

Pricing Supplement



Pricing Supplement

BARCLAYS BANK PLC

(Incorporated with limited liability in England and Wales)

GLOBAL STRUCTURED SECURITIES PROGRAMME

for the issue of Securities

BARCLAYS BANK PLC

Legal Entity Identifier: G5GSEF7VJP5I7OUK5573

USD 2,200,000 Worst of Autocallable Notes due March 2023

under the Global Structured Securities Programme

Issue Price: 100.00% of par

These Notes are FinSA Exempt Securities as defined in the Offering Circular.

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.

What is this document?

This document constitutes the Pricing Supplement of the Securities (the "**Pricing Supplement**") described herein and is prepared in connection with the Offering Circular under the Global Structured Securities Programme established by Barclays Bank PLC (the "**Issuer**") and is supplemental to the Offering Circular dated 18 June 2021 as supplemented by the Supplemental Offering Circulars from time to time.

What other documents do I need to read?

This Pricing Supplement sets out the specific details of your particular issuance of Securities and supplements the terms and conditions and disclosure set out in the Offering Circular including any Supplemental Offering Circulars. Therefore, full information on the Issuer and the Securities is only available on the basis of the combination of this Pricing Supplement and the Offering Circular including any Supplemental Offering Circulars. The Offering Circular and any Supplemental Offering Circular are available for viewing and copies

may be obtained from the registered office of the Issuer and by electronic version from the Issue and Paying Agent whose specified office for the time being is in London.

Capitalised terms used in this Pricing Supplement, if not defined in this Pricing Supplement, have the meanings given to them in the Offering Circular and/or any Supplemental Offering Circular.

What should I consider before investing in Securities issued under the Pricing Supplement?

Investment in Securities that are issued under this Pricing Supplement involve a significant degree of risk and if you invest in them you should be prepared to sustain a loss of all or part of your investment. You should not acquire any Securities unless (i) you understand the nature of the relevant transaction, the complexity of the transaction, the risks inherent in securities and the extent of your exposure to potential loss and (ii) any investment in such Securities is consistent with your overall investment strategy. Before investing in the Securities you should consider carefully whether the Securities you are considering acquiring are suitable in light of your investment objectives, financial capabilities and expertise. You should also consult your own business, financial, investment, legal, accounting, regulatory, tax and other professional advisers to assist you in determining the suitability of the Securities for you as an investment.

US withholding on dividend equivalent amounts: If in item 51 '*871(m) Securities*' below the Pricing Supplement provides that the Issuer has determined that the Securities are subject to US withholding tax under Section 871(m) of the US Internal Revenue Code and regulations promulgated thereunder, then certain actual or deemed payments on the Securities held by non-US investors generally will be subject to US withholding tax of 30 per cent without regard to any reduced rate that may apply under a treaty, as more fully described in '*US federal tax treatment of Non-US Holders*' in the Taxation section of the Offering Circular. No additional amounts will be payable in respect of such withholding taxes.

Prospective investors are urged to read the section headed "*Risk Factors*" in the Offering Circular as supplemented by the Supplement/Supplemental Offering Circular/Pricing Supplement for a discussion of certain matters that should be considered when making a decision to invest in the Securities.

Who is responsible for the content of this Pricing Supplement?

The Issuer accepts responsibility for the information contained in this Pricing Supplement. To the best of its knowledge and belief the information contained in this Pricing Supplement is in accordance with the facts and does not contain anything likely to affect its import.

Barclays

Pricing Supplement dated 18 March 2022

Distribution

The distribution or delivery of this document and the offer of the Securities in certain jurisdictions may be restricted by law. Persons into whose possession this Pricing Supplement comes are required by the Issuer to inform themselves about and to observe any such restrictions. Details of selling restrictions for various jurisdictions are set out in "*Purchase and Sale*" in the Offering Circular.

Trading in the Securities has not been approved by the US Commodity Futures Trading Commission under the US Commodity Exchange Act of 1936, as amended. Securities in bearer form may be subject to US tax law requirements. Subject to certain exceptions, the Securities may not at any time be offered, sold or delivered within the United States or its possessions or to United States persons (as defined in the US Internal Revenue Code of 1986, as amended), nor may any United States persons at any time trade or maintain a position in such Securities.

