

Final Terms

PROHIBITION OF SALES TO EEA RETAIL INVESTORS: The Warrants 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 European Economic Area ("**EEA Retail Investor**"). For these purposes, an EEA Retail Investor means a person who is one (or more) of: (i) a retail client as defined in point (11) of Article 4(1) of Directive 2014/65/EU (as amended from time to time, and/or as implemented, transposed, enacted or retained for the purposes of English Law on or after "**exit day**" (as such term is defined in the European Union (Withdrawal) Act 2019, such term referring to the date of the United Kingdom's departure from the European Union), "**MiFID II**"); (ii) a customer within the meaning of the Insurance Mediation Directive (Directive 2002/92/EC (as amended from time to time, and/or as implemented, transposed, enacted or retained for the purposes of English Law on or after exit day)) ("**IMD**"), where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID II; or (iii) not a qualified investor as defined in Directive 2003/71/EC (as amended from time to time, including by Directive 2010/73/EU, and/or as implemented, transposed, enacted or retained for the purposes of English Law on or after exit day, the "**Prospectus Directive**"). Consequently no key information document required by Regulation (EU) No 1286/2014 (the "**PRIIPs Regulation**") for offering or selling the Warrants or otherwise making them available to EEA Retail Investors has been prepared and therefore offering or selling the Warrants or otherwise making them available to any EEA Retail Investor may be unlawful under the PRIIPs Regulation.



BARCLAYS BANK PLC

(Incorporated with limited liability in England and Wales)

GBP 500,000 Warrant Linked Securities due June 2025 pursuant to the Global Structured Securities Programme (the "**Tranche 5 Securities**") to be consolidated and form a single series with the existing GBP 500,000 Warrant Linked Securities due June 2025 issued on 28 March 2022 (the "**Tranche 4 Securities**"), GBP 200,000 Warrant Linked Securities due June 2025 issued on 5 July 2021 (the "**Tranche 3 Securities**"), GBP 500,000 Warrant Linked Securities due June 2025 issued on 17 November 2020 (the "**Tranche 2 Securities**") and GBP 10,000,000 Warrant Linked Securities due June 2025 issued on 25 June 2018 (the "**Tranche 1 Securities**", and together with the Tranche 2 Securities, the Tranche 3 Securities, the Tranche 4 Securities and Tranche 5 Securities, the "**Securities**")

Issue Price: 100 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 it forms part of UK domestic law by virtue of the European Union (Withdrawal) Act 2018 (as amended) and regulations made thereunder (as amended, the "**UK 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 GSSP Base Prospectus 2 which constitutes a base prospectus drawn up as separate documents (including the Registration Document dated 7 March 2022 and the Securities Note relating to the GSSP Base Prospectus 2 dated 25 August 2021 as supplemented on 4 November 2021 and 20 April 2022) for the purposes of Article 8(6) of the UK Prospectus Regulation (the "**Base Prospectus**"), save in respect of the Terms and Conditions of the Securities which are extracted from the GSSP Base Prospectus 5 dated 14 June 2018 (the "**2018 GSSP Base Prospectus 5**") and which are incorporated by reference into the Base Prospectus. 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. A summary of the individual issue of the Securities is annexed to this Final Terms.

The Base Prospectus, any supplements to the Base Prospectus and the 2018 GSSP Base Prospectus 5 are available for viewing at <https://home.barclays/investor-relations/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 2018 GSSP Base Prospectus 5 and not defined in the Final Terms shall bear the same meanings when used herein.

