

Unless otherwise stated in the Final Terms, the Securities are not intended to satisfy, in whole or in part, any present or future taxonomies, standards and/or other regulatory or index inclusion criteria or voluntary guidelines with which such investor or its investments may be expected to comply, for example including (without limitation), the Securities do not qualify for the EU Green Bond label; and they do not take into account any of the EU criteria for environmentally sustainable investments, including as set out under the Regulation of the European Parliament and of the Council on the Establishment of a Framework to Facilitate Sustainable Investment (Regulation (EU) 2020/852) (or the UK equivalent).

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

GBP 12,000,000 Green Quanto Digital Equity Linked Notes linked to Solactive CC BTI PR E due July 2025

Series: NX00331716

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 EEA 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 European Economic Area. For these purposes, a retail investor means a person who is one (or more) of: (i) a retail client as defined in point (11) of Article 4(1) of Directive 2014/65/EU (as amended, "MiFID II"); (ii) a customer within the meaning of Directive (EU) 2016/97, as amended, where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID II; or (iii) not a qualified investor as defined in Regulation (EU) 2017/1129 (as amended, the "EU Prospectus Regulation"). Consequently, no key information document required by Regulation (EU) No 1286/2014 (as amended, the "EU PRIIPs Regulation") for offering or selling the Securities or otherwise making them available to retail investors in the European Economic Area has been prepared and therefore offering or selling the Securities or otherwise making them available to any retail investor in the European Economic Area may be unlawful under the EU 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 17 June 2022 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 Issuer 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 52 '*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, a Supplemental Offering Circular and the Annex attached to this 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 14 July 2022

Distribution

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

In particular, the Securities have not been, and will not be, at any time, registered under the U.S. 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**")) ("**U.S. persons**").

In relation to Securities which are being offered and sold outside the United States in reliance on Regulation S only, there are restrictions on the Issuer and its affiliates (including Barclays Bank PLC in its role as Manager) making sales of Securities in the United States, including for market making purposes

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

THE SECURITIES COMPRISE BEARER SECURITIES THAT ARE SUBJECT TO U.S. TAX LAW REQUIREMENTS. ANY UNITED STATES PERSON WHO HOLDS THIS OBLIGATION WILL BE SUBJECT TO LIMITATIONS UNDER THE UNITED STATES INCOME TAX LAWS, INCLUDING THE LIMITATIONS PROVIDED IN SECTIONS 165(j) AND 1287(a) OF THE CODE.

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 U.S. REGULATORY AUTHORITY, AND NONE OF THE FOREGOING AUTHORITIES HAS PASSED UPON OR ENDORSED THE MERITS OF THE OFFERING OF SECURITIES OR THE ACCURACY OR THE ADEQUACY OF THIS PRICING SUPPLEMENT OR THE OFFERING CIRCULAR. ANY REPRESENTATION TO THE CONTRARY IS A CRIMINAL OFFENCE IN THE UNITED STATES.

THE OFFERING CIRCULAR DOES NOT COMPRISE AND HAS NOT BEEN APPROVED BY ANY REGULATORY AUTHORITY OR STOCK EXCHANGE AS (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.

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 17 June 2022, as may be supplemented up to, and including, the Trade Date of the Tranche 1 Securities.

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
CMU Lodging and Paying Agent:	N/A
CMU Registrar:	N/A
CMU Transfer Agent:	N/A
Additional Agents:	N/A

1	(i) Series:	NX00331716
	(ii) Tranche:	1
2	Issue Currency:	Pound Sterling ("GBP")
3	Notes:	Applicable
	(i) Aggregate Nominal Amount as at the Issue Date:	
	(a) Series:	GBP 12,000,000
	(b) Tranche:	GBP 12,000,000
	(ii) Specified Denomination:	GBP 1,000
	(iii) Minimum Tradable Amount:	GBP 1,000 (and GBP 1,000 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:	GBP 1,000 per Security
	(v) Provisions relating to redenomination:	N/A
4	Certificates:	N/A
5	Form:	
	(i) Global / Definitive /Uncertificated and dematerialised:	Global Bearer Securities: Permanent Global Security
	(ii) CDIs:	N/A
6	Trade Date:	30 June 2022
7	Issue Date:	14 July 2022
8	Redemption Date:	14 July 2025 (the "Scheduled Redemption Date"), subject to adjustment in accordance with the Business Day Convention
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:	Provided that no event that may lead to the early redemption or termination of the Securities has occurred prior to the relevant Interest Valuation Date, as determined by the Determination Agent, in respect of the relevant Fixed Interest Payment Date(s): An amount equal to: [Unconditional Interest (i) x Calculation Amount] Where:

