

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.

MIFID II product governance/ Retail investors, professional investors and ECPs target market – Solely for the purposes of the manufacturer's product approval process, the target market assessment in respect of the Securities has led to the conclusion that: (i) the target market for the Securities is eligible counterparties, professional clients and retail clients, each as defined in Directive 2014/65/EU (as amended, "MiFID II") and (ii) all channels for distribution of the Securities are appropriate. Any person subsequently offering, selling or recommending the Securities (a "distributor") should take into consideration the manufacturers' target market assessment; however, a distributor subject to MiFID II is responsible for undertaking its own target market assessment in respect of the Securities (by either adopting or refining the manufacturers' target market assessment) and determining appropriate distribution channels.

FINAL TERMS



BARCLAYS BANK PLC

(Incorporated with limited liability in England and Wales)

**Up to EUR 25,000,000 Securities due October 2022 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 the Prospectus Regulation (EU) 2017/1129 (as amended, the "EU Prospectus Regulation") and is prepared in connection with the Global Structured Securities Programme established by Barclays Bank PLC (the "Issuer"). These Final Terms complete and should be read in conjunction with the GSSP Base Prospectus 9 which constitutes a base prospectus drawn up as separate documents (including the Registration Document dated 24 March 2020, as supplemented on 8 May 2020, 5 August 2020, 23 December 2020 and 29 January 2021 and the Securities Note relating to the GSSP Base Prospectus 9 dated 17 July 2020 for the purposes of Article 8(6) of the Prospectus Regulation (the "Base Prospectus"), which constitutes a base prospectus for the purposes of the Prospectus Directive. Full information on the Issuer and the offer of the Securities is only available on the basis of the combination of this Final Terms and the Base Prospectus.

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

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

BARCLAYS

Amended and Restated Final Terms dated 8 March 2021

(replacing the original Final Terms dated 15 February 2021)

PART A – CONTRACTUAL TERMS

Provisions relating to the Securities

1. (a) Series: NX000274552
- (b) Tranche: 1
2. Settlement Currency:
 - (a) Issue Currency Euro (“EUR”)
 - (b) Settlement Currency: EUR
3. Securities: Notes
4. Notes: Applicable
 - (a) Aggregate Nominal Amount as at the Issue Date:
 - (i) Tranche: Up to EUR 25,000,000
 - (ii) Series: Up to EUR 25,000,000
 - (b) Specified Denomination: EUR 1,000
 - (c) Minimum Tradable Amount: N/A
5. Certificates: Not Applicable
6. Calculation Amount: EUR 1,000
7. Issue Price: 100.00% of the Aggregate Nominal Amount

The Issue Price includes a commission element payable by the Issuer to the Authorised Offeror which will be no more than 5.00% of the Issue Price. Investors in the Securities intending to invest through an intermediary (including by way of introducing broker) should request details of any such commission or fee payment from such intermediary before making any purchase hereof.

8. Issue Date: 30 March 2021
9. Scheduled Settlement Date: 7 October 2022
10. Type of Security: Share Linked Securities
11. Underlying Performance Basket
Type_(Settlement):
 - Downside Underlying Performance Applicable
 - Type_(Settlement): Basket

Provisions relating to interest (if any) payable

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

Provisions relating to Automatic Settlement (Autocall)

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

Provisions relating to Optional Early Redemption

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

Provisions relating to Final Settlement

15. (a) Final Settlement Type: Supertracker
General Condition 12 (*Final Settlement*)
- (b) Settlement Method: Cash
- (c) SPP: 100.00 per cent.
- (d) Knock-in Barrier Type: European
- (e) Knock-in Barrier Percentage: 80.00 per cent.
- (f) Protection Level: 100.00 per cent.
- (g) Participation_(Settlement): 200.00 per cent.
- (h) USP: 100.00 per cent.
- (i) Cap_(Settlement): 16.00 per cent.
- (j) Floor: 0.00 per cent.
- (k) Downside: Applicable
- (l) DF: 0.00 per cent.
- (m) DP: 100.00 per cent.