BARCLAYS

Final Terms dated 29 April 2022

PART A – CONTRACTUAL TERMS

1. (a) Series number: NX000215477
(b) Tranche number: 5
2. Currency: Pounds sterling (“**GBP**”)
3. Securities:
 - (a) Aggregate Nominal Amount as at the Issue Date:
 - (i) Tranche: Tranche 1: GBP 10,000,000
Tranche 2: GBP 500,000
Tranche 3: GBP 200,000
Tranche 4: GBP 500,000
Tranche 5: GBP 500,000
(ii) Series: GBP 11,200,000
 - (b) Specified Denomination: GBP 1.00
 - (c) Minimum Tradable Amount: Not Applicable
 - (d) Calculation Amount: Specified Denomination
4. Issue Price: 100% of par.
5. Issue Date: Tranche 1: 25 June 2018
Tranche 2: 17 November 2020
Tranche 3: 5 July 2021
Tranche 4: 28 March 2022
Tranche 5: 29 April 2022
6. Scheduled Redemption Date: 25 June 2025
7. Warrant linked Securities:
 - (a) Underlying Warrant(s) and Underlying Warrant Reference Asset(s): A Warrant (an "**Underlying Warrant**") linked to the FTSE 100[®] Index and S&P 500[®] Index (the "**Underlying Warrant Reference Asset**") issued by Barclays Bank PLC (ISIN: GB00B983F191; Series number: NX000215477)
 - (b) Final Valuation Date: 18 June 2025, subject as specified in General Condition 5.3 (*Relevant defined terms*)
 - (c) Valuation Time: As specified in General Condition 5.3 (*Relevant defined terms*)
8. Additional Disruption Event:
 - (a) Change in Law: Applicable as per General Condition 22.1 (*Definitions*)

(b) Currency Disruption Event:	Applicable as per General Condition 22.1 (Definitions)
(c) Issuer Tax Event:	Applicable as per General Condition 22.1 (Definitions)
(d) Extraordinary Market Disruption:	Applicable as per General Condition 22.1 (Definitions)
9. Form of Securities:	CREST Securities Permanent Global Security NGN Form: Not Applicable CGN Form: Not Applicable CDIs: Applicable
10. Trade Date:	Tranche 1: 18 June 2018 Tranche 2: 12 November 2020 Tranche 3: 28 June 2021 Tranche 4: 21 March 2022 Tranche 5: 26 April 2022
11. 871(m) Securities:	The Issuer has determined that Section 871(m) of the US Internal Revenue Code is not applicable to the Warrants.
12. Prohibition of Sales to EEA Retail Investors:	Applicable - see the cover page of these Final Terms
13. Early Redemption Notice Period Number:	As specified in General Condition 22.1 (Definitions)
14. Additional Business Centre(s):	Not Applicable
15. Determination Agent:	Barclays Bank PLC
16. (a) Names of Manager:	Barclays Bank PLC
(b) Date of underwriting agreement:	Not Applicable
17. Relevant Benchmarks:	FTSE 100 Index is provided by FTSE International Limited. As at the date hereof, FTSE International Limited appears in the register of administrators and benchmarks established and maintained by ESMA pursuant to article 36 of the Benchmarks Regulation. S&P 500 Index is provided by Standard and Poors. As at the date hereof, Standard and Poors does not appear in the register of administrators and benchmarks established and maintained by ESMA pursuant to article 36 of the Benchmarks Regulation

PART B - OTHER INFORMATION

1. **LISTING AND ADMISSION TO TRADING**

Application is expected to be made by the Issuer (or on its behalf) for the Securities to be listed on the Official List and admitted to trading on the Regulated Market of the London Stock Exchange on or around the Tranche 4 Issue Date.

The Tranche 1 Securities issued on 25 June 2018 were admitted to trading on the London Stock Exchange on or around 25 June 2018.

The Tranche 2 Securities issued on 17 November 2020 were admitted to trading on the London Stock Exchange on or around 17 November 2020.

The Tranche 3 Securities issued on 5 July 2021 were admitted to trading on the London Stock Exchange on or around 5 July 2021.

