

6 SEPTEMBER 2021

SUPPLEMENT 1/2021 TO THE GSSP BASE PROSPECTUS 9



BARCLAYS BANK PLC
(Incorporated with limited liability in England and Wales)

Pursuant to the Global Structured Securities Programme

Introduction

This supplement dated 6 September 2021 (the "**Supplement**") is supplemental to, and must be read in conjunction with, the Securities Note relating to the GSSP Base Prospectus 9 dated 1 July 2021 (the "**Base Prospectus 9 Securities Note**") as prepared by Barclays Bank PLC in its capacity as issuer (the "**Issuer**") which, together with the Issuer's Registration Document 8/2021 dated 23 March 2021 (as supplemented on 5 August 2021 and may be further supplemented from time to time, the "**Registration Document 8/2021**"), constitutes a base prospectus drawn up as separate documents (the "**Base Prospectus**") for the purposes of Article 8 of Regulation (EU) 2017/1129 (as amended, the "**EU Prospectus Regulation**") in respect of its Global Structured Securities Programme (the "**Programme**").

The Registration Document 8/2021 may be inspected during normal business hours at the registered office of the Issuer or at <https://home.barclays/investor-relations/fixed-income-investors/prospectus-and-documents/structured-securities-prospectuses/#registrationdocument>.

Supplements to the Registration Document 8/2021 may be inspected during normal business hours at the registered office of the Issuer or at <https://home.barclays/investor-relations/fixed-income-investors/prospectus-and-documents/structured-securities-prospectuses/#registrationdocumentsupplement>.

This Supplement constitutes a supplement in respect of the Base Prospectus for the purposes of Article 23 of the EU Prospectus Regulation. This Supplement has been approved as a supplementary prospectus by the Central Bank of Ireland (the "**CBI**") as competent authority under the EU Prospectus Regulation. The CBI only approves this Supplement as meeting the standards of completeness, comprehensibility and consistency imposed by the EU Prospectus Regulation. Such approval should not be considered as an endorsement of the Issuer or the quality of the securities (the "**Securities**") that are the subject of this Supplement. Investors should make their own assessment as to the suitability of investing in the Securities.

Terms defined in the Base Prospectus 9 Securities Note shall, unless the context otherwise requires, have the same meanings when used in this Supplement. References to the Base Prospectus shall hereafter mean the Base Prospectus as supplemented by this Supplement.

The Issuer has taken all reasonable care to ensure that the information contained in the Base Prospectus, as supplemented by this Supplement is, to the best of its knowledge, in accordance with the facts and contains no omission likely to affect its import and accepts responsibility accordingly. Save as disclosed in this Supplement, no significant new factor, material mistake or inaccuracy relating to the information included in the Base Prospectus is capable of affecting the assessment of securities issued pursuant to the Base Prospectus has arisen or been noted, as the case may be, since the publication of the Base Prospectus (as supplemented at the date hereof) by the Issuer.

Purposes

The purposes of this Supplement are to:

1. incorporate certain information relating to Barclays Green Issuances (as defined below) into the front cover pages and the "Risk Factors", "General Description of the Programme", "Form of Final Terms (Notes and Certificates)", "Form of Final Terms (Exercisable Certificates)" and "General Information" sections of the Base Prospectus 9 Securities Note; and
2. make certain changes in the "Risk Factors" and "Terms and Conditions of the Securities" sections of the Base Prospectus 9 Securities Note.

Updates, amendments and supplements

A) Amendments to the front cover pages

The subsection entitled "*What type of Securities does the Base Prospectus relate to?*" on the front cover pages of the Base Prospectus 9 Securities Note shall be amended by inserting the following paragraph at the end of the subsection:

"In addition, the Issuer may issue "Green Structured Securities" and "Green Index Linked Securities" under the Base Prospectus. See "*General Description of the Programme – Green Structured Securities*" and "*General Description of the Programme – Green Index Linked Securities*" below."

B) Amendments to the section entitled "Risk Factors"

The section entitled "*Risk Factors*" on pages 13 to 79 of the Base Prospectus 9 Securities Note shall be amended by:

1. inserting two new risk factors immediately after the existing risk factor 3.15 (*Certain specific information in relation to the Securities may not be known at the beginning of a subscription period and you will need to make an investment decision without such information*) on page 36 as follows:

"3.16 There are risks associated with Green Structured Securities

The Final Terms relating to any Green Structured Securities may provide that the Issuer may use an amount equal to the net proceeds of the issue (as at the date of issuance of such Securities) to allocate an equivalent amount of funding to finance and/or refinance Eligible Assets. Such Securities are referred to in the Base Prospectus as "**Green Structured Securities**". See "*General Description of the Programme – Barclays Green Issuance - Green Structured Securities*" below.