REGULATORY REVIEW AND IMPORTANT INFORMATION FOR PROSPECTIVE INVESTORS:

THE OFFERING CIRCULAR HAS NOT BEEN SUBMITTED TO, REVIEWED BY OR APPROVED BY, THE UNITED KINGDOM FINANCIAL CONDUCT AUTHORITY IN ITS CAPACITY AS COMPETENT AUTHORITY UNDER THE FINANCIAL SERVICES AND MARKETS ACT 2000 (AS AMENDED, THE "FSMA") OR BY ANY COMPETENT AUTHORITY IN THE EUROPEAN UNION OR BY ANY STOCK EXCHANGE WHICH CONSTITUTES A UK REGULATED MARKET FOR THE PURPOSES OF REGULATION (EU) NO 600/2014 AS IT FORMS PART OF UK DOMESTIC LAW BY VIRTUE OF THE EUROPEAN UNION (WITHDRAWAL) ACT 2018 (AS AMENDED, THE "EUWA") (AS AMENDED, "UK MiFIR") OR A REGULATED MARKET FOR THE PURPOSES OF DIRECTIVE 2014/65/EU (AS AMENDED, "MiFID II").

THIS MEANS THAT THE OFFERING CIRCULAR DOES NOT COMPRISE (I) A BASE PROSPECTUS FOR THE PURPOSES OF (A) REGULATION (EU) 2017/1129 AS IT FORMS PART OF UK DOMESTIC LAW BY VIRTUE OF THE EUROPEAN UNION (WITHDRAWAL) ACT 2018 (AS AMENDED, THE "EUWA") (AS AMENDED, THE "UK PROSPECTUS REGULATION") OR (B) ARTICLE 8 OF REGULATION (EU) 2017/1129 (AS AMENDED, THE "EU PROSPECTUS REGULATION") OR (II) LISTING PARTICULARS FOR THE PURPOSES OF (A) SECTION 79 OF THE FSMA OR (B) ANY RULES OR REGULATIONS RELATED TO A LISTING ON ANY REGULATED MARKET UNDER MiFID II.

As a result of the Offering Circular not having been approved by any regulatory authority in its capacity as a competent authority, you should be aware that:

- the Offering Circular may not include the type, level and detail of disclosure required by the UK Prospectus Regulation, the EU Prospectus Regulation or other UK or EU legislation concerning disclosure requirements; and
- if you acquire Securities to which the Offering Circular relates you will not have any recourse to the Issuer under the liability regime relating to the UK Prospectus Regulation or the EU Prospectus Regulation, including but not limited to provisions for compensation arising under Section 90 of the FSMA or any similar legislation of the relevant Member States of the European Economic Area.

The Offering Circular has been prepared on the basis that (a) any offer of Securities in the United Kingdom will be made under an exemption in the UK Prospectus Regulation from the requirement to publish a prospectus for offers of such Securities and (b) any offer of Securities in a Member State of the European Economic Area will be made under an exemption in the EU Prospectus Regulation from the requirement to publish a prospectus for offers of such Securities. Accordingly, if you are making or intending to make an offer of Securities to which the Offering Circular as supplemented from time to time (by any Supplemental Offering Circular) relates, as amended or supplemented by the Pricing Supplement in the United Kingdom or any Member State of the European Economic Area, you must only do so in circumstances where no obligation to publish a prospectus under Section 85 of the FSMA or Article 3 of the EU Prospectus Regulation, as the case may be, arises. The

Issuer has not authorised and will not authorise any offer of Securities which would require the Issuer or any other entity to publish a prospectus in respect of such offer.

Securities issued pursuant to the Programme may be unlisted or an application may be made for Securities to be listed on any stock exchange other than any stock exchange or market which constitutes a UK regulated market for the purposes of UK MiFIR or a regulated market for the purposes of MiFID II. Please refer to Part B *'Listing and Admission to Trading'* for information on if this offer of Securities is unlisted or listed and details on this.