Provisions relating to Nominal Call Event Settlement

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

Provisions relating to Instalment Notes

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

Provisions relating to the Underlying Asset(s)

18. Underlying Asset:

- (a) Initial Valuation Date: 30 March 2021¹
- (b) Share: Each Share as set out in Table 3 below in the column entitled 'Share'
- (i) Exchange: Each Exchange set out in Table 3 below in the column entitled 'Exchange'
- (ii) Related Exchange: In respect of each Underlying Asset, all Exchanges
- (iii) Underlying Asset Currency: Each Underlying Asset Currency set out in Table 3 below in the column entitled 'Underlying Asset Currency'
- (iv) Bloomberg Screen: Each Bloomberg Screen set out in Table 3 below in the column entitled 'Bloomberg Screen'
- (v) Reuters Screens: Not Applicable
- (vi) Underlying Asset ISIN: Each Underlying Asset ISIN set out in Table 3 below in the column entitled 'ISIN'.
- (vii) Weight: Each weight set out in Table 3 below in the column entitled 'Weight'.

Share:	Exchange:	Underlying Asset Currency:	Bloomberg Screen:	Underlying Asset ISIN:	Weight:
Acerinox	Bolsa de Madrid	EUR	ACX SM <Equity>	ES0132105018	1/20
Aeroports de Paris	Euronext Paris	EUR	ADPFP <Equity>	FR0010340141	1/20
Aena SME SA	Bolsa de Madrid	EUR	AENA SQ <Equity>	ES0105046009	1/20
Amadeus IT Group SA	Bolsa de Madrid	EUR	AMS SQ <Equity>	ES0109067019	1/20
British Land Co PLC/The	London Stock Exchange	GBP	BLND LN <Equity>	GB0001367019	1/20
Boliden	Nasdaq Stockholm	SEK	BOL SS <Equity>	SE0012455673	1/20
Carlsberg	Nasdaq Copenhagen	DKK	CARLB DC <Equity>	DK0010181759	1/20
Ferrovial	Bolsa de Madrid	EUR	FER SM <Equity>	ES0118900010	1/20
Valeo	Euronext Paris	EUR	FR FP <Equity>	FR0013176526	1/20
Galp	Euronext Lisbon	EUR	GALP PL <Equity>	PTGAL0AM0009	1/20

¹ Amended by the Amended and Restated Final Terms dated 8 March 2021

Gestamp	Bolsa de Madrid	EUR	GEST SM <Equity>	ES0105223004	1/20
Hennes & Mauritz AB	Nasdaq Stockholm	SEK	HMB SS <Equity>	SE0000106270	1/20
Thales SA	Euronext Paris	EUR	HO FP <Equity>	FR0000121329	1/20
Industria de Diseno Textil SA	Bolsa de Madrid	EUR	ITX SQ <Equity>	ES0148396007	1/20
LVMH	Euronext Paris	EUR	MC FP <Equity>	FR0000121014	1/20
Meliá Hoteles	Bolsa de Madrid	EUR	MEL SM <Equity>	ES0176252718	1/20
ArcelorMittal	Euronext Amsterdam	EUR	MT NA <Equity>	LU1598757687	1/20
Safran SA	Euronext Paris	EUR	SAFP <Equity>	FR0000073272	1/20
Sonae	Euronext Lisbon	EUR	SON PL <Equity>	PTSON0AM0001	1/20
Whitbread PLC	London Stock Exchange	GBp	WTBLN <Equity>	GB00B1KJJ408	1/20

19. (a) Final Valuation Price:

(i) Averaging-out: Not Applicable

(ii) Min Lookback-out: Not Applicable

(iii) Max Lookback-out: Not Applicable

(b) Final Valuation Date: 30 September 2022

Provisions relating to disruption events

20. 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

21. Consequences of a Disrupted Day (in respect of an Averaging Date or Lookback Date): General Condition 25 (*Adjustments to Valuation Dates and Reference Date*)