Unless the Final Terms for the relevant Barclays Green Issuance specifically provides that the Securities are subject to certification by Climate Bonds Initiative (an international, investor-focused not-for-profit organisation) and/or qualify for the EU Green Bond label (when available) or any other applicable certification or label, then investors should assume that such Securities are not subject to any such certification and do not qualify for any such label. No assurance is given by the Issuer or the Manager(s) that (in the case of Green Structured Securities) the allocation of such amounts for any Eligible Asset(s) or (in the case of Green Index Linked Securities) the Qualifying Green Equity Index will satisfy, whether in whole or in part, any present or future investor expectations or requirements as regards any investment criteria or guidelines with which an investor or its investments are required to comply, whether by any present or future applicable law or regulations or by its own articles of association or other governing rules or investment portfolio mandates, in particular with regard to any direct or indirect environmental, sustainability or social impact related to the relevant Eligible Asset(s) or the Qualifying Green Equity Index (as applicable).

Whilst it is the intention of the Issuer to allocate an amount equal to the net proceeds of any issue of Green Structured Securities in, or substantially in, the manner described in the relevant Final Terms, there is no contractual obligation to do so. Any failure to apply an amount equal to the net proceeds of the issue (as at the date of issuance of any Green Structured Securities) to the allocation of an equivalent amount of funding to an Eligible Asset and/or failure by the Issuer to report on any use of proceeds or Eligible Assets, as anticipated in the relevant Final Terms and/or withdrawal or amendment of any external party opinion or certification (whether or not solicited by the Issuer or Manager(s)) and/or the amendment of any criteria on which such opinion or certification was given, or any such external party opinion or certification stating that the Issuer is not complying or fulfilling relevant criteria, in whole or in part, with respect to any matters for which such opinion or certification is opining or certifying and/or the Green Structured Securities no longer being listed or admitted to trading on any stock exchange or securities market as aforesaid, may have a material adverse effect on the value of such Green Structured Securities and/or result in adverse consequences for certain investors with portfolio mandates to invest in securities to be used for a particular purpose. Further, any such failure or other above-described action by the Issuer will not: (i) give rise to any claim by a holder of Green Structured Securities against the Issuer or Manager(s), (ii) constitute a breach under the terms of the relevant Green Structured Securities or breach of contract with respect to any Green Structured Securities or (iii) lead to an obligation of the Issuer to redeem such Green Structured Securities or be a relevant factor for the Issuer in determining whether or not to exercise any optional redemption rights in respect of any Green Structured Securities.

3.17 There are risks associated with Green Index Linked Securities

The Final Terms relating to any Green Structured Securities may also provide that the return on such Securities is calculated by reference to an Underlying Asset which is a Qualifying Green Equity Index. Such Securities are referred to in the Base Prospectus as "**Green Index Linked Securities**". See "*General Description of the Programme – Barclays Green Issuance - Green Index Linked Securities*" below.

The criteria by which an index is deemed to be a Qualifying Green Equity Index may not meet investor objectives, expectations or requirements as regarding investments which are "green" or "sustainable" or have another similar label (including any under Regulation (EU) 2020/852 on the establishment of a framework to facilitate sustainable investment (the so called "**EU Taxonomy**") or any equivalent UK legislation), and therefore there is a risk that an investment in Green Index Linked Securities may not achieve an investor's "green" or "sustainability" objectives, expectations or requirements.

Any withdrawal or amendment of any external party opinion or certification (whether or not solicited by the Issuer or Manager(s)) and/or the amendment of any criteria on which such opinion or certification was given, or any such external party opinion or certification stating that the Issuer is not complying or fulfilling relevant criteria, in whole or in part, with respect to any matters for which such opinion or certification is opining or certifying and/or the Green Index Linked Securities no longer being listed or admitted to trading on any stock exchange or securities market as aforesaid, may have a material adverse effect on the value of such Green Index Linked Securities and/or result in adverse consequences for certain investors with portfolio mandates to invest in securities to be used for a particular purpose. Further, any such failure or other above-described action by the Issuer will not: (i) give rise to any claim by a Holder of Green Index Linked Securities against the Issuer or Manager(s), (ii) constitute a breach under the terms of the relevant Green Index Linked Securities or breach of contract with respect to any Green Index Linked

