) Offer Price: The Issue Price
- (b) Total amount of offer: Up to USD 15,000,000
- (c) Conditions to which the offer is subject: The Issuer reserves the right to withdraw the offer for Securities at any time prior to the end of the Offer Period.
- Following withdrawal of the offer, if any application has been made by any potential investor, each such potential investor shall not be entitled to subscribe or otherwise acquire the Securities and any applications will be automatically cancelled and any purchase money will be refunded to the applicant by the Authorised Offeror in accordance with the Authorised Offeror's usual procedures.
- (d) Time period, including any possible amendments, during which the offer will be open and description of the application process: From and including 25 November 2021 to but excluding 9 February 2022.
- (e) Description of the application process: An offer of the Securities may be made by the Manager or the Authorised Offeror other than pursuant to Article 1(4) of the EU Prospectus Regulation in Portugal (the "**Public Offer Jurisdiction**") during the Offer Period.
- Applications for the Securities can be made in the Public Offer Jurisdiction through the Authorised Offeror during the Offer Period. The Securities will be placed into the Public Offer Jurisdiction by the Authorised Offeror. Distribution will be in accordance with the Authorised Offeror's usual procedures, notified to investors by the Authorised Offeror.
- (f) Details of the minimum and/or maximum amount of application: The minimum and maximum amount of application from the Authorised Offeror will be notified to investors by the Authorised Offeror.
- (g) Description of possibility to reduce subscriptions and
- Not Applicable

manner for refunding excess amount paid by applicants:

- | | |
|--|---|
| (h) Details of method and time limits for paying up and delivering the Securities: | Investors will be notified by the Authorised Offeror of their allocations of Securities and the settlement arrangements in respect thereof. |
| (i) Manner in and date on which results of the offer are to be made public: | Investors will be notified by the Authorised Offeror of their allocations of Securities and the settlement arrangements in respect thereof. |
| (j) Procedure for exercise of any right of pre-emption, negotiability of subscription rights and treatment of subscription rights not exercised: | Not Applicable |
| (k) Whether tranche(s) have been reserved for certain countries: | Offers may be made through the Authorised Offeror in the Public Offer Jurisdiction to any person. Offers (if any) in other EEA countries will only be made through the Authorised Offeror pursuant to an exemption from the obligation under the Prospectus Directive as implemented in such countries to publish a prospectus. |
| (l) Process for notification to applicants of the amount allotted and indication whether dealing may begin before notification is made: | Applicants will be notified directly by the Authorised Offeror of the success of their application. No dealings in the Securities may take place prior to the Issue Date. |
| (m) Amount of any expenses and taxes specifically charged to the subscriber or purchaser: | Prior to making any investment decision, investors should seek independent professional advice as they deem necessary. |
| (n) Name(s) and address(es), to the extent known to the Issuer, of the placers in the various countries where the offer takes place: | Abanca Corporacion Bancaria SA Sucursal em Portugal Rua Castilho 20 Lisboa 1250069 Portugal |

Schedule

Solactive AG (“Solactive”) is the licensor of Solactive Climate Change Europe BTI Price Index (the “Index”).

The financial instruments that are based on the Index are not sponsored, endorsed, promoted or sold by Solactive in any way and Solactive makes no express or implied representation, guarantee or assurance with regard to: (a) the advisability in investing in the financial instruments; (b) the quality, accuracy and/or completeness of the Index; and/or (c) the results obtained or to be obtained by any person or entity from the use of the Index. Solactive does not guarantee the accuracy and/or the completeness of the Index and shall not have any liability for any errors or omissions with respect thereto. Notwithstanding Solactive’s obligations to its licensees, Solactive reserves the right to change the methods of calculation or publication with respect to the Index and Solactive shall not be liable for any miscalculation of or any incorrect, delayed or interrupted publication with respect to the Index. Solactive shall not be liable for any damages, including, without limitation, any loss of profits or business, or any special, incidental, punitive, indirect or consequential damages suffered or incurred as a result of the use (or inability to use) of the Index.

Climate Bonds Initiative

The certification of the 3y Supertracker Notes linked to the Solactive Climate Change Index – 5% Capital at Risk (the “**Securities**”) as Climate Bonds by the Climate Bonds Initiative is based solely on the Climate Bond Standard and does not, and is not intended to, make any representation or give any assurance with respect to any other matter relating to the Securities or any Nominated Project, including but not limited to the Base Prospectus, the transaction documents, the Issuer or the management of the Issuer.

The certification of the Securities as Climate Bonds by the Climate Bonds Initiative was addressed solely to the board of directors of the Issuer and is not a recommendation to any person to purchase, hold or sell the Securities and such certification does not address the market price or suitability of the Securities for a particular investor. The certification also does not address the merits of the decision by the Issuer or any third party to participate in any Nominated Project and does not express and should not be deemed to be an expression of an opinion as to the Issuer or any aspect of any Nominated Project (including but not limited to the financial viability of any Nominated Project) other than with respect to conformance with the Climate Bond Standard.

In issuing or monitoring, as applicable, the certification, the Climate Bonds Initiative has assumed and relied upon and will assume and rely upon the accuracy and completeness in all material respects of the information supplied or otherwise made available to the Climate Bonds Initiative. The Climate Bonds Initiative does not assume or accept any responsibility to any person for independently verifying (and it has not verified) such information or to undertake (and it has not undertaken) any independent evaluation of any Nominated Project or the Issuer. In addition, the Climate Bonds Initiative does not assume any obligation to conduct (and it has not conducted) any physical inspection of any Nominated Project. The certification may only be used with the Securities and may not be used for any other purpose without the Climate Bonds Initiative’s prior written consent.

The certification does not and is not in any way intended to address the likelihood of timely payment of interest when due on the Securities and/or the payment of principal at maturity or any other date.

The certification may be withdrawn at any time in the Climate Bonds Initiative’s sole and absolute discretion and there can be no assurance that such certification will not be withdrawn.

SUMMARY

INTRODUCTION AND WARNINGS

The Summary should be read as an introduction to the Prospectus. Any decision to invest in the Securities should be based on consideration of the Prospectus as a whole by the investor. In certain circumstances, the investor could lose all or part of the invested capital. Where a claim relating to the information contained in the Prospectus is brought before a court, the plaintiff investor might, under the national law, have to bear the costs of translating the Prospectus before the legal proceedings are initiated. Civil liability attaches only to those persons who have tabled the Summary including any translation thereof, but only where the Summary is misleading, inaccurate or inconsistent when read together with the other parts of the Prospectus or it does not provide, when read together with the other parts of the Prospectus, key information in order to aid investors when considering whether to invest in the Securities.

You are about to purchase a product that is not simple and may be difficult to understand.

Securities: Up to USD 15,000,000 Securities due February 2025 pursuant to the Global Structured Securities Programme pursuant to the Global Structured Securities Programme (ISIN: XS2316643860) (the "Securities").

The Issuer: The Issuer is Barclays Bank PLC. Its registered office is at 1 Churchill Place, London, E14 5HP, United Kingdom (telephone number: +44 (0)20 7116 1000) and its Legal Entity Identifier ("LEI") is G5GSEF7VJP517OUK5573

The Authorised Offeror: The Authorised Offeror is Abanca Corporacion Bancaria SA Sucursal em Portugal with its address at Rua Castilho 20, Lisboa 1250069, Portugal (telephone number: +351 21 311 1219) and its LEI is 54930056IRBXXK0Q1FP96.

Competent authority: The Base Prospectus was approved on 1 July 2021 by the Central Bank of Ireland of New Wapping Street, North Wall Quay, Dublin 1, D01 F7X3, Ireland (telephone number: +353 (0)1 224 6000).

KEY INFORMATION OF THE ISSUER

Who is the Issuer of the Securities?

Domicile and legal form of the Issuer: The Issuer is a public limited company registered in England and Wales under number 1026167. The liability of the members of the Issuer is limited. It has its registered and head office at 1 Churchill Place, London, E14 5HP, United Kingdom (telephone number +44 (0)20 7116 1000). The Legal Entity Identifier (LEI) of the Issuer is G5GSEF7VJP517OUK5573.

Principal activities of the Issuer: The Group's businesses include consumer banking and payments operations around the world, as well as a top-tier, full service, global corporate and investment bank. The Group comprises of Barclays PLC together with its subsidiaries, including the Issuer. The Issuer's principal activity is to offer products and services designed for larger corporate, wholesale and international banking clients. The term the "Group" mean Barclays PLC together with its subsidiaries and the term "Barclays Bank Group" means Barclays Bank PLC together with its subsidiaries

Major shareholders of the Issuer: The whole of the issued ordinary share capital of the Issuer is beneficially owned by Barclays PLC. Barclays PLC is the ultimate holding company of the Group.

Identity of the key managing directors of the Issuer: The key managing directors of the Issuer are C.S. Venkatakrishnan (Chief Executive Officer* and Executive Director) and Tushar Morzaria (Executive Director).

* This appointment is subject to regulatory approval.

Identity of the statutory auditors of the Issuer: The statutory auditors of the Issuer are KPMG LLP ("KPMG"), chartered accountants and registered auditors (a member of the Institute of Chartered Accountants in England and Wales), of 15 Canada Square, London E14 5GL, United Kingdom.

What is the key financial information regarding the Issuer?

The Issuer has derived the selected consolidated financial information included in the table below for the years ended 31 December 2020 and 31 December 2019 from the annual consolidated financial statements of the Issuer for the years ended 31 December 2020 and 2019 (the "Financial Statements"), which have each been audited with an unmodified opinion provided by KPMG. The selected financial information included in the table below for the six months ended 30 June 2021 and 30 June 2020 was derived from the unaudited Interim Results Announcement of the Issuer in respect of the six months ended 30 June 2021.

