
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 ("EEA"). 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 EEA has been prepared and therefore offering or selling the Securities or otherwise making them available to any retail investor in the EEA or in the UK may be unlawful under the EU PRIIPs Regulation.

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

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

None of the Securities constitute a participation in a collective investment scheme within the meaning of the CISA and are neither subject to the authorisation nor the supervision by the Swiss Financial Market Supervisory Authority FINMA ("FINMA") and investors do not benefit from the specific investor protection provided under the CISA.

FINAL TERMS



BARCLAYS BANK PLC

(Incorporated with limited liability in England and Wales)

Legal Entity Identifier (LEI): G5GSEF7VJP5I7OUK5573

EUR 30,000,000 Securities due June 2027 under the Global Structured Securities Programme (the "Tranche 1 Securities")

Issue Price: 100 per cent

This document constitutes the final terms of the Securities (the "Final Terms") described herein for the purposes of Article 8 of Regulation (EU) 2017/1129 (as amended, the "EU Prospectus Regulation") and is prepared in connection with the Global

Structured Securities Programme established by Barclays Bank PLC (the "**Issuer**"). These Final Terms complete and should be read in conjunction with GSSP Base Prospectus 9 which constitutes a base prospectus drawn up as separate documents (including the Registration Document dated 23 March 2021 as supplemented on 5 August 2021 and 11 November 2021 and the Securities Note relating to the GSSP Base Prospectus 9 dated 01 July 2021 as supplemented on 06 September 2021) for the purposes of Article 8(6) of the EU Prospectus Regulation (the "**Base Prospectus**"). Full information on the Issuer and the offer of the Securities is only available on the basis of the combination of these Final Terms and the Base Prospectus. A summary of the individual issue of the Securities is annexed to these Final Terms.

The Base Prospectus, and any supplements thereto, are available for viewing at <https://home.barclays/investor-relations/fixed-income-investors/prospectus-and-documents/structured-securities-prospectuses> and during normal business hours at the registered office of the Issuer and the specified office of the Issue and Paying Agent for the time being in London, and copies may be obtained from such office.

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

Words and expressions defined in the Base Prospectus and not defined in the Final Terms shall bear the same meanings when used herein.

BARCLAYS

Final Terms dated 3 May 2022

PART A – CONTRACTUAL TERMS

Provisions relating to the Securities

1	(a) Series:	NX00330350
	(b) Tranche:	1
2	Currencies:	
	(a) Issue Currency:	Euro (“ EUR ”)
	(b) Settlement Currency:	Euro (“ EUR ”)
3	Securities:	Notes
4	Notes:	Applicable
	(a) Aggregate Nominal Amount as at the Issue Date:	
	(i) Tranche:	EUR 30,000,000
	(ii) Series:	EUR 30,000,000
	(b) Specified Denomination:	EUR 1,000
	(c) Minimum Tradable Amount:	EUR 1,000
5	Certificates:	Not Applicable
6	Calculation Amount:	EUR 1,000 per Security
7	Issue Price:	100 per cent of the Aggregate Nominal Amount
8	Issue Date:	3 May 2022
9	Scheduled Settlement Date:	17 June 2027
10	Type of Security:	Equity Index Linked Securities
11	Underlying Performance Type _(Interest) :	Single Asset
12	Underlying Performance Type _(Settlement) :	For the purpose of determination of the Final Performance: Single Asset
13	Downside Underlying Performance Type _(Settlement) :	Not Applicable

Provisions relating to interest (if any) payable

14	Interest Type: General Condition 9 (<i>Interest</i>)	In respect of each Interest Valuation Date, each of the Interest Types in Table 1 below in the column entitled ‘Interest Type’
	(a) Interest Payment Dates:	Each of the dates set out in Table 1 below in the column entitled ‘Interest Payment Date’, subject to adjustment in accordance with the Business Day Convention.
	(b) Interest Determination Dates:	Each of the dates set out in Table 1 below in the column entitled ‘Interest Determination Date’.
	(c) Interest Valuation Dates:	Each of the dates set out in Table 1 below in the column entitled ‘Interest Valuation Date’.