Securities or (iii) lead to an obligation of the Issuer to redeem such Green Index Linked Securities or be a relevant factor for the Issuer in determining whether or not to exercise any optional redemption rights in respect of any Green Index Linked Securities.";

2. deleting the information appearing in Risk Factor 4.32 (*Impact of Brexit and the EU Benchmarks Regulations*) on page 57 in its entirety and replacing it with the following:

"4.32 Impact of Brexit and the EU Benchmarks Regulation

Barclays Bank PLC is the Index Sponsor of the Barclays Indices. Following the expiry of the transition period stipulated under the Withdrawal Agreement between the United Kingdom and the European Union, the Index Sponsor was removed from the public register of benchmark administrators maintained by the European Securities and Markets Authority ("**ESMA**") pursuant to Regulation (EU) 2016/1011 on indices used as benchmarks in financial instruments and financial contracts or to measure the performance of investment funds (as amended, the "**EU Benchmarks Regulation**") from 1 January 2021 onwards. By virtue of such removal, the Index Sponsor has become a third-country administrator for purposes of the EU Benchmarks Regulation.

Pursuant to the Amendment Regulation of 10 February 2021 to the EU Benchmarks Regulation, benchmarks administered by third-country administrators may only be used in the European Union up to 31 December 2023. Beyond this date, such third-country benchmarks may only be used in the European Union if (a) the relevant benchmark administrators are allowed to access the European Union via the 'equivalence', 'recognition' or 'endorsement' procedures under the EU Benchmarks Regulation or (b) the relevant benchmarks are referenced in relevant contracts and instruments executed on or before 31 December 2023. The fact that a UK-incorporated administrator has been registered with the ESMA prior to 31 December 2020 does not necessarily imply that it will be given automatic access to the European Union under any of these procedures. In other words, there is a risk that the Index Sponsor may not be able to obtain access via any of the prescribed procedures for the Barclays Indices to be used in the European Union legally beyond 31 December 2023.

Pursuant to the terms and conditions of the Barclays Index Linked Securities, an Administrator/Benchmark Event will occur if the Index Sponsor ceases to be registered with the ESMA or if the Index Sponsor fails to be given access to the European Union as a third-country administrator (although this will not apply to Barclays Index Linked Securities issued on or before 31 December 2023). When an Administrator/Benchmark Event occurs, unless a Pre-nominated Index is specified in the Final Terms (in which event the Barclays Index will be replaced by the Pre-nominated Index with necessary adjustments), your Securities will be early redeemed. Following early redemption, you may receive an Early Cash Settlement Amount instead of the return contemplated under the terms and conditions of the Barclays Index Linked Securities. Further, you will lose the opportunity to receive further return on your investments in the Barclays Index Linked Securities.

You should note that the provisions regarding Administrator/Benchmark Event will apply irrespective of which jurisdiction the Barclays Index Linked Securities are initially sold in or which jurisdiction any individual holder is a resident of. In other words, even though the Barclays Index Linked Securities are predominantly held by investors outside the European Union, an Administrator/Benchmark Event may still be triggered if the Index Sponsor loses its registration status or if it is unable to gain access to the European Union as a third-country administrator."; and

3. deleting the information appearing in Risk Factor 4.56 (*There are specific risks with Securities linked to an index that is marketed as having "green", "sustainable", "social", "ESG" or similar objectives*) on pages 67 to 68 in its entirety and replacing it with the following:

"4.56 There are specific risks with Securities linked to an index that is marketed as having "green", "sustainable", "social", "ESG" or similar objectives, including Qualifying Green Equity Indices