Consolidated Income Statement

| | As at 30 June | | As at 31 December | |
|--|---------------|---------|-------------------|---------|
| | (unaudited) | | (unaudited) | |
| | 2021 | 2020 | 2020 | 2019 |
| | (£m) | | (£m) | |
| Net interest income | 1,523 | 1,671 | 3,160 | 3,907 |
| Net fee and commission income | 3,200 | 2,879 | 5,659 | 5,672 |
| Credit impairment releases/(charges) | 288 | (2,674) | (3,377) | (1,202) |
| Net trading income | 3,467 | 4,225 | 7,076 | 4,073 |
| Profit before tax | 3,334 | 1,523 | 3,075 | 3,112 |
| Profit/(loss) after tax | 2,723 | 1,293 | 2,451 | 2,780 |

Consolidated Balance Sheet

| | As at 30 | | As at 31 December | |
|--|-----------|-----------|-------------------|---------|
| | June | | (unaudited) | |
| | 2021 | 2020 | 2020 | 2019 |
| | (£m) | | (£m) | |
| Total assets | 1,064,337 | 1,059,731 | 876,672 | 876,672 |
| Debt securities in issue | 42,931 | 29,423 | 33,536 | 33,536 |
| Subordinated liabilities | 29,045 | 32,005 | 33,425 | 33,425 |
| Loans and advances at amortised cost | 133,815 | 134,267 | 141,636 | 141,636 |
| Deposits at amortised cost | 249,732 | 244,696 | 213,881 | 213,881 |
| Total equity | 53,696 | 53,710 | 50,615 | 50,615 |

Certain Ratios from the Financial Statements

| | As at 30 June (unaudited) | | As at 31 December | |
|------------------------------------|---------------------------------|------|-------------------|--|
| | 2021 | 2020 | 2019 | |
| | (%) | (%) | | |
| Common Equity Tier 1 capital | 13.9 | 14.2 | 13.9 | |
| Total regulatory capital | 21.2 | 21.0 | 22.1 | |
| CRR leverage ratio | 3.6 | 3.9 | 3.9 | |

What are the key risks that are specific to the Issuer?

The Barclays Bank Group has identified a broad range of risks to which its businesses are exposed. Material risks are those to which senior management pay particular attention and which could cause the delivery of the Barclays Bank Group's strategy, results of operations, financial condition and/or prospects to differ materially from expectations. Emerging risks are those which have unknown components, the impact of which could crystallise over a longer time period. In addition, certain other factors beyond the Barclays Bank Group's control, including escalation of terrorism or global conflicts, natural disasters, pandemics and similar events, although not detailed below, could have a similar impact on the Barclays Bank Group.

- Material existing and emerging risks potentially impacting more than one principal risk:** In addition to material and emerging risks impacting the principal risks set out below, there are also material existing and emerging risks that potentially impact more than one of these principal risks. These risks are: (i) the impact of COVID-19; (ii) potentially unfavourable global and local economic and market conditions, as well as geopolitical developments; (iii) the UK's withdrawal from the EU; (iv) the impact of interest rate changes on the Barclays Bank Group's profitability; (v) the competitive environments of the banking and financial services industry; (vi) the regulatory change agenda and impact on business model; (vii) the impact of climate change on the Barclays Bank Group's business; and (viii) the impact of benchmark interest rate reforms on the Barclays Bank Group.
- Credit and Market risks:** Credit risk is the risk of loss to the Barclays Bank Group from the failure of clients, customers or counterparties, to fully honour their obligations to members of the Barclays Bank Group. The Barclays Bank Group is subject to risks arising from changes in credit quality and recovery rates of loans and advances due from borrowers and counterparties in any specific portfolio. Market risk is the risk of loss arising from potential adverse change in the value of the Barclays Bank Group's assets and liabilities from fluctuation in market variables.
- Treasury and capital risk and the risk that the Issuer and the Barclays Bank Group are subject to substantial resolution powers:** There are three primary types of treasury and capital risk faced by the Barclays Bank Group which are (1) liquidity risk – the risk that the Barclays Bank Group is unable to meet its contractual or contingent obligations or that it does not have the appropriate amount of stable funding and liquidity to support its assets, which may also be impacted by credit rating changes; (2) capital risk – the risk that the Barclays Bank Group has an insufficient level or composition of capital; and (3) interest rate risk in the banking book – the risk that the Barclays Bank Group is exposed to capital or income volatility because of a mismatch between the interest rate exposures of its (non-traded) assets and liabilities. Under the Banking Act 2009, substantial powers are granted to the Bank of England (or, in certain circumstances, HM Treasury), in consultation with the United Kingdom Prudential Regulation Authority, the UK Financial Conduct Authority and HM Treasury, as appropriate as part of a special resolution regime. These powers enable the Bank of England (or any successor or replacement thereto and/or such other authority in the United Kingdom with the ability to exercise the UK Bail-in Power) (the "Resolution Authority") to implement various resolution measures and stabilisation options (including, but not limited to, the bail-in tool) with respect to a UK bank or investment firm and certain of its affiliates (as at the date of the Registration Document, including the Issuer) in circumstances in which the Resolution Authority is satisfied that the relevant resolution conditions are met.
- Operational and model risks:** Operational risk is the risk of loss to the Barclays Bank Group from inadequate or failed processes or systems, human factors or due to external events where the root cause is not due to credit or market risks. Model risk is the risk of potential adverse consequences from financial assessments or decisions based on incorrect or misused model outputs and reports.
- Conduct, reputation and legal risks and legal, competition and regulatory matters:** Conduct risk is the risk of detriment to customers, clients, market integrity, effective competition or the Barclays Bank Group from the inappropriate supply of financial services, including instances of wilful or negligent misconduct. Reputation risk is the risk that an action, transaction, investment, event, decision or business relationship will reduce trust in the Barclays Bank Group's integrity and competence. The Barclays Bank Group conducts activities in a highly regulated market which exposes it and its employees to legal risk arising from (i) the multitude of laws and regulations that apply to the businesses it operates, which are highly dynamic, may vary between jurisdictions, and are often unclear in their application to particular circumstances especially in new and emerging areas; and (ii) the diversified and evolving nature of the Barclays Bank Group's businesses and business practices. In each case, this exposes the Barclays Bank Group and its employees to the risk of loss or the imposition of penalties, damages or fines from the failure of members of the Barclays Bank Group to meet their respective legal obligations, including legal or contractual requirements. Legal risk may arise in relation to any number of the material existing and emerging risks summarised above.

KEY INFORMATION OF THE SECURITIES

What are the main features of the Securities?

Type and class of Securities being offered and admitted to trading, including security identification numbers

The Securities will be in the form of notes and will be uniquely identified by: NX000311648; Tranche number: 1; ISIN: XS2316643860; Common Code: 231664386. The Securities will be cleared and settled through Euroclear Bank S.A./N.V. or Clearstream Banking *société anonyme*.

Currency, specified denomination, issue size and term of the Securities

The Securities will be issued in United States dollars ("USD") (the "Issue Currency") and settled in the same currency (the "Settlement Currency"). The Securities are tradable in nominal and the specified denomination per Security is USD 2,000. The issue size is up to USD 15,000,000. The issue price is 100% of the Specified Denomination.

The issue date is 17 February 2022 (the "Issue Date"). Subject to early termination, the Securities are scheduled to redeem on 24 February 2025 (the "Scheduled Settlement Date").

The Securities are "Green Structured Securities" and "Green Index Linked Securities" and may satisfy certain "green", "sustainable", "social", "ESG" or similar financing objectives.

Rights attached to the Securities

Potential return: The Securities will give each holder of Securities the right to receive potential return on the Securities, together with certain ancillary rights such as the right to receive notice of certain determinations and events and the right to vote on some (but not all) amendments to the terms and conditions of the Securities. The potential return will be in the forms of a Final Cash Settlement Amount, provided that if the Securities are early terminated, the potential return may be in the form of an Early Cash Settlement Amount, instead.

Taxation: All payments in respect of the Securities shall be made without withholding or deduction for or on account of any UK taxes unless such withholding or deduction is required by law. In the event that any such withholding or deduction is required by law, the Issuer will, save in limited circumstances, be required to pay additional amounts to cover the amounts so withheld or deducted.

Events of default: If the Issuer fails to make any payment due under the Securities or breaches any other term and condition of the Securities in a way that is materially prejudicial to the interests of the holders (and such failure is not remedied within 30 days, or, in the case of interest, 14 days), or the Issuer is subject to a winding-up order, then (subject, in the case of interest, to the Issuer being prevented from payment for a mandatory provision of law) the Securities will become immediately due and payable, upon notice being given by the holder.

Limitations on rights

Early redemption following certain disruption events or due to unlawfulness or impracticability: The Issuer may redeem the Securities prior to their Scheduled Settlement Date following the occurrence of certain disruption events or extraordinary events concerning the Issuer, its hedging arrangements, the Underlying Asset(s), taxation or the relevant currency of the Securities, or if it determines that the performance of any of its obligations under the Securities is unlawful or physically impracticable. If this occurs, investors will receive an "Early Cash Settlement Amount" equal to the fair market value of the Securities prior to their redemption.