The Securities documented in this Pricing Supplement may be considered structured products in Switzerland pursuant to Article 70 the Swiss Financial Services Act of 15 June 2018 ("FinSA") and are not subject to supervision by the Swiss Financial Market Supervisory Authority ("FINMA"). None of the Securities constitute a participation in a collective investment scheme within the meaning of the Collective Investment Schemes Act of 23 June 2006 ("CISA") and are neither subject to the authorisation nor the supervision by the FINMA and investors do not benefit from the specific investor protection provided under the CISA. Investors bear the credit risk of the Issuer.

Swiss Distribution Rules

Neither the Offering Circular nor this Pricing Supplement or any other offering or marketing material relating to the Securities constitute a prospectus pursuant to the FinSA, and such documents may not be publicly distributed or otherwise made publicly available in Switzerland, unless the requirements of FinSA for such public distribution are complied with.

The Securities documented in this Pricing Supplement are not being publicly offered, sold or advertised, directly or indirectly, in Switzerland to retail clients (*Privatkundinnen und -kunden*) within the meaning of FinSA ("**Retail Clients**"). Neither this Pricing Supplement nor any offering materials relating to the Securities may be available to Retail Clients in or from Switzerland. The offering of the Securities directly or indirectly, in Switzerland is only made by way of private placement by addressing the Securities (a) solely at investors classified as professional clients (*professionelle Kunden*) or institutional clients (*institutionelle Kunden*) within the meaning of FinSA ("**Professional or Institutional Clients**"), (b) at fewer than 500 Retail Clients, and/or (c) at investors acquiring securities to the value of at least CHF 100,000.

Part A

Terms and Conditions of the Securities

The Securities shall have the following terms and conditions, which shall complete, modify and/or amend the Base Conditions and/or any applicable Relevant Annex(es) set out in the Offering Circular dated 18 June 2021.

Issuer:	Barclays Bank PLC
Manager:	Barclays Bank PLC
Determination Agent:	Barclays Bank PLC
Issue and Paying Agent:	The Bank of New York Mellon
Registrar:	N/A
CREST Agent:	N/A
Paying Agents:	N/A
Transfer Agent:	N/A
Exchange Agent:	N/A
Additional Agents:	N/A

THE SECURITIES HAVE NOT BEEN AND WILL NOT BE REGISTERED UNDER THE US SECURITIES ACT OF 1933, AS AMENDED (THE "SECURITIES ACT"). SUBJECT TO CERTAIN EXCEPTIONS, THE SECURITIES MAY NOT BE OFFERED OR SOLD WITHIN THE UNITED STATES OR ITS POSSESSIONS OR TO UNITED STATES PERSONS (AS DEFINED IN THE US INTERNAL REVENUE CODE OF 1986 (THE "CODE")). THIS PRICING SUPPLEMENT HAS BEEN PREPARED BY THE ISSUER FOR USE IN CONNECTION WITH THE OFFER AND SALE OF THE SECURITIES OUTSIDE THE UNITED STATES TO NON-US PERSONS IN RELIANCE ON REGULATION S. FOR A DESCRIPTION OF THESE AND CERTAIN FURTHER RESTRICTIONS ON OFFERS AND SALES OF THE SECURITIES AND DISTRIBUTION OF THIS PRICING SUPPLEMENT, THE OFFERING CIRCULAR AND THE SUPPLEMENTAL OFFERING CIRCULAR, SEE "PURCHASE AND SALE" IN THE OFFERING CIRCULAR.

THE SECURITIES HAVE NOT BEEN APPROVED OR DISAPPROVED BY THE US SECURITIES AND EXCHANGE COMMISSION, ANY STATE SECURITIES COMMISSION IN THE UNITED STATES OR ANY OTHER U.S. REGULATORY AUTHORITY, AND NONE OF THE FOREGOING AUTHORITIES HAS PASSED UPON OR ENDORSED THE MERITS OF THE OFFERING OF SECURITIES OR THE ACCURACY OR THE ADEQUACY OF THIS PRICING SUPPLEMENT OR THE OFFERING CIRCULAR OR THE SUPPLEMENTAL OFFERING CIRCULAR. ANY REPRESENTATION TO THE CONTRARY IS A CRIMINAL OFFENCE IN THE UNITED STATES.