The name of an index which is an Underlying Asset and/or the marketing of Securities linked to such index may describe the index as having "green", "sustainable", "social", "ESG" or similar objectives, including a Qualifying Green Equity Index in respect of Green Index Linked Securities. There are a variety of approaches taken by market participants on climate sensitive index construction methodology which reflects differing opinions and perspectives on the best approach to investing in green products and to respond to demand from investors with different objectives and mandates. For example, popular methodologies include exclusionary screening, best-in-class selection and thematic construction. Each of these approaches have their own respective merits, for example a thematic index centred on clean energy companies might give direct exposure to an investor to an asset class which is key to achieving climate change mitigation, however may lack the breadth and diversity of impact which other investors might desire. The methodology (and/or its other features) of an index described as having "green", "sustainable", "social", "ESG" or similar objectives (including a Qualifying Green Equity Index in respect of Green Index Linked Securities) may not meet investor objectives, expectations or requirements as regarding investments which are "green" sustainable, "social", "ESG" or other similar label (including any such label under any of Regulation (EU) 2016/1011 on indices used as benchmarks in financial instruments and financial contracts or to measure the performance of investment funds (the "**EU Benchmarks Regulation**"), Regulation (EU) 2020/852 on the establishment of a framework to facilitate sustainable investment (the so called "**EU Taxonomy**") or any equivalent UK legislation). Moreover, unless specifically specified as such, an index which is an Underlying Asset in respect of any Securities will not qualify as an 'EU Climate Transition Benchmark' or an 'EU Paris-Aligned Benchmark' under Regulation (EU) 2019/2089 (the so-called 'EU Low Carbon Benchmarks Regulation'). Therefore, there is a risk that an investment in Securities linked to an index that is labelled and/or marketed as having "green", "sustainable", "social", "ESG" or similar objectives (including a Qualifying Green Equity Index) may not achieve an investor's objectives, expectations or requirements in this regard."

C) Amendments to the section entitled "General Description of the Programme"

The section entitled "*General Description of the Programme*" on pages 80 to 81 of the Base Prospectus 9 Securities Note shall be amended by adding the following paragraphs immediately after the paragraph entitled "*Excluded Securities*" on page 81:

"Barclays Green Issuance:

The Issuer may issue Securities which are 'Green Structured Securities' or Securities which are both 'Green Structured Securities' and 'Green Index Linked Securities'. 'Green Structured Securities' on their own and together with 'Green Index Linked Securities' are collectively defined in the Base Prospectus as 'Barclays Green Issuances' ("**Barclays Green Issuances**").

The description of Barclays Green Issuances below is a summary of certain information provided in the Barclays Green Issuance Framework (the "**Green Issuance**

Framework"). The Green Issuance Framework is a document which sets out the principles which the Issuer will follow when issuing Barclays Green Issuances. The principles will govern (amongst other things) how proceeds from Barclays Green Issuances will be used and how Eligible Assets (as defined below) will be selected. The Green Issuance Framework also describes the process for each of (i) project evaluation and selection, (ii) allocation and impact reporting and (iii) external review. The Green Issuance Framework further provides that both allocation and impact reporting will be subject to verification from a suitably qualified independent assurance provider.

The current Green Issuance Framework, which for the avoidance of doubt, does not include the Barclays Green Index Principles (as defined below), has been designed to be consistent with the Green Bond Principles as set out by the International Capital Markets Association, and a second party opinion from a suitably qualified independent assurance provider has been published to confirm the alignment thereto as at the date of its publication. The Issuer will regularly review the Green Issuance Framework for alignment with market best practices and new regulatory developments, such as the (forthcoming) EU Green Bonds Standard (including the EU taxonomy for sustainable activities) and any UK green taxonomy. Accordingly, the Green Issuance Framework is subject to change and subsequent versions may differ from the description given in this document. Potential investors in Securities should access the latest versions of the Green Issuance Framework on the Issuer's Investor Relations website at <http://home.barclays/greenbonds> (or its successor website).

Green Structured Securities:

The Final Terms relating to any specific Tranche of Securities may provide that the Issuer may use an amount equal to the net proceeds of the issue (as at the date of issuance of such Securities) to allocate an equivalent amount of funding to finance and/or refinance Eligible Assets (as defined in the next paragraph). Such Securities are referred to in the Base Prospectus as "**Green Structured Securities**".

As provided in the Green Issuance Framework (and subject to changes thereto from time to time), 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.

Compliance with the management of Barclays Green Issuance proceeds described above will be verified by a suitably qualified independent assurance provider as part of the annual reporting associated with the corresponding Barclays Green Issuance.

Green Index Linked Securities: The Final Terms relating to any specific Tranche of Green Structured Securities may also provide that the return on the Securities is calculated by reference to an Underlying Asset which is a Qualifying Green Equity Index (as defined in the next paragraph). Such Securities are referred to in the Base Prospectus as "**Green Index Linked Securities**".