“Fixed Interest Payment Date(s)” means each date set out in the table below in the column entitled "Fixed Interest Payment Date(s)".

“Interest Valuation Date(s)” has the meaning set out in Paragraph 13(iii) of this Pricing Supplement.

“Unconditional Interest (i)” has the meaning set out in the table below in the column entitled “Unconditional Interest (i)”

i	Unconditional Interest (i)	Fixed Interest Payment Date(s)
1	0.52%	14 October 2022
2	0.53%	16 January 2023
3	0.54%	17 April 2023
4	0.55%	14 July 2023
5	0.56%	16 October 2023
6	0.57%	16 January 2024
7	0.58%	16 April 2024
8	0.59%	15 July 2024
9	0.60%	14 October 2024
10	0.61%	14 January 2025
11	0.62%	14 April 2025
12	0.63%	Redemption Date

13 Interest Rate(s):

- (i) Fixed Rate:
- (ii) Floating Rate:
- (iii) Contingent Rate:

Applicable

N/A

N/A

Provided that no event that may lead to the early redemption or termination of the Securities has occurred prior to the relevant Interest Valuation Date, as determined by the Determination Agent, in respect of the relevant Interest Payment Date:

(i) If the Valuation Level on the relevant Interest Valuation Date is at or above the Interest Barrier an amount equal to:

[Conditional Interest (i) x Calculation Amount] or;

(ii) Otherwise, Zero

Where:

“Conditional Interest (i)” has the meaning set out in the column below entitled “Conditional Interest (i)”.

"Final Valuation Date" means 30 June 2025.

"Initial Level" means the level of the Reference Asset at the Valuation Time on the Initial Valuation Date, being 163.2000 Index points.

"Initial Valuation Date" means 30 June 2022.

"Interest Barrier" means 163.2000 Index points (calculated as 100.00% of the Initial Level and displayed to 4 d.p.).

"Interest Valuation Date(s)" has the meaning set out in the column below entitled "Conditional Interest Valuation Date(s)".

i	Conditional Interest (i)	Interest Valuation Date(s)	Interest Payment Date(s)
1	0.50%	30 June 2023	14 July 2023
2	0.50%	01 July 2024	15 July 2024
3	0.50%	Final Valuation Date	Redemption Date

"Valuation Date" and "Valuation Time" have the meaning set out in Paragraph 37.

"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.

- (iv) Zero Coupon: N/A
- (v) Bond Linked Securities – Fixed Coupon: N/A
- (vi) Bond Linked Securities – Pass Through Interest: N/A
- 14 Floating Rate Determination – Reference Rate: N/A
- 15 Floating Rate Determination – CMS Rate: N/A
- 16 Margin: N/A
- 17 Minimum/Maximum Interest Rate: N/A
- 18 Interest Commencement Date: N/A
- 19 Interest Determination Date: N/A
- 20 Fixing Business Day:
- 21 Interest Calculation Periods: N/A
- 22 Interest Payment Dates: a) In respect of the Fixed Interest, each date set out in the table in Paragraph 12 above, in the column entitled "Fixed Interest Payment Date(s).