The Tranche 4 Securities issued on 28 March 2022 were admitted to trading on the London Stock Exchange on or around 28 March 2022.
2. **RATINGS**

Ratings: The Securities have not been individually rated.
3. **INTERESTS OF NATURAL AND LEGAL PERSONS INVOLVED IN THE ISSUE**

Save for any fees payable to the Manager(s) and save for any trading and market-making activities of the Issuer and/or its affiliates in the Underlying Warrant, the hedging activities of the Issuer and/or its affiliates and the fact that the Issuer is the Determination Agent in respect of the Securities and the determination agent in respect of the Underlying Warrant, so far as the Issuer is aware, no person involved in the offer of the Securities has an interest material to the issue.
4. **REASONS FOR THE OFFER, ESTIMATED NET PROCEEDS AND TOTAL EXPENSES**
 - (a) Reasons for the offer: Making profit and/or hedging purposes
 - (b) Estimated net proceeds: Not Applicable
 - (c) Estimated total expenses: Not Applicable
5. **PERFORMANCE OF THE UNDERLYING WARRANTS AND OTHER INFORMATION CONCERNING THE UNDERLYING WARRANTS**

The value of the Securities will depend upon the performance of the Underlying Warrant which is: A Warrant linked to the FTSE 100 Index issued by Barclays Bank PLC (ISIN: GB00B983F191; Series number: NX000215477).

The Warrant Value in respect of each Underlying Warrant will be published on each Business Day on GB00B983F191=RIC.

Details of the past performance and volatility of the Underlying Warrant Reference Asset may be obtained from Reuters page “.FTSE” in respect of the FTSE 100 Index and “.SPX” in respect of the S&P 500[®] Index. The terms and conditions of the Underlying Warrant are available on <http://group.barclays.com/prospectuses-and-documentation/structured-securities/final-terms>.

Index disclaimer: FTSE 100 Index and S&P 500[®] Index
6. **OPERATIONAL INFORMATION**
 - (a) ISIN Code: GB00B8SVW370
 - (b) Sedol: B8SVW37

- (c) Name(s) and address(es) of any clearing system(s) other than Euroclear Bank S.A./N.V. and Clearstream Banking, *société anonyme*, and the relevant identification number(s): CREST
- (d) Delivery: Delivery free of payment

SUMMARY

INTRODUCTION AND WARNINGS
<p>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.</p> <p><i>You are about to purchase a product that is not simple and may be difficult to understand.</i></p>
<p>Securities: GBP 500,000 Securities due June 2025 pursuant to the Global Structured Securities Programme (to be consolidated and to form a single series with the GBP 10,000,000 Securities due May 2026, issued on 25 June 2018 and GBP 500,000 Securities due June 2025, issued on 17 November 2020, and GBP 200,000 Securities due June 2025 issued on 5 July 2021 and GBP 500,000 Securities due June 2025 issued on 28 March 2022 pursuant to the Global Structured Securities Programme) (ISIN: GB00B8SVW370) (the "Securities").</p>
<p>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 G5GSEF7VJP5I7OUK5573.</p>
<p>The Authorised Offeror: Not Applicable.</p>
<p>Competent authority: The Base Prospectus was approved on 26 August 2020 by the United Kingdom Financial Conduct Authority of 12 Endeavour Square, London, E20 1JN, United Kingdom (telephone number: +44 (0)20 7066 1000).</p>
KEY INFORMATION ON THE ISSUER
Who is the Issuer of the Securities?
<p>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. The Legal Entity Identifier (LEI) of the Issuer is G5GSEF7VJP5I7OUK5573.</p>
<p>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 consumer 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.</p>
<p>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.</p>
<p>Identity of the key managing directors of the Issuer: The key managing directors of the Issuer are C.S. Venkatakrisnan (Chief Executive Officer and Executive Director) and Tushar Morzaria (Executive Director)*.</p> <p>*On 23 February 2022, Barclays PLC and the Issuer announced that Tushar Morzaria has decided to retire as Group Finance Director and Executive Director of Barclays PLC and the Issuer, in each case with effect from 22 April 2022. He will be succeeded by Anna Cross, who will take up the role of Group Finance Director of Barclays PLC subject to regulatory approval, and join the boards of Barclays PLC and the Issuer as an Executive Director, in each case with effect from 23 April 2022.</p>
<p>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.</p>
What is the key financial information regarding the Issuer?
<p>The Issuer has derived the selected consolidated financial information included in the table below for the years ended 31 December 2021 and 31 December 2020 from the annual consolidated financial statements of the Issuer for the years ended 31 December 2021 and 2020 (the "Financial Statements"), which have each been audited with an unmodified opinion provided by KPMG</p>

