

12 DECEMBER 2022

SUPPLEMENT 2/2022 TO THE GSSP BASE PROSPECTUS 9



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

Pursuant to the Global Structured Securities Programme

Introduction

This supplement dated 12 December 2022 (the "**Supplement**") is supplemental to, and must be read in conjunction with, the Securities Note relating to the GSSP Base Prospectus 9 dated 30 June 2022 (as supplemented by Supplement 1/2022 dated 19 August 2022, the "**Base Prospectus 9 Securities Note**") as prepared by Barclays Bank PLC in its capacity as issuer (the "**Issuer**") which, together with the Issuer's Registration Document 9/2022 dated 1 June 2022 (as supplemented on 24 August 2022 and 7 October 2022 and as may be further supplemented from time to time, the "**Registration Document 9/2022**"), constitutes a base prospectus drawn up as separate documents (the "**Base Prospectus**") for the purposes of Article 8 of Regulation (EU) 2017/1129 (as amended, the "**EU Prospectus Regulation**") in respect of its Global Structured Securities Programme (the "**Programme**").

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

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

Purpose

The purpose of this Supplement is to:

- (i) update and supplement certain information relating to Barclays Green Issuance in the Base Prospectus 9 Securities Note; in particular in each of the "*Form of Final Terms (Notes and Certificates)*" and "*Form of Final Terms (Exercisable Certificates)*" sections of the Base Prospectus 9 Securities Note;
- (ii) make certain changes in the "*Important Information*", "*Risk Factors*", "*General Description of the Programme*", "*Terms and Conditions of the Securities*"; "*Form of Final Terms (Notes and Certificates)*", "*Form of Final Terms (Exercisable Certificates)*" and "*Important legal Information*" sections of the Base Prospectus 9 Securities Note; and
- (iii) amend the information contained on the cover page of the final terms in respect of certain Securities issued under the Programme.

Updates and supplements

A) **"Important Information"**

The sub-section "*Listing and Admission to trading*" under section entitled "*Important Information*" on pages 5 to 9 of the Base Prospectus 9 Securities Note shall be updated and supplemented by inserting the words "and/or Extra MOT" on the fourth and seventh lines, in both cases immediately after the word "Hi-MTF" on page 5.

B) **"Risk Factors"**

The section entitled "*Risk Factors*" on pages 13 to 81 of the Base Prospectus 9 Securities Note shall be updated and supplemented by:

1. inserting a new risk factor immediately after the existing Risk Factor 2.16 (*There are risks where your Securities have high coupons which may indicate a higher risk of capital loss*) on pages 23 to 24 as follows (and each subsequent risk factor shall be re-numbered accordingly):

"2.17 There are risks where your Securities are 'Open-ended'

If your Securities are 'Open-ended' - meaning that they do not provide for a scheduled maturity, settlement or expiration date but may continue indefinitely until either the Issuer exercises its right to call the Securities or you exercise your right to put the Securities - you are subject to certain risks. In particular, following the exercise of an Issuer call option (or investor put option) the return following settlement of the Securities on the Optional Cash Settlement Date may be lower than expected, including that the amount received by you may be lower than the initial price you paid for the Securities and may be zero (see also risk factor 3.4 (*The Securities may be redeemed or cancelled early following the exercise by the Issuer of a call option (other than with respect to Belgian Securities)*)).";

2. deleting the information appearing under the existing Risk Factor 4.6 (*There are risks associated with Securities linked to floating rates of interest and constant maturity swap rates*) on pages 40 to 42 in its entirety and replacing it with the following:

"4.6 There are risks associated with Securities linked to floating rates of interest and constant maturity swap rates

The performance of floating rates of interest and constant maturity swap rates is dependent upon a number of factors, including supply and demand on the international money markets, which are influenced by measures taken by

governments and central banks, as well as speculations and other macroeconomic factors. In recent years, rates have been relatively low and stable, but this may not continue and interest rates may rise and/or become volatile. Fluctuations that have occurred in any rate in the past are not necessarily indicative, however, of fluctuation that may occur in the rate during the term of any Securities. Fluctuations in rates will affect the value of the Securities and may reduce the interest amount payable over the term of the Securities below what was previously expected (and, depending on the terms of the Securities, potentially to zero).

(a) **Temporary disruption of a Reference Rate**

If, on any day on which a floating rate of interest or constant maturity swap rate is to be determined, the relevant reference rate is not available due to a temporary disruption, the Determination Agent shall determine the interest rate in its discretion with reference to a number of different types of methodologies that it may follow. There is a risk that the determination of the interest rate using any of these methodologies or any other methodologies at the discretion of Determination Agent may result in a lower interest amount payable to you than the use of other methods.

(b) **Discontinuance or loss of representativeness of a Reference Rate**

Under the Conditions, if (a) the administrator of the relevant reference rate announces that it has ceased or will cease to provide the reference rate permanently or indefinitely, (b) the central bank for the currency of the reference rate or the regulatory supervisor, an insolvency official, a resolution authority or a court having jurisdiction over the administrator of the reference rate announces that such administrator has ceased or will cease to provide the reference rate permanently or indefinitely, or (c) the regulatory supervisor for the administrator of the reference rate announces that it has determined that such reference rate is no longer, or as of a specified future date will no longer be, representative of the underlying market and economic reality that such reference rate is intended to measure and that representativeness will not be restored, the Determination Agent shall determine the applicable interest rate using alternative arrangements which will vary depending on the reference rate. In particular:

- **Compounded RFRs or Term Rates:** Subject as provided in "Generic Permanent Fallback" below, where the Reference Rate is a Compounded RFR or Term Rate, such Reference Rate will be substituted by the applicable Recommended Fallback Rate specified in the Conditions for all purposes of the Securities.
- **Compounded Indices:** Subject as provided in "Generic Permanent Fallback" below, where the Reference Rate is a Compounded Index, the Determination Agent shall determine a successor reference rate by reference to (a) the last published level of the applicable Compounded Index, (b) the benchmark methodology for the applicable Compounded Index, as published by the administrator thereof, and (c) (i) the Underlying RFR, as provided by the administrator of the Underlying RFR for each day in respect of which the Underlying RFR is required for such determination or (ii) if the Benchmark Cessation Event has occurred in respect to the Underlying RFR, the rate that would apply for derivative transactions referencing the ISDA Definitions.

- **Generic permanent fallback:** Notwithstanding anything else described in "Compounded RFRs or Term Rates" or "Compounded Indices", the Determination Agent may determine a successor Reference Rate by reference to such other reference rate(s) and/or price source(s) and/or combination thereof that the Determination Agent consider appropriate.
- **Swap rates:** Where the Reference Rate is a CMS Rate, the Determination Agent shall determine a successor Reference Rate by reference to the alternative rate of interest formally recommended by certain specified authorities or, failing that, by reference to such other reference rate (s) and/or price source(s) and/or combination thereof that the Determination Agent consider appropriate.

See General Condition 9.4(d)(v) (*Benchmark Cessation Event – Reference Rate*) or General Condition 9.4(d)(vi) (*Benchmark Cessation Event – CMS Rate*). In such case, the Conditions may require the exercise of discretion by the Issuer or the Determination Agent, as the case may be, and the making of potentially subjective judgments (including as to the occurrence or not of any events which may trigger amendments to the Conditions) and/or the amendment of the Conditions without the consent of Holders, provided that with respect to French Notes, where the 'Full Masse' or 'Contractual Masse' is specified as applicable in the Final Terms in accordance with General Condition 60.3 (*Modifications of French Notes*) any amendment to the Conditions may be subject to the prior consent of the General Meeting of the Holders. The interests of the Issuer or the Determination Agent, as applicable, in making such determinations or amendments may be adverse to the interests of the Holders. See risk factor 6.1 (*Risks associated with discretionary powers, or with respect to certain French Notes, decision-making powers, of the Issuer and the Determination Agent, including in relation to the Issuer's hedging arrangements*).