1	(i) Series:	NX00326424
	(ii) Tranche:	1
2	Issue Currency:	United States Dollar ("USD")
3	Notes:	Applicable
	(i) Aggregate Nominal Amount as at the Issue Date:	USD 2,200,000
	(ii) Specified Denomination:	USD 1,000
	(iii) Minimum Tradable Amount:	USD 1,000 (and USD 1,000 thereafter)
	(iv) Calculation Amount as at the Trade Date and Issue Date:	USD 1,000 per Security
	(v) Provisions relating to redenomination:	N/A
4	Certificates:	N/A
5	Form:	
	(i) Global / Definitive /Uncertificated and dematerialised:	Global Bearer Securities: Permanent Global Security
	(ii) NGN Form:	N/A
	(iii) Held under the NSS:	N/A
	(iv) CGN Form:	Applicable
	(v) CDIs:	N/A
6	Trade Date:	11 March 2022
7	Issue Date:	18 March 2022
8	Redemption Date:	20 March 2023
9	Issue Price:	100.00% of par
10	The following Relevant Annex(es) shall apply to the Securities:	Equity Linked Annex
11	Interest:	Applicable
12	Interest Amount:	As calculated under paragraph 13 (iii) and in accordance with Conditions 4 (<i>Interest</i>) and 25 (<i>Definitions</i>) of the Base Conditions
13	Interest Rate(s):	
	(i) Fixed Rate:	N/A
	(ii) Floating Rate:	N/A
	(iii) Contingent Rate:	Provided that a Specified Early Redemption Event has not occurred prior to the Interest Valuation Date in respect of the relevant Interest Payment Date, the Securityholder

shall receive an amount determined by the Determination Agent in accordance with the following:

(i) If the Valuation Price of each Reference Asset on the relevant Interest Valuation Date is at or above its Interest Barrier:

4.00% x Calculation Amount + Y x 4.00% x Calculation Amount

(ii) Otherwise, zero.

Where:

"**Interest Barrier**" means, in respect of a Reference Asset, 60.00% of the Initial Price of that Reference Asset, as specified in the Appendix.

"**Initial Price**" means, in respect of a Reference Asset, the price of that Reference Asset at the Valuation Time on the Initial Valuation Date as specified in the Appendix.

"**Initial Valuation Date**" means 11 March 2022.

"**Interest Valuation Date**" means each date set out in the table below in the column entitled "Interest Valuation Dates".

Interest Valuation Date(s)	Interest Payment Date(s)
13 June 2022	21 June 2022
13 September 2022	19 September 2022
12 December 2022	19 December 2022
13 March 2023	20 March 2023

"**Valuation Time**" has the meaning set out in Paragraph 35.

"**Y**" means the number of previous Interest Payment Dates for which no interest was paid (after which such Interest Payment Date(s) shall be considered to have had interest paid).

(iv)	Zero Coupon:	N/A
(v)	Bond Linked Securities - Fixed Coupon:	N/A
(vi)	Bond Linked Securities - Pass Through Interest:	N/A
14	Floating Rate Determination:	N/A
15	CMS Rate Determination:	N/A
16	Margin:	N/A
17	Minimum/Maximum Interest Rate:	N/A