		b) In respect of the Conditional Interest, each date set out in the table in Paragraph 13(iii) above, in the column entitled "Interest Payment Date(s)".
23	Day Count Fraction:	N/A
24	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
25	Settlement Method:	For the purposes of Condition 5.1 (<i>Redemption and Redemption by Instalments</i>) of the Base Conditions: Cash Settlement
26	Settlement Currency:	GBP
27	Settlement Number:	As defined in Condition 25 (<i>Definitions</i>) of the Base Conditions
28	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: Calculation Amount x Protection Level Where: "Protection Level" means 100.00%.
	(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
29	Terms relating to Physically Delivered Securities:	N/A
30	Nominal Call Event:	N/A
31	Call Option:	N/A
32	Put Option:	N/A
33	Specified Early Redemption Event:	N/A
34	Maximum and Minimum Redemption Requirements:	N/A
35	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 37(xv)										
36	Share Linked Securities:	N/A										
37	Index Linked Securities:	Applicable										
	(i) Index/Indices (each a "Reference Asset"):	<table border="1"> <tr> <td>Index</td> <td>Solactive CC BTI PR E Provided that the Reference Asset represents a notional investment in such Index with a notional investment size of 1 Reference Asset Currency per index point.</td> </tr> <tr> <td>Reference Asset Currency</td> <td>Euro ("EUR")</td> </tr> <tr> <td>Refinitiv Code (for identification purposes only)</td> <td>.SBTICCPE</td> </tr> <tr> <td>Bloomberg Code (for identification purposes only)</td> <td>SBTICCPE</td> </tr> <tr> <td>Index Sponsor</td> <td>Solactive AG</td> </tr> </table>	Index	Solactive CC BTI PR E Provided that the Reference Asset represents a notional investment in such Index with a notional investment size of 1 Reference Asset Currency per index point.	Reference Asset Currency	Euro ("EUR")	Refinitiv Code (for identification purposes only)	.SBTICCPE	Bloomberg Code (for identification purposes only)	SBTICCPE	Index Sponsor	Solactive AG
Index	Solactive CC BTI PR E Provided that the Reference Asset represents a notional investment in such Index with a notional investment size of 1 Reference Asset Currency per index point.											
Reference Asset Currency	Euro ("EUR")											
Refinitiv Code (for identification purposes only)	.SBTICCPE											
Bloomberg Code (for identification purposes only)	SBTICCPE											
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)	Initial Level(s) of each Reference Asset:	As set out above
(ix)	Valuation Date:	(i) Initial Valuation Date; (ii) Each Interest Valuation Date; and (iii) Final Valuation Date
(a)	Adjustments for single Fund-Linked Index:	N/A
(b)	Adjustments for a Basket of Fund-Linked Indices:	N/A
(c)	Cut-off date for postponement of Valuation Date:	The adjusted Valuation Date may fall on a day after the relevant Redemption Date or Early Cash Redemption Date, and in which case, the relevant Redemption Date or Early Cash Redemption Date shall be postponed to the second Business Day immediately following such adjusted Valuation Date
(x)	Maximum Number of Postponement Days:	Eight Scheduled Trading Days
(xi)	Valuation Time:	The time at which the official closing level of the Index is calculated and published by the Index Sponsor.
(xii)	Averaging:	N/A
(xiii)	Observation Dates:	N/A
(xiv)	Observation Period:	N/A
(xv)	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 (<i>Index Adjustment Events</i>)
(xvi)	FX Disruption Event:	N/A
(xvii)	FX Inbound Valuation Disruption Event:	N/A
(xviii)	FINI Early Redemption Event:	N/A

	(xix) ODI Early Redemption Event:	N/A
	(xx) China Connect Early Redemption Event:	N/A
	(xxi) China Early Redemption Event:	N/A
	(xxii) China Restriction Early Redemption Event:	N/A
	(xxiii) IPI Early Redemption Event:	N/A
	(xxiv) Local Jurisdiction Taxes and Expenses:	N/A
	(xxv) China Connect Service:	N/A
	(xxvi) Other adjustments:	N/A
	(xxvii) Index Correction - Index-linked Interest:	N/A
	(xxviii) Pre-nominated Index:	N/A
	(xxix) Fund-Linked Index Business Centre:	N/A
	(xxx) Elections in respect of the Fund Component Linked Conditions:	N/A
38	Inflation Linked Securities:	N/A
39	FX Linked Securities:	N/A
40	Credit Linked Securities:	N/A
41	Commodity Linked Securities:	N/A
42	(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
43	Short Form Barclays Index Annex Securities:	N/A
44	Bond Linked Securities:	N/A
45	Fund Linked Securities:	N/A
46	Hybrid Basket Linked Securities:	N/A