Table 1

Interest Type	Interest Determination Dates	Interest Valuation Dates	Observation Dates	Interest Barrier Percentages	Interest Payment Dates	Fixed Interest Rates
Fixed	12 June 2023	N/A	N/A	N/A	19 June 2023	1.85%
Fixed	10 June 2024	N/A	N/A	N/A	17 June 2024	1.85%
Fixed	10 June 2025	N/A	N/A	N/A	17 June 2025	1.85%
Fixed	10 June 2026	N/A	N/A	N/A	17 June 2026	1.85%
Fixed	10 June 2027	N/A	N/A	N/A	17 June 2027	1.85%
Digital (Bullish)	N/A	11 July 2022	11 July 2022	80%	19 June 2023	0.10%

(d) (i) Fixed Interest Type: Fixed Amount

	(ii) Fixed Interest Rate:	Each of the percentages set out in Table 1 above in the column entitled 'Fixed Interest Rate'.
	(e) Information relating to the Floating Rate:	Not Applicable
	(f) Interest Barrier Percentages:	Each of the percentages set out in Table 1 above in the column entitled 'Interest Barrier Percentage'.
	(g) Observation Dates:	Each of the dates set out in Table 1 above in the column entitled 'Observation Dates'.
	(h) Global Floor:	0%
Provisions relating to Automatic Settlement (Autocall)		
15	Automatic Settlement (Autocall): General Condition 10 (<i>Automatic Settlement (Autocall)</i>)	Not Applicable
16	Optional Early Settlement Event: General Condition 11 (<i>Optional Early Settlement Event</i>)	Not Applicable
Provisions relating to Final Settlement		
17	(a) Final Settlement Type: General Condition 12 (<i>Final Settlement</i>)	Fixed
	(b) Settlement Method:	Cash
	(c) Protection Level:	100.00 per cent.
	(d) Downside:	Not Applicable
Provisions relating to Drop Back		
18	Drop Back Payout: General Condition 9.39 and General Condition 12.27	Not Applicable
Provisions relating to Nominal Call Event Settlement		
19	Nominal Call Event Settlement: General Condition 13 (<i>Nominal Call Event Settlement</i>)	Not Applicable
Provisions relating to Instalment Notes		
20	Instalment Notes: General Condition 15 (<i>Settlement by Instalments</i>)	Not Applicable
Provisions relating to the Underlying Asset(s)		
21	Underlying Asset(s) _(Interest) / Underlying Asset(s) _(Autocall Settlement) / Underlying Asset(s) _(Final Settlement) / Underlying Asset(s) _(Downside) :	EURO STOXX 50 [®] Index (the " Underlying Asset ")
	(a) Initial Valuation Date:	10 June 2022
	(b) Index:	EURO STOXX 50 [®] Index
	(i) Exchange:	Multi-exchange
	(ii) Related Exchange:	All Exchanges
	(iii) Underlying Asset Currency:	EUR
	(iv) Bloomberg Screen:	SX5E Index
	(v) Refinitiv Screen:	.STOXX50E
	(vi) Index Sponsor:	STOXX Limited
	(vii) Weight:	Not Applicable
	(viii) Pre-nominated Index:	Not Applicable
22	(a) Final Valuation Price:	
	(i) Averaging-out:	Not Applicable
	(ii) Min Lookback-out:	Not Applicable

	(iii) Max Lookback-out:	Not Applicable
	(b) Final Valuation Date:	Not Applicable
23	Interim Valuation Price:	Not Applicable
<i>Provisions relating to disruption events</i>		
24	Consequences of a Disrupted Day (in respect of an Averaging Date or Lookback Date): General Condition 18 (<i>Consequences of Disrupted Days</i>)	
	(a) Omission:	Not Applicable
	(b) Postponement:	Not Applicable
	(c) Modified Postponement:	Not Applicable
25	Consequences of a Disrupted Day (in respect of an Averaging Date or Lookback Date): General Condition 25 (<i>Adjustments to Valuation Dates and Reference Dates</i>)	
	(a) Omission:	Not Applicable
	(b) Postponement:	Not Applicable
	(c) Modified Postponement:	Not Applicable
26	Consequences of a Disrupted Day (in respect of an Averaging Date or Lookback Date): General Condition 37 (<i>Consequences upon a Reference Date becoming a Disrupted Day</i>)	
	(a) Omission:	Not Applicable
	(b) Postponement:	Not Applicable
	(c) Modified Postponement:	Not Applicable
27	Additional Disruption Events: General Condition 65.1 (<i>Definitions</i>)	
	(a) Change in Law:	Applicable as per General Condition 65.1 (<i>Definitions</i>)
	(b) Currency Disruption Event:	Applicable as per General Condition 65.1 (<i>Definitions</i>)
	(c) Hedging Disruption:	Applicable as per General Condition 65.1 (<i>Definitions</i>)
	(d) Issuer Tax Event:	Applicable as per General Condition 65.1 (<i>Definitions</i>)
	(e) Extraordinary Market Disruption:	Applicable as per General Condition 65.1 (<i>Definitions</i>)
	(f) Increased Cost of Hedging:	Not Applicable as per General Condition 65.1 (<i>Definitions</i>)
	(g) Affected Jurisdiction Hedging Disruption:	Not Applicable as per General Condition 65.1 (<i>Definitions</i>)
	(h) Affected Jurisdiction Increased Cost of Hedging:	Not Applicable as per General Condition 65.1 (<i>Definitions</i>)
	(i) Increased Cost of Stock Borrow:	Not Applicable as per General Condition 65.1 (<i>Definitions</i>)
	(j) Loss of Stock Borrow:	Not Applicable as per General Condition 65.1 (<i>Definitions</i>)
	(k) Foreign Ownership Event:	Not Applicable as per General Condition 65.1 (<i>Definitions</i>)
	(l) Fund Disruption Event:	Not Applicable as per General Condition 65.1 (<i>Definitions</i>)
	(m) Fund Event:	Not Applicable
	(n) Potential Adjustment of Payment Event:	Not Applicable
	(o) Barclays Index Disruption:	Not Applicable
28	Early Cash Settlement Amount:	Market Value

