

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.

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.

FINAL TERMS



BARCLAYS BANK PLC

(Incorporated with limited liability in England and Wales)

Legal Entity Identifier (LEI): G5GSEF7VJP5I7OUK5573

GBP 4,000,000 Securities due August 2024 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 GSSP Base Prospectus 9 which constitutes a base prospectus drawn up as separate documents (including the Registration Document dated 1 June 2022, and the Securities Note relating to the GSSP Base Prospectus 9 dated 30 June 2022 for the purposes of Article 8(6) of the Prospectus Regulation (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 thereto, are available for viewing at: <https://home.barclays/investor-relations/fixed-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.

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

BARCLAYS

Final Terms dated 19 August 2022

PART A – CONTRACTUAL TERMS

Provisions relating to the Securities

1. Series: NX00334481
Tranche: 1
2. Currencies:
 - (a) Issue Currency: Pound Sterling ("**GBP**")
 - (b) Settlement Currency: **GBP**
3. Securities: Notes
4. Notes: Applicable
 - (a) Aggregate Nominal Amount as at the Issue Date:
 - (i) Tranche: GBP 4,000,000
 - (ii) Series: GBP 4,000,000
 - (b) Specified Denomination: GBP 1,000
 - (c) Minimum Tradable Amount: GBP 1,000 (and GBP 1,000 thereafter)
5. Certificates: Not Applicable
6. Calculation Amount: GBP 1,000 per Security
7. Issue Price: 100 per cent of the Aggregate Nominal Amount
8. Issue Date: 19 August 2022
9. Scheduled Settlement Date: 19 August 2024, subject to adjustment in accordance with the Business Day Convention
10. Type of Security: Equity Index Linked Securities
11. Underlying Performance Type_(Settlement): For the purpose of determination of the Final Performance: Single Asset
12. Downside Underlying Performance Type_(Settlement): Applicable
Single Asset

Provisions relating to interest (if any) payable

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

Provisions relating to Automatic Settlement (Autocall)

14. Automatic Settlement (Autocall): Not Applicable
General Condition 10 (*Automatic Settlement (Autocall)*)

15. Optional Early Settlement Event: Not Applicable
General Condition 11 (*Optional Early Settlement Event*)

Provisions relating to Final Settlement

16. Final Settlement Type: General Condition 12 (*Final Settlement*) Supertracker
- (a) Settlement Method: Cash
- (b) Strike Price Percentage: 83.50 per cent.
- (c) Knock-in Barrier Type: European
- (d) Knock-in Barrier Percentage: 83.50 per cent.
- (e) Protection Level: 100.00 per cent.
- (f) Participation_(Settlement): 140.00 per cent.
- (g) Upper Strike Percentage: 100.00 per cent.
- (h) Cap_(Settlement): 46.50 per cent.
- (i) Floor: 0.00 per cent.
- (j) Downside: Applicable
- (k) Downside Floor: 0.00 per cent.
- (l) Downside Participation: 119.76 per cent.

Provisions relating to Drop Back

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

Provisions relating to Nominal Call Event Settlement

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

Provisions relating to Instalment Notes

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

Provisions relating to the Underlying Asset(s)

20. Underlying Asset:

Underlying Asset(s)_(Final Settlement)/Underlying Asset_(Downside):

FTSE 100 INDEX (the “**Underlying Asset**”)

Initial Valuation Date : 05 August 2022

- (a) Initial Valuation Date: 05 August 2022
 - (b) Index: FTSE 100 INDEX
 - (i) Exchange: London Stock Exchange
 - (ii) Related Exchange: All Exchanges
 - (iii) Underlying Asset Currency: GBP
 - (iv) Bloomberg Screen: UKX
 - (v) Refinitiv Screen: .FTSE
 - (vi) Index Sponsor: FTSE International Limited
 - (vii) Weight: Not Applicable
 - (viii) Prenominate Index: Not Applicable
 - (a) Initial Price_(Settlement): The Valuation Price of the Underlying Asset on the Initial Valuation Date, being GBP 7,439.74
 - (ix) Averaging-in: Not Applicable
 - (x) Min Lookback-in: Not Applicable
 - (xi) Max Lookback-in: Not Applicable
 - (b) Initial Valuation Date: 05 August 2022
21. (a) Final Valuation Price:
- (i) Averaging-in: Not Applicable
 - (ii) Min Lookback-in: Not Applicable
 - (iii) Max Lookback-in: Not Applicable
- (b) Final Valuation Date: 05 August 2024
22. Interim Valuation Price: Not Applicable