The application of a replacement Reference Rate under the Securities as described above could result in a reduced amount of interest accrued and payable in respect of the Securities, which could adversely affect the return on, value of and market for the Securities. Further, there is no assurance that the characteristics of any such replacement rate will be similar to the then-current Reference Rate that it is replacing, or that any such replacement will produce the economic equivalent of the then-current Reference Rate that it is replacing.

Upon any replacement of the original Reference Rate as described above, the Determination Agent may adjust any Conditions or terms relevant to the settlement or payment under the Securities, as the Determination Agent determines appropriate to preserve the economics of the Securities to account for such replacement (including, without limitation, any adjustment which the Determination Agent determines is appropriate in order to reduce or eliminate to the extent reasonably practicable any transfer of economic value from the Issuer to the Holders or vice versa as a result of such replacement, including as a result of a different term structure or methodology). In making any adjustments to the Conditions or other terms of the Securities, the Determination Agent may (but shall not be obliged to) take into account any adjustments in respect of applicable derivatives transactions. Any such adjustment could have a material adverse effect on the return on, value of and market for the Securities.

If the Determination Agent determines that it is unable to replace the relevant Reference Rate or to determine the floating rate of interest, the Determination Agent may redeem the Securities prior to their scheduled redemption date. In such event, the Issuer will repay the Early Cash Settlement Amount, which amount may be less than your initial investment and could be zero.

Any such consequence of a rate discontinuance could have a material adverse effect on the value of and return on the Securities.";

3. inserting a new paragraph immediately after the first paragraph under the existing Risk Factor 4.32 (*Index disruption in relation to the Barclays Index*) on page 59 as follows:

"Depending on the terms of your Securities, the Final Cash Settlement Amount you will receive may be less than your original investment and you could lose some or all of your investment.";

4. deleting the information appearing under the existing Risk Factor 4.33 (*Adjustments, suspension and termination of the Barclays Index*) on pages 59 to 60 in its entirety and replacing it with the following:

"4.33 **Adjustments, suspension and termination of the Barclays Index**

While the Index Sponsor currently employs the methodology ascribed to the Barclays Index (and application of such methodology shall be conclusive and binding), no assurance can be given that market, regulatory, juridical, financial, fiscal or other circumstances (including, but not limited to, any changes to or any suspension or termination of or any other events affecting any constituent within the Barclays Index) will not arise that would, in the view of the Index Sponsor, necessitate an adjustment, modification or change of such methodology. The Index Sponsor may, in accordance with the rules of the relevant Barclays Index, adjust the composition or calculation methodology of a Barclays Index and it may also, in its sole and absolute discretion, at any time and without notice, adjust, suspend or terminate the Barclays Index. A Barclays Index may also be substituted for another index in certain circumstances. Such actions may negatively affect the value and performance of the Barclays Index Linked Securities and may have an adverse effect on their return, or may even result in their early redemption.

Further, the Index Sponsor outsources the calculation of the Barclays Index to an external Index Calculation Agent. There could be no assurance that the Index Calculation Agent will calculate the Barclays Index accurately and in a punctual manner. If the Index Calculation Agent fails to calculate the Barclays Index for whatever reason, the Index Sponsor will not be in the position to publish and announce the Barclays Index level on certain days, provided that if the Index Sponsor does not announce the level of the Barclays Index on a determination date in respect of the Securities, the Determination Agent may calculate the level of such Barclays Index, in lieu of a published level for such Barclays Index, in accordance with the formula for and method of calculating such Barclays Index last in effect and by reference to certain components of such Barclays Index only. This may adversely affect the level ultimately determined in respect of such Barclays Index and may consequently have a negative impact on the value of and return on your Securities.";

5. deleting the second paragraph under the existing Risk Factor 4.34 (*Impact of Brexit and the EU Benchmarks Regulation*) on page 60 in its entirety and replacing it with the following:

"Pursuant to the Amendment Regulation of 10 February 2021 to the EU Benchmarks Regulation, benchmarks administered by third-country administrators may only be used in the European Union up to 31 December 2023. Beyond this date, such third-country

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

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

6. inserting at the end of the fourth paragraph under the existing Risk Factor 4.35 (*Certain additional risk factors associated with the Barclays Index*) on page 61 the following sentence:

"If the value of and return on the Barclays Index Linked Securities is negatively affected, you may lose some or all of your investment.";

7. deleting the information appearing under the existing Risk Factor 4.37 (*Index adjustments in relation to the Barclays Index*) on pages 62 to 63 in its entirety and replacing it with the following:

"4.37 Index adjustments in relation to the Barclays Index

Where there is a material change in the formula or method for calculating the Barclays Index or the Barclays Index is permanently cancelled without a successor being determined or there is a failure to calculate and announce the Barclays Index the Determination Agent may determine a level of the Barclays Index for such day. Such a determination may be different to the level of the Barclays Index published by the Index Sponsor for such day.

Any such determination may have an effect on the Final Cash Settlement Amount payable on the Barclays Index Linked Securities and their market value or trading price (if any) prior to expiration.

Prospective investors may therefore receive an amount that is different from an amount that would have been received if levels of the Barclays Index published by the Index Sponsor were used for the purpose of their Securities. Prospective investors should review the Conditions and the Final Terms to ascertain how such provisions apply to their Securities. **Depending on the terms of your Securities, the Final Cash Settlement Amount you will receive may be less than your original investment and you could lose some or all of your investment.**

If the Determination Agent determines that it is unable to calculate the Barclays Index, it may deem such adjustment event to be an Additional

Disruption Event, if applicable. Please also see risk factor 3.3 (*Your Securities may redeem or cancel early or may be adjusted by the Determination Agent following an Additional Disruption Event, FX Disruption Event, or early redemption or cancellation for unlawfulness or impracticability*).";

8. deleting the information appearing under the existing Risk Factor 4.38 (*Risks relating to force majeure events*) on page 63 in its entirety and replacing it with the following:

"4.38 Risks relating to force majeure events

It should be noted that the Barclays Index may be subject to certain events or circumstances (including, without limitation, a systems failure, natural or man-made disaster, act of God, armed conflict, act of terrorism, riot or labour disruption or any similar intervening circumstance) that are beyond the reasonable control of the Index Sponsor and that affect the Barclays Index and/or any Component thereof. The consequences of the occurrence of a force majeure event may have a negative impact on the Barclays Index (and, in turn, the value of and return on your Securities) and/or may trigger an Event of Default in respect of the Securities which, if not cured, may result in the redemption of such Securities at the Early Cash Settlement Amount which may be less than the amount initially invested. Therefore, the occurrence of such events may cause you to lose some or all of your investment.";

9. inserting a new paragraph immediately after the fourth paragraph under the existing Risk Factor 4.40 (*Risk factors relating specifically to Components exposed to emerging markets*) on page 64 as follows:

"Any of these events may have a negative effect on the value of and return on your Securities and, depending on the terms of the Securities, you may lose some or all of your investment.";

10. deleting the information appearing under the existing Risk Factor 4.41 (*Risk factors relating specifically to shares as a Component of a Barclays Index*) on page 64 in its entirety and replacing it with the following:

"4.41 Risk factors relating specifically to shares as a Component of a Barclays Index

The performance of share Components in a Barclays Index is unpredictable because such performance may be affected by external factors such as financial, political economic and other events as well as the share issuers, earning, market position, risk situation and shareholder structure and distribution. For example, civil unrest in a particular jurisdiction or the announcement of poor financial results from the share issuer may suddenly cause the value of the related share Components to fall. This may consequently have a negative impact on the performance of the Barclays Index which, in turn, may have a material adverse effect on the value of and return on your Securities. In such circumstances, you may lose some or all of your investment.

Please also refer to the risk factors set out in Part II (*Common shares, ADRs, GDRs and ETFs*) above before making any investment decision in respect of a Barclays Index Linked Security referencing a Barclays Index with share Components.";

11. deleting the information appearing under the existing Risk Factor 4.47 (*Various costs and/or fees and/or adjustments may be deducted from the performance of a Barclays Index*) on pages 66 to 67 in its entirety and replacing it with the following:

"4.47 **Various costs and/or fees and/or adjustments may be deducted from the performance of a Barclays Index**

The Barclays Index may include embedded costs and/or fees. All such embedded costs and/or fees are entirely formulaic and specify the amount or rate of deduction, as applicable, deemed by Barclays to be notionally incurred as the cost and/or fee for the particular exposure, action or activity. The performance of a Barclays Index with embedded costs and/or fees is the performance of the relevant investment strategy net of such costs and/or fees. Embedded costs and/or fees are therefore costs to an investor of accessing the performance of the relevant investment strategy via the particular Barclays Index.