Consolidated Income Statement

	As at 31 December	
	2021	2020
	(£m)	
Net interest income	3,073	3,160
Net fee and commission income	6,587	5,659
Credit impairment releases / (charges).....	277	(3,377)
Net trading income	5,788	7,076
Profit before tax	5,638	3,075
Profit/(loss) after tax	4,758	2,451

Consolidated Balance Sheet

	As at 31 December	
	2021	2020
	(£m)	
Total assets.....	1,061,778	1,059,731
Debt securities in issue	48,388	29,423
Subordinated liabilities	32,185	32,005
Loans and advances at amortised cost.....	145,259	134,267
Deposits at amortised cost	262,828	244,696
Total equity	56,487	53,710

Certain Ratios from the Financial Statements

	As at 31 December	
	2021	2020
	(%)	
Common Equity Tier 1 capital	13.0	14.2
Total regulatory capital.....	20.6	21.0
CRR leverage ratio	3.7	3.9
	As at 31 December	
	(%)	
Common Equity Tier 1 capital	13.0	14.2
Total regulatory capital.....	20.6	21.0
CRR leverage ratio	3.7	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 impact of interest rate changes on the Barclays Bank Group's profitability; (iv) the competitive environments of the banking and financial services industry; (v) the regulatory change agenda and impact on business model; (vi) the impact of benchmark interest rate reforms on the Barclays Bank Group and (vii) Change delivery and execution risks.
- **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 poor outcomes for, or harm to customers, clients and markets, arising from delivery of or the Barclays Bank Group's products and services. 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 global 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/or conflict, 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
- **Climate risk:** Climate risk is the impact on financial and operational risks arising from climate change through physical risks, risks associated with transitioning to a lower carbon economy and connected risks arising as a result of second order impacts of these two drivers on portfolios.

What are the main features of the Securities?

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

The Securities are derivative securities in the form of notes issued in global bearer form and will be uniquely identified by: Series number: NX000215477; Tranche number: 5; ISIN: GB00B8SVW370; SEDOL: B8SVW37.

The Securities are cleared and settled through Euroclear Bank S.A./N.V. and/or Clearstream Banking, *société anonyme*.

Currency, denomination, issue size and term of the Securities

The Securities will be denominated in pounds sterling ("**GBP**") (the "**Currency**"). The specified denomination per Security is GBP 1. The issue size is GBP 200,000 and the issue price is 100% of par.

The issue date is 29 April 2022 and the redemption date is 25 June 2025 (the "**Redemption Date**"). Such date may be postponed if the determination of any value used to calculate an amount payable under the Securities is delayed.

Rights attached to the Securities

Each Security includes a right to a potential return and an amount payable on redemption, together with certain ancillary rights such as the right to receive notice of certain determinations and events and to vote on future amendments.

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.

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, in each case, such failure is not remedied within 30 days) or the Issuer is subject to a winding-up order (other than in connection with a scheme of reconstruction, merger or amalgamation), the Securities will become immediately due and payable, upon notice being given by the holder.

Limitation to rights

- 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, (where applicable) 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 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) (if any).
- 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.
- In certain circumstances, the Issuer may amend the terms and conditions of the Securities, without the holders' consent.