Provisions relating to disruption events

23. 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
24. Consequences of a Disrupted Day (in respect of an Averaging Date or Lookback Date):
General Condition 26 (*Adjustments to Valuation Dates and Reference Date*)
- (a) Omission: Not Applicable
 - (b) Postponement: Not Applicable
 - (c) Modified Postponement: Not Applicable
25. Consequences of Disrupted Day (in respect of an Averaging Date or Lookback Date): General Condition 38 (*Consequences upon a Reference Date becoming a Disrupted Day*)
- (a) Omission: Not Applicable
 - (b) Postponement: Not Applicable
 - (c) Modified Postponement: Not Applicable
26. Additional Disruption Events: General Condition 66.1 (*Definitions*)
- (a) Change in Law: Applicable as per General Condition 66.1 (*Definitions*)
 - (b) Currency Disruption Event: Applicable as per General Condition 66.1 (*Definitions*)
 - (c) Hedging Disruption: Applicable as per General Condition 66.1 (*Definitions*)
 - (d) Issuer Tax Event: Applicable as per General Condition 66.1 (*Definitions*)
 - (e) Extraordinary Market Disruption: Applicable as per General Condition 66.1 (*Definitions*)
 - (f) Increased Cost of Hedging: Not Applicable as per General Condition 66.1 (*Definitions*)
 - (g) Affected Jurisdiction Hedging Disruption: Not Applicable as per General Condition 66.1 (*Definitions*)
 - (h) Affected Jurisdiction Increased Cost of Hedging: Not Applicable as per General Condition 66.1 (*Definitions*)
 - (i) Increased Cost of Stock Borrow: Not Applicable as per General Condition 66.1 (*Definitions*)

(j)	Loss of Stock Borrow:	Not Applicable as per General Condition 66.1 (<i>Definitions</i>)
(k)	Foreign Ownership Event:	Not Applicable as per General Condition 66.1 (<i>Definitions</i>)
(l)	Fund Disruption Event:	Not Applicable as per General Condition 66.1 (<i>Definitions</i>)
(m)	Fund Event:	Not Applicable
(n)	Potential Adjustment of Payment Events:	Not Applicable
(o)	Barclays Index Disruption:	Not Applicable
27.	Early Cash Settlement Amount:	Market Value
28.	Early Settlement Notice Period Number:	As specified in General Condition 66.1 (<i>Definitions</i>)
29.	Substitution of Shares:	Not Applicable
30.	Entitlement Substitution:	Not Applicable
31.	FX Disruption Event:	Not Applicable
32.	Disruption Fallbacks: General Condition 21 (<i>Consequences of FX Disruption Events (FX)</i>)	Not Applicable
33.	Unwind Costs:	Not Applicable
34.	Settlement Expenses:	Not Applicable
35.	Local Jurisdiction Taxes and Expenses:	Not Applicable
36.	Consequences of a Fund Event: General Condition 28 (<i>Consequences of a Fund Event</i>)	Not Applicable

General provisions

37.	Form of Securities:	Global Bearer Securities: Permanent Global Security TEFRA: Not Applicable
38.	Trade Date:	05 August 2022
39.	871(m) Securities:	The Issuer has determined that Section 871(m) of the U.S. Internal Revenue Code is not applicable to the Securities.
40.	(a) Prohibition of Sales to EEA Retail Investors:	Not Applicable
	(b) Prohibition of Sales to UK Retail Investors:	Applicable – see the cover page of these Final Terms
	(c) Prohibition of Sales to Swiss Retail Investors:	Not Applicable
41.	Business Day:	As defined in General Condition 66.1

42.	Business Day Convention:	Modified Following, subject to adjustment for Unscheduled Business Day Holiday.
43.	Determination Agent:	Barclays Bank PLC
44.	Registrar:	Not Applicable
45.	Transfer Agent:	Not Applicable
46.	(a) Names 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
47.	Registration Agent:	Not Applicable
48.	Governing Law:	English Law
49.	Relevant Benchmark:	<p>Amounts payable under the Securities are calculated by reference to FTSE 100 INDEX which is provided by FTSE International Limited (the “Administrator”). As at the date of this Final Terms, the Administrator does not appear 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”).</p> <p>As far as the Issuer is aware, the transitional provisions in Article 51 of the EU Benchmarks Regulation apply, such that FTSE International Limited is not currently required to obtain authorisation or registration (or, if located outside the European Union, recognition, endorsement or equivalence).</p>

PART B – OTHER INFORMATION

1. LISTING AND ADMISSION TO TRADING

Listing and Admission to Trading: Application has been made/will 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 Luxembourg Stock Exchange with effect from on or around the Issue Date.