47	Additional provisions relating to Taxes and Settlement Expenses:	N/A
48	Business Day:	As defined in Condition 25 (<i>Definitions</i>) of the Base Conditions
49	Business Day Convention:	With regard to all payment dates in this Term Sheet, unless otherwise specified: Following
50	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>
51	Applicable TEFRA exemption:	TEFRA is not applicable
52	871(m) Securities:	The Issuer has determined that the Securities (without regard to any other transactions) should not be subject to U.S. withholding tax under Section 871(m) of the U.S. Internal Revenue Code and regulations promulgated thereunder.
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: XS2377613836 Common Code: 237761383
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:	Applicable – see the cover page of this Pricing Supplement
	(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:	<p>As set out in the Annex</p> <p>For the avoidance of doubt all scheduled payment and/ or settlement dates are subject to adjustment in accordance with the applicable Business Day Convention.</p> <p>Delay or Postponement of Payments and Settlement</p> <p>If the determination of a price or level used to calculate any amount payable or deliverable on any payment or settlement date is delayed or postponed 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.</p> <p>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. No additional amounts shall be payable because of such postponement.</p>
62	Governing Law:	English Law

recycling and reuse, (b) circular economy, and (c) greenhouse gas emission reduction). However, the Issuer will regularly review the Green Issuance Framework and, accordingly, the definition of Eligible Assets, description of eligible activities and any exclusions may vary from time to time and differ from the above.

Eligible Assets must satisfy certain eligibility criteria and meet certain UN Sustainable Development Goals, depending on the relevant category.

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, the Climate Bonds Initiative's Climate Bond Standards and EU Green Bonds 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 Selection 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 the Carbon Trust Green Structured Notes Verifier's Report dated 28 February 2022 in relation to conformance of the proposed issuance of Securities 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 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).

See also the Annex to this Pricing Supplement, which contains general information and risk factors in relation to our Green Index Linked Securities, and supersedes and replaces in its entirety the corresponding information in the Offering Circular. Such information (including risk factors) does not reflect any change to our practices or procedures as currently described in the Offering Circular, but instead provides further detail in respect of information set out in our Green Issuance Framework as well as to reflect up to date regulatory and market developments in relation to informational disclosure around ESG products.

5 Fixed Rate Securities Only - Yield

Indication of yield: N/A

6 Floating Rate Securities Only - Historic Floating Rates

N/A

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

N/A

8 Post issuance information

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

9 Operational Information

Any clearing system(s) other than Euroclear Bank S.A./N.V. and Clearstream Banking société anonyme and the Central Moneymarkets Unit Service operated by the Hong Kong Monetary

N/A

Authority (together with their addresses) and the relevant identification number(s):

Delivery: Delivery free of payment

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

10 Green Structured Securities / Green Index Linked Securities:

Green Structured Securities: Yes

Green Index Linked Securities: Yes

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

Index Disclaimer

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

Solactive AG (“**Solactive**”) is the licensor of Solactive Climate Change Europe BTI Price Index. The financial instruments that are based on the Index are not sponsored, endorsed, promoted or sold by Solactive in any way and Solactive makes no express or implied representation, guarantee or assurance with regard to: (a) the advisability in investing in the financial instruments; (b) the quality, accuracy and/or completeness of the Index; and/or (c) the results obtained or to be obtained by any person or entity from the use of the Index. Solactive does not guarantee the accuracy and/or the completeness of the Index and shall not have any liability for any errors or omissions with respect thereto. Notwithstanding Solactive’s obligations to its licensees, Solactive reserves the right to change the methods of calculation or publication with respect to the Index and Solactive shall not be liable for any miscalculation of or any incorrect, delayed or interrupted publication with respect to the Index. Solactive shall not be liable for any damages, including, without limitation, any loss of profits or business, or any special, incidental, punitive, indirect or consequential damages suffered or incurred as a result of the use (or inability to use) of the Index.