As provided in the Barclays Green Index Selection Principles (the "**Barclays Green Index Principles**") (and subject to changes thereto after the date of the Base Prospectus), a "**Qualifying Green Equity Index**" is an equity index which (i) has index construction principles consistent with at least one of the UN Sustainable Development Goals and (ii) has one of the six environmental objectives in Regulation (EU) 2020/852 on the establishment of a framework to facilitate sustainable investment (the so called "**EU Taxonomy**") and/or potentially the UK equivalent when implemented. Each index will be categorised into one or more approaches to green index construction, such as for example exclusionary screening, best-in-class, thematic and temperature alignment indices. Each index will be long-only (it may not contain short positions) and provide for at least quarterly rebalancing and recalibration. A reputable independent sustainability assurance provider will be engaged to review the governance applied to a given index selection. The current Barclays Green Index Principles are available on the Issuer's Investor Relations website at <http://home.barclays/greenbonds> (or its successor website).

Important information in respect of Barclays Green Issuance: You should review the information in the relevant Final Terms and the Base Prospectus regarding (in the case of Green Structured Securities) the use of proceeds and (in the case of Green Index Linked Securities) the rules

governing the Qualifying Green Equity Index, and in each case determine for yourself the relevance of such information for the purpose of any investment in Barclays Green Issuances together with any other investigation(s) you consider necessary.

Unless the Final Terms for the relevant Barclays Green Issuance specifically provides that the Securities are subject to certification by Climate Bonds Initiative (an international, investor-focused not-for-profit organisation) and/or qualify for the EU Green Bond label (when available) or any other applicable certification or label, then investors should assume that such Securities are not subject to any such certification and do not qualify for any such label. No assurance is given by the Issuer or the Manager(s) that (in the case of Green Structured Securities) the allocation of such amounts for any Eligible Asset(s) or (in the case of Green Index Linked Securities) the Qualifying Green Equity Index will satisfy, whether in whole or in part, any present or future investor expectations or requirements as regards any investment criteria or guidelines with which an investor or its investments are required to comply, whether by any present or future applicable law or regulations or by its own articles of association or other governing rules or investment portfolio mandates, in particular with regard to any direct or indirect environmental, sustainability or social impact related to the relevant Eligible Asset(s) or the Qualifying Green Equity Index (as applicable).

There are a variety of approaches taken by market participants on climate sensitive index construction methodology which reflects differing opinions and perspectives on the best approach to investing in green products and to respond to demand from investors with different objectives and mandates. For example, popular methodologies include exclusionary screening, best-in-class selection and thematic construction. Each of these approaches have their own respective merits, for example a thematic index centred on clean energy companies might give direct exposure to an investor to an asset class which is key to achieving climate change mitigation, however may lack the breadth and diversity of impact which other investors might desire. The methodology applied in respect of a Qualifying Green Equity Index may not meet investor objectives, expectations or requirements as regarding investments which are "green", "sustainable", "social", "ESG" or other similar label, including any such label under the EU Benchmarks Regulation, Regulation (EU) 2020/852 on the establishment of a framework to facilitate sustainable investment (the so called "**EU Taxonomy**") or any equivalent UK legislation. Moreover, it is not anticipated that a Qualifying Green Equity Index will qualify as an 'EU Climate Transition Benchmark' or an 'EU Paris-Aligned Benchmark' under Regulation (EU)

2019/2089 (the so-called 'EU Low Carbon Benchmarks Regulation').

If any opinion or certification of any external party (whether or not solicited by the Issuer) is made in connection with any Barclays Green Issuance and in particular whether any Eligible Asset or Qualifying Green Equity Index (as applicable) fulfils or any environmental, sustainability, social and/or other criteria, investors should be aware that (i) any such opinion or certification is not, nor shall it be deemed to be, a recommendation by the Issuer, the Manager(s) or any other person to buy, sell or hold the relevant Barclays Green Issuance; (ii) any such opinion or certification is only current as of the date that opinion or certification was initially issued and the criteria and/or considerations that underlie such opinion or certification provider may change at any time; (iii) the providers of such opinions and certifications are not subject to any specific regulatory or other regime or oversight; and (iv) any such opinion or certification is not, nor shall it be deemed to be, incorporated in and/or form part of the Base Prospectus and Holders of Barclays Green Issuance will have no recourse against the Issuer, the Manager(s) or the provider of any such opinion or certification for the contents of any such opinion or certification.