29	Early Settlement Notice Period Number:	As specified in General Condition 65.1 (<i>Definitions</i>)
30	Substitution of Shares:	Not Applicable
31	Entitlement Substitution:	Not Applicable
32	FX Disruption Event:	Not Applicable
33	Disruption Fallbacks: General Condition 20 (<i>Consequences of FX Disruption Events (FX)</i>)	Not Applicable
34	Unwind Costs:	Applicable
35	Settlement Expenses:	Not Applicable
36	Local Jurisdiction Taxes and Expenses:	Not Applicable
37	Consequences of a Fund Event: General Condition 27 (<i>Consequences of a Fund Event</i>)	Not Applicable
General provisions		
38	Form of Securities:	Book-entry Securities in bearer form (au porteur) deposited with Euroclear France NGN Form: Not Applicable Held under the NSS: Not Applicable CGN Form: Not Applicable
39	Trade Date:	19 April 2022
40	871(m) Securities:	The Issuer has determined that Section 871(m) of the US Internal Revenue Code is not applicable to the Securities.
41	(i) Prohibition of Sales to EEA Retail Investors:	Applicable – see the cover page of these Final Terms
	(ii) Prohibition of Sales to UK Retail Investors:	Applicable – see the cover page of these Final Terms
	(iii) Prohibition of Sales to Swiss Retail Investors:	Applicable – see the cover page of these Final Terms
42	Additional Business Centre(s):	TARGET
43	Business Day Convention:	Modified Following
44	Determination Agent:	Barclays Bank PLC
45	Registrar:	Not Applicable
46	Transfer Agent:	Not Applicable
47	(a) Name of Manager:	Barclays Bank Ireland PLC
	(b) Date of underwriting agreement:	Not Applicable
	(c) Names and addresses of secondary trading intermediaries and main terms of commitment:	Not Applicable
48	Registration Agent:	Not Applicable
49	Masse Category:	The Representative shall be: MASSQUOTE S.A.S.U. RCS 529 065 880 Nanterre 33 Rue Anna Jacquin 92100 Boulogne Billancourt France Represented by its Chairman The Representative will receive euro 250€ per year.
50	Governing Law:	French law
51	Relevant Benchmarks:	Amounts payable under the Securities are calculated by reference to EURO STOXX 50® Index which is provided by STOXX Limited (the “ Administrator ”).

As at the date of this Final Terms, the Administrator appears on the register of administrators and benchmarks established and maintained by the European Securities and Markets Authority (“**ESMA**”) pursuant to article 36 of Regulation (EU) 2016/1011 (as amended, the “**EU Benchmarks Regulation**”).

PART B – OTHER INFORMATION

1 LISTING AND ADMISSION TO TRADING

- (a) Listing and Admission to Trading: Application has been made/is expected to be made by the Issuer (or on its behalf) for the Securities to be listed on the official list and admitted to trading on the regulated market of the Luxembourg Stock Exchange with effect from on or around the Issue Date.
- (b) Estimate of total expenses related to admission to trading: EUR 600 + 350€ per year
- (c) Name and address of the entities which have a firm commitment to act as intermediaries in secondary trading, providing liquidity through bid and offer rates and a description of the main terms of their commitment: Not Applicable

RATINGS

- 2 Ratings: The Securities have not been individually rated.