The amounts and/or rates of deduction of any embedded costs and/or fees are, in general, specific to a given Barclays Index. The effect of any embedded costs and/or fees on the performance of a given Barclays Index (i) may vary over time, and (ii) may be material. Depending on the level of the embedded costs and/or fees and the terms and conditions of the Securities, such costs and/or fees will likely materially reduce the return you would otherwise make under the Securities.

In addition, the Barclays Index may contain an adjustment factor. The adjustment factor is a means by which the Index Sponsor adjusts the level of the Barclays Index. While it is not a fee deducted from the level of the Barclays Index, it is a way to cheapen certain options in respect of the Barclays Index. An adjustment factor reduces the performance of the Barclays Index and in turn may have a negative effect on the value of and return on your Securities. Depending on the terms of the Securities, you may lose some or all of your investment.";

12. inserting at the end of the second paragraph under the existing Risk Factor 4.48 (*Risks associated with a 'price return' and 'excess return' Barclays Indices*) on page 67 the following sentence:

"Therefore, depending on the terms of the Securities, you may lose some or all of your investment.";

13. deleting the information appearing under the existing Risk Factor 4.50 (*Risks associated with 'trend/Sharpe ratio' feature*) on page 68 in its entirety and replacing it with the following:

"4.50 **Risks associated with 'trend/Sharpe ratio' feature**

A Barclays Index may use a mechanism based on the so-called 'Sharpe ratio' of each of its Components over a certain observation period. The 'Sharpe ratio' is a ratio which measures the performance of the excess return of an investment in a Component, after adjusting for its risk. It is defined as the excess returns of the investment divided by the volatility of the investment. Upon each rebalancing date, the Barclays Index will provide exposure to all or a limited number of the Components and thus the Barclays Index may not reflect any or all the appreciation in certain Components. Further, as the determination of the selected Components only occurs at regular intervals rather on a continuous or daily basis, the Barclays Index is exposed to both upside and downside movements of the selected Components until the next rebalancing date.

In adopting the 'Sharpe ratio' as a feature of the Barclays Index, it is assumed that the 'Sharpe ratio' is a potential indicator of the future performance of a Component. However, there is no assurance that this assumption is correct, nor is there any assurance that the 'Sharpe ratio' feature will lead to positive

returns on an investment linked to the Barclays Index. If actual results are materially different from the performance indicator, you may not realise the returns which you expect to receive from investing in the Securities. Furthermore, depending on the pay-out features of your Securities, you may realise a partial or total loss of your investment.";

14. deleting the information appearing under the existing Risk Factor 4.51 (*A recently established Barclays Index may lack operating history*) on page 68 in its entirety and replacing it with the following:

"4.51 A recently established Barclays Index may lack operating history

A Barclays Index may be only recently established and therefore have little or no history to evaluate its likely performance which could make it difficult to predict how it might fluctuate in the future. Any back-testing or similar analysis performed by any person in respect of the Barclays Index must therefore be considered illustrative only and may be based on estimates or assumptions not used by the Index Sponsor when determining the Barclays Index value at any time. Any past or simulated past performance of a Barclays Index is no indication of future performance. In particular, the methodologies underlying a Barclays Index may be developed with reference to historical market data. In addition, the hypothetical historical performance (if any) of a Barclays Index during certain periods may be based on certain assumptions, methodologies and/or data sources, and the use of alternative assumptions, methodologies and/or data sources for such periods may result in materially different hypothetical performance. Fluctuations in the levels of a Barclays Index and interest rates make difficult any prediction of the future level of such Barclays Index and/or any prediction as to whether the return on a product linked to such Barclays Index will be favourable.

If actual results are materially different from the hypothetical performance, you may not realise the returns which you expect to receive from investing in the Securities. Furthermore, depending on the pay-out features of your Securities, you may realise a partial or total loss of your investment.";

15. inserting a new paragraph immediately after the sixth paragraph under the existing Risk Factor 4.53 (*Risks associated with the selection of and allocation of weightings to the Components of a Barclays Index*) on page 69 as follows:

"Any of these features may have an adverse effect on the value of and return on your Securities and, depending on the terms of the Securities, you may lose some or all of your investment."; and

16. inserting a new paragraph immediately after the second paragraph under the existing Risk Factor 4.54 (*There may be currency exchange rate risk where the currency of a Component is different to the Index Currency*) on page 69 as follows:

"You may therefore be exposed to fluctuations in the relevant exchange rate between the currency of the Component and the currency of a Barclays Index. Consequently, the value of and return on your Securities may be substantially affected and, depending on the terms of the Securities, you may lose some or all of your investment.".

C) "General Description of the Programme"

The section entitled "*General Description of the Programme*" on pages 82 to 88 of the Base Prospectus 9 Securities Note shall be updated and supplemented by deleting the information set out under the sub-section entitled "*FinSA Exempt Securities*" on page 82 in its entirety and replacing it with the following:

"FinSA Exempt Securities: Securities not falling into the scope of the requirement to be issued under a prospectus in the sense of the Swiss Financial Services Act ("**FinSA**") (hereinafter referred to as the "**FinSA Exempt Securities**") may be issued under the Programme, to the extent specified in the Pricing Supplement and/or Final Terms, as applicable."

D) "Terms and Conditions of the Securities"

The section entitled "*Terms and Conditions of the Securities*" on pages 95 to 468 of the Base Prospectus 9 Securities Note shall be amended by:

1. deleting the definition of "*Interest Determination Date*" under General Condition 9.4(e) (*Relevant Defined Terms*) on pages 148 to 149 in its entirety and replacing it with the following:

"Interest Determination Date" means any of the following, as applicable (unless otherwise specified in the Final Terms):

- (i) with respect to an Interest Calculation Period and a Reference Rate that is a Term Rate or a CMS Rate, the date specified as such in the Final Terms or, if none is so specified:
 - (A) For Term Rates or CMS Rates in respect of which "In-Period Setting" is applicable, the first (or such other number as specified in the Final Terms) Fixing Business Day of such Interest Calculation Period;
 - (B) For Term Rates or CMS Rates in respect of which "Advance Setting" is applicable, the second (or such other number as specified in the Final Terms) Fixing Business Day immediately preceding: (x) in the case of the first Interest Calculation Period, the Interest Commencement Date, or (y) in the case of each subsequent Interest Calculation Period, the Interest Period End Date relating to the immediately preceding Interest Calculation Period; and
 - (C) For Term Rates or CMS Rates in respect of which "Arrears Setting" is applicable, the second (or such other number as specified in the Final Terms) Fixing Business Day prior to the Interest Period End Date of such Interest Calculation Period (or early redemption date, if the Securities are early redeemed prior to the relevant Interest Period End Date);
- (ii) with respect to a relevant Interest Calculation Period and a Reference Rate that is a Compounded RFR, the date specified as such in the Final Terms or, if none is so specified:
 - (A) where the Compounding Method is specified in the Final Terms to be 'Observation Period Shift', unless otherwise specified in the Final Terms, the day falling the number of Observation Shift Days immediately preceding the Interest Period End Date of such Interest Calculation Period (or, if the Securities are to be redeemed prior to the Scheduled Settlement Date and prior to an Interest Period End Date, the day falling the number of Observation Shift Days immediately preceding the early redemption date); or
 - (B) where the Compounding Method is specified in the Final Terms to be 'Lookback', unless otherwise specified in the Final Terms, the last Fixing Business Day of such Interest Calculation Period (or, if the Securities are

to be redeemed prior to the Scheduled Settlement Date, the early redemption date);