18	Interest Commencement Date:	N/A
19	Interest Determination Date:	N/A
20	Interest Calculation Periods:	N/A
	(i) Interest Period End Dates:	N/A
	(ii) Interest Calculation method for short or long Interest Calculation Periods:	N/A
21	Interest Payment Dates:	Each date set out in the table above in the column entitled "Interest Payment Dates".
22	Day Count Fraction:	N/A
23	Fallback provisions, rounding provisions, denominator and any other terms relating to the method of calculating interest, if different from those set out in the Base Conditions:	N/A
24	Settlement Method:	<p>(i) For the purposes of Condition 5.1 (<i>Redemption and Redemption by Installments</i>) of the Base Conditions:</p> <p>Cash or Physical Settlement</p> <p>(ii) For the purposes of Condition 5.5 (<i>Early Redemption following the Occurrence of a Specified Early Redemption Event</i>) of the Base Conditions:</p> <p>Cash Settlement</p> <p>Each Security will be redeemed by the Issuer at either the Final Cash Settlement Amount or the Final Physical Redemption Entitlement, determined by the Determination Agent in accordance with the following:</p> <p>(a) If, in respect of the Worst Performing Basket Constituent, the Valuation Price on the Final Valuation Date is at or above the Strike Price, the Securityholder shall receive the Final Cash Settlement Amount.</p> <p>(b) Otherwise, the Securityholder shall receive the Final Physical Redemption Entitlement.</p> <p>Where:</p> <p>"Final Valuation Date" means 13 March 2023.</p> <p>"Initial Price" means, in respect of a Reference Asset, the price of that Reference Asset at the Valuation Time on the Initial Valuation Date as specified in the Appendix.</p> <p>"Initial Valuation Date" means 11 March 2022.</p> <p>"Strike Price" means, in respect of a Reference Asset, 60.00% of the Initial Price of that Reference Asset as specified in the Appendix.</p>

"**Valuation Price**" means, in respect of a Valuation Date and any relevant Scheduled Trading Day, the price of the Reference Asset at the Valuation Time on such day, as determined by the Determination Agent.

"**Valuation Date**" and "**Valuation Time**" have the meaning set out in Paragraph 35.

"**Worst Performing Reference Asset**" means the Reference Asset with the lowest performance calculated as follows:

$$\frac{V_{(i)Final}}{V_{(i)Initial}}$$

Where:

" $V_{(i)Final}$ " is the Valuation Price of Reference Asset_(i) on the Final Valuation Date.

" $V_{(i)Initial}$ " is the Initial Price of Reference Asset_(i).

Provided that where more than one Reference Asset has the same lowest performance, the Determination Agent shall in its sole discretion select which of the Reference Assets with the same lowest performance shall be the Worst Performing Reference Asset.

- | | | |
|----|--|---|
| 25 | Settlement Currency: | USD |
| 26 | Settlement Number: | As defined in Condition 25 (<i>Definitions</i>) of the Base Conditions |
| 27 | Terms relating to Cash Settled Securities: | Applicable |
| | (i) Final Cash Settlement Amount: | 100% x Calculation Amount |
| | (ii) Early Cash Settlement Amount: | As defined in Condition 25 (<i>Definitions</i>) of the Base Conditions |
| | (iii) Early Cash Redemption Date: | As defined in Condition 25 (<i>Definitions</i>) of the Base Conditions |
| 28 | Terms relating to Physically Delivered Securities: | Applicable |
| | (i) Final Physical Redemption Entitlement: | The maximum whole number of units of the Worst Performing Reference Asset less than or equal to the relevant Underlying Entitlement determined by the Determination Agent, provided that no fraction of the Worst Performing Reference Asset shall be delivered and Securityholders will be entitled to receive an amount in USD rounded to the nearest unit of such currency determined on the basis of the Valuation Price of the Worst Performing Reference Asset on the Final Valuation Date and the relevant Exchange Rate in lieu of such fraction. |

Where:

"**Exchange Rate**" means, in respect of a Reference Asset,

the prevailing exchange rate at the Valuation Time on the Final Valuation Date expressed as the number of units of the Reference Asset Currency equivalent to one unit of the Issue Currency, determined by the Determination Agent in its sole discretion.

"**Underlying Entitlement**" means the Calculation Amount divided by the Strike Price of the Worst Performing Reference Asset multiplied by the Exchange Rate for the Worst Performing Reference Asset.