Certain additional limitations:

- Notwithstanding that the Securities are linked to the performance of the Underlying Asset(s), holders do not have any rights in respect of the Underlying Asset(s).
- The terms and conditions of the Securities permit the Issuer and the Determination Agent (as the case may be), on the occurrence of certain events and in certain circumstances, without the holders' consent, to make adjustments to the terms and conditions of the Securities, to redeem the Securities prior to maturity, to monetise the Securities, to postpone valuation of the Underlying Asset(s) or scheduled payments under the Securities, to change the currency in which the Securities are denominated, to substitute the Underlying Asset(s), to substitute the Issuer with another permitted entity subject to certain conditions, and to take certain other actions with regard to the Securities and the Underlying Asset(s).
- The Securities contain provisions for calling meetings of holders to consider matters affecting their interests generally and these provisions permit defined majorities to bind all holders, including holders who did not attend and vote at the relevant meeting and holders who voted in a manner contrary to the majority.

Governing law

The Securities will be governed by English law and the rights thereunder will be construed accordingly.

Description of the calculation of potential return on the Securities

Underlying Assets: The return on and value of the Securities is dependent on the performance of the following Underlying Asset:

| Underlying Asset _(Final Settlement) _(Downside) | Type | Initial Price _(Settlement) | Initial Valuation Date |
|--|-------|---|------------------------|
| Solactive climate change Europe BTI (Bloomberg Code: SBTICCPE <Index>) | Index | The Valuation Price of the Underlying Asset on the Initial Valuation Date | 17 February 2022 |

For the purposes of determining the Final Cash Settlement Amount, Underlying Asset shall mean the Underlying Asset_(Final Settlement) and for the purposes of determining the Downside Final Performance and the relevant terms and definitions and the Final Cash Settlement Amount and the relevant terms and definitions, Underlying Asset shall mean the Underlying Asset_(Downside).

Calculation Amount: Calculations in respect of amounts payable under the Securities are made by reference to the "Calculation Amount", being USD 2,000 per Security.

Indicative amounts: If the Securities are being offered by way of a Public Offer and any specified product values are not fixed or determined at the commencement of the Public Offer (including any amount, level, percentage, price, rate or other value in relation to the terms of the Securities which has not been fixed or determined by the commencement of the Public Offer), these specified product values will specify an indicative amount, indicative minimum amount, an indicative maximum amount or indicative amount or any combination thereof. In such case, the relevant specified product value(s) shall be the value determined based on market conditions by the Issuer on or around the end of the Public Offer. Notice of the relevant specified product value will be published prior to the Issue Date.

Determination Agent: Barclays Bank PLC will be appointed to make calculations and determinations with respect to the Securities.

C – Final Settlement

If the Securities have not otherwise redeemed, each Security will be redeemed on the Scheduled Settlement Date by payment of the Final Cash Settlement Amount.

The Scheduled Settlement Date may be postponed following the postponement of the Final Valuation Date due to a disruption event.

The Final Cash Settlement Amount is calculated as follows as the sum of:

- (i) (a) if either (1) the Downside Final Performance is greater than or equal to the Strike Price Percentage ("SPP") (being 100%) or (2) the Downside Final Performance is greater than or equal to the Knock-in Barrier Percentage (being 100%), the Protection Level (being 100%) multiplied by the Calculation Amount; or
- (b) otherwise, the Calculation Amount multiplied by the greater of (1) the Downside Floor (being 95%) and (2) an amount equal to (A) the Protection Level (being 100%) minus (B) the Downside Participation (being 100%) multiplied by the amount equal to the Strike Price Percentage (being 100%) minus the Downside Final Performance,

PLUS

- (ii) if
- (a) the Final Performance is greater than or equal to the Upper Strike Percentage (being 100%), an amount equal to the product of the Calculation Amount and the greater of (I) the Floor (being 0%) and (II) the lesser of (1) the Cap_(Settlement) (being 20%) and (2) the Participation_(Settlement) (being 100%) multiplied by the amount equal to the Final Performance minus the Upper Strike Percentage (being 100%); or
- (b) otherwise, zero.

"Downside Final Performance" or "DFP" means the Final Performance in respect of the relevant Downside Underlying Performance Type_(Settlement) and (as applicable) the relevant Downside Underlying Asset(s).

For the avoidance of doubt, references to the Underlying Performance Type_(Settlement) shall be construed as the Downside Underlying Performance Type_(Settlement) and references to, and the definitions of, Final Valuation Price, Final Valuation Date, Initial Price_(Settlement), and related terms shall be construed in respect of the relevant Downside Underlying Asset(s)

"Downside Underlying Asset" means the Underlying Asset_(Downside).

"Final Performance" means the Final Valuation Price divided by the Initial Price_(Settlement).

"Final Valuation Date" means 17 February 2025 subject to adjustment.

"Final Valuation Price" means, in respect of the Underlying Asset, the price in respect of the Underlying Asset on the Final Valuation Date.

Status of the Securities

The Securities are direct, unsubordinated and unsecured obligations of the Issuer and rank equally among themselves.

Description of restrictions on free transferability of the Securities

The Securities are offered and sold outside the United States to non-U.S. persons in reliance on Regulation S under the Securities Act and must comply with transfer restrictions with respect to the United States. Securities held in a clearing system will be transferred in accordance with the rules, procedures and regulations of that clearing system. Subject to the foregoing, the Securities will be freely transferable.

Where will the Securities be traded?

Application is expected to be made by the Issuer (or on its behalf) for the Securities to be admitted to trading on the regulated market of the Irish Stock Exchange Trading plc as Euronext Dublin.

What are the key risks that are specific to the Securities?

The Securities are subject to the following key risks:

- You may lose some or all of your investment in the Securities:** The terms of the Securities do not provide for a scheduled minimum payment at maturity and as such, depending on the performance of the Underlying Asset(s), you may lose some or all of your investment. You may also lose some or all of your investment if: (a) you sell your Securities before their scheduled maturity or expiry; (b) your Securities are early redeemed in certain extraordinary circumstances; or (c) the terms and conditions of your Securities are adjusted such that the amount payable or property deliverable to you is less than your initial investment.
- There are risks associated with the valuation, liquidity and offering of the Securities:** The market value of your Securities may be lower than the issue price since the issue price may take into account the Issuer's and/or distributor's profit margin and costs in addition to the fair market value of the Securities. The market value of your Securities may be affected by the volatility, level, value or price of the Underlying Asset(s) at the relevant time, changes in interest rates, the Issuer's financial condition and credit ratings, the supply of and demand for the Securities, the time remaining until the maturity or expiry of the Securities and other factors. The price, if any, at which you will be able to sell your Securities prior to maturity may be substantially less than the amount you originally invested. Your Securities may not have an active trading market and the Issuer may not be under any obligation to make a market or repurchase the Securities prior to redemption.
- You are subject to risks associated with the determination of amount payable under the Securities:**

The Final Cash Settlement Amount is based on the performance of the Underlying Asset(s) as at the final valuation date only (rather than in respect of multiple periods throughout the term of the Securities). This means you may not benefit from any movement in level of the Underlying Asset(s) during the term of the Securities that is not maintained in the final performance as at the final valuation date.

As the Final Cash Settlement Amount is subject to a cap, the value of or return on your Securities may be significantly less than if you had purchased the Underlying Asset(s) directly.

The calculation of amount payable depends on the level, value or price of the Underlying Asset(s) reaching or crossing a 'barrier' during a specified period or specified dates during the term of the Securities. This means you may receive less (or, in certain cases, more) if the level, value or price of the Underlying Asset(s) crosses or reaches (as applicable) a barrier, than if it comes close to the barrier but does not reach or cross it (as applicable), and in certain cases you might receive no interest or coupon payments and/or could lose some or all of your investment.
- Your Securities are subject to adjustments and early redemption:** Pursuant to the terms and conditions of the Securities, following the occurrence of certain disruption events or extraordinary events concerning the Issuer, its hedging arrangements, the Underlying Asset(s), taxation or the relevant currency of the Securities, the Determination Agent or the Issuer may take a number of remedial actions, including estimating the level of the Underlying Asset, substituting the Underlying Asset, and making adjustments to the terms and conditions of the Securities. Any of such remedial action may change the economic characteristics of the Securities and have a material adverse effect on the value of and return on the Securities. If no remedial action can be taken, or it is determined that the performance of any of the Issuer's obligations under the Securities is unlawful or physically impracticable, the Issuer may early redeem the Securities by payment of an Early Cash Settlement Amount. If early redemption occurs, you may lose some or all of your investment because the Early Cash Settlement Amount may be lower than the price at which you purchase the Securities, or may even be zero. You will also lose the opportunity to participate in any subsequent positive performance of the Underlying Asset(s) and be unable to realise any potential gains in the value of the Securities. You may not be able to reinvest the proceeds from an investment at a comparable return and/or with a comparable interest or coupon rate for a similar level of risk.