Climate Bonds Initiative

The certification of the Green Quanto Digital Equity Linked Notes linked to Solactive CC BTI PR E due July 2025 (the “Securities”) as Climate Bonds by the Climate Bonds Initiative is based solely on the Climate Bond Standard and does not, and is not intended to, make any representation or give any assurance with respect to any other matter relating to the Securities or any Nominated Project, including but not limited to the Offering Circular, the transaction documents, the Issuer or the management of the Issuer.

The certification of the Securities as Climate Bonds by the Climate Bonds Initiative was addressed solely to the board of directors of the Issuer and is not a recommendation to any person to purchase, hold or sell the Securities and such certification does not address the market price or suitability of the Securities for a particular investor. The certification also does not address the merits of the decision by the Issuer or any third party to participate in any Nominated Project and does not express and should not be deemed to be an expression of an opinion as to the Issuer or any aspect of any Nominated Project (including but not limited to the financial viability of any Nominated Project) other than with respect to conformance with the Climate Bond Standard.

In issuing or monitoring, as applicable, the certification, the Climate Bonds Initiative has assumed and relied upon and will assume and rely upon the accuracy and completeness in all material respects of the information supplied or otherwise made available to the Climate Bonds Initiative. The Climate Bonds Initiative does not assume or accept any responsibility to any person for independently verifying (and it has not verified) such information or to undertake (and it has not undertaken) any independent evaluation of any Nominated Project or the Issuer. In addition, the Climate Bonds Initiative does not assume any obligation to conduct (and it has not conducted) any physical inspection of any Nominated Project. The certification may only be used with the Securities and may not be used for any other purpose without the Climate Bonds Initiative’s prior written consent.

The certification does not and is not in any way intended to address the likelihood of timely payment of interest when due on the Securities and/or the payment of principal at maturity or any other date.

The certification may be withdrawn at any time in the Climate Bonds Initiative's sole and absolute discretion and there can be no assurance that such certification will not be withdrawn.

Annex

1. Risk Factor 3.17, 3.18, 3.19 and 3.20 on pages 55-57 of the Offering Circular shall be deemed to be deleted in their entirety and replaced with the following:

3.17 Securities in respect of which a portion of the proceeds will be donated for charitable purposes may not achieve an investor's ESG or sustainable or related objectives

The use of proceeds in respect of the Securities may provide that a portion of the proceeds will be donated for charitable purposes or to sustainable finance projects designed to have a positive impact on the environment or to other social or ethical causes. In such case, no assessment has been undertaken by the Barclays Group and there is a risk that the applicable charitable purpose(s) or sustainable finance project(s) will not satisfy, whether in whole or in part, any applicable 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 social or sustainability impact related to the relevant investment. Further, investors should assume that the Securities do not satisfy, in whole or in part, any present or future taxonomies, standards and/or other regulatory or index inclusion criteria or voluntary guidelines (for example, including that the Securities do not take account any of the European Union criteria for environmentally sustainable investments, including as set out under the Regulation of the European Parliament and of the Council on the Establishment of a Framework to Facilitate Sustainable Investment (Regulation (EU) 2020/852) and do not qualify for any other potential certification, label or taxonomy. Any failure to satisfy an investor's objectives, expectations or requirements with regard to sustainable investments may have a material adverse effect on the value of the Securities and/or result in adverse consequences for certain investors with portfolio mandates to invest in securities to be used for a particular purpose (including, for example, that such investors may need to sell such Securities (if possible) potentially at a loss and/or not be able to count such Securities towards their relevant portfolio, which could also result in a loss).