(ii)	Final Physical Redemption Date:	Redemption Date
(iii)	Physical Delivery Date(s):	Final Physical Redemption Date
(iv)	Entitlement Substitution:	Applicable
(v)	Relevant Settlement Day:	As defined in Condition 25 (<i>Definitions</i>) of the Base Conditions
(vi)	Disruption Cash Settlement Price:	As defined in Condition 25 (<i>Definitions</i>) of the Base Conditions
29	Nominal Call Event:	N/A
30	Call Option:	N/A
31	Put Option:	N/A
32	Specified Early Redemption Event:	Applicable

If the Valuation Price of each Reference Asset on any Autocall Valuation Date is at or above its respective Autocall Barrier, the Issuer shall notify the Securityholder upon the occurrence of such event and shall redeem all of the Securities (in whole only) early at the Specified Early Cash Settlement Amount on the Specified Early Cash Redemption Date.

Where:

"**Autocall Barrier**" means, in respect of a Reference Asset, 100.00% of the Initial Price of that Reference Asset, as specified in the Appendix.

"**Autocall Valuation Date**" means each date set out in the table below in the column entitled "Autocall Valuation Dates".

"**Initial Price**" means, in respect of a Reference Asset, the price of that Reference Asset at the Valuation Time on the Initial Valuation Date as specified in the Appendix.

Autocall Valuation Date(s)	Specified Early Cash Redemption Date(s)
13 June 2022	21 June 2022
13 September 2022	19 September 2022

12 December 2022

19 December 2022

	(i)	Automatic Early Redemption:	Applicable
	(ii)	Cash Settled Securities:	Applicable
		(a) Specified Early Cash Settlement Amount:	100% x Calculation Amount
		(b) Specified Early Cash Redemption Date(s):	Each date set out in the table above in the column entitled "Specified Early Cash Redemption Dates".
	(iii)	Physically Delivered Securities:	N/A
	(iv)	Specified Early Redemption Notice Period:	At least 5 Business Days
33		Maximum and Minimum Redemption Requirements:	N/A
34		Additional Disruption Events:	
	(i)	The following constitute Additional Disruption Event(s):	
		(a) Change in Law:	Applicable as per Condition 25 (<i>Definitions</i>) of the Base Conditions
		(b) Currency Disruption Event:	Applicable as per Condition 25 (<i>Definitions</i>) of the Base Conditions
		(c) Issuer Tax Event:	Applicable as per Condition 25 (<i>Definitions</i>) of the Base Conditions
		(d) Extraordinary Market Disruption:	Applicable as per Condition 25 (<i>Definitions</i>) of the Base Conditions
	(ii)	Hedging Disruption:	Applicable as per the Equity Linked Annex
	(iii)	Increased Cost of Hedging:	N/A
	(iv)	Affected Jurisdiction Hedging Disruption:	N/A
	(v)	Affected Jurisdiction Increased Cost of Hedging:	N/A
	(vi)	Affected Jurisdiction:	N/A
	(vii)	Cessation of CREST Eligibility:	N/A
	(viii)	Other Additional Disruption Event(s):	Applicable See also 35(xii)
35		Share Linked Securities:	Applicable
	(i)	Share(s) (each a "Reference Asset"):	As set out in the Appendix Full Lookthrough Depository Receipt Provisions are applicable in respect of any Basket Constituent stated as being an ADR.
	(ii)	Exchange(s):	As set out in the Appendix