- **Settlement is subject to conditions and may be impossible in certain circumstances:** Payment of the amount payable to you will not take place until all conditions to settlement have been satisfied in full. No additional amounts will be payable to you by the Issuer because of any resulting delay or postponement. Certain settlement disruption events may occur which could restrict the Issuer's ability to make payments, and the date of settlement could be delayed accordingly.
- **Risks relating to Underlying Asset(s) that are equity indices:** Equity indices are composed of a synthetic portfolio of shares and provide investment diversification opportunities, but will be subject to the risk of fluctuations in both equity prices and the value and volatility of the relevant equity index. The Securities are linked to equity indices, and as such may not participate in dividends or any other distributions paid on the shares which make up such indices. Accordingly, you may receive a lower return on the Securities than you would have received if you had invested directly in those shares. The index sponsor can add, delete or substitute the components of an equity index at its discretion, and may also alter the methodology used to calculate the level of such index. These events may have a detrimental impact on the level of that index, which in turn could have a negative impact on the value of and return on the Securities. Additionally, the name of an index and/or the marketing of Securities linked to such index may describe the index as having "green", "sustainable", "social", "ESG" or similar objectives, including Qualifying Green Equity Indices. Although such term(s) may be used in the title and/or marketing materials, the objectives of the index may not meet investor objectives, expectations or requirements as regarding investments which are "green", "sustainable", "social", "ESG" or similar label.
- **The Underlying Asset(s) are 'benchmarks' for the purposes of the EU Benchmarks Regulation (Regulation (EU) 2016/1011, as amended):** Pursuant to the Benchmarks Regulation, an Underlying Asset may not be used in certain ways by an EU supervised entity after 31 December 2021 if its administrator does not obtain authorisation or registration (or, if a non-EU entity, does not satisfy the "equivalence" conditions and is not "recognised" pending an equivalence decision or is not "endorsed" by an EU supervised entity). **Risks relating to Securities labelled as "Green Structured Securities":** Whilst it is the intention of the Issuer to allocate an amount equal to the net proceeds of any issue of Green Structured Securities in, or substantially in, the manner described in the prospectus, there is no contractual obligation to do so. Any allocation of such amount equal to the net proceeds accordingly (or any failure to do so) may not meet investor objectives, expectations or requirements as regarding investments which are "green", "sustainable", "social", "ESG" or similar label and therefore there is a risk that an investment in "Green Structured Securities" may not achieve your investment goals.
- **Taxation risks:** The levels and basis of taxation on the Securities and any reliefs for such taxation will depend on your individual circumstances and could change at any time over the life of the Securities. This could have adverse consequences for you and you should therefore consult your own tax advisers as to the tax consequences to you of transactions involving the Securities.
- **Potential conflicts of interest:** Conflicts of interest may exist where Barclays Bank PLC or its affiliate: (i) acts in multiple capacities with respect to the Securities (e.g. acting as issuer, manager and determination agent); (ii) enters into hedging transactions to cover the Issuer's exposure to the relevant cash amounts to be paid or assets to be delivered under the Securities as these fall due; and (iii) uses price contributions from its trading desks as a pricing source for an Underlying Asset. In light of such conflicts, the actions taken or determinations made by Barclays Bank PLC in relation to the Securities may not always be in the best interest of the holders. In addition to hedging transactions, Barclays Bank PLC may trade on the Underlying Asset(s) in the ordinary course of its business. Such trading could affect the market price of the Underlying Asset(s), which may in turn materially adversely affect the value and return on your Securities.

KEY INFORMATION ON THE OFFER OF SECURITIES TO THE PUBLIC AND/OR THE ADMISSION TO TRADING ON A REGULATED MARKET

Under which conditions and timetable can I invest in these Securities?

Terms and conditions of the offer

The terms and conditions of any offer of Securities to the public may be determined by agreement between the Issuer and the Authorised Offeror at the time of each issue.

The Securities are offered for subscription in Portugal during the period from (and including) 25 November 2021 to (but excluding) 9 February 2022 (the "**Offer Period**") and such offer is subject to the following conditions:

- Offer Price: The Issue Price
- Conditions to which the offer is subject: The Issuer reserves the right to withdraw the offer for Securities at any time prior to the end of the Offer Period. Following withdrawal of the offer, if any application has been made by any potential investor, each such potential investor shall not be entitled to subscribe or otherwise acquire the Securities and any applications will be automatically cancelled and any purchase money will be refunded to the applicant by the Authorised Offeror in accordance with the Authorised Offeror's usual procedures.
- Description of the application process: An offer of the Securities may be made by the Manager or the Authorised Offeror other than pursuant to Article 1(4) of the EU Prospectus Regulation in Portugal (the "**Public Offer Jurisdiction**") during the Offer Period. Applications for the Securities can be made in the Public Offer Jurisdiction through the Authorised Offeror during the Offer Period. The Securities will be placed into the Public Offer Jurisdiction by the Authorised Offeror. Distribution will be in accordance with the Authorised Offeror's usual procedures, notified to investors by the Authorised Offeror.
- Details of the minimum and/or maximum amount of application: The minimum and maximum amount of application from the Authorised Offeror will be notified to investors by the Authorised Offeror.
- Description of possibility to reduce subscriptions and manner for refunding excess amount paid by applicants: Not Applicable.
- Details of the method and time limits for paying up and delivering the Securities: Investors will be notified by the Authorised Offeror of their allocations of Securities and the settlement arrangements in respect thereof.
- Manner in and date on which results of the offer are to be made public: Investors will be notified by the Authorised Offeror of their allocations of Securities and the settlement arrangements in respect thereof.
- Procedure for exercise of any right of pre-emption, negotiability of subscription rights and treatment of subscription rights not exercised: Not Applicable.

- Categories of holders to which the Securities are offered and whether Tranche(s) have been reserved for certain countries: Offers may be made through the Authorised Offeror in the Public Offer Jurisdiction to any person. Offers (if any) in other EEA countries will only be made through the Authorised Offeror pursuant to an exemption from the obligation under the Prospectus Regulation to publish a prospectus.
- Process for notification to applicants of the amount allotted and indication whether dealing may begin before notification is made: Applicants will be notified directly by the Authorised Offeror of the success of their application. No dealings in the Securities may take place prior to the Issue Date.
- Name(s) and address(es), to the extent known to the Issuer, of the placers in the various countries where the offer takes place: the Authorised Offeror

Estimated total expenses of the issue and/or offer including expenses charged to investor by issuer/offeror

The estimated total expenses of the issue and/or offer are EUR 1,000.

The Issuer will not charge any expenses to holders in connection with any issue of Securities. Offerors may, however, charge expenses to holders. Such expenses (if any) will be determined by agreement between the offeror and the holders at the time of each issue.

Who is the offeror and/or the person asking for admission to trading?

The Issuer is the entity offering and requesting for admission to trading of the Securities.

Why is the Prospectus being produced?

Use and estimated net amount of proceeds

The Securities are Green Structured Securities. The net proceeds from each issue of Securities may be applied by the Issuer or an affiliate to finance or refinance certain eligible assets for "green", "sustainable", "social", "ESG" or similar purposes. No assurance can be given that such finance or refinance will meet investor, market or regulatory requirements.

Underwriting agreement on a firm commitment basis

The offer of the Securities is not subject to an underwriting agreement on a firm commitment basis.

Description of any interest material to the issue/offer, including conflicting interests

The Authorised Offeror may be paid fees in relation to the offer of Securities. Potential conflicts of interest may exist between the Issuer, Determination Agent, Authorised Offeror or their affiliates (who may have interests in transactions in derivatives related to the Underlying Asset which may, but are not intended to, adversely affect the market price, liquidity or value of the Securities) and holders.

The Authorised Offeror will be paid aggregate commissions equal to no more than 5.00 per cent. Any Authorised Offeror and its affiliates may engage, and may in the future engage, in hedging transactions with respect to the Underlying Asset.

RESUMO

INTRODUÇÃO E AVISOS

O Resumo deve ser lido como uma introdução ao Prospeto. Qualquer decisão de investir nos Valores Mobiliários deve basear-se na consideração do Prospeto como um todo por parte do investidor. Em certas circunstâncias, o investidor poderá perder parte ou a totalidade do capital investido. Nos casos em que uma reclamação relativa às informações contidas no Prospeto seja apresentada em tribunal, o investidor queixoso poderá, de acordo com a lei nacional, ter de arcar com os custos de tradução do Prospeto antes do início do processo judicial. A responsabilidade civil é atribuída apenas às pessoas que apresentaram o Resumo, incluindo qualquer tradução do mesmo, mas apenas quando o Resumo for enganoso, impreciso ou inconsistente quando lido em conjunto com as outras partes do Prospeto ou não for fornecido, quando lido em conjunto com as outras partes do Prospeto, informações essenciais para ajudar os investidores a considerar a possibilidade de investir nos Valores Mobiliários.

Está prestes a comprar um produto que não é simples e poderá ser difícil de entender.

Valores Mobiliários: Até USD 15,000,000 em Valores Mobiliários com vencimento em fevereiro de 2025, de acordo com o Global Structured Securities Program (ISIN: XS2316643860) (os "**Valores Mobiliários**").

O Emitente: O emitente é o Barclays Bank PLC. A sua sede social localiza-se em 1 Churchill Place, Londres, E14 5HP, Reino Unido (número de telefone: +44 (0)20 7116 1000) e seu identificador de entidade jurídica ("LEI") é o 54930056IRBXXK0Q1FP96

O Oferente Autorizado: O Oferente Autorizado é a Abanca Corporação Bancária SA Sucursal em Portugal, com endereço na Rua Castilho 20, Lisboa 1250069, Portugal, (número de telefone: +351 21 311 1219) e LEI 549300JI0YQO8PDPC935.

Autoridade competente: O Prospeto de Base foi aprovado a 1 de Julho de 2021 pelo Banco Central da Irlanda em New Wapping Street, North Wall Quay, Dublin 1, D01 F7X3, Irlanda (número de telefone: +353 (0)1 224 6000).

PRINCIPAIS INFORMAÇÕES SOBRE O EMITENTE

Quem é o Emitente dos valores mobiliários?

Domicílio e forma jurídica do emitente: (o "Emitente") é uma empresa pública limitada registada na Inglaterra e no País de Gales sob o número 1026167 e sediada em 1 Churchill Place, Londres, E14 5HP, Reino Unido (telefone +44 (0)20 7116 1000). A responsabilidade dos membros do emitente é limitada. O Identificador de Pessoa Jurídica (LEI) do emissor é G5GSEF7VJP5I7OUK5573.