- (C) with respect to a relevant Interest Calculation Period and a Reference Rate that is a Compounded Index, the date specified as such in the Final Terms or, if none is so specified the day falling two Fixing Business Days preceding the Interest Period End Date of the Interest Calculation Period (or early redemption date, if the Securities are early redeemed prior to the relevant Interest Period End Date).";

- 2. deleting the definition of "*Specified Swap Rate*" under General Condition 9.4(e) (*Relevant Defined Terms*) on pages 150 to 151 in its entirety and replacing it with the following:

""**Specified Swap Rate**" means any of the following, as specified in the Final Terms:

- (i) the annual swap rate published by ICE Benchmark Administration Limited for a fixed-for-floating Sterling swap transaction with a floating leg of compounded SONIA (the "**GBP SONIA ICE Swap Rate**");
- (ii) the annual swap rate published by ICE Benchmark Administration Limited for a fixed-for-floating U.S. dollar swap transaction with a floating leg of compounded SOFR ("**USD SOFR ICE Swap Rate**");
- (iii) the 11:00 annual swap rate published by ICE Benchmark Administration Limited for Euro swap transactions with a floating leg of EURIBOR ("**EUR EURIBOR ICE Swap Rate-11:00**");
- (iv) the 12:00 annual swap rate published by ICE Benchmark Administration Limited for Euro swap transactions with a floating leg of EURIBOR ("**EUR EURIBOR ICE Swap Rate-12:00**" and "**EUR EURIBOR ICE Swap Rate**" means any of the EUR EURIBOR ICE Swap Rate-11:00 or EUR EURIBOR Swap Rate-12:00 or any other swap rate having a floating leg of EURIBOR as specified in the Final Terms)

or such other swap rate that reflects the fixed rate under an interest rate swap for a transaction with a term equal to the Designated Maturity and of the Reference Currency and other information, in each case as specified in the Final Terms.";

- 3. deleting limb (b) under General Condition 11.3 (*Optional Early Settlement – At Maturity Value – Issuer Call*) on page 219 in its entirety and replacing it with the following:

"(b) **Optional Cash Settlement Amount**

By giving irrevocable notice ("**Issuer Call Notice**") to Holders in accordance with General Condition 58 (*Notices*) on any Business Day (such date, the "**Issuer Call Exercise Date**", and such event, an "**Optional Early Settlement Event**") falling within a period specified as an Issuer Option Exercise Period (the "**Issuer Option Exercise Period**") in the Final Terms, the Issuer may (at its option) elect to redeem or cancel (as applicable) all (but not some only) of the Securities in whole (but not in part) on the date specified as an 'Optional Cash Settlement Date' (the "**Optional Cash Settlement Date**") in the Final Terms for a cash amount per Calculation Amount (the "**Optional Cash Settlement Amount**") equal to the Final Cash Settlement Amount as determined in accordance with General Condition 12.26 (*MaxNav DeltaOne*), provided that: all references to the "Final Valuation Date" shall instead mean the "Issuer Call Valuation Date".

Notwithstanding the above, if the Issuer receives a Holder Put Notice from the Holder(s) of the Securities in accordance with General Condition 58 (*Notices*) following due exercise of the Holders' put option pursuant to General Condition

11.4 (*Optional Early Settlement – At Maturity Value – Holder Put*) after the exercise of its call option on the Issuer Call Exercise Date pursuant to this General Condition 11.3 (*Optional Early Settlement - At Maturity Value - Issuer Call*) but prior to the Issuer Call Valuation Date, the Securities will be redeemed or cancelled (as applicable) in accordance with General Condition 11.4 (*Optional Early Settlement – At Maturity Value – Holder Put*) below.";

4. deleting limb (b) under General Condition 11.4 (*Optional Early Settlement – At Maturity Value – Holder Put*) on pages 219 to 220 in its entirety and replacing it with the following:

"(b) **Optional Cash Settlement Amount**

Provided that an Issuer Call Valuation Date following due exercise of the Issuer's call option on the Issuer Call Exercise Date pursuant to General Condition 11.3 (*Optional Early Settlement - At Maturity Value - Issuer Call*) has not occurred in respect of the Securities on a day prior to the date of receipt by the Issuer of a Holder Put Notice from the Holder(s) of the Securities in accordance with General Condition 58 (*Notices*) (and that the Issuer has not otherwise served notice of the early redemption of the Securities under the Conditions on or prior to the Holder Put Exercise Date), by giving irrevocable notice ("**Holder Put Notice**") to the Issuer in accordance with General Condition 58 (*Notices*) on any Business Day (such date, the "**Holder Put Exercise Date**", and such event, an "**Optional Early Settlement Event**") falling within a period specified as a Holder Option Exercise Period (the "**Holder Option Exercise Period**") in the Final Terms, the Holder may (at its option) elect to redeem some or all of the Securities held by it in whole (but not in part) on the date specified as an 'Optional Cash Settlement Date' (the "**Optional Cash Settlement Date**") in the Final Terms for a cash amount per Calculation Amount (the "**Optional Cash Settlement Amount**") equal to the Final Cash Settlement Amount as determined in accordance with General Condition 12.26 (*MaxNav DeltaOne*), provided that all references to the "Final Valuation Date" shall instead mean the "Holder Put Valuation Date". The Holder shall give notice in the form of an "Option Exercise Notice" as exhibited in the Master Agency Agreement and specify in such notice the Aggregate Nominal Amount or aggregate number of the Securities held by it which it elects to redeem.";

5. deleting the term "*MaxNav DeltaOne*" appearing under General Condition 12(a) (*Final Settlement Type*) on pages 220 to 221 in its entirety and replacing it with the following:

"MaxNav DeltaOne (and, in such case, the Final Terms may also indicate that the Scheduled Settlement Date in respect of the Securities is Open-ended)";

6. deleting limb (b) (*Cash Settlement*) under General Condition 12.26 (*MaxNav DeltaOne*) on page 289 in its entirety and replacing it with the following:

"(b) Cash Settlement

If the Final Terms specifies 'Settlement Method' to be 'Cash', then provided that none of an Optional Early Settlement Event, a Nominal Call Event, or any other redemption or purchase or cancellation of the Securities has occurred prior to the Scheduled Settlement Date, each Security will be redeemed by the Issuer on the Scheduled Settlement Date at the "Final Cash Settlement Amount" which will be a cash amount in the Settlement Currency per Calculation Amount determined in accordance with the following:

- (i) if $FP \geq \text{Protection Level} \times \text{Interim Performance}$, then:

Calculation Amount \times FP

- (ii) otherwise,

Calculation Amount × Protection Level × Interim Performance

provided that if the Final Terms specifies:

- (i) 'Optional Early Settlement Event' to be 'At Maturity Value – Issuer Call', then each Security may be redeemed by the Issuer on the Optional Cash Settlement Date in accordance with the terms of General Condition 11.3 (*Optional Early Settlement - At Maturity Value - Issuer Call*);
 - (ii) 'Optional Early Settlement Event' to be 'At Maturity Value – Holder Put', then each Security may be redeemed by the Issuer on the Optional Cash Settlement Date in accordance with the terms of General Condition 11.4 (*Optional Early Settlement – At Maturity Value – Holder Put*); and/or
 - (iii) "Open-ended", then the Securities will not have a scheduled final maturity, settlement or expiration date and instead each reference in the Conditions to:
 - (a) "Scheduled Settlement Date" shall be deemed to be a reference to the actual settlement date of the Securities (being the applicable Optional Cash Settlement Date or such other date on which the Securities are redeemed in accordance with the Conditions); and
 - (b) "Final Valuation Date" shall be deemed to be a reference to the "Issuer Call Valuation Date" or "Holder Put Valuation Date", as applicable.";
7. deleting limb (ii)(C) under General Condition 17.3 (*Substitution of Shares*) on page 301 in its entirety and replacing it with the following:
- "in case of Notes listed and admitted to trading on the regulated market of Borsa Italiana S.p.A. and/or on the multilateral trading facility of Hi-MTF and/or Extra MOT and/or Certificates listed and admitted to trading on the multilateral trading facility of SeDex (MTF) and or Hi-MTF, the Substitute Shares shall be listed on a stock exchange, market or quotation system which is acceptable to Borsa Italiana S.p.A. and/or Hi-MTF Sim S.p.A., as applicable;"
8. inserting the words "and/or Extra MOT" on the third line of the first paragraph under General Condition 49 (*Local Jurisdiction Taxes and Expenses*) immediately after the word "Hi-MTF" but immediately before the words "and/or" on page 343;
9. inserting the words "and/or Extra MOT" on the tenth line of the second paragraph under General Condition 53.2 (*Determinations by the Determination Agent and/or by the Issuer*) immediately after the word "Hi-MTF" but immediately before the words "and/or" on page 346;
10. inserting a comma at the end of paragraph (iii) under General Condition 56.1 (*Securities other than Belgian Securities*) on page 349;
11. inserting the words "and/or Extra MOT" on the third line of the seventh paragraph under General Condition 59.1 (*Securities other than French Securities and Belgian Securities*) immediately after the word "Hi-MTF" but immediately before the word "or" on page 352;
12. replacing paragraph (ii) in the definition of "Change in Law" under General Condition 66.1 (*Definitions*) on page 372 as follow:

- "(ii) except in relation to Securities listed on the regulated market of Borsa Italiana S.p.A. and/or the multilateral trading facility of SeDeX and/or Hi-MTF and/or Extra MOT, the Issuer or any of its Affiliates will incur a materially increased cost in (x) performing its or their obligations under such Securities (including, without limitation, due to any increase in tax liability, decrease in tax benefit or other adverse effect on its or their tax position) or (y) acquiring, establishing, re-establishing, substituting, maintaining, unwinding or disposing of any Hedge Positions relating to the Securities or contracts in securities, options, futures, derivatives or foreign exchange relating to such Securities.";
13. inserting the words "and/or Extra MOT" on the fourth line of paragraph (iii) in the definition of "*Early Cash Settlement Amount*" under General Condition 66.1 (*Definitions*) immediately after the word "Hi-MTF" but immediately before the words "and/or" on page 385;
14. inserting two new definitions under General Condition 66.1 (*Definitions*) immediately after the definition of "Equity Index Linked Security" but immediately before the definition of "ETF" on page 387 as follows:
- ""**€STR**" has the meaning given to it in General Condition 4.2(a)(vi) (Compounded Daily €STR (Non-Index Determination) - Observation Period Shift).
- ""**€STR Compounded Index**" means each of €STR Bank Compounded Index, €STR ICE Compounded Index, €STR ICE Compounded Index 2D Lag, €STR ICE Compounded Index 5D Lag, €STR ICE Compounded Index 0 Floor, €STR ICE Compounded Index 0 Floor 2D Lag and €STR ICE Compounded Index 0 Floor 5D Lag.";
15. deleting the definition of "*Fixing Business Day*" under General Condition 66.1 (*Definitions*) on pages 393 to 394 in its entirety and replacing it with the following:
- ""**Fixing Business Day**" means:
- (a) where the applicable Compounded RFR is Compounded Daily SONIA (Non-Index Determination) Rate, ICE Term SONIA, Refinitiv Term SONIA or any SONIA Compounded Index, London Business Day;
 - (b) where the applicable Compounded RFR is Compounded Daily SOFR (Non-Index Determination) Rate, CME Term SOFR, ICE Term SOFR, Term AMERIBOR, BSBY, CRITR or any SOFR Compounded Index, U.S. Government Securities Business Day;
 - (c) where the applicable Compounded RFR is Compounded Daily €STR (Non-Index Determination) Rate, EURIBOR or any €STR Compounded Index, TARGET Settlement Day; or
 - (d) such other day as specified in the Final Terms.";
16. deleting the definition of "*ICE Compounded Index*" under General Condition 66.1 (*Definitions*) on page 402 in its entirety and replacing it with the following:
- ""**ICE Compounded Index**" means any of the ICE SONIA Index with No Lookback (the "**SONIA ICE Compounded Index**"), the ICE SOFR Index with No Lookback (the "**SOFR ICE Compounded Index**") or the ICE €STR Index with No Lookback (the "**€STR ICE Compounded Index**"), in each case, published by ICE Benchmark Administration Limited ("**IBA**").";
17. deleting the definition of "*ICE Compounded Index 0 Floor*" under General Condition 66.1 (*Definitions*) on page 402 in its entirety and replacing it with the following:

"ICE Compounded Index 0 Floor" means any of the ICE SONIA Index with 0 Floor (the **"SONIA ICE Compounded Index 0 Floor"**), the ICE SOFR Index with 0 Floor (the **"SOFR ICE Compounded Index 0 Floor"**) or the ICE €STR Index with 0 Floor (the **"€STR ICE Compounded Index 0 Floor"**), in each case, published by IBA.;"

18. deleting the definition of *"ICE Compounded Index 0 Floor 2D Lag"* under General Condition 66.1 (*Definitions*) on page 402 in its entirety and replacing it with the following:

"ICE Compounded Index 0 Floor 2D Lag" means any of the ICE SONIA Index with 0 Floor and 2 Day Lag (the **"SONIA ICE Compounded Index 0 Floor 2D Lag"**), the ICE SOFR Index with 0 Floor and 2 Day Lag (the **"SOFR ICE Compounded Index 0 Floor 2D Lag"**) or the ICE €STR Index with 0 Floor and 2 Day Lag (the **"€STR ICE Compounded Index 0 Floor 2D Lag"**), in each case, published by IBA.;"

19. deleting the definition of *"ICE Compounded Index 0 Floor 5D Lag"* under General Condition 66.1 (*Definitions*) on page 402 in its entirety and replacing it with the following:

"ICE Compounded Index 0 Floor 5D Lag" means any of the ICE SONIA Index with 0 Floor and 5 Day Lag (the **"SONIA ICE Compounded Index 0 Floor 5D Lag"**), the ICE SOFR Index with 0 Floor and 5 Day Lag (the **"SOFR ICE Compounded Index 0 Floor 5D Lag"**) or the ICE €STR Index with 0 Floor and 5 Day Lag (the **"€STR ICE Compounded Index 0 Floor 5D Lag"**), in each case, published by IBA.;"

20. deleting the definition of *"ICE Compounded Index 2D Lag"* under General Condition 66.1 (*Definitions*) on page 402 in its entirety and replacing it with the following:

"ICE Compounded Index 2D Lag" means any of the ICE SONIA Index with 2 Day Lag (the **"SONIA ICE Compounded Index 2D Lag"**), the ICE SOFR Index with 2 Day Lag (the **"SOFR ICE Compounded Index 2D Lag"**) or the ICE €STR Index with 2 Day Lag (the **"€STR ICE Compounded Index 2D Lag"**), in each case, published by IBA.;"

21. deleting the definition of *"ICE Compounded Index 5D Lag"* under General Condition 66.1 (*Definitions*) on page 402 in its entirety and replacing it with the following:

"ICE Compounded Index 5D Lag" means any of the ICE SONIA Index with 5 Day Lag (the **"SONIA ICE Compounded Index 5D Lag"**), the ICE SOFR Index with 5 Day Lag (the **"SOFR ICE Compounded Index 5D Lag"**) or the ICE €STR Index with 5 Day Lag (the **"€STR ICE Compounded Index 5D Lag"**), in each case, published by IBA.;"

22. deleting the definition of *"Interest Determination Date"* under General Condition 66.1 (*Definitions*) on page 407 in its entirety and replacing it with the following:

"Interest Determination Date" means any of the following, as applicable (unless otherwise specified in the Final Terms):

- (i) with respect to an Interest Calculation Period and a Reference Rate that is a Term Rate or a CMS Rate, the date specified as such in the Final Terms or, if none is so specified:
 - (a) For Term Rates or CMS Rates in respect of which "In-Period Setting" is applicable, the first (or such other number as specified in the Final Terms) Fixing Business Day of such Interest Calculation Period;
 - (b) For Term Rates or CMS Rates in respect of which "Advance Setting" is applicable, the second (or such other number as specified in the Final Terms) Fixing Business Day immediately preceding: (A) in the case of the first Interest Calculation Period, the Interest Commencement Date, or (B) in the case of each subsequent Interest Calculation Period, the Interest