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

The return on, and value of, the Securities will be linked to changes in the value of the GBP Warrants issued by Barclays Bank PLC (ISIN: GB00B983F191, Series number: NX00215477), the "**Underlying Warrant**", the value of which is dependent on the performance of S&P 500 Index and FTSE 100 Index, each an "**Underlying Warrant Reference Asset**" (and together with the Underlying Warrant, the "**Underlying Asset(s)**").

Interest

The Securities will not bear interest.

Final redemption

The Securities are scheduled to redeem on the Redemption Date by payment by the Issuer of an amount in GBP for each GBP 1 in nominal amount (the "**Calculation Amount**") of the Securities equal to an amount determined by the Determination Agent in good faith and in a commercially reasonable manner as the Calculation Amount multiplied by an amount equal to the value of the Underlying Warrant on 18 June 2025, being the "**Final Valuation Date**", divided by the value of the Underlying Warrant on 25 June 2018, being the "**Initial Valuation Date**", the Final Valuation Date being subject to certain delay provisions if any relevant date for valuation is delayed in accordance with the terms of the Underlying Warrant.

The greater the value of the Underlying Warrant on the Final Valuation Date (as compared to the value of the Underlying Warrant on the Initial Valuation Date), the greater the final redemption amount payable on the Securities. If the value of the Underlying Warrant on the Final Valuation Date is below the value of the Underlying Warrant on the Initial Valuation Date, the final redemption amount will be less than the amount invested and could be as low as zero.

Early redemption

Securities may at the option of the Issuer (in the case of (i) or (ii)) or shall (in the case of (iii)) be redeemed earlier than the scheduled Redemption Date (i) if performance becomes unlawful or physically impracticable, (ii) following the occurrence of a change in applicable law, a currency disruption event, an extraordinary market disruption or a tax event affecting the Issuer's ability to fulfil its obligations under the Securities, or (iii) following the occurrence of (a) the cancellation or termination of the Underlying Warrant (other than by scheduled exercise or automatic exercise pursuant to its terms) or (b) a specified early cancellation event in respect thereof.

In each case, the amount due in respect of the Calculation Amount for each Security will be an amount determined by the Determination Agent in good faith and in a commercially reasonable manner on the same basis as that which would have determined the amount due on final redemption except that the final value in respect of any Underlying Warrant shall be its value as of the day on which the disruption or termination event, event of default, unlawfulness or physical impracticability, as the case may be, occurs.

The value of the Underlying Warrant will be published on each Business Day on GB00B983F191=RIC . Details of the past and future performance and the volatility of the Underlying Warrant Reference Assets may be obtained from Refinitiv page “.FTSE” in respect of the FTSE 100 Index and Refinitiv page “.SPX” in respect of S&P 500 Index.

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

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: Securities are offered and sold outside the United States to non-US persons in reliance on 'Regulation S' 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 made by the Issuer (or on its behalf) for the Securities to be admitted to trading on the Regulated Market of the London Stock Exchange with effect from the Tranche 4 Issue Date. The Tranche 1 Securities issued on 25 June 2018 were admitted to trading on the London Stock Exchange on or around 25 June 2018. The Tranche 2 Securities issued on 17 November 2020 were admitted to trading on the London Stock Exchange on or around 17 November 2020. The Tranche 3 Securities issued on 5 July 2021 were admitted to trading on the London Stock Exchange on or around 5 July 2021. The Tranche 4 Securities issued on 28 March 2022 were admitted to trading on the London Stock Exchange on or around 28 March 2022.