(iii)	Related Exchange(s):	As set out in the Appendix
(iv)	Exchange Rate:	As set out above
(v)	Weighting for each Reference Asset comprising the Basket of Reference Assets:	N/A
(vi)	Initial Price of each Reference Asset:	N/A
(vii)	Number of Shares:	N/A
(viii)	Substitution of Shares:	Substitution of Shares - Standard is applicable.
(ix)	Valuation Date:	(i) Initial Valuation Date; (ii) Each Interest Valuation Date; (iii) Each Autocall Valuation Date; and (iv) Final Valuation Date
(x)	Valuation Time:	The time at which the official closing price of the Reference Asset is published by the relevant Exchange.
(xi)	Averaging:	N/A
(xii)	The following constitute Additional Disruption Event(s) in respect of Share Linked Securities:	
	(a) Foreign Ownership Event:	N/A
	(b) Insolvency Filing:	Applicable as per the Equity Linked Annex
	(c) Increased Cost of Stock Borrow:	N/A
	(d) Loss of Stock Borrow:	N/A
	(e) Fund Disruption Event:	N/A
	(f) Merger Event:	If deemed by the Issuer in accordance with the Equity Linked Condition 2.2 (<i>Merger Events</i>)
	(g) Nationalisation:	If deemed by the Issuer in accordance with the Equity Linked Condition 2.3 (<i>Nationalisation, Insolvency and Delisting</i>)
	(h) Insolvency:	If deemed by the Issuer in accordance with the Equity Linked Condition 2.3 (<i>Nationalisation, Insolvency and Delisting</i>)
	(i) Delisting:	If deemed by the Issuer in accordance with the Equity Linked Condition 2.3 (<i>Nationalisation, Insolvency and Delisting</i>)
	(j) Tender Offer:	If deemed by the Issuer in accordance with the Equity Linked Condition 2.4 (<i>Tender Offers</i>)
(xiii)	FX Disruption Event:	N/A
(xiv)	FX Inbound Valuation Disruption Event:	N/A

	(xv) Market Access Dividend and Rights Issue Provisions:	N/A
	(xvi) Dividend Exchange Rate:	N/A
	(xvii) Stock Dividends and Rights Issue – Cash only:	N/A
	(xviii) FINI Early Redemption Event:	N/A
	(xix) ODI Early Redemption Event:	N/A
	(xx) China Connect Early Redemption Event:	N/A
	(xxi) China A Early Redemption Event:	N/A
	(xxii) China B Early Redemption Event:	N/A
	(xxiii) China Restriction Early Redemption Event:	N/A
	(xxiv) IPI Early Redemption Event:	N/A
	(xxv) Local Jurisdiction Taxes and Expenses:	N/A
	(xxvi) China Connect Service:	N/A
	(xxvii) Other adjustments:	N/A
36	Index Linked Securities:	N/A
37	Inflation Linked Securities:	N/A
38	FX Linked Securities:	N/A
39	Credit Linked Securities:	N/A
40	Commodity Linked Securities:	N/A
41	(i) Barclays Commodity Index Linked Securities (<i>Section 2 of the Barclays Index Annex</i>):	N/A
	(ii) Barclays Equity Index Linked Securities (<i>Section 3 of the Barclays Index Annex</i>):	N/A
	(iii) Barclays FX Index Linked Securities (<i>Section 4 of the Barclays Index Annex</i>):	N/A
	(iv) Barclays Interest Rate Index Linked Securities (<i>Section 5 of the Barclays Index Annex</i>):	N/A
	(v) Barclays Emerging Market Index Linked Securities (<i>Section 6 of the Barclays Index Annex</i>):	N/A
42	Short Form Barclays Index Annex Securities:	N/A

43	Bond Linked Securities:	N/A
44	Fund Linked Securities:	N/A
45	Hybrid Basket Linked Securities:	N/A
46	Additional provisions relating to Taxes and Settlement Expenses:	N/A
47	Business Day:	As defined in Condition 25 (<i>Definitions</i>) of the Base Conditions
48	Additional Business Centre(s):	New York City
49	Non-US Selling Restrictions:	<p>Investors are bound by all applicable laws and regulations of the relevant jurisdiction(s) in which the Securities are to be offered, sold and distributed, including the selling restrictions set out in this document and the Offering Circular. Investors in this Product should seek specific advice before on-selling this Product.</p> <p>No action has been made or will be taken by the Issuer that would permit a public offering of the Securities or possession or distribution of any offering material in relation to the Securities in any jurisdiction where action for that purpose is required. Each purchaser or distributor of the Securities represents and agrees that it will not purchase, offer, sell, re-sell or deliver the Securities or, have in its possession or distribute, the Offering Circular, any other offering material or any Pricing Supplement, in any jurisdiction except in compliance with the applicable laws and regulations of such jurisdiction and in a manner that will not impose any obligation on the Issuer or the Manager (as the case may be).</p>
50	Applicable TEFRA exemption:	TEFRA is not applicable
51	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.
52	Business Day Convention:	Modified Following
53	Central Depository:	N/A
54	Relevant Clearing System(s):	Euroclear Clearstream
55	If syndicated, names of Managers:	N/A
56	(i) Details relating to Partly Paid Securities:	N/A
	(ii) Details relating to Instalment Notes:	N/A

