

Pricing Supplement



BARCLAYS BANK PLC

(Incorporated with limited liability in England and Wales)

GLOBAL STRUCTURED SECURITIES PROGRAMME

for the issue of Securities

BARCLAYS BANK PLC

Legal Entity Identifier: G5GSEF7VJP5I7OUK5573

USD 2,500,000 Digital Notes due December 2028

under the Global Structured Securities Programme

Issue Price: 100.00% of par

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

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

What is this document?

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

What other documents do I need to read?

This Pricing Supplement sets out the specific details of your particular issuance of Securities and supplements the terms and conditions and disclosure set out in the Offering Circular including any Supplemental Offering Circulars. Therefore, full information on the Issuer and the Securities is only available on the basis of the combination of this Pricing Supplement and the Offering Circular including any Supplemental Offering Circulars. The Offering Circular and any Supplemental Offering Circular are available for viewing and copies may be obtained from the registered office of the Issuer and by electronic version from the Issue and Paying Agent whose specified office for the time being is in London.

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

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

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

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

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

Who is responsible for the content of this Pricing Supplement?

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

Barclays

Pricing Supplement dated 20 December 2021

Distribution

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

In particular, the Securities have not been, and will not be, registered under the US Securities Act of 1933, as amended (the "**Securities Act**"), or with any securities regulatory authority of any state or other jurisdiction of the United States, and may not be offered or sold within the United States or to, or for the account or benefit of, US persons (as defined in Regulation S under the Securities Act ("**Regulation S**")) ("**US persons**"). Trading in the Securities has not been approved by the US Commodity Futures Trading Commission under the US Commodity Exchange Act of 1936, as amended. Securities in bearer form may be subject to US tax law requirements. Subject to certain exceptions, the Securities may not at any time be offered, sold or delivered within the United States or its possessions or to United States persons (as defined in the US Internal Revenue Code of 1986, as amended), nor may any United States persons at any time trade or maintain a position in such Securities.

REGULATORY REVIEW AND IMPORTANT INFORMATION FOR PROSPECTIVE INVESTORS:

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

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

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

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

The Offering Circular has been prepared on the basis that (a) any offer of Securities in the United Kingdom will be made under an exemption in the UK Prospectus Regulation from the requirement to publish a prospectus for offers of such Securities and (b) any offer of Securities in a Member State of the European Economic Area will be made under an exemption in the EU Prospectus Regulation from the requirement to publish a prospectus for offers of such Securities. Accordingly, if you are making or intending to make an offer of Securities to which the

Offering Circular as supplemented from time to time (by any Supplemental Offering Circular) relates, as amended or supplemented by the Pricing Supplement in the United Kingdom or any Member State of the European Economic Area, you must only do so in circumstances where no obligation to publish a prospectus under Section 85 of the FSMA or Article 3 of the EU Prospectus Regulation, as the case may be, arises. The Issuer has not authorised and will not authorise any offer of Securities which would require the Issuer or any other entity to publish a prospectus in respect of such offer.

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

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

Part A

Terms and Conditions of the Securities

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

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

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

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

1	(i) Series:	NX00310045
	(ii) Tranche:	1
2	Issue Currency:	United States Dollar ("USD")
3	Notes:	Applicable
	(i) Aggregate Nominal Amount as at the Issue Date:	USD 2,500,000
	(ii) Specified Denomination:	USD 2,000
	(iii) Minimum Tradable Amount:	USD 2,000 (and USD 2,000 thereafter) During the life of the Securities, there may be no sales or partial redemptions of Securities in amounts less than the Minimum Tradable Amount.
	(iv) Calculation Amount as at the Trade Date and Issue Date:	USD 2,000 per Security
	(v) Provisions relating to redenomination:	N/A
4	Certificates:	N/A
5	Form:	
	(i) Global / Definitive /Uncertificated and dematerialised:	Global Bearer Securities: Permanent Global Security
	(ii) NGN Form:	N/A
	(iii) Held under the NSS:	N/A
	(iv) CGN Form:	Applicable
	(v) CDIs:	N/A
6	Trade Date:	20 October 2021
7	Issue Date:	20 December 2021
8	Redemption Date:	27 December 2028 (the "Scheduled Redemption Date")
9	Issue Price:	100.00% of par
10	The following Relevant Annex(es) shall apply to the Securities:	Equity Linked Annex
11	Interest:	Applicable
12	Interest Amount:	Means, provided that no redemption, purchase or cancellation of the Securities has occurred prior to the relevant Interest Payment Date, an amount calculated on each Interest Determination Date and payable on each Interest Payment Date calculated as follows: $\text{Fixed Interest Rate} \times \text{Calculation Amount}$

Where:

"Fixed Interest Rate" means 1.55%

13	Interest Rate(s):	N/A
14	Floating Rate Determination:	N/A
15	CMS Rate Determination:	N/A
16	Margin:	N/A
17	Minimum/Maximum Interest Rate:	N/A
18	Interest Commencement Date:	Issue Date
19	Interest Determination Date:	N/A
20	Interest Calculation Periods:	N/A
	(i) Interest Period End Dates:	N/A
	(ii) Interest Calculation method for short or long Interest Calculation Periods:	N/A
21	Interest Payment Dates:	27 December 2022, 27 December 2023, 27 December 2024, 29 December 2025, 28 December 2026 and 27 December 2027
22	Day Count Fraction:	N/A
23	Fallback provisions, rounding provisions, denominator and any other terms relating to the method of calculating interest, if different from those set out in the Base Conditions:	N/A
24	Settlement Method:	For the purposes of Condition 5.1 (<i>Redemption and Redemption by Installments</i>) of the Base Conditions: Cash Settlement
25	Settlement Currency:	USD
26	Settlement Number:	As defined in Condition 25 (<i>Definitions</i>) of the Base Conditions
27	Terms relating to Cash Settled Securities:	Applicable
	(i) Final Cash Settlement Amount:	Provided that no event that may lead to the early redemption or termination of the Securities has occurred prior to the Redemption Date as determined by the Determination Agent, on the Redemption Date, each Security will be redeemed by the Issuer at a cash amount determined by the Determination Agent in accordance with the following: <ul style="list-style-type: none"> a) If the Valuation Level on the Final Valuation Date is below the Strike Level, a cash amount equal to the calculation Amount; or b) Otherwise, a cash amount equal to the Calculation Amount multiplied by 101%

Where:

"Final Valuation Date" means 20 September 2028.

"Initial Level" means the level of the Reference Asset at the Valuation Time on the Initial Valuation Date.

"Initial Valuation Date" means the Issue Date.

"Strike Level" means 100.00% of the Initial Level.

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

"Valuation Date" and "Valuation Time" have the meaning set out in Paragraph 36.

(ii)	Early Cash Settlement Amount:	As defined in Condition 25 (<i>Definitions</i>) of the Base Conditions
(iii)	Early Cash Redemption Date:	As defined in Condition 25 (<i>Definitions</i>) of the Base Conditions
28	Terms relating to Physically Delivered Securities:	N/A
29	Nominal Call Event:	N/A
30	Call Option:	N/A
31	Put Option:	N/A
32	Specified Early Redemption Event:	N/A
33	Maximum and Minimum Redemption Requirements:	N/A
34	Additional Disruption Events:	
(i)	The following constitute Additional Disruption Event(s):	
(a)	Change in Law:	Applicable as per Condition 25 (<i>Definitions</i>) of the Base Conditions
(b)	Currency Disruption Event:	Applicable as per Condition 25 (<i>Definitions</i>) of the Base Conditions
(c)	Issuer Tax Event:	Applicable as per Condition 25 (<i>Definitions</i>) of the Base Conditions
(d)	Extraordinary Market Disruption:	Applicable as per Condition 25 (<i>Definitions</i>) of the Base Conditions
(ii)	Hedging Disruption:	Applicable as per the Equity Linked Annex
(iii)	Increased Cost of Hedging:	N/A
(iv)	Affected Jurisdiction Hedging Disruption:	N/A
(v)	Affected Jurisdiction Increased Cost of Hedging:	N/A
(vi)	Affected Jurisdiction:	N/A

- (vii) Cessation of CREST Eligibility: N/A
- (viii) Other Additional Disruption Event(s): Applicable
See also 36(xii)

35 Share Linked Securities: N/A

36 Index Linked Securities: Applicable

- (i) Index/Indices (each a "Reference Asset"):

Index	Solactive climate change Europe BTI
Reference Asset Currency	Euro ("EUR")
Bloomberg Code (for identification purposes only)	SBTICCPE Index
Index Sponsor	Solactive AG

- (ii) Future Price Valuation: N/A
- (iii) Exchange-traded Contract: N/A
- (iv) Exchange(s): Multi-exchange Index
- (v) Related Exchange(s): All Exchanges
- (vi) Exchange Rate(s): N/A
- (vii) Weighting for each Reference Asset comprising the Basket of Reference Assets: N/A
- (viii) Index Level of each Reference Asset: N/A
- (ix) Valuation Date:
 - (i) Initial Valuation Date;
 - (ii) Each Interest Valuation Date; and
 - (iii) Final Valuation Date
- (x) Valuation Time: The time at which the official closing level of the Index is calculated and published by the Index Sponsor.
- (xi) Averaging: N/A
- (xii) The following constitute Additional Disruption Event(s) in respect of Index Linked Securities:
 - (a) Foreign Ownership Event: N/A
 - (b) Increased Cost of Stock Borrow: N/A
 - (c) Loss of Stock Borrow: N/A
 - (d) Index Adjustment Event: Applicable, provided that an Index Adjustment Event shall only constitute an Additional Disruption Event if the