3.18 There are risks associated with Green Structured Securities

There is a risk that the allocation of the proceeds to the relevant Eligible Asset(s) in respect of Green Structured Securities will not satisfy, whether in whole or in part, any applicable 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, social or sustainability impact related to the relevant Eligible Asset(s). Investors should assume that the Securities are not 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); are not Green Bonds and/or Social Bonds as defined under the International Capital Market Association's Green Bond Principles and/or Social Bond Principles; do not take into account any of the European Union criteria for environmentally sustainable investments, including as set out under the Regulation of the European Parliament and of the Council on the Establishment of a Framework to Facilitate Sustainable Investment (Regulation (EU) 2020/852; and do not qualify for any other potential certification, label or taxonomy. Any failure to satisfy an investor's objectives, expectations or requirements with regard to sustainable investments may have a material adverse effect on the value of the Securities and/or result in adverse consequences for certain investors with portfolio mandates to invest in securities to be used for a particular purpose (including, for example, that such investors may need to sell such Securities (if possible) potentially at a loss and/or not be able to count such Securities towards their relevant portfolio, which could also result in a loss).

Any delay in or 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 Pricing Supplement) 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, will not constitute an Event of Default under the Securities, and 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 (including, for example, that such investors may need to sell such Securities (if possible) potentially at a loss and/or not be able to count such Securities towards their relevant portfolio, which could also result in a loss).

3.19 There are risks associated with Green Index Linked Securities

There is a risk that the criteria by which an index is deemed to be a Qualifying Green Equity Index will not satisfy, whether in whole or in part, any applicable 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, social or sustainability impact related to the relevant index. Investors should assume that the Securities are not 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); are not Green Bonds and/or Social Bonds as defined under the International Capital Market Association's Green Bond Principles and/or Social Bond Principles; do not take into account any of the European Union criteria for environmentally sustainable investments, including as set out under the Regulation of the European Parliament and of the Council on the Establishment of a Framework to Facilitate Sustainable Investment (Regulation (EU) 2020/852); and do not qualify for any other potential certification, label or taxonomy. Further, 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. Any failure to satisfy an investor's objectives, expectations or requirements with regard to sustainable investments may have a material adverse effect on the value of the Securities and/or result in adverse consequences for certain investors with portfolio mandates to invest in securities to be used for a particular purpose (including, for example, that such investors may need to sell such Securities (if possible) potentially at a loss and/or not be able to count such Securities towards their relevant portfolio, which could also result in a loss).

Any delay in or failure to apply an amount equal to the net proceeds of the issue (as at the date of issuance of any Green Index Linked 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 Pricing Supplement) 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 Index Linked Securities no longer being listed or admitted to trading on any stock exchange or securities market as aforesaid, will not constitute an Event of Default under the Securities, and may have a material adverse effect on the value of such 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 (including, for example, that such investors may need to sell such Securities (if possible) potentially at a loss and/or not be able to count such Securities towards their relevant portfolio, which could also result in a loss).

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, will not constitute an Event of Default under the terms of the relevant Green Index Linked Securities and 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 (including, for example, that such investors may need to sell such Securities (if possible) potentially at a loss and/or not be able to count such Securities towards their relevant portfolio, which could also result in a loss).

3.20 Green Structured Securities are not linked to the performance of the Eligible Assets and do not benefit from any arrangements to enhance the performance of the Green Structured Securities or any contractual rights derived solely from the intended use of proceeds of such Green Structured Securities

The performance of the Green Structured Securities is not linked to the performance of the relevant Eligible Assets or the performance of the Issuer in respect of any environmental or similar targets. There will be no segregation of assets and liabilities in respect of the Green Structured Securities and the Eligible Assets. Consequently, neither

payments of principal and/or interest on the Green Structured Securities nor any rights of Securityholders shall depend on the performance of the relevant Eligible Assets or the performance of the Issuer in respect of any such environmental or similar targets. Securityholders of any Green Structured Securities shall have no preferential rights or priority against the assets of any Eligible Assets nor benefit from any arrangements to enhance the performance of the Green Structured Securities. This in turn may have a negative impact on the value of and/or return on the Securities.

3.21 There are specific risks with Securities linked to an index that is marketed as having "green", "sustainable", "social", "ESG" or similar objectives

The name of an index which is a Reference Asset in respect of any Securities and/or the marketing of Securities linked to a Reference Asset which is an 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"), the EU Taxonomy or any equivalent UK legislation). Moreover, unless specifically specified as such, an index which is a Reference 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 a Reference Asset that is 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.