Principais atividades do emitente: Os negócios do Grupo incluem operações bancárias e pagamentos ao consumidor em todo o mundo, além de um banco de primeira linha, de serviços completos e empresarial e de investimento global. O Grupo é constituído pelo Barclays PLC, juntamente com as suas subsidiárias, incluindo o Emitente. A principal atividade do Emitente é oferecer produtos e serviços concebidos para grandes clientes bancários empresariais, grossistas e internacionais.

O termo "**Grupo**" refere-se ao Barclays PLC em conjunto com as suas subsidiárias e o termo "**Barclays Bank Group**" refere-se ao Barclays Bank PLC em conjunto com as suas subsidiárias.

Principais acionistas do emitente: A totalidade do capital social ordinário emitido pelo Emitente pertence ao Barclays PLC. O Barclays PLC é a empresa-mãe final do grupo.

Identidade dos principais administradores do Emitente: Os principais diretores administrativos do emitente são C.S. Venkatakishnan (CEO e Diretor Executivo*) e Tushar Morzaria (Diretor Executivo).

* Esta nomeação encontra-se sujeita a aprovação regulatória.

Identidade dos revisores oficiais de contas do Emitente: Os revisores oficiais de contas do Emitente são a KPMG LLP ("KPMG"), revisores oficiais de contas e auditores registados (membro do Institute of Chartered Accountants na Inglaterra e no País de Gales), 15 Canada Square, London E14 5GL, Reino Unido.

Quais são as principais informações financeiras sobre o Emitente?

O Emitente obteve as informações financeiras consolidadas incluídas na tabela *infra*, para os anos encerrados a 31 de Dezembro de 2020 e 31 de Dezembro de 2019, a partir das demonstrações financeiras consolidadas anuais do Emitente para os anos encerrados a 31 de Dezembro de 2020 e 2019 (as "**Demonstrações Financeiras**"), que foram auditados com uma opinião inalterada fornecida pela KPMG. As informações financeiras selecionadas incluídas na tabela abaixo para os seis meses findos em 30 de Junho de 2021 e 30 de Junho de 2020 resultam de dados não auditados do Anúncio de Resultados Provisórios do Emitente em relação aos seis meses findos em 30 de Junho de 2021.

| Demonstração de Resultados Consolidada | | | | |
|---|-----------------------|-------------|--------------------------|-------------|
| | Em 30 de Junho | | Em 31 de Dezembro | |
| | (não auditado) | | | |
| | 2021 | 2020 | 2020 | 2019 |
| | (£m) | | (£m) | |
| Rendimento Líquido de Juros | 1.523 | 1.671 | 3.160 | 3.907 |

| | | | | |
|--|-----------------------|---------|--------------------------|-------------|
| Rendimento de Taxas e Comissões | 3.200 | 2.879 | 5.659 | 5.672 |
| Liberações de Imparidades de Crédito/ (encargos) | 288 | (2.674) | (3.377) | (1.202) |
| Resultado Líquido de Transações em Mercado | 3.467 | 4.225 | 7.076 | 4.073 |
| Lucros antes de impostos | 3.334 | 1.523 | 3.075 | 3.112 |
| Lucro/(prejuízo) após impostos | 2.723 | 1.293 | 2.451 | 2.780 |
| Balanco Consolidado | | | | |
| | Em 30 de Junho | | Em 31 de Dezembro | |
| | (não auditado) | | | |
| | 2021 | | 2020 | 2019 |
| | (£m) | | (£m) | |
| Total do ativo | 1.064.337 | | 1.059.731 | 876.672 |
| Valores mobiliários de dívida em emissão | 42.931 | | 29.423 | 33.536 |
| Responsabilidades subordinadas | 29.045 | | 32.005 | 33.425 |
| Empréstimos e adiantamentos a custo amortizado | 133.815 | | 134.267 | 141.636 |
| Depósitos a custo amortizado | 249.732 | | 244.696 | 213.881 |
| Fundos próprios | 53.696 | | 53.710 | 50.615 |
| Determinados Rácios das Demonstrações Financeiras | | | | |
| | Em 30 de Junho | | Em 31 de Dezembro | |
| | (não auditado) | | | |
| | 2021 | | 2020 | 2019 |
| | (%) | | (%) | |
| Capital próprio de nível 1 (<i>Tier 1</i>) | 13,9 | | 14,2 | 13,9 |
| Capital regulatório total | 21,2 | | 21,0 | 22,1 |
| Rácio de alavancagem (CRR) | 3,6 | | 3,9 | 3,9 |
| Quais são os principais riscos específicos do emitente? | | | | |
| <p>O Barclays Bank Group identificou um vasto leque de riscos aos quais os seus negócios estão expostos. Os riscos materiais são aqueles para os quais os quadros superiores da administração prestam uma atenção especial e que podem levar a que a estratégia, resultados operacionais, condição financeira e/ou perspectivas do Barclays Bank Group sejam materialmente diferentes das expectativas. Riscos emergentes são aqueles que possuem componentes desconhecidos, cujo impacto se pode cristalizar durante um período mais longo. Além disso, certos outros fatores fora do controlo do Barclays Bank Group, incluindo uma escalada de terrorismo ou de conflitos globais, desastres naturais, surtos epidémicos e eventos semelhantes, embora não detalhados abaixo, podem ter um impacto semelhante no Barclays Bank Group.</p> <ul style="list-style-type: none"> • Riscos materiais existentes e emergentes que impactam potencialmente mais de um risco principal Para além dos riscos materiais e emergentes que afetam os principais riscos descritos abaixo, também existem riscos materiais existentes e emergentes que potencialmente afetam mais do que um desses riscos principais. Estes riscos são: (i) condições económicas e de mercado global e local potencialmente desfavoráveis, bem como desenvolvimentos geopolíticos; (ii) o impacto da COVID-19; (iii) o processo de retirada do Reino Unido da UE; (iv) o impacto das mudanças nas taxas de juros na rentabilidade do Barclays Bank Group; (v) os ambientes competitivos | | | | |

do setor de serviços bancários e financeiros; (vi) a agenda de mudanças regulatórias e o impacto no modelo de negócios; (vii) o impacto das mudanças climáticas nos negócios do Barclays Bank Group; e (viii) o impacto das reformas das taxas de juros de referência no Barclays Bank Group.

- **Risco de crédito e de mercado:** O risco de crédito é o risco de perda para o Barclays Bank Group decorrente do incumprimento dos clientes ou congeneres em cumprir integralmente as suas obrigações para com os membros do Barclays Bank Group. O Barclays Bank Group está sujeito a riscos resultantes de alterações na Qualidade de crédito e taxas de recuperação de empréstimos e adiantamentos devidos de credores e congeneres em qualquer carteira específica. O risco do mercado é o risco de perda decorrente de potenciais alterações adversas no valor dos ativos e passivos do Barclays Bank Group em virtude de flutuações nas variáveis do mercado.
- **Risco do tesouro e de capital e o risco de o Emitente e do Barclays Bank Group serem sujeitos a poderes de resolução substanciais:** Existem três riscos principais de risco do tesouro e do capital que o Barclays Bank Group enfrenta e são (1) risco de liquidez – o risco de que o Barclays Bank Group não consiga cumprir as suas obrigações contratuais e contingentes ou que não tenha o montante adequado de financiamento e liquidez estáveis para suportar os seus ativos, que também pode ser afetado pelas alterações na notação de crédito; (2) risco de capital – o risco de que o Barclays Bank Group tenha um nível insuficiente ou composição de capital e (3) o risco de taxa de juro nos registos bancários – o risco de que o Barclays Bank Group seja exposto à volatilidade de capital ou receita devido a uma discrepância entre as exposições a taxas de juro dos seus ativos e passivos (não transacionados). Ao abrigo da Lei Bancária de 2009, foram concedidos poderes substanciais ao Banco de Inglaterra (ou, em determinadas circunstâncias, ao HM Treasury), em consulta com a Autoridade Reguladora Prudencial do Reino Unido, a Autoridade de Conduta Financeira do Reino Unido e o HM Treasury, conforme adequado, como parte de um regime de resolução especial. Estes poderes permitem que o Banco de Inglaterra (ou qualquer sucessor ou substituição do mesmo e/ou qualquer autoridade similar no Reino Unido com a capacidade de exercer o Poder de Resgate no Reino Unido) (a "Autoridade de Resolução") para implementar várias medidas de resolução e opções de estabilização (incluindo, mas sem limitação, a ferramenta de resgate) relativamente a um banco do Reino Unido ou firma de investimento e respetivas sucursais (à data do Documento de Registo, incluindo o Emitente) em circunstâncias nas quais a Autoridade de Resolução concorde que as condições de resolução relevantes são satisfeitas.
- **Riscos operacionais e de modelo:** O risco operacional é o risco de perda para o Barclays Bank Group decorrente de processos ou sistemas inadequados ou fáltoos, fatores humanos ou devido a eventos externos em que a causa fundamental não se deva a riscos de crédito ou de mercado. O risco do modelo é o risco de potenciais consequências adversas de avaliações ou decisões financeiras com base em resultados ou relatórios de modelos incorretos ou indevidamente utilizados.
- **Risco de conduta, reputação e legal e matérias jurídicas, da concorrência e regulamentares:** O risco de conduta é o risco de dano para os clientes, integridade do mercado, concorrência efetiva ou a incapacidade de o Barclays Bank Group fornecer adequadamente serviços financeiros, incluindo os casos e conduta indevida voluntária ou negligente. O risco de reputação é o risco de que uma ação, transação, investimento, evento, decisão ou relação empresarial reduza a confiança na integridade e competência do Barclays Bank Group. O Barclays Bank Group realiza atividade num mercado altamente regulamentado o que expõe a riscos legais decorrentes da (i) multitude de leis e regulamentos que se apliquem aos negócios em que opera, que são altamente dinâmicos, que podem variar entre jurisdições e geralmente não são claros na sua aplicação em circunstâncias particulares, especialmente em áreas novas e emergentes; e (ii) a natureza diversificada e em evolução dos negócios e práticas de negócio do Barclays Bank Group. Em cada caso, isto expõe o Barclays Bank Group ao risco de perda ou imposição de penalizações, danos ou multas pelo não cumprimento por parte de membros do Barclays Bank Group das suas respetivas obrigações legais, incluindo requisitos legais ou contratuais. O risco legal pode surgir em relação a vários fatores tal como resumidos supra.