Omission:	Not Applicable
Postponement:	Not Applicable
22. Consequences of a Disrupted Day (in respect of an Averaging Date or Lookback Date): General Condition 37 (<i>Consequences upon a Reference Date becoming a Reference Date</i>)	
(a) Omission:	Not Applicable
(b) Postponement:	Not Applicable
(c) Modified Postponement:	Not Applicable
23. Additional Disruption Events: General Condition 65.1 (<i>Definitions</i>)	
(a) Change in Law:	Applicable as per General Condition 65.1 (<i>Definitions</i>)
(b) Currency Disruption Event:	Applicable as per General Condition 65.1 (<i>Definitions</i>)
(c) Hedging Disruption:	Applicable as per General Condition 65.1 (<i>Definitions</i>)
(d) Issuer Tax Event:	Applicable as per General Condition 65.1 (<i>Definitions</i>)
(e) Extraordinary Market Disruption:	Applicable as per General Condition 65.1 (<i>Definitions</i>)
(f) Increased Cost of Hedging:	Not Applicable as per General Condition 65.1 (<i>Definitions</i>)
(g) Affected Jurisdiction Hedging Disruption:	Not Applicable as per General Condition 65.1 (<i>Definitions</i>)
(h) Affected Jurisdiction Increased Cost of Hedging:	Not Applicable as per General Condition 65.1 (<i>Definitions</i>)
(i) Increased Cost of Stock Borrow:	Not Applicable as per General Condition 65.1 (<i>Definitions</i>)
(j) Loss of Stock Borrow:	Not Applicable as per General Condition 65.1 (<i>Definitions</i>)
(k) Foreign Ownership Event:	Not Applicable as per General Condition 65.1 (<i>Definitions</i>)
(l) Fund Disruption Event:	Not Applicable as per General Condition 65.1 (<i>Definitions</i>)
(m) Fund Event:	Not Applicable
(n) Potential Adjustment of Payment Events:	Not Applicable
24. Early Cash Settlement Amount:	Market Value
25. Early Settlement Notice Period Number:	As specified in General Condition 55.1 (<i>Definitions</i>)
26. Substitution of Shares:	Substitution of Shares – Standard
27. Entitlement Substitution:	Not Applicable

28. FX Disruption Event:	Not Applicable
29. Disruption Fallbacks: General Condition 20 <i>(Consequences of FX Disruption Events (FX))</i>	Not Applicable
30. Unwind Costs:	Not Applicable
31. Settlement Expenses:	Not Applicable
32. Local Jurisdiction Taxes and Expenses:	Not Applicable
33. Consequences of a Fund Event: General Condition 27 <i>(Consequences of a Fund Event)</i>	Not Applicable
<i>General provisions</i>	
34. Form of Securities:	Global Bearer Securities: Permanent Global Security TEFRA: Not Applicable NGN Form: Applicable Held under the NSS: Not Applicable CGN Form: Not Applicable CDIs: Not Applicable
35. Trade Date:	3 February 2021
36. Additional Business Centre(s):	London
37. 871(m) Securities:	The Issuer has determined that the Securities (without regard to any other transactions) should not be subject to US withholding tax under Section 871(m) of the US Internal Revenue Code and regulations promulgated thereunder.
38. Business Day Convention:	Modified Following
39. Determination Agent:	Barclays Bank PLC
40. Registrar:	Not Applicable
41. CREST Agent:	Not Applicable
42. Transfer Agent:	Not Applicable
43. (a) Names and addresses of Manager:	Not Applicable
(b) Date of underwriting agreement:	Not Applicable
(c) Names and addresses of secondary trading intermediaries and main terms of commitment:	Not Applicable

- | | |
|--------------------------|----------------|
| 44. Registration Agent: | Not Applicable |
| 45. Governing Law: | English law |
| 46. Relevant Benchmarks: | Not Applicable |

PART B – OTHER INFORMATION

1. LISTING AND ADMISSION TO TRADING

- (a) Listing and Admission to Trading: Application has been made/is expected to be made to the Irish Stock Exchange plc trading as Euronext Dublin for the securities to be admitted to the official list and trading on its regulated market with effect from the Issue Date.
- (b) Estimate of total expenses related to admission to trading: EUR 1,000

2. RATINGS

Ratings: The Securities have not been individually rated.

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

- (a) Reasons for the offer: General funding
- (b) Use of proceeds: Not Applicable

4. YIELD

Not Applicable

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

Bloomberg Screen: ACX SM <Equity>, ADP FP <Equity>, AENA SQ <Equity>, AMS SQ <Equity>, BLND LN <Equity>, BOL SS <Equity>, CARLB DC <Equity>, FER SM <Equity>, FR FP <Equity>, GALP PL <Equity>, GEST SM <Equity>, HMB SS <Equity>, HO FP <Equity>, ITX SQ <Equity>, MC FP <Equity>, MEL SM <Equity>, MT NA <Equity>, SAF FP <Equity>, SON PL <Equity> and WTBLN <Equity>