Determination Agent determines that it is unable or can no longer continue to calculate such Index (or, in the case of Index Cancellation, the cancelled Index is not replaced with a Pre-nominated Index) and deems such event to be an Additional Disruption Event, in accordance with Equity Linked Condition 1.1 (*Index Adjustment Events*)

	(xiii) FX Disruption Event:	N/A
	(xiv) FX Inbound Valuation Disruption Event:	N/A
	(xv) FINI Early Redemption Event:	N/A
	(xvi) ODI Early Redemption Event:	N/A
	(xvii) China Connect Early Redemption Event:	N/A
	(xviii) China A Early Redemption Event:	N/A
	(xix) China B Early Redemption Event:	N/A
	(xx) China Restriction Early Redemption Event:	N/A
	(xxi) IPI Early Redemption Event:	N/A
	(xxii) Local Jurisdiction Taxes and Expenses:	N/A
	(xxiii) China Connect Service:	N/A
	(xxiv) Other adjustments:	N/A
	(xxv) Index Correction - Index-linked Interest:	N/A
	(xxvi) Pre-nominated Index:	N/A
37	Inflation Linked Securities:	N/A
38	FX Linked Securities:	N/A
39	Credit Linked Securities:	N/A
40	Commodity Linked Securities:	N/A
41	(i) Barclays Commodity Index Linked Securities (<i>Section 2 of the Barclays Index Annex</i>):	N/A
	(ii) Barclays Equity Index Linked Securities (<i>Section 3 of the Barclays Index Annex</i>):	N/A
	(iii) Barclays FX Index Linked Securities (<i>Section 4 of the Barclays Index Annex</i>):	N/A
	(iv) Barclays Interest Rate Index Linked Securities (<i>Section 5 of the Barclays Index Annex</i>):	N/A

	(v) Barclays Emerging Market Index Linked Securities (<i>Section 6 of the Barclays Index Annex</i>):	N/A
42	Short Form Barclays Index Annex Securities:	N/A
43	Bond Linked Securities:	N/A
44	Fund Linked Securities:	N/A
45	Hybrid Basket Linked Securities:	N/A
46	Additional provisions relating to Taxes and Settlement Expenses:	N/A
47	Business Day:	With regard to payments: New York City and a Clearing System Business Day.
48	Additional Business Centre(s):	N/A
49	Non-US Selling Restrictions:	<p>Investors are bound by all applicable laws and regulations of the relevant jurisdiction(s) in which the Securities are to be offered, sold and distributed, including the selling restrictions set out in this document and the Offering Circular. Investors in this Product should seek specific advice before on-selling this Product.</p> <p>No action has been made or will be taken by the Issuer that would permit a public offering of the Securities or possession or distribution of any offering material in relation to the Securities in any jurisdiction where action for that purpose is required. Each purchaser or distributor of the Securities represents and agrees that it will not purchase, offer, sell, re-sell or deliver the Securities or, have in its possession or distribute, the Offering Circular, any other offering material or any Pricing Supplement, in any jurisdiction except in compliance with the applicable laws and regulations of such jurisdiction and in a manner that will not impose any obligation on the Issuer or the Manager (as the case may be).</p>
50	Applicable TEFRA exemption:	TEFRA is not applicable
51	871(m) Securities:	The Issuer has determined that the Securities (without regard to any other transactions) should not be subject to US withholding tax under Section 871(m) of the US Internal Revenue Code and regulations promulgated thereunder.
52	Business Day Convention:	Modified Following
53	Central Depository:	N/A
54	Relevant Clearing System(s):	Euroclear Clearstream
55	If syndicated, names of Managers:	N/A
56	(i) Details relating to Partly Paid Securities:	N/A