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

- (a) Reasons for the offer: General funding
- (b) Use of proceeds: Not Applicable
- (c) Estimated net proceeds: Not Applicable
- (d) Estimated total expenses: Not Applicable

4 YIELD

The yield is 1.85% per cent per annum.

5 PAST AND FUTURE PERFORMANCE OF UNDERLYING ASSET(S), AND OTHER INFORMATION CONCERNING THE UNDERLYING ASSET(S)

Details of the past and future performance and volatility of the Underlying Asset(s) may be obtained from:
Bloomberg Screen: SX5E Index
Refinitiv Screen Page: .STOXX50E
Index Disclaimer: See Schedule hereto

6 POST ISSUANCE INFORMATION

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

7 OPERATIONAL INFORMATION

- (a) ISIN: FR0014009YV1
- (b) Common Code: 247283986
- (c) Relevant Clearing System(s) and the relevant identification number(s): Euroclear France
The Securities are French Securities
- (d) Delivery: Delivery free of payment
- (e) Intended to be held in a manner which would allow Eurosystem eligibility: No, since unsecured debt instruments issued by credit institutions established outside the European Union are not Eurosystem eligible.
- (f) Green Structures Securities: No

(g) Green Index Linked Securities:

No

INDEX DISCLAIMER

EURO STOXX® 50 Index (the "Index")

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SUMMARY

INTRODUCTION AND WARNINGS

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

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

Securities: EUR 30,000,000 Securities due June 2027 pursuant to the Global Structured Securities Programme (ISIN: FR0014009YV1) (the "Securities").

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

The Authorised Offeror: Not Applicable

Competent authority: The Base Prospectus was approved on 01 July 2021 by the Central Bank of Ireland of New Wapping Street, North Wall Quay, Dublin 1, D01 F7X3, Ireland (telephone number: +353 (0)1 224 6000).

KEY INFORMATION OF THE ISSUER

Who is the Issuer of the Securities?

Domicile and legal form of the Issuer: Barclays Bank PLC (the "Issuer") is a public limited company registered in England and Wales under number 1026167. The liability of the members of the Issuer is limited. It has its registered and head office at 1 Churchill Place, London, E14 5HP, United Kingdom (telephone number +44 (0)20 7116 1000). The Legal Entity Identifier (LEI) of the Issuer is G5GSEF7VJP517OUK5573.

Principal activities of the Issuer: The Group's businesses include consumer banking and payments operations around the world, as well as a top-tier, full service, global corporate and investment bank. The Group comprises of Barclays PLC together with its subsidiaries, including the Issuer. The Issuer's principal activity is to offer products and services designed for larger corporate, wholesale and international banking clients.

The term the "Group" means Barclays PLC together with its subsidiaries and the term "Barclays Bank Group" means Barclays Bank PLC together with its subsidiaries.

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

Identity of the key managing directors of the Issuer: The key managing directors of the Issuer are C.S. Venkatakrisnan (Chief Executive and Executive Director) and Tushar Morzaria (Executive Director)

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

What is the key financial information regarding the Issuer?

The Issuer has derived the selected consolidated financial information included in the table below for the years ended 31 December 2020 and 31 December 2019 from the annual consolidated financial statements of the Issuer for the years ended 31 December 2020 and 2019 (the "Financial Statements"), which have each been audited with an unmodified opinion provided by KPMG. The selected financial information included in the table below for the six months ended 30 June 2021 and 30 June 2020 was derived from the unaudited Interim Results Announcement of the Issuer in respect of the six months ended 30 June 2021

Consolidated Income Statement

	As at 30 June (unaudited)		As at 31 December	
	2021	2020	2020	2019
	(£m)		(£m)	
Net interest income	1,523	1,671	3,160	3,907
Net fee and commission income	3,200	2,879	5,659	5,672
Credit impairment releases/(charges)	288	(2,674)	(3,377)	(1,202)
Net trading income	3,467	4,225	7,076	4,073
Profit before tax	3,334	1,523	3,075	3,112
Profit/(loss) after tax	2,723	1,293	2,451	2,780

Consolidated Balance Sheet

	As at 30		As at 31 December	
	June			
	(unaudited)		2020	2019
	2021			
	(£m)		(£m)	
Total assets.....	1,064,337	1,059,731	876,672	
Debt securities in issue	42,931	29,423	33,536	
Subordinated liabilities	29,045	32,005	33,425	
Loans and advances at amortised cost	133,815	134,267	141,636	
Deposits at amortised cost	249,732	244,696	213,881	
Total equity	53,696	53,710	50,615	