Index Disclaimer: Not Applicable

6. OPERATIONAL INFORMATION

- (a) ISIN: XS2236871997
- (b) Common Code: 223687199
- (c) Relevant Clearing System(s): Euroclear, Clearstream
- (d) Delivery: Delivery free of payment
- (e) Name and address of additional Paying Agent(s): Not Applicable
- (f) Intended to be held in a manner which would allow Eurosystem eligibility: Yes. Note that the designation “yes” implies means that the Notes are intended upon issue to be deposited with one of the International Central Securities Depositories (“ICSDs”) as common safekeeper and does not necessarily mean that the Notes will be recognized as eligible collateral for Eurosystem monetary policy and intra day credit operations by the Eurosystem either upon issue or at any or all times during their life. Such recognition will depend upon

the ECB being satisfied that Eurosystem eligibility criteria have been met.

7. TERMS AND CONDITIONS OF THE OFFER

7.1 Authorised Offer(s)

- (a) Public Offer: An offer of the Notes may be made, subject to the conditions set out below by the Authorised Offeror(s) (specified in (b) immediately below) other than pursuant to Article 3(2) of the Prospectus Regulation in the Public Offer Jurisdiction(s) (specified in (c) immediately below) during the Offer Period (specified in (d) immediately below) subject to the conditions set out in the Base Prospectus and in (e) immediately below
- (b) Name(s) and address(es), to the extent known to the Issuer, of the placers in the various countries where the offer takes place (together the "**Authorised Offeror(s)**"): Each financial intermediary specified in (i) and (ii) below:
- (i) **Specific consent:** Abanca Corporacion Bancaria SA Sucursal em Portugal (the "**Initial Authorised Offeror(s)**") and each financial intermediary expressly named as an Authorised Offeror on the Issuer's website (<https://home.barclays/investor-relations/structured-securities-final-terms>); and
- (ii) **General consent:** Not Applicable
- (c) Jurisdiction(s) where the offer may take place (together, the "**Public Offer Jurisdictions(s)**"): Portugal
- (d) Offer period for which use of the Base Prospectus is authorised by the Authorised Offeror(s): From and including 15 February 2021 to but excluding 20 March 2021 (the "**Offer Period**")
- (e) Other conditions for use of the Base Prospectus by the Authorised Offeror(s): Not Applicable

7.2 Other terms and conditions of the offer

- (a) Offer Price: The Issue Price
- (b) Total amount of offer: Up to EUR 25,000,000
- (c) Conditions to which the offer is subject: The Issuer reserves the right to withdraw the offer for Securities at any time prior to the end of the Offer Period.

Following withdrawal of the offer, if any application has been made by any potential investor, each such potential investor shall not be entitled to subscribe or otherwise acquire the Securities and any applications will be automatically cancelled and any purchase money will be refunded to the applicant by the

Authorised Offeror in accordance with the Authorised Offeror's usual procedures.

- (d) Time period, including any possible amendments, during which the offer will be open and description of the application process: From and including 15 February 2021 to but excluding 20 March 2021.
- (e) Description of the application process: An offer of the Securities may be made by the Manager or the Authorised Offeror other than pursuant to Article 3(2) of the Prospectus Directive in Portugal (the “**Public Offer Jurisdiction**”) during the Offer Period.

Applications for the Securities can be made in the Public Offer Jurisdiction through the Authorised Offeror during the Offer Period. The Securities will be placed into the Public Offer Jurisdiction by the Authorised Offeror. Distribution will be in accordance with the Authorised Offeror's usual procedures, notified to investors by the Authorised Offeror.
- (f) Details of the minimum and/or maximum amount of application: The minimum and maximum amount of application from the Authorised Offeror will be notified to investors by the Authorised Offeror.
- (g) Description of possibility to reduce subscriptions and manner for refunding excess amount paid by applicants: Not Applicable
- (h) Details of method and time limits for paying up and delivering the Securities: Investors will be notified by the Authorised Offeror of their allocations of Securities and the settlement arrangements in respect thereof.
- (i) Manner in and date on which results of the offer are to be made public: Investors will be notified by the Authorised Offeror of their allocations of Securities and the settlement arrangements in respect thereof.
- (j) Procedure for exercise of any right of pre-emption, negotiability of subscription rights and treatment of subscription rights not exercised: Not Applicable
- (k) Whether tranche(s) have been reserved for certain countries: Offers may be made through the Authorised Offeror in the Public Offer Jurisdiction to any person. Offers (if any) in other EEA countries will only be made through the Authorised Offeror pursuant to an exemption from the obligation under the Prospectus Directive as implemented in such countries to publish a prospectus.
- (l) Process for notification to applicants of the amount allotted and indication whether dealing may begin before notification is made: Applicants will be notified directly by the Authorised Offeror of the success of their application. No dealings in the Securities may take place prior to the Issue Date.
- (m) Amount of any expenses and taxes specifically charged to the subscriber or purchaser: Prior to making any investment decision, investors should seek independent professional advice as they deem necessary.