	(ii) Details relating to Instalment Notes:	N/A
57	Relevant securities codes:	ISIN: XS2315553078 Common Code: 231555307
58	Representation of holders of French Securities – Masse:	N/A
59	Modifications to the Master Subscription Agreement and/or Agency Agreement:	N/A
60	(i) Prohibition of Sales to UK Retail Investors:	Applicable – see the cover page of this Pricing Supplement
	(ii) Prohibition of Sales to EEA Retail Investors:	Not Applicable
	(iii) Prohibition of Sales to Swiss Retail Investors:	Applicable – see the cover page of this Pricing Supplement
61	Additional Conditions and/or modification to the Conditions of the Securities:	For the avoidance of doubt all scheduled payment and/ or settlement dates are subject to adjustment in accordance with the applicable Business Day Convention. Delay or Postponement of Payments and Settlement If the determination of a price or level used to calculate any amount payable or deliverable on any payment or settlement date is delayed or postponed pursuant to the terms and conditions of the Securities, payment or settlement will occur on the later of either (i) the scheduled payment or settlement date or (ii) the second Business Day following the date on which such price or level is determined. If the date on which any amount is specified as being (or is otherwise determined to be) payable in respect of any Security or Coupon is not a Business Day then payment will not be made until the next succeeding day which is a Business Day, and the holder thereof shall not be entitled to any further payment in respect of such delay.
62	Governing Law:	English Law

Part B
Other Information

- | | |
|---|--|
| 1 Listing and Admission to Trading | Application is expected to be made by the Issuer (or on its behalf) for the Securities to be listed on the Global Market of the Gibraltar Stock Exchange ("GSX") on or around the Issue Date |
| 2 Ratings | The Securities have not been individually rated. |
| 3 Interests of Natural and Legal Persons Involved in the Issue | |

Save as discussed in "Purchase and Sale", so far as the Issuer is aware, no person involved in the offer of the Securities has an interest material to the issue.

4 Reasons for the Offer, Estimated Net Proceeds and Total Expenses

- | | |
|---------------------------------|--|
| (i) Reasons for the offer: | Green Structured Securities – see (iv) below |
| (ii) Estimated net proceeds: | N/A |
| (iii) Estimated total expenses: | N/A |
| (iv) Use of proceeds: | An amount of funding equal to the net proceeds of the issue of the Securities (as at the date of issuance) will be allocated as funding for the financing and/or re-financing of Eligible Assets. As provided in the Green Issuance Framework (as at the date of issuance), green projects to be utilized by Barclays Green Issuances ("Eligible Assets") are assets which fall into the following eligible activities and which were originated or re-financed up to 36 months prior to the relevant Barclays Green Issuance, and are not otherwise excluded (as set out in the Green Issuance Framework): (i) energy efficiency (including (a) commercial and residential buildings, (b) public services, (c) agricultural processes, (d) transmission and distribution systems, (e) industrial processes and supply chains, and (f) energy efficiency technologies), (ii) renewable energy (including (a) electricity generation, (b) transmission systems, (c) renewable energy technologies, and (d) heat production and thermal energy), (iii) sustainable transport (including (a) vehicle energy efficiency, (b) urban transportation systems and infrastructure, and (c) freight transport), (iv) sustainable food, agriculture, forestry, aquaculture and fisheries (including (a) |

sustainable forestry, (b) sustainable food and agriculture, (c) sustainable aquaculture and fisheries, and (d) sustainable land use and biodiversity conservation), and (v) resource efficiency and pollution control (including (a) recycling and reuse, (b) circular economy, and (c) greenhouse gas emission reduction). Eligible Assets must satisfy certain eligibility criteria and meet certain UN Sustainable Development Goals, depending on the relevant category.

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

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

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

Carbon Trust Assurance Limited (who are a qualified and approved Climate Bonds Initiative verifier) has produced a report of factual

findings dated 23 July 2021 in relation to conformance of the Issuer's Green Bond Framework with the pre-issuance requirements of the Climate Bonds Standard. On the basis of this report, a Pre-Issuance Certification has been obtained from the Climate Bonds Initiative. Such certification is solely in relation to the proposed use of proceeds and does not apply in respect of the payoff terms of the Securities.

5 Fixed Rate Securities Only - Yield

Indication of yield: 1.55%

6 Floating Rate Securities Only - Historic Interest Rates

N/A

7 Performance of Reference Asset(s) and Other Information Concerning the Reference Asset(s) and/or Other Underlying

N/A

8 Post issuance information

The Issuer does not intend to provide post-issuance transaction information regarding the Securities and the performance of the Reference Asset(s), unless required to do so by applicable law or regulation.

9 Operational Information

Any clearing system(s) other than Euroclear Bank S.A./N.V. and Clearstream Banking société anonyme (together with their addresses) and the relevant identification number(s): N/A

Delivery: Delivery free of payment

Names and addresses of additional Paying Agent(s) (if any): N/A

Green Structured Securities: Yes

Green Index Linked Securities: Yes

Intended to be held in a manner which would allow Eurosystem eligibility: No since unsecured debt instruments issued by credit institutions established outside the European Union are not Eurosystem eligible.

The Issue Price includes a commission element shared with a third party, which will be no more than 0.9% of the Issue Price. Further details of the commission element are available upon request.

Index Disclaimer

Solactive Climate Change Europe BTI PR Index (the “Index”)

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