In the event that any Barclays Green Issuance are listed or admitted to trading on any dedicated "green", "environmental", "sustainable" or other equivalently-labelled segment of any stock exchange or securities market (whether or not regulated), no representation or assurance is given by the Issuer, the Manager(s) or any other person that such listing or admission satisfies, whether in whole or in part, any present or future investor expectations or requirements as regards any investment criteria or guidelines with which such investor or its investments are required to comply, whether by any present or future applicable law or regulations or by its own by-laws or other governing rules or investment portfolio mandates, in particular with regard to any direct or indirect environmental, sustainability or social impact related to any Eligible Asset or Qualifying Green Equity Index (as applicable). Further, it should be noted that the criteria for any such listings or admission to trading may vary from one stock exchange or securities market to another. Nor is any representation or assurance given or made by the Issuer, the Manager(s) or any other person that any such listing or admission to trading will be obtained in respect of any Barclays Green Issuance or, if obtained, that any such listing or admission to trading will be maintained during the term of such Barclays Green Issuance.

Whilst it is the intention of the Issuer to allocate an amount equal to the net proceeds of any issue of Green Structured Securities in, or substantially in, the manner

described in the relevant Final Terms, there is no contractual obligation to do so. Any (i) failure to apply an amount equal to the net proceeds of the issue of Green Structured Securities (as at the date of issuance of any Green Structured Securities) to the allocation of an equivalent amount of funding to an Eligible Asset and/or failure by the Issuer to report on any use of proceeds or Eligible Assets, as anticipated in the relevant Final Terms, (ii) and/or withdrawal or amendment of any external party opinion or certification (whether or not solicited by the Issuer or Manager(s)) in respect of any Barclays Green Issuance and/or the amendment of any criteria on which such opinion or certification was given, or any such external party opinion or certification stating that the Issuer is not complying or fulfilling relevant criteria, in whole or in part, with respect to any matters for which such opinion or certification is opining or certifying and/or (iii) the Barclays Green Issuance no longer being listed or admitted to trading on any stock exchange or securities market as aforesaid, may have a material adverse effect on the value of such Barclays Green Issuance and/or result in adverse consequences for certain investors with portfolio mandates to invest in securities to be used for a particular purpose. Further, any such failure or other above-described action by the Issuer will not (i) give rise to any claim by a Holder of Barclays Green Issuance against the Issuer or Manager(s); (ii) constitute a breach under the terms of the relevant Barclays Green Issuance or breach of contract with respect to any Barclays Green Issuance; or (iii) lead to an obligation of the Issuer to redeem such Barclays Green Issuance or be a relevant factor for the Issuer in determining whether or not to exercise any optional redemption rights in respect of any Barclays Green Issuance."

D) Amendments to the section entitled "Terms and Conditions of the Securities"

The section entitled "*Terms and Conditions of the Securities*" on pages 87 to 433 of the Base Prospectus 9 Securities Note shall be amended by:

1. deleting the formula under General Condition 9.40(b) (*Ladder Call – Interest Amount*) in its entirety and replacing it with the following:

"CA × Participation(Interest) × Adjusted Ladder Payoff"; and

2. inserting the following as a new definition under General Condition 9.40(c) (*Ladder Call – Relevant defined terms*):

""**Participation**_(Interest)" means, in relation to an Interest Valuation Date, the percentage as specified in the Final Terms."

E) Amendments to the section entitled "Form of Final Terms (Notes and Certificates)"

The section entitled "*Form of Final Terms (Notes and Certificates)*" on pages 464 to 508 of the Base Prospectus 9 Securities Note shall be amended by:

1. deleting item 4(a) (*Reasons for the offer*) of Part B (*Other Information*) on page 501 in its entirety and replacing it with the following:

"(a) Reasons for the [●] [General Funding] [Green Structured Securities – see (b) below] [Not Applicable]";

2. deleting item 4(b) (*Use of proceeds*) of Part B (*Other Information*) on page 501 in its entirety and replacing it with the following:

"(b) Use of proceeds: [●] [Not Applicable] (*If there is more than one principal intended use, the proceeds shall be broken down into each intended use and presented in order of priority of such use*)

(Complete the following for Green Structured Securities)

[An amount of funding [which represents the sterling equivalent of][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] [*specify other eligibility criteria*].

[A sterling equivalent amount of any][The][An amount equal to 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[, the United Nations Sustainable Development Goals] [and the Climate Bonds Initiative's Climate Bond Standards] [EU Green Bonds Standard] [*specify other applicable standard*] 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 Base Prospectus), 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 [●] in relation to conformance of [the proposed issuance of Securities [and]] [the Programme] [and]] the Issuer's Green Bond Framework with the pre-issuance requirements of the Climate Bonds Standard Version [3/[●]]. On the basis of this report, a [Pre-Issuance Certification] [*other 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.]