- (n) Name(s) and address(es), to the extent known to the Issuer, of the placers in the various countries where the offer takes place: Abanca Corporacion Bancaria SA Sucursal em Portugal, Rua Castilho 20, Lisboa 1250069, Portugal

SUMMARY

INTRODUCTION AND WARNINGS

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

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

Securities: Up to EUR 25,000,000 Securities due October 2022 pursuant to the Global Structured Securities Programme (ISIN: XS2236871997) (the "Securities").

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

The Authorised Offeror: The Authorised Offeror is Abanca Corporacion Bancaria SA Sucursal em Portugal with its address at Rua Castilho 20, Lisboa 1250069, Portugal, (telephone number: +351 21 311 1219) and its LEI is 549300JIOYQO8PDPC935.

Competent authority: The Base Prospectus was approved on 17 July 2020 by the Central Bank of Ireland of New Wapping Street, North Wall Quay, Dublin 1, D01 F7X3, Ireland (telephone number: +353 (0)1 224 6000).

KEY INFORMATION OF THE ISSUER

Who is the Issuer of the Securities?

Domicile and legal form of the Issuer: 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. The Legal Entity Identifier (LEI) of the Issuer is G5GSEF7VJP517OUK5573.

Principal activities of the Issuer: The Group's businesses include consumer banking and payments operations around the world, as well as a top-tier, full service, global 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.

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

Identity of the key managing directors of the Issuer: The key managing directors of the Issuer are James Staley (Chief Executive Officer and Executive Director) and Tushar Morzaria (Executive Director).

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

What is the key financial information regarding the Issuer?

The Issuer has derived the selected consolidated financial information included in the table below for the years ended 31 December 2019 and 31 December 2018 from the annual consolidated financial statements of the Issuer for the years ended 31 December 2019 and 2018 (the "Financial Statements"), which have each been audited without qualification by KPMG. The selected financial information included in the table below for the six months ended 30 June 2020 and 30 June 2019 was derived from the unaudited Interim Report and Condensed Financial Statements of the Issuer in respect of the six months ended 30 June 2020.

Income Statement				
	As at 30 June (unaudited)		As at 31 December	
	2020	2019	2019	2018
(£m)				
Net interest income	1,671	1,821	3,907	3,130
Net fee and commission income	2,879	2,829	5,672	5,607
Credit impairment charges	(2,674)	(510)	(1,202)	(643)
Net trading income	4,225	2,093	4,073	4,364
Profit/(loss) before tax	1,523	1,725	3,112	1,286
Profit/(loss) after tax	1,293	1,465	2,780	1,010

Balance Sheet			
	As at 30 June 2020 (unaudited)	As at 31 December	
		2019	2018
	<i>(£m)</i>		
Total assets	1,095,958	876,672	877,700
Debt securities in issue	50,496	33,536	39,063
Subordinated liabilities	36,965	33,425	35,327
Loans and advances at amortised costs	150,203	141,636	136,959
Deposits at amortised costs	245,737	213,881	199,337
Total equity	56,694	50,615	47,711
Non-controlling interests	0	0	2
Certain Ratios from the Financial Statements			
	As at 30 June 2020 (unaudited)	As at 31 December	
		2019	2018
	<i>(%)</i>		
Common Equity Tier 1 capital	14.3	13.9	13.5
Total regulatory capital	21.0	22.1	22.2
CRR leverage ratio	4.74.1	3.9	4.0
What are the key risks that are specific to the Issuer?			
<p>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, epidemic outbreaks and similar events, although not detailed below, could have a similar impact on the Barclays Bank Group.</p> <p>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) potentially unfavourable global and local economic and market conditions, as well as geopolitical developments; (ii) the impact of COVID-19; (iii) the process of UK withdrawal from the EU; (iv) the impact of interest rate changes on the Barclays Bank Group's profitability; (v) the competitive environments of the banking and financial services industry; (vi) the regulatory change agenda and impact on business model; (vii) the impact of climate change on the Barclays Bank Group's business; and (viii) the impact of benchmark interest rate reforms on the Barclays Bank Group.</p> <p>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.</p> <p>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.</p> <p>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, 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 (currently including the Issuer) in circumstances in which the Resolution Authority is satisfied that the relevant resolution conditions are met.</p>			