Certain Ratios from the Financial Statements

	As at 30		As at 31 December	
	June			
	(unaudited)		2020	2019
	2021			
	(%)		(%)	
Common Equity Tier 1 capital	13.9	14.2	13.9	
Total regulatory capital.....	21.2	21.0	22.1	
CRR leverage ratio.....	3.6	3.9	3.9	

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

The Barclays Bank Group has identified a broad range of risks to which its businesses are exposed. Material risks are those to which senior management pay particular attention and which could cause the delivery of the Barclays Bank Group's strategy, results of operations, financial condition and/or prospects to differ materially from expectations. Emerging risks are those which have unknown components, the impact of which could crystallise over a longer time period. In addition, certain other factors beyond the Barclays Bank Group's control, including escalation of terrorism or global conflicts, natural disasters, pandemics and similar events, although not detailed below, could have a similar impact on the Barclays Bank Group.

- Material existing and emerging risks potentially impacting more than one principal risk:** In addition to material and emerging risks impacting the principal risks set out below, there are also material existing and emerging risks that potentially impact more than one of these principal risks. These risks are: (i) the impact of COVID-19; (ii) potentially unfavourable global and local economic and market conditions, as well as geopolitical developments; (iii) the impact of interest rate changes on the Barclays Bank Group's profitability; (iv) the competitive environments of the banking and financial services industry; (v) the regulatory change agenda and impact on business model; (vi) the impact of benchmark interest rate reforms on the Barclays Bank Group; and (vii) Change delivery and execution risks.
- Credit and Market risks:** Credit risk is the risk of loss to the Barclays Bank Group from the failure of clients, customers or counterparties, to fully honour their obligations to members of the Barclays Bank Group. The Barclays Bank Group is subject to risks arising from changes in credit quality and recovery rates of loans and advances due from borrowers and counterparties in any specific portfolio. Market risk is the risk of loss arising from potential adverse change in the value of the Barclays Bank Group's assets and liabilities from fluctuation in market variables.
- Treasury and capital risk and the risk that the Issuer and the Barclays Bank Group are subject to substantial resolution powers:** There are three primary types of treasury and capital risk faced by the Barclays Bank Group which are (1) liquidity risk – the risk that the Barclays Bank Group is unable to meet its contractual or contingent obligations or that it does not have the appropriate amount of stable funding and liquidity to support its assets, which may also be impacted by credit rating changes; (2) capital risk – the risk that the Barclays Bank Group has an insufficient level or composition of capital; and (3) interest rate risk in the banking book – the risk that the Barclays Bank Group is exposed to capital or income volatility because of a mismatch between the interest rate exposures of its (non-traded) assets and liabilities. Under the Banking Act 2009, substantial powers are granted to the Bank of England (or, in certain circumstances, HM Treasury), in consultation with the United Kingdom Prudential Regulation Authority, the UK Financial Conduct Authority and HM Treasury, as appropriate as part of a special resolution regime. These powers enable the Bank of England (or any successor or replacement thereto and/or such other authority in the United Kingdom with the ability to exercise the UK Bail-in Power) (the "**Resolution Authority**") to implement various resolution measures and stabilisation options (including, but not limited to, the bail-in tool) with respect to a UK bank or investment firm and certain of its affiliates (as at the date of the Registration Document, including the Issuer) in circumstances in which the Resolution Authority is satisfied that the relevant resolution conditions are met.
- Operational and model risks:** Operational risk is the risk of loss to the Barclays Bank Group from inadequate or failed processes or systems, human factors or due to external events where the root cause is not due to credit or market risks. Model risk is the risk of potential adverse consequences from financial assessments or decisions based on incorrect or misused model outputs and reports.

- **Conduct, reputation and legal risks and legal, competition and regulatory matters:** Conduct risk is the risk of poor outcomes for, or harm to customers, clients and markets, arising from the delivery of the Barclays Bank Group's products and services. Reputation risk is the risk that an action, transaction, investment, event, decision or business relationship will reduce trust in the Barclays Bank Group's integrity and competence. The Barclays Bank Group conducts activities in a highly regulated global market which exposes it and its employees to legal risk arising from (i) the multitude of laws and regulations that apply to the businesses it operates, which are highly dynamic, may vary between jurisdictions and/or conflict, and are often unclear in their application to particular circumstances especially in new and emerging areas; and (ii) the diversified and evolving nature of the Barclays Bank Group's businesses and business practices. In each case, this exposes the Barclays Bank Group and its employees to the risk of loss or the imposition of penalties, damages or fines from the failure of members of the Barclays Bank Group to meet their respective legal obligations, including legal or contractual requirements. Legal risk may arise in relation to any number of the material existing and emerging risks summarised above.
- **Climate risk:** Climate risk is the impact on financial and operational risks arising from climate change through physical risks, risks associated with transitioning to a lower carbon economy and connected risks arising as a result of second order impacts of these two drivers on portfolios.