2. General Information on pages 929 – 931 shall be amended by deleting 'Barclays Green Issuance'; 'Green Structured Securities'; 'Green Index Linked Securities'; and 'Important Information in respect of Barclays Green Issuance' in their entirety and replacing with the following information:

Barclays Green Issuances:

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 this Offering Circular 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 Selection 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 Pricing Supplement relating to any specific Tranche of Securities may provide that the Issuer will invest 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 Offering Circular 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 are assets which fall into the following **Eligible Assets** 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). However, the Issuer will regularly review the Green Issuance Framework and, accordingly, the definition of Eligible Assets, description of eligible activities and any exclusions may vary from time to time and differ from the above.

Eligible Assets must satisfy certain eligibility criteria and meet certain UN Sustainable Development Goals, depending on the relevant category.

The Issuer will invest all of the net proceeds from Green Structured Securities in the financing and/or refinancing of Eligible Assets as soon as reasonably practicable. However, if it is unable to, any shortfall will be invested (at the Issuer's own discretion) in cash and short-term and liquid investments in accordance with its liquidity policy until additional Eligible Assets are available.

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 Pricing Supplement relating to any specific Tranche of Green Structured Securities may also provide that the return on the Securities is calculated by reference to a Reference Asset which is a Qualifying Green Equity Index (as defined in the next paragraph). Such Securities are referred to in the Offering Circular as "Green Index Linked Securities".

As provided in the Barclays Green Index Selection Principles (the "**Barclays Green Index Selection Principles**") (and subject to changes thereto after the date of the Offering Circular), 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 generally 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 Selection 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 Pricing Supplement and the Offering Circular 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.

It is the investor's own responsibility to ensure that the relevant product satisfies the investor's ESG expectations or requirements as regards any investment criteria or guidelines with which the investor or its investments are required to comply.

The cash proceeds from Barclays Green Issuance will not be segregated from other funds of Barclays, and Barclays is under no obligation to use the specific cash proceeds from the relevant offering of Green Structured Securities to finance or refinance Eligible Investments (as defined in the Green Issuance Framework). Further, Barclays has significant flexibility in allocating the net proceeds from the Securities, including determining in its discretion what constitutes an Eligible Investment, whether to apply proceeds against new Eligible Investments or those originated or refinanced up to 36 months prior to the issue date of the relevant Green Structured Securities, and whether to re-allocate net proceeds away from Eligible Investments when such investments mature or are divested.

Investors should assume that the Securities are not 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); are not Green Bonds and/or Social Bonds as defined under the International Capital Market Association's Green Bond Principles and/or Social Bond Principles; do not take into account any of the European Union criteria for environmentally sustainable investments, including as set out under the Regulation of the European Parliament and of the Council on the Establishment of a Framework to Facilitate Sustainable Investment (Regulation (EU) 2020/852; and do not qualify for any other potential certification, label or taxonomy. Moreover, with regard to Green Index Linked Securities, 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').

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, social or sustainability 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 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 such index or relevant investment.

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 Offering Circular and Securityholders 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. If the relevant Barclays Green Issuance is no longer listed or admitted to trading on any stock exchange or securities market, this 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 sustainable purposes.

Delay or failure to allocate or manage the proceeds from the Securities or to meet the reporting schedule as described above and under "Use of Proceeds" in the relevant Issue Terms will not constitute an Event of Default under the Securities. Any failure in applying an amount equal to the net proceeds from the Securities to Eligible Investments, failure of those Eligible Investments to achieve the expected outcomes, and/or change or withdrawal of any third party certification or opinion may have a material adverse effect on the value of the Securities and/or result in adverse consequences for certain investors with portfolio mandates to invest in securities identified as sustainable.

Other investments made by Barclays or other aspects of its business may be criticized by activist groups or other stakeholders focused on sustainability issues, which could have a negative effect on the value of Barclays Green Issuance.