PRINCIPAIS INFORMAÇÕES SOBRE OS VALORES MOBILIÁRIOS

Quais são as principais características dos Valores Mobiliários?

Tipo e classe de valores mobiliários oferecidos e admitidos à negociação, incluindo números de identificação de segurança

Os Valores Mobiliários terão a forma de notas e serão identificados exclusivamente através do: NX000311648; 1; ISIN: XS2316643860; Código Comum: 231664386.

Os Valores Mobiliários serão apurados e liquidados através do Euroclear Bank S.A./N.V. ou Clearstream Banking *société anonyme*.

Moeda, denominação especificada, tamanho da emissão e prazo dos Valores Mobiliários

Os Valores Mobiliários serão emitidos em dólares americanos ("USD") (a "Divisa de Emissão") e liquidados na mesma moeda (a "Divisa de Liquidação"). Os Valores Mobiliários são negociáveis em valores nominais e a denominação especificada por título é de 2.000 USD. O tamanho da emissão é de até 15.000.000 de USD. O preço de emissão é de 100% da Denominação Especificada.

A data de emissão é 17 de fevereiro de 2022 (a "Data de emissão"). Sujeitos a rescisão antecipada, os Valores Mobiliários estão programados para resgate a 24 de fevereiro de 2025 (a "Data de Liquidação Programada").

Os Valores Mobiliários são "Valores Mobiliários Estruturados Verdes" e "Valores Mobiliários Indexados a Índice Verde" e podem satisfazer certos objetivos de financiamento "verdes", "sustentáveis", "sociais", "ESG" ou semelhantes.

Direitos associados aos Valores Mobiliários

Retorno potencial: Os Valores Mobiliários concederão a cada titular dos Valores Mobiliários o direito de receber um retorno potencial sobre os Valores Mobiliários, juntamente com certos direitos acessórios, como o direito de receber notificação de certas determinações e eventos e o direito de votar em algumas (mas não todas) emendas aos termos e condições dos Valores Mobiliários. O retorno potencial será na forma de: (i) um ou mais Montantes de Juros (ii) um Montante de Liquidação em Numerário Autocall, e/ou (iii) um Montante Final de Liquidação em Numerário, desde que os Valores Mobiliários tenham sido rescindidos antecipadamente, o potencial retorno poderá ser, alternativamente, na forma de Montante de Liquidação em Numerário Antecipado.

Tributação: Todos os pagamentos relativos aos Valores Mobiliários serão efetuados sem retenção na fonte ou dedução de ou por conta de quaisquer impostos do Reino Unido, a menos que tal retenção ou dedução seja exigida por lei. Caso tal retenção ou dedução seja exigida por lei, o Emitente, salvo em circunstâncias limitadas, deverá pagar valores adicionais para cobrir os valores retidos ou deduzidos.

Eventos de inadimplência: Se o Emitente deixar de efetuar qualquer pagamento devido sob os Valores Mobiliários ou violar qualquer outro termo e condição dos Valores Mobiliários de forma que seja materialmente prejudicial aos interesses dos titulares (e essa falha não tenha sido sanada dentro de 30 dias, ou, no caso de juros, 14 dias), ou caso o Emitente esteja sujeito a uma ordem de liquidação, então (sujeito, no caso de juros, ao Emitente ter sido

impedido de pagar por uma disposição legal obrigatória), os Valores Mobiliários passarão imediatamente a ser considerados devidos e pagáveis, mediante notificação do titular.

Limitações de direitos

Resgate antecipado após certos eventos de interrupção ou devido a ilegalidade ou impraticabilidade: O Emitente poderá resgatar os Valores Mobiliários antes da Data de Liquidação Programada após a ocorrência de certos eventos de interrupção ou eventos extraordinários relativos ao Emitente, aos seus acordos de cobertura de posições, aos Ativo(s) Subjacentes, à tributação ou à divisa relevante dos Valores Mobiliários, ou se se determinar que o desempenho de qualquer uma das suas obrigações sob os Valores Mobiliários é ilegal ou fisicamente impraticável. Se tal ocorrer, os investidores receberão um "**Montante de Liquidação Antecipada em Numerário**" igual ao valor justo de mercado dos Valores Mobiliários antes do seu resgate.

Certas limitações adicionais:

- Não obstante os Valores Mobiliários estarem vinculados ao desempenho do(s) Ativo(s) Subjacente(s), os titulares não têm nenhum direito em relação ao Ativo Subjacente.
- Os termos e condições dos Valores Mobiliários permitem que o Emitente e o Agente de Determinação (conforme o caso), na ocorrência de certos eventos e em determinadas circunstâncias, sem o consentimento dos titulares, faça ajustes nos termos e condições dos Valores Mobiliários, resgatar os Valores Mobiliários antes da maturidade, monetizar os Valores Mobiliários, adiar a avaliação dos Ativo(s) Subjacentes ou pagamentos programados sob os Valores Mobiliários, alterar a divisa na qual os Valores Mobiliários são denominados, substituir os Ativo(s) Subjacentes, substituir o Emitente por outra entidade permitida, sujeita a determinadas condições, e tomar outras ações relacionadas com os Valores Mobiliários e com os Ativo(s) Subjacentes.
- Os Valores Mobiliários contêm disposições para convocar assembleias de obrigacionistas para considerar assuntos que afetam os seus interesses em geral, e estas disposições permitem que maiorias definidas vinculem todos os titulares, inclusive aqueles que não compareceram para votar na reunião relevante bem como os que votaram de ao contrário da maioria.

Lei aplicável

Os Valores Mobiliários serão regidos pela lei inglesa e os direitos decorrentes serão interpretados de acordo com esta.

Descrição do cálculo do potencial retorno sobre os Valores Mobiliários

Ativos subjacentes: O retorno sobre e o valor dos Valores Mobiliários dependem do desempenho (seguindo um "**Ativo Subjacente**").

| Ativo Subjacente ^(Liquidação Final) _(Downside) | Tipo | Preço inicial ^(Liquidação) | Data da Avaliação Inicial |
|---|----------|---|---------------------------|
| Solactive climate change Europe BTI (Código Bloomberg: SBTICCP <Índice>) | - Índice | O preço de valorização do Ativo Subjacente na Data de Avaliação Inicial | 17 de fevereiro de 2022 |

Para efeitos de determinação do Montante de Liquidação Final em Numerário, entende-se por Ativo Subjacente o Ativo Subjacente^(Liquidação Final) e para efeitos de determinação do Desempenho Final *Downside* e dos termos e definições relevantes Ativo Subjacente deve significar o Ativo Subjacente_(Downside).

Montante de cálculo: Os cálculos referentes aos valores a pagar de acordo com os Valores Mobiliários são feitos por referência ao Montante do Cálculo, sendo USD 2,000 por cada Valor Mobiliário.

Montantes indicativos: Se os Valores Mobiliários estiverem sendo oferecidos por meio de uma Oferta Pública e quaisquer valores de produtos especificados não forem fixos ou determinados no início da Oferta Pública (incluindo qualquer valor, nível, percentagem, preço, taxa ou outro valor em relação a os termos dos Valores Mobiliários que não tenham sido fixados ou determinados pelo início da Oferta Pública), estes valores de produtos especificados especificarão um montante indicativo, um montante mínimo indicativo, um montante máximo indicativo ou montante indicativo ou qualquer combinação destes. Nesse caso, o(s) valor(es) relevante(s) do produto especificado(s) será(ão) o valor determinado com base nas condições de mercado pela Emissora no ou próximo ao final da Oferta Pública. O aviso do valor do produto especificado relevante será publicado antes da Data de Emissão.

Agente de Determinação: O Barclays Bank PLC será nomeado para fazer cálculos e determinações em relação aos Valores Mobiliários.

C - Liquidação final

Se os Valores Mobiliários não tiverem sido resgatados de outra forma, cada Valor Mobiliário será resgatado na Data de Liquidação Programada mediante o pagamento do Montante Final da Liquidação em Numerário. A Data de Liquidação Programada pode ser adiada após o adiamento da Data de Avaliação Final devido a um evento de interrupção.

O Montante da Liquidação Final em Numerário é calculado da seguinte forma, sendo a soma de:

- (i) (a) se (1) o Desempenho Final *Downside* for maior ou igual à Preço do Exercício (PE) (sendo 100%) ou (2) o Desempenho Final *Downside* for maior ou igual à Barreira de Knock-in em Percentagem (sendo 100%), o Nível de Proteção (sendo 100%) multiplicado pelo Montante do Cálculo ou (b) caso contrário, o Montante do Cálculo multiplicado pelo maior entre (1) o Mínimo Protegido (sendo 95%) e (2) um montante igual a (A) o Nível de Proteção (sendo 100%) menos (B) a Participação Dowside (sendo 100%) multiplicado pelo montante igual à Preço do Exercício (100%) menos o Desempenho Final *Downside*.