The Issuer will publish an investor report at least annually for each issuance of Securities in line with annual results. It is intended that each investor report will be accompanied by an independent assurance report.

All opinions and assurance reports will be made available on the Issuer's Investor Relations website at <http://home.barclays/greenbonds> (or its successor website)."]"; and

3. inserting two new items immediately after item 9(h) (*Intended to be held in a manner which would allow Eurosystem eligibility*) of Part B (*Other Information*) on page 504 as follows:

- "(i) Green Structured [Yes] [No]
Securities:
- (j) Green Index Linked [Yes] [No]".
Securities:

F) Amendments to the section entitled "Form of Final Terms (Exercisable Certificates)"

The section entitled "*Form of Final Terms (Exercisable Certificates)*" on pages 509 to 550 of the Base Prospectus 9 Securities Note shall be amended by:

1. deleting item 4(a) (*Reasons for the offer*) of Part B (*Other Information*) on page 544 in its entirety and replacing it with the following:

"(a) Reasons for the offer: [●] [General Funding] [Green Structured Securities – see (b) below] [Not Applicable]";

2. deleting item 4(b) (*Use of proceeds*) of Part B (*Other Information*) on page 544 in its entirety and replacing it with the following:

"(b) Use of proceeds: [●] [Not Applicable] (*If there is more than one principal intended use, the proceeds shall be broken down into each intended use and presented in order of priority of such use*)

(Complete the following for Green Structured Securities)

[An amount of funding [which represents the sterling equivalent of][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] [*specify other eligibility criteria*].

[A sterling equivalent amount of any][The][An amount equal to 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[, the United Nations Sustainable Development Goals] [and the Climate Bonds Initiative's Climate Bond Standards] [EU Green Bonds Standard] [*specify other applicable standard*] 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 Base Prospectus), 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 [●] in relation to conformance of [the proposed issuance of Securities [and]] [the Programme] [and]] the Issuer's Green Bond Framework with the pre-issuance requirements of the Climate Bonds Standard Version [3/[●]]. On the basis of this report, a [Pre-Issuance Certification] [*other 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.]

The Issuer will publish an investor report at least annually for each issuance of Securities in line with annual results. It is intended that each investor report will be accompanied by an independent assurance report.

All opinions and assurance reports will be made available on the Issuer's Investor Relations website at <http://home.barclays/greenbonds> (or its successor website)."; and

3. inserting two new items immediately after item 8(h) (*Intended to be held in a manner which would allow Eurosystem eligibility*) of Part B (*Other Information*) on page 546 as follows:

"(i) Green Structured [Yes] [No]
Securities:

- (j) Green Index Linked [Yes] [No]".
Securities:

G) Amendments to the section entitled "General Information"

The section entitled "*General Information*" on pages 625 to 631 of the Base Prospectus 9 Securities Note shall be amended deleting the information set out under the sub-heading "*Use of Proceeds*" on page 625 in its entirety and replacing it with the following:

"The Issuer intends to apply the net proceeds from the sale of any Securities either for hedging purposes or for general corporate purposes unless otherwise specified in the Final Terms relating to a particular Security or Series. If, in respect of any particular issue of Securities, there is a particular identified use of proceeds, this will be specified in the Final Terms (for example, see "*General Description of the Programme – Barclays Green Issuance – Green Structured Securities*" above)."

To the extent that there is any inconsistency between (a) any statement in this Supplement (in relation to the Base Prospectus) and (b) any other statement in, or incorporated by reference in the Base Prospectus, the statements in (a) above shall prevail.

In accordance with Article 23(2a) of the EU Prospectus Regulation, investors who have already agreed to purchase or subscribe for securities pursuant to the Base Prospectus before this Supplement is published have the right, exercisable within three working days after the publication of this Supplement, to withdraw their acceptances, provided that the significant new factor, material mistake or material inaccuracy to which this Supplement relates arose or was noted before the closing of the offer period or the delivery of the securities, whichever occurs first. Investors may contact the relevant distributor of such securities in connection therewith should they wish to exercise such right of withdrawal. The final date of such right of withdrawal is 9 September 2021.



The date of this Supplement is 6 September 2021