- Period End Date relating to the immediately preceding Interest Calculation Period; and
- (c) For Term Rates or CMS Rates in respect of which "Arrears Setting" is applicable, the second (or such other number as specified in the Final Terms) Fixing Business Day prior to the Interest Period End Date of such Interest Calculation Period (or early redemption date, if the Securities are early redeemed prior to the relevant Interest Period End Date);
- (ii) with respect to a relevant Interest Calculation Period and a Reference Rate that is a Compounded RFR, the date specified as such in the Final Terms or, if none is so specified:
- (a) where the Compounding Method is specified in the Final Terms to be 'Observation Period Shift', unless otherwise specified in the Final Terms, the day falling the number of Observation Shift Days immediately preceding the Interest Period End Date of such Interest Calculation Period (or, if the Securities are to be redeemed prior to the Scheduled Settlement Date and prior to an Interest Period End Date, the day falling the number of Observation Shift Days immediately preceding the early redemption date); or
- (b) where the Compounding Method is specified in the Final Terms to be 'Lookback', unless otherwise specified in the Final Terms, the last Fixing Business Day of such Interest Calculation Period (or, if the Securities are to be redeemed prior to the Scheduled Settlement Date, the early redemption date);
- (c) with respect to a relevant Interest Calculation Period and a Reference Rate that is a Compounded Index, the date specified as such in the Final Terms or, if none is so specified the day falling two Fixing Business Days preceding the Interest Period End Date of the Interest Calculation Period (or early redemption date, if the Securities are early redeemed prior to the relevant Interest Period End Date).";
23. deleting the second limb from the definition of "*Interim Valuation Price*" under General Condition 66.1 (*Definitions*) on page 409 in its entirety and replacing it with the following:
- "(ii) if the Final Terms specifies 'Min Lookback-out' to be 'Applicable', the lowest Valuation Price observed in respect of each of the Lookback-out Dates corresponding to the Final Valuation Date; or";
24. inserting a new definition under General Condition 66.1 (*Definitions*) immediately after the definition of "*SOFR*" but immediately before the definition of "*SONIA*" on page 432 as follows:
- ""SOFR Compounded Index"** means each of SOFR Bank Compounded Index, SOFR ICE Compounded Index, SOFR ICE Compounded Index 2D Lag, SOFR ICE Compounded Index 5D Lag, SOFR ICE Compounded Index 0 Floor, SOFR ICE Compounded Index 0 Floor 2D Lag and SOFR ICE Compounded Index 0 Floor 5D Lag.";
25. inserting a new definition under General Condition 66.1 (*Definitions*) immediately after the definition of "*SONIA*" but immediately before the definition of "*Specified Currency*" on page 432 as follows:
- ""SONIA Compounded Index"** means each of SONIA Bank Compounded Index, SONIA ICE Compounded Index, SONIA ICE Compounded Index 2D Lag, SONIA ICE Compounded Index 5D Lag, SONIA ICE Compounded Index 0 Floor, SONIA ICE

Compounded Index 0 Floor 2D Lag and SONIA ICE Compounded Index 0 Floor 5D Lag."; and

26. deleting the definition of "*Specified Swap Rate*" under General Condition 66.1 (*Definitions*) on pages 432 to 433 in its entirety and replacing it with the following:

""**Specified Swap Rate**" means any of the following, as specified in the Final Terms:

- (i) the annual swap rate published by ICE Benchmark Administration Limited for a fixed-for-floating Sterling swap transaction with a floating leg of compounded SONIA (the "**GBP SONIA ICE Swap Rate**");
- (ii) the annual swap rate published by ICE Benchmark Administration Limited for a fixed-for-floating U.S. dollar swap transaction with a floating leg of compounded SOFR ("**USD SOFR ICE Swap Rate**");
- (iii) the 11:00 annual swap rate published by ICE Benchmark Administration Limited for Euro swap transactions with a floating leg of EURIBOR ("**EUR EURIBOR ICE Swap Rate-11:00**");
- (iv) the 12:00 annual swap rate published by ICE Benchmark Administration Limited for Euro swap transactions with a floating leg of EURIBOR ("**EUR EURIBOR ICE Swap Rate-12:00**" and "**EUR EURIBOR ICE Swap Rate**" means any of the EUR EURIBOR ICE Swap Rate-11:00 or EUR EURIBOR Swap Rate-12:00 or any other swap rate having a floating leg of EURIBOR as specified in the Final Terms)

or such other swap rate that reflects the fixed rate under an interest rate swap for a transaction with a term equal to the Designated Maturity and of the Reference Currency and other information, in each case as specified in the Final Terms."

E) "Form of Final Terms (Notes and Certificates)"

The section entitled "*Form of Final Terms (Notes and Certificates)*" on pages 499 to 552 of the Base Prospectus 9 Securities Note shall be amended by

1. inserting a new paragraph immediately after the first paragraph on the cover page on page 499 as follows:

"[The last day of validity of the Base Prospectus is 29 June 2023 (the "**Expiry Date**"). A succeeding base prospectus will be published no later than the Expiry Date and will be available at <https://home.barclays/investor-relations/fixed-income-investors/prospectus-and-documents/structured-securities-prospectuses/>. The offering of the Securities shall continue throughout the offer period pursuant to the succeeding base prospectus. As the offer period for the Securities is scheduled to extend for more than 12 months beyond the Expiry Date the Issuer intends to continue to publish successive new base prospectuses throughout the duration of the offer period, in each case no later than the last day of validity of the previous base prospectus, in order that, among other things, the offering of the Securities may continue throughout the offer period. The last day of validity of each such succeeding base prospectus shall be the date falling 12 months after its approval and each such succeeding base prospectus will be published on <https://home.barclays/investor-relations/fixed-income-investors/prospectus-and-documents/structured-securities-prospectuses/>.]";

2. inserting two new paragraphs immediately after the second paragraph on the cover page on page 500 as follows:

"(Insert for FinSA Exempt Securities:) [Neither the Base Prospectus nor these Final Terms or any other offering or marketing material relating to the Securities constitute a prospectus pursuant to the FinSA, and such documents may not be publicly distributed

or otherwise made publicly available in Switzerland, unless the requirements of FinSA for such public distribution are complied with.

The Securities documented in these Final Terms are not being offered, sold or advertised, directly or indirectly, in Switzerland to retail clients (*Privatkundinnen und -kunden*) within the meaning of FinSA ("**Retail Clients**"). Neither these Final Terms nor any offering materials relating to the Securities may be available to Retail Clients in or from Switzerland. The offering of the Securities directly or indirectly, in Switzerland is only made by way of private placement by addressing the Securities (a) solely at investors classified as professional clients (*professionelle Kunden*) or institutional clients (institutionelle Kunden) within the meaning of FinSA ("**Professional or Institutional Clients**"), (b) at fewer than 500 Retail Clients, and/or (c) at investors acquiring securities to the value of at least CHF 100,000.];

3. inserting two new paragraphs immediately after the fourth paragraph (renumbered in accordance with 2. above) on the cover page on page 500 as follows:

"[Apart from the standard(s) specified below (see section "Use of proceeds"), the Securities are not intended to satisfy, in whole or in part, any other present or future "ESG", "green", "sustainable", "climate-friendly" or equivalently-labelled frameworks, 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. Without limitation, the Securities may not qualify for the EU Green Bond label; and they may 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 any equivalent).]