KEY INFORMATION OF THE SECURITIES

What are the main features of the Securities?

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

The Securities will be in the form of notes and will be uniquely identified by: Series number: NX00330350 ; Tranche number: 1; ISIN: FR0014009YV1; Common Code: .

The Securities will be cleared and settled through Euroclear France S.A.

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

The Securities will be issued in EUR (the "**Issue Currency**") and settled in the same currency (the "**Settlement Currency**"). The Securities are tradable in nominal and the specified denomination per Security is EUR 1,000. The issue size is EUR 30,000,000.00 per security. The Issue Price is 100% of the Specified Denomination.

The issue date is 3 May 2022 (the "**Issue Date**"). Subject to early termination, the Securities are scheduled to redeem on 17 June 2027 (the "**Scheduled Settlement Date**").

Rights attached to the Securities

Potential return: The Securities will give each holder of Securities the right to receive potential return on the Securities, together with certain ancillary rights such as the right to receive notice of certain determinations and events and the right to vote on some (but not all) amendments to the terms and conditions of the Securities. The potential return will be in the forms of: (i) one or more Interest Amounts, and/or (iii) a Final Cash Settlement Amount, provided that if the Securities are early terminated, the potential return may be in the form of an Early Cash Settlement Amount instead.

Taxation: All payments in respect of the Securities shall be made without withholding or deduction for or on account of any UK taxes unless such withholding or deduction is required by law. In the event that any such withholding or deduction is required by law, the Issuer will, save in limited circumstances, be required to pay additional amounts to cover the amounts so withheld or deducted.

Events of default: If the Issuer fails to make any payment due under the Securities or breaches any other term and condition of the Securities in a way that is materially prejudicial to the interests of the holders (and such failure is not remedied within 30 days, or, in the case of interest, 14 days), or the Issuer is subject to a winding-up order, then (subject, in the case of interest, to the Issuer being prevented from payment for a mandatory provision of law) the Securities will become immediately due and payable, upon notice being given by the holder.

Limitations on rights:

Early redemption following certain disruption events or due to unlawfulness or impracticability: The Issuer may redeem the Securities prior to their Scheduled Settlement Date following the occurrence of certain disruption events or extraordinary events concerning the Issuer, its hedging arrangements, the Underlying Asset(s), taxation or the relevant currency of the Securities, or if it determines that the performance of any of its obligations under the Securities is unlawful, or physically impracticable. If this occurs, investors will receive an "**Early Cash Settlement Amount**" equal to the fair market value of the Securities prior to their redemption, unless the Issuer gives notice to the holders that they may elect to receive such whole number of the disrupted Underlying Asset which may be acquired by the Issuer in the open market with the Early Cash Settlement Amount and the relevant holder returns to the Issuer a duly completed settlement election notice requesting physical settlement by the applicable cut off time.

Certain additional limitations:

- Notwithstanding that the Securities are linked to the performance of the Underlying Asset(s), holders do not have any rights in respect of the Underlying Asset(s).
- The terms and conditions of the Securities permit the Issuer and the Determination Agent (as the case may be), on the occurrence of certain events and in certain circumstances, without the holders' consent, to make adjustments to the terms and conditions of the Securities, to redeem the Securities prior to maturity, to monetise the securities, to postpone valuation of the Underlying Asset(s) or scheduled payments under the Securities, to change the currency in which the securities are denominated, to substitute the Underlying Asset(s), to substitute the Issuer with another permitted entity subject to certain conditions, and to take certain other actions with regard to the Securities and the Underlying Asset(s).
- The Securities contain provisions for calling meetings of holders to consider matters affecting their interests generally and these provisions permit defined majorities to bind all holders, including holders who did not attend and vote at the relevant meeting and holders who voted in a manner contrary to the majority.

Governing law

The Securities will be governed by French Law and the rights thereunder will be construed accordingly.

Description of the calculation of potential return on the Securities

Underlying Assets: The return on and value of the Securities is dependent on the performance of the following Underlying Asset(s):

Underlying Assets ^(Interest) / Underlying Assets ^(Final Settlement)	Type	Initial Price	Initial Valuation Date
EURO STOXX 50 [®] Index	Index	The closing level of the Underlying Asset on the Initial Valuation Date	10 June 2022

For the purposes of determining an Interest Amount, Underlying Assets shall mean the Underlying Assets^(Interest), for the purposes of determining the Final Cash Settlement Amount, Underlying Assets shall mean the Underlying Assets^(Final Settlement).