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

The Securities are subject to the following key risks:

- **Depending on the performance of the Underlying Warrant, you could lose some or all of your investment.** The return on the Securities depends on the change in value of the Underlying Warrant, which may fluctuate up or down depending on the performance of the Underlying Warrant Reference Asset(s). Past performance of the Underlying Warrant Reference Asset(s) should not be taken as an indication of future performance. If the value of the Underlying Warrant on final valuation is less than upon initial valuation, you will lose some or all of your investment. The Securities may drop in value after issuance and therefore if you sell them prior to maturity in the secondary market (if any) you may lose some of your investment.
- **You are subject to the credit risk of the Issuer.** The payment of any amount due under the Securities is dependent upon the Issuer's ability to fulfil its obligations when they fall due. The Securities are unsecured obligations. They are not deposits and they are not protected under the UK's Financial Services Compensation Scheme or any other deposit protection insurance scheme. Therefore, if the Issuer fails or is otherwise unable to meet its payment obligations under the Securities, you will lose some or all of your investment.
- **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.
- **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 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.
- **Risks relating to the Underlying Warrant Reference Asset(s):**

<ul style="list-style-type: none"> • As the Underlying Warrant Reference Assets are equity indices, the Underlying Warrant may be subject to the risk of fluctuations in market interest rates, currency exchange rates, equity prices, inflation, the value and volatility of the relevant equity index, and also to economic, financial, regulatory, political, terrorist, military or other events in one or more jurisdictions, including factors affecting capital markets generally. This could have an adverse effect on the value of the Underlying Warrant which, in turn, will have an adverse effect on the value of your Securities. • The value of the Underlying Warrant depends on the level of the Underlying Warrant Reference Asset(s) reaching or crossing a 'barrier' on a specified date. If the Underlying Warrant Reference Asset(s) performs in such a way so that the level of the Underlying Warrant Reference Asset(s) is less than the 'barrier' on such specified date, the value of and return on the Underlying Warrant and, in turn, the Securities may be dramatically less than if the level of the Underlying Warrant Reference Asset(s) had reached or crossed the 'barrier'. • You will be exposed to the performance of each Underlying Warrant Reference Asset and, in particular, to the Underlying Warrant Reference Asset which has the worst performance. This means that, irrespective of how the other Underlying Warrant Reference Assets perform, if any one or more Underlying Warrant Reference Assets fail to meet a relevant threshold or barrier for the calculation of any settlement amount payable or deliverable under the Underlying Warrant, the value of the Underlying Warrant and therefore the value of and return on your Securities may be reduced and you could lose some or all of your initial investment. • Risks of a lack of secondary market or sale in such market: There may not be a secondary market for the Securities and, therefore, you may not be able to sell them prior to their scheduled maturity or only for a substantial loss. • Reinvestment risk/loss of yield: Following an early redemption of your Securities for any reason, you may be unable to reinvest the redemption proceeds at an effective yield as high as the yield on the Securities being redeemed which may have an adverse effect on your investment prospects. • Risks relating to potential adjustments to the terms of the Underlying Warrant: You will not have any rights in respect of the Underlying Warrant or the Underlying Warrant Reference Asset(s). The terms of the Underlying Warrant may be adjusted in respect of, for example, valuation of the Underlying Warrant Reference Asset(s) which may be exercised by the issuer of the Underlying Warrant(s) in a manner which has an adverse effect on the market value and/or amount repayable in respect of the Securities. <p>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.</p>
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?
<i>Terms and conditions of the offer</i> Not Applicable: the Securities have not been offered to the public.
<i>Estimated total expenses of the issue and/or offer including expenses charged to investor by issuer/offeree</i> Not Applicable: no expenses will be charged to the holder by the issuer or the offeror.
Who is the offeror and/or the person asking for admission to trading?
The Manager is Barclays Bank PLC with its address at 1 Churchill Place, London, E14 5HP, United Kingdom incorporated as a public limited company under the laws of the United Kingdom. The Manager is the entity requesting for admission to trading of the Securities.
Why is the Prospectus being produced?

Use and estimated net amount of proceeds

The net proceeds from each issue of Securities will be applied by the Issuer for its general corporate purposes, which include making a profit and/or hedging certain risks.

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 Issuer is the determination agent in respect of the Securities and the determination agent in respect of the Underlying Warrant.