[The Securities are not intended to satisfy, in whole or in part, any present or future "ESG", "green", "sustainable", "climate-friendly" or equivalently-labelled frameworks, taxonomies, standards and/or other related regulatory or index inclusion criteria or voluntary guidelines with which such investor or its investments may be expected to comply. Without limitation, the Securities do not qualify for the EU Green Bond label; 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 any equivalent regime); nor do they qualify as 'sustainable investments' as defined under the Sustainable Finance Disclosure Regulations (Regulation (EU) 2019/2088) (or any equivalent regime).];

4. inserting a new paragraph immediately after the first paragraph on the cover page on page 501 as follows:

"[The Securities are not intended to qualify as eligible debt securities for purposes of the minimum requirement for own funds and eligible liabilities ("**MREL**") as set out under the Bank Recovery and Resolution Directive (EU) 2014/59, as amended];

5. inserting a new paragraph immediately before the last paragraph on the cover page on page 501 as follows:

"[These [Notes]/[Certificates] are FinSA Exempt Securities as defined in the Base Prospectus.]"

6. deleting item 9 (*Scheduled Settlement Date*) of Part A (*Terms and Conditions of the Securities*) on page 503 in its entirety and replacing it with the following:

"9. Scheduled Settlement Date: [●][subject to adjustment in accordance with the Business Day Convention]

[Open-ended – see 19(a) below]";

7. deleting item 17(c) (*Interest Determination Date[s]*) of Part A (*Terms and Conditions of the Securities*) on page 506 in its entirety and replacing it with the following:

"(c) [Interest Date[s]:] Determination [As per Conditions 9 (*Interest or coupon*) and 66.1 (*Definitions*) of the Base Conditions]

[Other (*specify*)]

[Not Applicable]

(If other definition or "Not Applicable" is specified, delete the following sub-paragraphs; also delete the following sub-paragraphs if the Reference Rate is a Compounded RFR)";

(a) In-Period Setting: [Applicable – [first] [*specify*] Fixing Business Day of any Interest Calculation Period]

[Not Applicable]

(Populate this sub-paragraph for Term Rates or CMS Rates that are to be determined at, or soon after, the start of the Interest Calculation Period, as applicable)

(b) Advance Setting: [Applicable – [second] [*specify*] Fixing Business Day prior to the Interest Commencement Day or the Interest Period End Date of the immediately preceding Interest Calculation Period]

[N/A]

(Populate this sub-paragraph for Term Rates or CMS Rates that are to be determined before the start of the Interest Calculation Period)

(c) Arrears Setting: [Applicable – [second] [*specify*] Fixing Business Day prior to any Interest Period End Date]

[N/A]

(Populate this sub-paragraph for Term Rates or CMS Rates that are to be determined towards the end of the Interest Calculation Period rather than at the start of the Interest Calculation Period)";

8. inserting the words "[Extra MOT]" in the sixth and seventh column of the first row of "Table 1" of Part A (*Terms and Conditions of the Securities*) in both cases immediately after the word "[Hi-MTF]" on page 506;
9. inserting a new paragraph immediately before the paragraph entitled "*Temporary Non-Publication Fallback – Alternative Rate*" in item 17(g)(i) (*Floating Rate Determination – CMS Rate*) of Part A (*Terms and Conditions of the Securities*) on page 507 as follows:

"- Recommended Fallback – [Applicable: [●]] [Not Applicable]";
Rate:
10. inserting the words "[Extra MOT]" on the ninth line of the fourth paragraph of item 1(a) (*Listing and Admission to Trading*) of Part B (*Other Information*) immediately after the word "[Hi-MTF]" but immediately before the second square bracket on page 542;
11. inserting the words "[Extra MOT]" on the sixteenth line of the fifth paragraph of item 1(a) (*Listing and Admission to Trading*) of Part B (*Other Information*) immediately after the word "[Hi-MTF]" but immediately before the second square bracket on page 542; and
12. inserting a new paragraph (e) in item 9 (*Operational Information*) of Part B (*Other Information*) on page 548 (and renumbering all subsequent items accordingly) as follows:

"(e) [Valoren: [●]]".

F) "Form of Final Terms (Exercisable Certificates)"

The section entitled "*Form of Final Terms (Exercisable Certificates)*" on pages 553 to 601 of the Base Prospectus 9 Securities Note shall be amended by:

1. inserting a new paragraph immediately after the first paragraph on the cover page on page 553 as follows:

"[The last day of validity of the Base Prospectus is 29 June 2023 (the "**Expiry Date**"). A succeeding base prospectus will be published no later than the Expiry Date and will be available at <https://home.barclays/investor-relations/fixed-income-investors/prospectus-and-documents/structured-securities-prospectuses/>. The offering of the Securities shall continue throughout the offer period pursuant to the succeeding base prospectus. As the offer period for the Securities is scheduled to extend for more than 12 months beyond the Expiry Date the Issuer intends to continue to publish successive new base prospectuses throughout the duration of the offer period, in each case no later than the last day of validity of the previous base prospectus, in order that, among other things, the offering of the Securities may continue throughout the offer period. The last day of validity of each such succeeding base prospectus shall be the date falling 12 months after its approval and each such succeeding base prospectus will be published on <https://home.barclays/investor-relations/fixed-income-investors/prospectus-and-documents/structured-securities-prospectuses/>.]";
2. inserting two new paragraphs immediately after the second paragraph on the cover page on page 554 as follows:

"*(Insert for FinSA Exempt Securities:)* [Neither the Base Prospectus nor these Final Terms or any other offering or marketing material relating to the Securities constitute a prospectus pursuant to the FinSA, and such documents may not be publicly distributed

or otherwise made publicly available in Switzerland, unless the requirements of FinSA for such public distribution are complied with.

The Securities documented in these Final Terms are not being offered, sold or advertised, directly or indirectly, in Switzerland to retail clients (*Privatkundinnen und -kunden*) within the meaning of FinSA ("**Retail Clients**"). Neither these Final Terms nor any offering materials relating to the Securities may be available to Retail Clients in or from Switzerland. The offering of the Securities directly or indirectly, in Switzerland is only made by way of private placement by addressing the Securities (a) solely at investors classified as professional clients (*professionelle Kunden*) or institutional clients (*institutionelle Kunden*) within the meaning of FinSA ("**Professional or Institutional Clients**"), (b) at fewer than 500 Retail Clients, and/or (c) at investors acquiring securities to the value of at least CHF 100,000.];

3. inserting two new paragraphs immediately after the fourth paragraph (renumbered in accordance with 2. above) on the cover page on page 554 as follows:

"[Apart from the standard(s) specified below (see section "Use of proceeds"), the Securities are not intended to satisfy, in whole or in part, any other present or future "ESG", "green", "sustainable", "climate-friendly" or equivalently-labelled frameworks, 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. Without limitation, the Securities may not qualify for the EU Green Bond label; and they may 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 any equivalent).]

[The Securities are not intended to satisfy, in whole or in part, any present or future "ESG", "green", "sustainable", "climate-friendly" or equivalently-labelled frameworks, taxonomies, standards and/or other related regulatory or index inclusion criteria or voluntary guidelines with which such investor or its investments may be expected to comply. Without limitation, the Securities do not qualify for the EU Green Bond label; 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 any equivalent regime); nor do they qualify as 'sustainable investments' as defined under the Sustainable Finance Disclosure Regulations (Regulation (EU) 2019/2088) (or any equivalent regime).];

4. inserting a new paragraph immediately after the paragraph ending "per Security" on the cover page on page 555 as follows:

"[The Securities are not intended to qualify as eligible debt securities for purposes of the minimum requirement for own funds and eligible liabilities ("**MREL**") as set out under the Bank Recovery and Resolution Directive (EU) 2014/59, as amended];

5. inserting a new paragraph immediately before the last paragraph on the cover page on page 555 as follows:

"[These Exercisable Certificates are FinSA Exempt Securities as defined in the Base Prospectus.];

6. deleting item 7 (*Scheduled Settlement Date*) of Part A (*Terms and Conditions of the Securities*) on page 556 in its entirety and replacing it with the following:

"7. Scheduled Settlement Date: [●]

[Open-ended – see 21(a) below]";
and

7. inserting a new paragraph (e) in item 8 (*Operational Information*) of Part B (*Other Information*) on page 596 (and renumbering all subsequent items accordingly) as follows:

"(e) [Valoren: [●]]".