Estimate of total expenses related to admission to trading: EUR 600 + EUR 350 per year

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

Reasons for the offer: General funding

Use of proceeds Not Applicable

Estimate net proceeds Not Applicable

Estimate total expenses Not Applicable

4. YIELD

Not Applicable

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

Details of the past and future performance and volatility of the Underlying Asset(s) may be obtained from:

Bloomberg Screen: UKX

Refinitiv Screen Page: .FTSE

Index Disclaimers: FTSE 100® Index

6. POST ISSUANCE INFORMATION

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

7. OPERATIONAL INFORMATION

ISIN: XS2409676264

Common Code: 240967626

Relevant Clearing System(s):	Euroclear, Clearstream
Delivery:	Delivery free of payment
Green Structured Securities:	No
Green Index Linked Securities:	No

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 4,000,000 Securities due August 2024 pursuant to the Global Structured Securities Programme (ISIN: XS2409676264) (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 30 June 2022 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).</p>
KEY INFORMATION OF THE ISSUER
Who is the Issuer of the Securities?
<p>Domicile and legal form of the Issuer: Barclays Bank PLC (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 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 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</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. Venkatakrishnan (Chief Executive and Executive Director) and Anna Cross (Executive Director)*.</p> <p>*Subject to regulatory approval.</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
	(<i>£m</i>)	
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	5,418	3,075
Profit/(loss) after tax	4,588	2,451

Consolidated Balance Sheet		
	As at 31 December	
	2021	2020
	(<i>£m</i>)	
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	56,317	53,710

Certain Ratios from the Financial Statements		
	As at 31 December	
	2021	2020
	(<i>%</i>)	
Common Equity Tier 1 capital	12.9	14.2
Total regulatory capital.....	20.5	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; (vii) Change delivery and execution risks; and (viii) internal control over financial reporting.
- 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 the delivery of 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.

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: Series number: NX00334481; Tranche number: 1; ISIN: XS2409676264; Common Code: 240967626.

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

Currency, number of securities in a unit, issue size and term of the Securities

The Securities will be issued in Pound Sterling ("**GBP**") (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 GBP 1,000. The issue size is GBP 4,000,000. The issue price is 100% of the Specified Denomination.

The issue date is 19 August 2022 (the "**Issue Date**"). Subject to early termination, the Securities are scheduled to redeem on 19 August 2024 (the "**Scheduled Settlement Date**").

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: (i) 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 an unlawfulness or impracticability event has occurred. In such case, 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), 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 Settlement/Underlying Asset(Downside)	Asset_(Final)	Type	Initial Price	Initial Valuation Date
FTSE 100 INDEX		Index	The Valuation Price of the Underlying Asset on the Initial Valuation Date	05 August 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, Underlying Assets 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 GBP 1,000 per Security.

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

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 83.50%) or (2) the Downside Final Performance is greater than or equal to the Knock-in Barrier Percentage (being 83.50%), the Protection Level (being 100%) multiplied by the Calculation Amount; or
 otherwise:
 - (b) the Calculation Amount multiplied by the greater of (1) the Downside Floor (being 0%) and (2) an amount equal to (A) the Protection Level (being 100%) minus (B) the Downside Participation (being 119.76%) multiplied by the amount equal to the Strike Price Percentage (being 83.50%) minus the Downside Final Performance, or
 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 46.50%) and (2) the Participation_(Settlement) (being 140%) 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), Final Asset Performance, 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) of the Underlying Asset.

"**Final Valuation Date**" means 05 August 2024, subject to adjustment.

"**Final Valuation Price**" means, in respect of the Underlying Asset, the closing level 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 Luxembourg Stock Exchange.

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:** Investors are exposed to the credit risk of Barclays Bank PLC. As the Securities do not constitute a deposit and are not insured or guaranteed by any government or agency or under the UK Government credit guarantee scheme, all payments or deliveries to be made by Barclays Bank PLC as Issuer under the Securities are subject to its financial position and its ability to meet its obligations. The Securities constitute unsubordinated and unsecured obligations of the Issuer and rank *pari passu* with each and all other current and future unsubordinated and unsecured obligations of the Issuer. 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 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 significantly 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. The Issuer may withdraw the public offer at any time. In such case, where you have already paid or delivered subscription monies for the relevant Securities, you will be entitled to reimbursement of such amounts, but will not receive any remuneration that may have accrued in the period between the payment or delivery of subscription monies and the reimbursement of the Securities.
- **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 price 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 price 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 an unlawfulness or impracticability event has occurred, 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. This feature may limit the market value of the Securities
- **Risks relating to Securities linked to the Underlying Asset:** The return payable on the Securities is linked to the change in value of the Underlying Assets over the life of the Securities. Any information about the past performance of any Underlying Asset should not be taken as an indication of how prices will change in the future. You will not have any rights of ownership, including, without limitation, any voting rights or rights to receive dividends, in respect of any Underlying Asset
- **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.
- **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

Not Applicable: the Securities have not been offered to the public.

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 600 + EUR 350 per year.

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?

See the item entitled "The Authorised Offeror(s)" above for details of the offeror.

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 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

Not Applicable: no person involved in the offer has any interest, or conflicting interest, that is material to the issue of Securities.