Conduct, reputation and legal risks and legal, competition and regulatory matters: Conduct risk is the risk of detriment to customers, clients, market integrity, effective competition or the Barclays Bank Group from the inappropriate supply of financial services, including instances of wilful or negligent misconduct. Reputation risk is the risk that an action, transaction, investment, event, decision or business relationship will reduce trust in the Barclays Bank Group's integrity and competence. The Barclays Bank Group conducts activities in a highly regulated market which exposes it to legal risk arising from (i) the multitude of laws and regulations that apply to the businesses it operates, which are highly dynamic, may vary between jurisdictions, and are often unclear in their application to particular circumstances especially in new and emerging areas; and (ii) the diversified and evolving nature of the Barclays Bank Group's businesses and business practices. In each case, this exposes the Barclays Bank Group 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 a number of the risk factors summarised above.

KEY INFORMATION OF THE SECURITIES

What are the main features of the Securities?

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

The Securities will be in the form of notes and will be uniquely identified by: Series number: NX000274522; Tranche Number: 1; ISIN: XS2236871997; Common Code: 223687199.

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

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

The Securities will be issued in Euro ("EUR") (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 EUR 1,000. The calculation amount is EUR 1,000 per Security, subject to reduction by instalments (the "Calculation Amount"). The issue size is up to EUR 25,000,000. The issue price is 100% of the Specified Denomination.

The issue date is 30 March 2021 (the "Issue Date"). Subject to early termination, the Securities are scheduled to redeem on 7 October 2022 (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) one or more Interest Amounts and (ii) an Autocall Cash Settlement Amount, and/or (iii) 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 Assets, taxation or the relevant currency of the Securities, or if it determines that the performance of any of its obligations under the Securities is unlawful or physically impracticable. If this occurs, investors will receive an "Early Cash Settlement Amount" equal to the fair market value of the Securities prior to their redemption.

Certain additional limitations:

Notwithstanding that the Securities are linked to the performance of the Underlying Asset(s), holders do not have any rights in respect of the Underlying Assets.

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, (where applicable) to postpone valuation of the Underlying Assets or scheduled payments under the Securities, to change the currency in which the Securities are denominated, to substitute the Underlying Assets, 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 Assets.

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 a basket of specified shares (each a "Share" or an "Underlying Asset").

The Underlying Assets are:

Underlying Asset	Weight	Initial Price	Initial Valuation Date
ACERINOX (Bloomberg Code: ACX SM <Equity>)	1/20	The closing price of the Underlying Asset on the Initial Valuation Date	30 March 2021
AEROPORTS DE PARIS (Bloomberg Code: ADP FP <Equity>)	1/20	The closing price of the Underlying Asset on the Initial Valuation Date	30 March 2021
AENA SME SA (Bloomberg Code: AENASQ <Equity>)	1/20	The closing price of the Underlying Asset on the Initial Valuation Date	30 March 2021
AMADEUS IT GROUP SA (Bloomberg Code: AMS SQ <Equity>)	1/20	The closing price of the Underlying Asset on the Initial Valuation Date	30 March 2021
BRITISH LAND CO PLC/THE (Bloomberg Code: BLND LN <Equity>)	1/20	The closing price of the Underlying Asset on the Initial Valuation Date	30 March 2021
BOLIDEN (Bloomberg Code: BOL SS <Equity>)	1/20	The closing price of the Underlying Asset on the Initial Valuation Date	30 March 2021
CARLSBERG (Bloomberg Code: CARL B DC <Equity>)	1/20	The closing price of the Underlying Asset on the Initial Valuation Date	30 March 2021
FERROVIAL (Bloomberg Code: FER SM <Equity>)	1/20	The closing price of the Underlying Asset on the Initial Valuation Date	30 March 2021
VALEO (Bloomberg Code: FR FP <Equity>)	1/20	The closing price of the Underlying Asset on the Initial Valuation Date	30 March 2021
GALP (Bloomberg Code: GALP PL <Equity>)	1/20	The closing price of the Underlying Asset on the Initial Valuation Date	30 March 2021
GESTAMP (Bloomberg Code: GEST SM <Equity>)	1/20	The closing price of the Underlying Asset on the Initial Valuation Date	30 March 2021
HENNES & MAURITZ AB (Bloomberg Code: HMB SS <Equity>)	1/20	The closing price of the Underlying Asset on the Initial Valuation Date	30 March 2021
THALES SA (Bloomberg Code: HO FP <Equity>)	1/20	The closing price of the Underlying Asset on the Initial Valuation Date	30 March 2021
INDUSTRIA DE DISEÑO TEXTIL SA (Bloomberg Code: MC FP <Equity>)	1/20	The closing price of the Underlying Asset on the Initial Valuation Date	30 March 2021
LVMH (Bloomberg Code: MC FP <Equity>)	1/20	The closing price of the Underlying Asset on the Initial Valuation Date	30 March 2021
MELIA HOTELES (Bloomberg Code: MEL SM <Equity>)	1/20	The closing price of the Underlying Asset on the Initial Valuation Date	30 March 2021
ARCELORMITTAL (Bloomberg Code: MT NA <Equity>)	1/20	The closing price of the Underlying Asset on the Initial Valuation Date	30 March 2021
SAFRAN SA (Bloomberg Code: SAF FP <Equity>)	1/20	The closing price of the Underlying Asset on the Initial Valuation Date	30 March 2021
SONAE (Bloomberg Code: SON PL <Equity>)	1/20	The closing price of the Underlying Asset on the Initial Valuation Date	30 March 2021
WHITBREAD PLC (Bloomberg Code: WTB LN <Equity>)	1/20	The closing price of the Underlying Asset on the Initial Valuation Date	30 March 2021

Calculation Amount: Calculations in respect of amounts payable under the Securities are made by reference to the Calculation Amount, as may be reduced in respect of Redemption in Instalments (see below).

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

A – Final Settlement

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

- (i) (a) if either (1) the Downside Final Performance is greater than or equal to the Strike Price Percentage (“**SPP**”) (being 100%) or (2) the Downside Final Performance is greater than or equal to the Knock-in Barrier Percentage (being 80%), the Protection Level (being 100%) multiplied by the Calculation Amount; or
- (b) otherwise, the Calculation Amount multiplied by the greater of (i) the Downside Floor (being 0%) and (2) an amount equal to (A) the Protection Level (being 100%) minus (B) the Downside Participation (being 100%) multiplied by the amount equal to the Strike Price Percentage (being 100%) minus the Downside Final Performance,

PLUS

- (ii) If:
- (a) the Final Performance is greater than or equal to the Upper Strike Percentage (being 100%), an amount equal to the product of the Calculation Amount and the greater of (I) the Floor (being 0%) and (II) the lesser of (1) the Cap_(Settlement) (being 16%) and (2) the Participation_(Settlement) (being 200%) multiplied by the amount equal to the Final Performance minus the Upper Strike Percentage (being 100%); or
- (b) otherwise, zero.

Where:

"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).

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

"Final Performance" means the sum of each Weighted Final Asset Performance

"Final Valuation Date" means 30 September 2022, subject to adjustment.

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

"Performance" means, in respect of a day, the sum of each Weighted Asset Performance_(Settlement).

"Weighted Asset Performance" means, in respect of an Underlying Asset and the Final Valuation Date, the Weight of such Underlying Asset multiplied by the Final Valuation Price and divided by the Initial Price_(Settlement) of such Underlying Asset.

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

Description of restrictions on free transferability of the Securities:

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

Where will the Securities be traded?

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

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

The Securities are subject to the following key risks:

You may lose some or all of your investment in the Securities: The terms of the Securities do not provide for a scheduled minimum payment at maturity and as such, depending on the performance of the Underlying Assets, you may lose some or all of your investment. You may also lose some or all of your investment if: (a) you sell your Securities before their scheduled maturity or expiry; (b) your Securities are early redeemed in certain extraordinary circumstances; or (c) the terms and conditions of your Securities are adjusted such that the amount payable or property deliverable to you is less than your initial investment.