57	Relevant securities codes:	ISIN: XS2357999106 Common Code: 235799910 Valorennummer: 117110975
58	Representation of holders of French Securities – Masse:	N/A
59	Modifications to the Master Subscription Agreement and/or Agency Agreement:	N/A
60	(i) Prohibition of Sales to UK Retail Investors:	Applicable – See the cover page of this Pricing Supplement
	(ii) Prohibition of Sales to EEA Retail Investors:	Not Applicable
	(iii) Prohibition of Sales to Swiss Retail Investors:	Not Applicable
61	Additional Conditions and/or modification to the Conditions of the Securities:	<p>For the avoidance of doubt all scheduled payment and/or settlement dates are subject to adjustment in accordance with the applicable Business Day Convention.</p> <p>Delay or Postponement of Payments and Settlement</p> <p>If the determination of a price or level used to calculate any amount payable or deliverable on any payment or settlement date is delayed or postponed, payment or settlement will occur on the later of either (i) the scheduled payment or settlement date or (ii) the second Business Day following the date on which such price or level is determined. No additional amounts shall be payable or deliverable by the Issuer because of such postponement.</p> <p>If the date on which any amount is payable in respect of any Security is not a Business Day, then payment will not be made until the next succeeding day which is a Business Day. No additional amounts shall be payable because of such postponement.</p>
62	Governing Law:	English Law

Part B
Other Information

1 Listing and Admission to Trading	None
2 Ratings	The Securities have not been individually rated.
3 Interests of Natural and Legal Persons Involved in the Issue	
Save as discussed in "Purchase and Sale", 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	
(i) Reasons for the offer:	General funding
(ii) Estimated net proceeds:	N/A
(iii) Estimated total expenses:	N/A
(iv) Use of proceeds:	N/A
5 Fixed Rate Securities Only - Yield	
Indication of yield:	N/A
6 Floating Rate Securities Only - Historic Interest Rates	
N/A	
7 Performance of Reference Asset(s) and Other Information Concerning the Reference Asset(s)	
N/A	
8 Post issuance information	
The Issuer does not intend to provide post-issuance transaction information regarding the Securities and the performance of the Reference Asset(s), unless required to do so by applicable law or regulation.	
9 Operational Information	
Any clearing system(s) other than Euroclear Bank S.A./N.V. and Clearstream Banking société anonyme (together with their addresses) and the relevant identification number(s):	N/A
Delivery:	Delivery free of payment
Names and addresses of additional Paying Agent(s) (if any):	N/A
Green Structured Securities:	No
Green Index Linked Securities:	No
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.

The Issue Price includes a commission element shared with a third party. Further details of the commission element are available upon request.

APPENDIX

i	Reference Asset	Type	Bloomberg Code (for identification purposes only)	ISIN	Exchange	Related Exchange	Reference Asset Currency	Initial Price	Strike Price (60.00% of Initial Price displayed to 4 d.p.)	Interest Barrier (60.00% of Initial Price displayed to 4 d.p.)	Autocall Barrier (100.00% of Initial Price displayed to 4 d.p.)
1	BAIDU INC - SPON ADR	Share	BIDU UW	US0567521085	NASDAQ	All Exchanges	USD	118.92	71.3520	71.3520	118.9200
2	TENCENT HOLDINGS LTD	Share	700 HK	KYG875721634	The Stock Exchange of Hong Kong	All Exchanges	HKD	367.80	220.6800	220.6800	367.8000
3	ALIBABA GROUP HOLDING-SP ADR	Share	BABA UN	US01609W1027	New York Stock Exchange	All Exchanges	USD	86.71	52.0260	52.0260	86.7100

* "d.p." means decimal places.

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