MAIS

(ii) se:

- (a) o Desempenho Final for superior ou igual à Preço do Exercício Superior (100%), um montante igual ao produto do Montante de Cálculo e o maior entre (I) o Chão (0%) e (II) o mínimo entre (1) o Teto (Liquidação) (20%) e (2) a Participação (Liquidação) (100%) multiplicado pelo montante igual ao Desempenho Final menos a Preço do Exercício Superior (100%); ou

- (b) caso contrário, zero.

O "**Desempenho Final Downside**" ou "**DFD**" significa o Desempenho Final relativamente ao Tipo de Desempenho Subjacente Downside (Liquidação) e (conforme aplicável) o(s) Ativo(s) Subjacente_(Downside).

A fim de evitar dúvidas, as referências a Tipo de Desempenho Subjacente (Liquidação) deverão ser interpretadas como o Tipo de Desempenho Subjacente Downside (Liquidação) e as referências a (e respectivas definições) de Preço de Avaliação Final, Data de Avaliação Final, Preço Inicial (Liquidação) e termos relacionados deverão ser interpretados relativamente ao(s) Ativo(s) Subjacente_(Downside).

"**Ativo Subjacente de Downside**" significa o Ativo Subjacente_(Downside).

"**Desempenho Final**" significa o Preço de Avaliação Final dividido pelo Preço Inicial (Liquidação).

"**Data de Avaliação Final**" significa 17 de fevereiro de 2025, sujeita a ajustes.

"**Preço de Avaliação Final**" significa, relativamente ao Ativo Subjacente, o preço relativamente ao Ativo Subjacente na Data de Avaliação Final.

Situação dos valores mobiliários: Os Valores Mobiliários são obrigações diretas, não subordinadas e não garantidas da Emissora e têm a mesma classificação entre si.

Descrição das restrições à livre transferibilidade dos Valores Mobiliários:

Os Valores Mobiliários são oferecidos e vendidos fora dos Estados Unidos a pessoas fora dos EUA, de acordo com o Regulamento S, de acordo com a Lei de Valores Mobiliários, e devem cumprir as restrições de transferência com relação aos Estados Unidos. Os valores mobiliários mantidos num sistema de compensação serão transferidos de acordo com as regras, procedimentos e regulamentos desse sistema de compensação. Sujeito ao acima exposto, os Valores Mobiliários serão livremente transferíveis.

Onde serão os Valores Mobiliários negociados?

É esperado que o Emitente (ou em seu nome) solicite que os Valores Mobiliários sejam admitidos à negociação no mercado regulamentado da Irish Stock Exchange Trading plc como Euronext Dublin.

Quais são os principais riscos que são específicos aos Valores Mobiliários?

Os Valores Mobiliários estão sujeitos aos seguintes riscos principais:

- **Poderá perder parte ou todo o seu investimento nos Valores Mobiliários:** Os termos dos Valores Mobiliários não preveem um pagamento mínimo programado ao atingir a maturidade, como tal, dependendo do desempenho dos Ativo(s) Subjacentes, poderá perder parte ou todo o seu investimento. Também poderá perder parte ou todo o seu investimento se: (a) vender os seus Valores Mobiliários antes do seu vencimento ou maturidade programada; (b) os seus Valores Mobiliários devem ser resgatados antecipadamente em determinadas circunstâncias extraordinárias; ou (c) os termos e condições dos seus Valores Mobiliários sejam ajustados de modo que o valor a pagar ou a propriedade a entregar seja menor que o seu investimento inicial.
- **Existem riscos associados à avaliação, liquidez oferta dos Valores Mobiliários:** O valor de mercado dos seus Valores Mobiliários pode ser menor que o preço de emissão, uma vez que o preço de emissão pode ter em consideração a margem de lucro e os custos do Emitente e/ou distribuidor, além do valor justo de mercado dos Valores Mobiliários. O valor de mercado dos seus Valores Mobiliários poderá ser afetado pela volatilidade, nível, valor ou preço dos Ativo(s) Subjacentes no momento relevante, por alterações às taxas de juros, pela condição financeira e classificações de crédito do Emitente, pela oferta e procura dos Valores Mobiliários, o tempo restante até o vencimento ou maturidade dos Valores Mobiliários e outros fatores. O preço, se algum, pelo qual poderá vender os seus Valores Mobiliários antes da maturidade pode ser substancialmente menor do que o valor que investiu inicialmente. Os seus Valores Mobiliários poderão não ter um mercado de negociação ativo e o Emitente poderá não ter nenhuma obrigação de criar um mercado ou de voltar a comprar os Valores Mobiliários antes do resgate.
- **Está sujeito a riscos associados à determinação do montante a pagar sob os Valores Mobiliários:**

O Montante de Liquidação Final em Numerário é baseado no desempenho do(s) Ativo(s) Subjacente(s) apenas na data de avaliação final (em vez de em relação de vários períodos ao longo do termo des. Isto significa que, você não possa se beneficiar de qualquer movimento no nível do(s) Ativo(s) Subjacente(s) durante o prazo dos Valores Mobiliários que não seja mantido mesmo no desempenho final no fim da data de avaliação final.

Como o Montante de Liquidação Final em Numerário está sujeito a um limite, o valor ou retorno dos seus Valores Mobiliários pode ser significativamente inferior do que se tivesse adquirido diretamente o(s) Ativo(s) Subjacente(s).

O cálculo do valor a pagar depende do nível, valor ou preço do(s) Ativo(s) Subjacente(s) que atingem ou cruzam uma 'barreira' durante um período especificado ou datas especificadas durante o prazo dos outros constituintes é negativo em maior medida. Isso significa que você pode receber menos (ou, em certos casos, mais) se o nível, valor ou preço do(s) Ativo(s) Subjacente(s) cruzar ou atingir (conforme o caso) uma barreira, do que se chegar perto da barreira, mas não o alcançá ou cruzá (conforme aplicável) e, em certos casos, você pode não receber nenhum pagamento de juros ou cupom e / ou pode perder parte ou todo o seu investimento.

- **Os seus Valores Mobiliários estão sujeitos a ajustes e ao resgate antecipado:** De acordo com os termos e condições dos Valores Mobiliários, após a ocorrência de certos eventos de interrupção ou eventos extraordinários relacionados com o Emitente, os seus acordos de cobertura de posições, Ativos Subjacentes, tributação ou a divisa relevante dos Valores Mobiliários, o Agente de Determinação ou o Emitente e poderão tomar um conjunto de ações corretivas, incluindo a estimativa do nível dos Ativo(s) Subjacentes, substituição dos Ativo(s) Subjacentes e ajustes nos termos e condições dos Valores Mobiliários. Qualquer uma dessas medidas corretivas pode alterar as características económicas dos Valores Mobiliários e ter um efeito adverso relevante no valor e no retorno dos Valores Mobiliários. Se nenhuma ação corretiva puder ser tomada ou se for determinado que o desempenho de qualquer uma das obrigações do Emitente sob os Valores Mobiliários é ilegal ou fisicamente impraticável, o Emitente poderá resgatar antecipadamente os Valores Mobiliários mediante o pagamento de um Valor de Liquidação Antecipada. Se ocorrer um resgate antecipado, poderá perder parte ou todo o seu investimento porque o Montante da Liquidação Antecipada em Numerário poderá ser menor que o preço pelo qual comprou os Valores Mobiliários, podendo inclusive ser zero. Perderá também a oportunidade de participar em qualquer desempenho positivo subsequente dos Ativos Subjacentes e não poderá obter quaisquer ganhos potenciais no valor dos Valores

Mobiliários. Poderá não conseguir reinvestir os recursos de um investimento com um retorno comparável e/ou com uma taxa de juros ou de cupão comparável para um nível de risco semelhante.