The re 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 or price of the Underlying Assets 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 their 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 level of the Underlying Asset(s) during the term of the Securities that is not maintained in the final performance as at the Final Valuation Date. The Securities reference a basket of Underlying Assets, each of

which demonstrates unique risk characteristics. If the Underlying Assets are correlated, the performance of the Underlying Assets in the basket can be expected to move in the same direction. The performance of basket constituents may be moderated or offset by one another. This means that, even in the case of a positive performance of one or more constituents, the performance of the basket as a whole may be negative if the performance of the other constituents is negative to a greater extent.

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 Assets, 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 Assets, substituting the Underlying Assets, and making adjustments to the terms and conditions of the Securities. Any of such remedial action may change the economic characteristics of the Securities and have a material adverse effect on the value of and return on the Securities. If no remedial action can be taken, or it is determined that the performance of any of the Issuer's obligations under the Securities is unlawful or physically impracticable, the Issuer may early redeem the Securities by payment of an Early Cash Settlement Amount. If early redemption occurs, you may lose some or all of your investment because the Early Cash Settlement Amount may be lower than the price at which you purchase the Securities, or may even be zero. You will also lose the opportunity to participate in any subsequent positive performance of the Underlying Assets 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.

Risks relating to Underlying Assets that are common shares: The performance of common shares is dependent upon macroeconomic factors, such as interest and price levels on the capital markets, currency developments and political factors as well as company-specific factors such as earnings, market position, risk situation, shareholder structure and distribution policy. Any relevant share issuer may take actions without regard to the interests of any holders of the Securities, which could have a negative effect on the value of the Securities.

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

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

Terms and conditions of the offer

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

The Securities are offered for subscription in Portugal during the period from (and including) 15 February 2021 to (but excluding) 20 March 2021 (the "**Offer Period**") and such offer is subject to the following conditions:

Offer Price: The Issue Price.

Conditions to which the offer is subject: The Issuer reserves the right to withdraw the offer for Securities at any time prior to the end of the Offer Period. Following withdrawal of the offer, if any application has been made by any potential investor, each such potential investor shall not be entitled to subscribe or otherwise acquire the Securities and any applications will be automatically cancelled and any purchase money will be refunded to the applicant by the Authorised Offeror in accordance with the Authorised Offeror's usual procedures.

Description of the application process: An offer of the Securities may be made by the Manager or the Authorised Offeror other than pursuant to Article 1(4) of the Prospectus Regulation in Portugal (the "**Public Offer Jurisdiction**") during the Offer Period. Applications for the Securities can be made in the Public Offer Jurisdiction through the Authorised Offeror during the Offer Period. The Securities will be placed into the Public Offer Jurisdiction by the Authorised Offeror. Distribution will be in accordance with the Authorised Offeror's usual procedures, notified to investors by the Authorised Offeror.

Details of the minimum and/or maximum amount of application: The minimum and maximum amount of application from the Authorised Offeror will be notified to investors by the Authorised Offeror.

Details of the method and time limits for paying up and delivering the Securities: Investors will be notified by the Authorised Offeror of their allocations of Securities and the settlement arrangements in respect thereof.

Manner in and date on which results of the offer are to be made public: Investors will be notified by the Authorised Offeror of their allocations of Securities and the settlement arrangements in respect thereof.

Categories of holders to which the Securities are offered and whether Tranche(s) have been reserved for certain countries: Offers may be made through the Authorised Offeror in the Public Offer Jurisdiction to any person. Offers (if any) in other EEA countries will only be made through the Authorised Offeror pursuant to an exemption from the obligation under the Prospectus Regulation to publish a prospectus.

Process for notification to applicants of the amount allotted and indication whether dealing may begin before notification is made: Applicants will be notified directly by the Authorised Offeror of the success of their application. No dealings in the Securities may take place prior to the Issue Date.

Name(s) and address(es), to the extent known to the Issuer, of the placers in the various countries where the offer takes place: Abanca Corporacion Bancaria SA Sucursal em Portugal, Rua Castilho 20, Lisboa 1250069, Portugal

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

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

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

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

See the item entitled "The Authorised Offeror(s)" above.

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

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