Calculation Amount: Calculations in respect of amounts payable under the Securities are made by reference to the "Calculation Amount", being EUR 1,000 per Security.

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

A – Interest

Interest Determination Dates	Interest Dates	Valuation	Observation Date	Interest Dates*	Payment	Interest Percentage	Barrier	Interest Type
12 June 2023	N/A	N/A	N/A	19 June 2023		N/A		Fixed
10 June 2024	N/A	N/A	N/A	17 June 2024		N/A		Fixed
10 June 2025	N/A	N/A	N/A	17 June 2025		N/A		Fixed
10 June 2026	N/A	N/A	N/A	17 June 2026		N/A		Fixed
10 June 2027	N/A	N/A	N/A	17 June 2027		N/A		Fixed
N/A	11 July 2022		11 July 2022	19 June 2023		80%		Digital (Bullish)

The Interest Amount payable on each Security on each Interest Payment Date for which the Interest Type in respect of the corresponding Interest Determination Date is specified as Fixed is calculated by multiplying the Fixed Interest Rate (being 1.85%) by the Calculation Amount.

The Interest Amount payable on each Security on the Interest Payment Date for which the Interest Type in respect of the corresponding Interest Valuation Date Interest Determination Date is specified as Digital (Bullish) will be calculated in respect of the Interest Valuation Date and will depend on whether or not a Digital Down Trigger Event has occurred and is calculated as follows:

- (i) The Interest Amount payable on each Security on the Interest Payment Date for which the Interest Type in respect of the corresponding Interest Valuation Date is specified as Digital (Bullish) is calculated as follows: If the Modified Performance is greater than or equal to the corresponding Interest Barrier Percentage, the Interest Amount is calculated as the sum of (a) the Fixed Interest Rate (being 0.10%) multiplied by the Calculation Amount, and (b) the number of previous Interest Valuation Dates in respect of which no interest was payable (after which interest shall be considered to have been payable in respect of such previous Interest Valuation Date(s)) multiplied by the Fixed Interest Rate and then multiplied by the Calculation Amount
- (ii) Otherwise zero

Where:

"**Initial Price**^(Interest)" means as stated above in the table specifying the Underlying Asset.

"**Interest Valuation Price**" means, in respect of closing level] of such Underlying Asset in respect of such Interest Valuation Date.

"**Modified Performance**" means, in respect of an Interest Valuation Date the Interest Valuation Price on such day divided by the Initial Price^(Interest), each in respect of the Underlying Asset as calculated in respect of such Interest Valuation Date.

B – Final Settlement

If the Securities have not otherwise redeemed, each Security will be redeemed on the Scheduled Settlement Date by payment of the Final Cash Settlement Amount.

The Scheduled Settlement Date may be postponed following the postponement of the Final Valuation Date due to a disruption event.

The Final Cash Settlement Amount is calculated by multiplying the Protection Level (being 100.00%) by the Calculation Amount.

Status of the Securities

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

Description of restrictions on free transferability of the Securities

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

Where will the Securities be traded?

Application is expected to be made by the Issuer (or on its behalf) for the Securities to be admitted to trading on the regulated market of the Luxembourg Stock Exchange

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

The Securities are subject to the following key risks:

- **You may lose some or all of your investment in the Securities:** The terms of the Securities do not provide for a scheduled minimum payment at maturity and as such, depending on the performance of the Underlying Asset(s), you may lose some or all of your investment. You may also lose some or all of your investment if: (a) you sell your Securities before their scheduled maturity or expiry; (b) your Securities are early redeemed in certain extraordinary circumstances; or (c) the terms and conditions of your Securities are adjusted such that the amount payable or property deliverable to you is less than your initial investment.
- **There are risks associated with the valuation, liquidity and offering of the Securities:** The market value of your Securities may be lower than the issue price since the issue price may take into account the Issuer's and/or distributor's profit margin and costs in addition to the fair market value of the Securities. The market value of your Securities may be affected by the volatility, level, value or price of the Underlying Asset(s) at the relevant time, changes in interest rates, the Issuer's financial condition and credit ratings, the supply of and demand for the Securities, the time remaining until the maturity or expiry of the Securities and other factors. The price, if any, at which you will be able to sell your Securities prior to maturity may be substantially less than the amount you originally invested. Your Securities may not have an active trading market and the Issuer may not be under any obligation to make a market or repurchase the Securities prior to redemption.
- **You are subject to risks associated with the determination of amount payable under the Securities:** In order to receive the scheduled minimum amount at maturity, you must hold them until maturity. If the Securities are early redeemed, they may return less than the scheduled minimum amount, or even zero.