- **A liquidação está sujeita a condições e pode ser impossível em certas circunstâncias:** O pagamento do valor devido a você não ocorrerá até que todas as condições de liquidação tenham sido integralmente satisfeitas. Nenhum valor adicional será pago a você pelo Emissor devido a qualquer atraso ou adiamento resultante. Certos eventos de interrupção da liquidação podem ocorrer, o que pode restringir a capacidade do Emitente de fazer pagamentos, e a data da liquidação pode ser atrasada em conformidade.
- **Riscos relacionados ao (s) ativo (s) subjacente (s) que são índices de ações:** os índices de ações são compostos por uma carteira sintética de ações e fornecem oportunidades de diversificação de investimento, mas estarão sujeitos ao risco de flutuações nos preços das ações e no valor e volatilidade dos respectivos índice de ações. Os Valores Mobiliários estão atrelados a índices de ações e, como tal, não podem participar de dividendos ou quaisquer outras distribuições pagas sobre as ações que compõem tais índices. Consequentemente, você pode receber um retorno sobre os Valores Mobiliários menor do que teria recebido se tivesse investido diretamente nessas ações. O patrocinador do índice pode adicionar, excluir ou substituir os componentes de um índice de ações a seu critério, e também pode alterar a metodologia usada para calcular o nível desse índice. Estes eventos podem ter um impacto prejudicial no nível desse índice, o que, por sua vez, pode ter um impacto negativo no valor e na rentabilidade dos Valores Mobiliários. Além disso, o nome de um índice e/ou o marketing de Valores Mobiliários ligados a esse índice pode descrever o índice como tendo objetivos "verdes", "sustentáveis", "sociais", "ESG" ou similares, incluindo Índices de Ações que Qualifiquem como Verdes. Embora tais termos possam ser utilizados no título e/ou materiais de marketing, os objetivos do índice podem não satisfazer os objetivos, expectativas ou requisitos do investidor no que respeita a investimentos que sejam "verdes", "sustentáveis", "sociais", "ESG" ou semelhantes.
- **O (s) Ativo (s) Subjacente (s) são 'benchmarks' para os fins do Regulamento de Benchmarks da UE (Regulamento (UE) 2016/1011, conforme alterado):** De acordo com o Regulamento de Benchmarks, um Ativo Subjacente não pode ser usado de certas maneiras por uma UE entidade supervisionada após 31 de dezembro de 2021 se o seu administrador não obtiver autorização ou registo (ou, se for uma entidade não pertencente à UE, não cumprir as condições de "equivalência" e não for "reconhecida" na pendência de uma decisão de equivalência ou não for "aprovada" por entidade supervisionada da UE).
- **Riscos relativos a Valores Mobiliários rotulados como "Valores Mobiliários Estruturados Verdes":** Embora seja a intenção do Emitente alocar um valor igual ao produto líquido de qualquer emissão de Valores Mobiliários Estruturados Verdes na, ou substancialmente na, forma descrita no prospecto, não há obrigação contratual de o fazer. Qualquer alocação de tal montante igual ao produto líquido em conformidade (ou qualquer falha em fazê-lo) pode não atender aos objetivos, expectativas ou requisitos relativos a investimentos que são "verdes", "sustentáveis", "sociais", "ESG" ou com rótulo semelhante e, portanto, existe o risco de que um investimento em "Valores Mobiliários Estruturados Verdes" não atinja as suas metas de investimento.
- **Riscos de tributação:** os níveis e a base da tributação dos Valores Mobiliários e quaisquer isenções para tal tributação dependerão das suas circunstâncias individuais e podem mudar a qualquer momento durante a vida dos Valores Mobiliários. Isso pode ter consequências adversas para você e, portanto, você deve consultar seus próprios consultores tributários quanto às consequências fiscais para você de transações envolvendo os Valores Mobiliários.
- **Potenciais conflitos de interesse:** podem existir conflitos de interesse quando o Barclays Bank PLC ou sua afiliada: (i) actua em múltiplas capacidades em relação aos Valores Mobiliários (por exemplo, actuando como emissor, gestor e agente de determinação);(ii) celebra transações de hedge para cobrir a exposição do Emitente aos valores em dinheiro relevantes a serem pagos ou activos a serem entregues nos termos dos Valores Mobiliários no vencimento; e (iii) usa contribuições de preços de suas mesas de negociação como uma fonte de preços para um Ativo Subjacente. À luz de tais conflitos, as ações tomadas ou determinações feitas pelo Barclays Bank PLC em relação aos Valores Mobiliários podem nem sempre ser no melhor interesse dos titulares. Para além das transações de cobertura, o Barclays Bank PLC pode negociar no (s) Activo (s) Subjacente (s) no decurso normal dos seus negócios. Tal negociação pode afetar o preço de mercado do (s) Activo (s) Subjacente (s), o que pode, por sua vez, afetar de maneira adversa e relevante o valor e o retorno de seus Valores Mobiliários.

INFORMAÇÕES IMPORTANTES SOBRE A OFERTA DE VALORES MOBILIÁRIOS AO PÚBLICO E/OU A ADMISSÃO A NEGOCIAÇÃO EM MERCADO REGULAMENTADO

Sob quais condições e cronograma posso investir nesses valores mobiliários?

Termos e condições da oferta

Os termos e condições de qualquer oferta de Valores Mobiliários ao público podem ser determinados por acordo entre o Emitente e o Ofêrente Autorizado no momento de cada emissão.

Os Valores Mobiliários são oferecidos para subscrição em Portugal durante o período de 25 de novembro de 2021 (inclusive) até 9 de fevereiro de 2022 (exclusive) (o "Período da Oferta") e esta oferta está sujeita às seguintes condições:

- **Preço de oferta:** O preço de emissão.
- **Condições às quais a oferta está sujeita:** O Emitente reserva o direito de retirar a oferta de Valores Mobiliários a qualquer momento antes do final do período de oferta. Após a retirada da oferta, se algum pedido tiver sido feito por qualquer investidor em potencial, cada investidor em potencial não terá o direito de assinar ou adquirir os Valores Mobiliários, e quaisquer pedidos serão automaticamente cancelados e qualquer dinheiro da compra será devolvido ao subscritor pelo Ofêrente Autorizado, de acordo com os procedimentos habituais do Ofêrente Autorizado.
- **Descrição do processo de candidatura:** Pode ser feita pelo Gestor ou pelo Ofêrente Autorizado uma oferta de Valores Mobiliários que não esteja de acordo com o Artigo 1 (4) do Regulamento do Prospecto da UE em Portugal (a "Jurisdição da Oferta Pública") durante o Período da Oferta. As solicitações dos Valores Mobiliários podem ser feitas na Jurisdição da Oferta Pública por meio do Ofêrente Autorizado durante o Período da Oferta. Os Valores Mobiliários serão colocados na Jurisdição da Oferta Pública pelo Ofêrente Autorizado. A distribuição será realizada de acordo com os procedimentos habituais do Ofêrente Autorizado, notificados aos investidores pelo Ofêrente Autorizado.
- **Informação detalhada sobre a quantidade mínima e/ou máxima de aplicação:** A quantidade mínima e máxima de solicitação do Ofêrente Autorizado será notificada aos investidores pelo Ofêrente Autorizado.
- Descrição da possibilidade de redução de assinaturas e forma de reembolso do valor excedente pago pelos candidatos: Não aplicável.
- **Informação detalhada relacionada com métodos e prazos de pagamento e entrega dos Valores Mobiliários:** Os investidores serão notificados pelo Ofêrente Autorizado sobre as suas alocações de Valores Mobiliários e os acordos de liquidação em relação a estes.
- Procedimento para exercício de qualquer direito de preferência, negociabilidade dos direitos de subscrição e tratamento dos direitos de subscrição não exercidos: Não aplicável.
- **Forma e data em que os resultados da oferta serão divulgados:** Os investidores serão notificados pelo Ofêrente Autorizado sobre as suas alocações de Valores Mobiliários e os acordos de liquidação em relação a estes.

- **Categorias de titulares aos quais os Valores Mobiliários são oferecidos e se a(s) Tranche(s) foram reservados para determinados países:** As ofertas podem ser feitas através do Ofêrente Autorizado na Jurisdição da Oferta Pública a qualquer pessoa. As ofertas (se alguma) em outros países do EEE serão feitas apenas por meio do Ofêrente Autorizado, de acordo com uma isenção da obrigação prevista no Regulamento do Prospeto de publicar um prospeto.
- **Processo para notificação aos subscritores do valor atribuído e a indicação se a negociação pode começar antes da notificação:** Os subscritores serão notificados diretamente pelo Ofêrente Autorizado do sucesso da sua subscrição. Nenhuma negociação nos Valores Mobiliários pode ocorrer antes da Data de Emissão.
- **Nome(s) e endereço(s), na medida que estes sejam conhecidos pelo emitente, dos licitadores nos diversos países em que a oferta ocorre:** Ofêrente Autorizado

Despesas totais estimadas da emissão e/ou oferta, incluindo as despesas cobradas ao investidor pelo emitente/ofêrente

As despesas totais estimadas da emissão e/ou oferta são de 1.000 EUR.

O Emitente não cobrará aos detentores nenhuma despesa relacionada com qualquer emissão de Valores Mobiliários. No entanto, os ofêrentes podem cobrar despesas aos titulares. Tais despesas (se alguma) serão determinadas por acordo entre o ofêrente e os titulares no momento de cada emissão.

Quem é o ofêrente e/ou a pessoa que solicita a admissão à negociação?

O Emitente é a entidade a oferecer e a requerer a admissão à negociação dos Valores Mobiliários.

Porque é que este Prospeto está a ser feito?

Uso e valor líquido estimado dos recursos

Os Valores Mobiliários são Valores Mobiliários Verdes. O produto líquido de cada emissão de Valores Mobiliários poderá ser aplicado pelo Emitente ou um afiliado para financiar ou refinar certos ativos elegíveis para propósitos “verde”, “sustentável”, “social”, “ESG” ou similares. Nenhuma garantia é dada de que tal financiamento ou refinanciamento cumprirá os requisitos do investidor, do mercado ou regulatórios

Contrato de subscrição com base num compromisso firme

A oferta dos Valores Mobiliários não está sujeita a um contrato de subscrição com base num compromisso firme.

Descrição de qualquer interesse material para a emissão/oferta, incluindo conflito de interesses

O Ofêrente Autorizado poderá receber taxas relacionadas a oferta de Valores Mobiliários. Poderão existir potenciais conflitos de interesse entre o Emitente, o Agente de Determinação, o Ofêrente Autorizado ou as suas afiliadas (que podem ter interesses em transações de derivativos relacionados com os Ativos subjacentes que podem, mas não se destinam a, afetar adversamente o preço de mercado, a liquidez ou valor dos Valores Mobiliários) e titulares.

O Ofêrente Autorizado receberá comissões agregadas superiores a 5,00%. Qualquer Ofêrente Autorizado e as suas afiliadas podem envolver-se, e no futuro envolver-se, em cobertura de posições relacionadas com os Ativos Subjacentes.