The Final Cash Settlement Amount is based on the performance of the Underlying Asset(s) as at the final valuation date only (rather than in respect of multiple periods throughout the term of the Securities). This means you may not benefit from any movement in level of the Underlying Asset(s) during the term of the Securities that is not maintained in the final performance as at the final valuation date.

- **Your Securities are subject to adjustments and early redemption:** Pursuant to the terms and conditions of the Securities, following the occurrence of certain disruption events or extraordinary events concerning the Issuer, its hedging arrangements, the Underlying Asset(s), taxation or the relevant currency of the Securities, the Determination Agent or the Issuer may take a number of remedial actions, including estimating the level of the Underlying Asset(s), substituting the Underlying Asset(s), and making adjustments to the terms and conditions of the Securities. Any of such remedial action may change the economic characteristics of the Securities and have a material adverse effect on the value of and return on the Securities. If no remedial action can be taken, or it is determined that the performance of any of the Issuer's obligations under the Securities is unlawful or physically impracticable, the Issuer may early redeem the Securities by payment of an Early Cash Settlement Amount. If early redemption occurs, you may lose some or all of your investment because the Early Cash Settlement Amount may be lower than the price at which you purchase the Securities, or may even be zero. You will also lose the opportunity to participate in any subsequent positive performance of the Underlying Asset(s) and be unable to realise any potential gains in the value of the Securities. You may not be able to reinvest the proceeds from an investment at a comparable return and/or with a comparable interest or coupon rate for a similar level of risk.
- **Your Securities are subject to foreign exchange risks:** Payment under the Securities will be made in a Settlement Currency which is different from the currency of the Underlying Asset(s) and/or may be different from your home currency. You will be exposed to the risk of foreign exchange rate fluctuations between the Settlement Currency and your home currency and/or the Issue Currency. These fluctuations may decrease the value of the Securities.
- **Risks relating to Underlying Asset(s) that are equity indices:** Equity indices are composed of a synthetic portfolio of shares and provide investment diversification opportunities, but will be subject to the risk of fluctuations in both equity prices and the value and volatility of the relevant equity index. The Securities are linked to equity indices, and as such may not participate in dividends or any other distributions paid on the shares which make up such indices. Accordingly, you may receive a lower return on the Securities than you would have received if you had invested directly in those shares. The index sponsor can add, delete or substitute the components of an equity index at its discretion, and may also alter the methodology used to calculate the level of such index. These events may have a detrimental impact on the level of that index, which in turn could have a negative impact on the value of and return on the Securities.
- **Taxation risks:** The levels and basis of taxation on the Securities and any reliefs for such taxation will depend on your individual circumstances and could change at any time over the life of the Securities. This could have adverse consequences for you and you should therefore consult your own tax advisers as to the tax consequences to you of transactions involving the Securities.
- **Potential conflicts of interest:** Conflicts of interest may exist where Barclays Bank PLC or its affiliate: (i) acts in multiple capacities with respect to the Securities (e.g. acting as issuer, manager and determination agent) (ii) enters into hedging transactions to cover the Issuer's exposure to the relevant cash amounts to be paid or assets to be delivered under the Securities as these fall due; and (iii) uses price contributions from its trading desks as a pricing source for an Underlying Asset. In light of such conflicts, the actions taken or determinations made by Barclays Bank PLC in relation to the Securities may not always be in the best interest of the holders. In addition to hedging transactions, Barclays

Bank PLC may trade on the Underlying Asset(s) in the ordinary course of its business. Such trading could affect the market price of the Underlying Asset(s), which may in turn materially adversely affect the value and return on your Securities.

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

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

Terms and conditions of the offer

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

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

The estimated total expenses of the issue and/or offer are EUR 600 + 350€ per year

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

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

The Issuer is the entity requesting for admission to trading of the Securities.

Why is the Prospectus being produced?

Use and estimated net amount of proceeds

The net proceeds from each issue of Securities will be applied by the Issuer for its general corporate purposes, which include making a profit and/or hedging certain risks.

Underwriting agreement on a firm commitment basis

The offer of the Securities is not subject to an underwriting agreement on a firm commitment basis.

Description of any interest material to the issue/offer, including conflicting interests

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