G) "Important Legal Information"

The section entitled "*Important Legal Information*" on pages 675 to 683 of the Base Prospectus 9 Securities Note shall be amended by deleting the word "extend" from the second line of the sub-section entitled "*Securities with offer periods continuing beyond the validity of the 2021 GSSP Base Prospectus 9*" on page 682 and replacing it with the word "extended".

H) Amendments to Final Terms

1. Each Final Terms specified in Schedule 1 hereto is amended and supplemented by inserting the following paragraph as a new first paragraph on the cover page of each such Final Terms:

"The last day of validity of the Base Prospectus is 30 June 2022 (the "Expiry Date"). A succeeding base prospectus was published on 30 June 2022 and is available at <https://home.barclays/investor-relations/structured-securities-prospectuses/>. The offering of the Securities shall continue throughout the offer period pursuant to the succeeding base prospectus. As the offer period for the Securities is scheduled to extend for more than 12 months beyond the Expiry Date the Issuer intends to continue to publish successive new base prospectuses throughout the duration of the offer period, in each case no later than the last day of validity of the previous base prospectus, in order that, among other things, the offering of the Securities may continue throughout the offer period. The last day of validity of each such succeeding base prospectus shall be the date falling 12 months after its approval and each such succeeding base prospectus will be published on <https://home.barclays/investor-relations/structured-securities-prospectuses/>.";
and

2. Each Final Terms specified in Schedule 2 hereto is amended and supplemented by inserting the following paragraph as a new first paragraph on the cover page of each such Final Terms:

"The last day of validity of the Base Prospectus is 29 June 2023 (the "Expiry Date"). A succeeding base prospectus will be published no later than the Expiry Date and will be available at <https://home.barclays/investor-relations/structured-securities-prospectuses/>. The offering of the Securities shall continue throughout the offer period pursuant to the succeeding base prospectus. As the offer period for the Securities is scheduled to extend for more than 12 months beyond the Expiry Date the Issuer intends to continue to publish successive new base prospectuses throughout the duration of the offer period, in each case no later than the last day of validity of the previous base prospectus, in order that,

among other things, the offering of the Securities may continue throughout the offer period. The last day of validity of each such succeeding base prospectus shall be the date falling 12 months after its approval and each such succeeding base prospectus will be published on <https://home.barclays/investor-relations/fixed-income-investors/prospectus-and-documents/structured-securities-prospectuses/>."

The information in this part G) of this Supplement supplements the Base Prospectus only in relation to the Securities which are the subject of the Final Terms specified in Schedule 1 and Schedule 2.

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

In accordance with Article 23(2a) of the EU Prospectus Regulation, investors who have already agreed to purchase or subscribe for securities pursuant to the Base Prospectus before this Supplement is published, and for whom any of the information in this Supplement relates to the issue of the relevant Securities (within Article 23(4) of the EU Prospectus Regulation) have the right, exercisable within three working days after the publication of this Supplement, to withdraw their acceptances, provided that the significant new factor, material mistake or material inaccuracy to which this Supplement relates arose or was noted before the closing of the offer period or the delivery of the securities, whichever occurs first. Investors may contact the relevant distributor of such securities in connection therewith should they wish to exercise such right of withdrawal. The final date of such right of withdrawal is 15 December 2022.



The date of this Supplement is 12 December 2022

Schedule 1

1. final terms dated 2 March 2022 relating to the issue of 30,000 Securities due March 2025 under the Programme (Series: NX00324163; ISIN: XS2354916301)
2. final terms dated 24 January 2022 relating to the issue of Up to 10,000 Securities due February 2025 under the Programme (Series: NX000318708; ISIN: XS2341842701)
3. final terms dated 28 April 2022 relating to the issue of 30,000 Securities due March 2025 to be consolidated and form a single series with the existing 50,000 Securities due March 2025 and 30,000 Securities due March 2025 under the Programme (Series: NX00323978; ISIN: XS2349065347)
4. final terms dated 2 March 2022 relating to the issue of 30,000 Securities due March 2025 under the Programme (Series: NX00324146; ISIN: XS2354915162)
5. final terms dated 2 March 2022 relating to the issue of 30,000 Securities due March 2025 under the Programme (Series: NX00324165; ISIN: XS2354916566)
6. amended and restated final terms dated 17 March 2022 replacing the final terms dated 17 March 2022 relating to the issue of 7,000 Securities due March 2024 under the Programme (Series: NX00326445; ISIN: XS2358000045)
7. final terms dated 23 March 2022 relating to the issue of 5,000 Securities due October 2023 under the Programme (Series: NX00326814; ISIN: XS2358023682)
8. amended and restated final terms dated 24 March 2022 replacing the final terms dated 24 March 2022 relating to the issue of 2,500 Securities due March 2024 under the Programme (Series: NX00326950; ISIN: XS2358032329)
9. amended and restated final terms dated 27 June 2022 replacing the final terms dated 29 March 2022 relating to the issue of 30,000 Securities due April 2025 under the Programme (Series: NX00327158; ISIN: XS2358043953)
10. final terms dated 31 March 2022 relating to the issue of 30,000 Securities due March 2025 under the Programme (Series: NX00327336; ISIN: XS2358055379)
11. final terms dated 31 March 2022 relating to the issue of 30,000 Securities due March 2025 under the Programme (Series: NX00327337; ISIN: XS2358055452)
12. final terms dated 31 March 2022 relating to the issue of 30,000 Securities due March 2025 under the Programme (Series: NX00327338; ISIN: XS2358055536)
13. final terms dated 31 March 2022 relating to the issue of 30,000 Securities due March 2025 under the Programme (Series: NX00327339; ISIN: XS2358055619)
14. final terms dated 31 March 2022 relating to the issue of 30,000 Securities due March 2025 under the Programme (Series: NX00327340; ISIN: XS2358055700)
15. final terms dated 31 March 2022 relating to the issue of 30,000 Securities due March 2025 under the Programme (Series: NX00327341; ISIN: XS2358055882)
16. final terms dated 29 March 2022 relating to the issue of 30,000 Securities due April 2025 under the Programme (Series: NX00327559; ISIN: XS2358056005)
17. final terms dated 31 March 2022 relating to the issue of 30,000 Securities due April 2027 under the Programme (Series: NX00327423; ISIN: XS2358059793)

18. amended and restated final terms dated 5 April 2022 replacing the final terms dated 1 April 2022 relating to the issue of 20,000 Securities due April 2025 under the Programme (Series: NX00327551; ISIN: XS2358070337)
19. final terms dated 5 April 2022 relating to the issue of 10,000 Securities due April 2025 under the Programme (Series: NX00327643; ISIN: XS2366907173)
20. final terms dated 8 April 2022 relating to the issue of 50,000 Securities due April 2025 under the Programme (Series: NX00327740; ISIN: XS2366911878)
21. final terms dated 22 April 2022 relating to the issue of 10,000 Securities due April 2023 to be consolidated and form a single series with the existing 10,000 Securities due April 2023 under the Programme (Series: NX00327853; ISIN: XS2366920945)
22. final terms dated 6 April 2022 relating to the issue of 10,000 Securities due April 2025 under the Programme (Series: NX00327894; ISIN: XS2366922487)
23. final terms dated 6 April 2022 relating to the issue of 10,000 Securities due April 2025 under the Programme (Series: NX00327895; ISIN: XS2366922560)
24. final terms dated 6 April 2022 relating to the issue of 10,000 Securities due April 2025 under the Programme (Series: NX00327896; ISIN: XS2366922644)
25. final terms dated 6 April 2022 relating to the issue of 10,000 Securities due April 2025 under the Programme (Series: NX00327897; ISIN: XS2366922727)
26. final terms dated 5 April 2022 relating to the issue of 30,000 Securities due April 2025 under the Programme (Series: NX00328051; ISIN: XS2366932528)
27. final terms dated 7 April 2022 relating to the issue of 30,000 Securities due April 2027 under the Programme (Series: NX00328055; ISIN: XS2366932957)
28. final terms dated 7 April 2022 relating to the issue of 5,000 Securities due May 2025 under the Programme (Series: NX00328338; ISIN: XS2366952047)
29. final terms dated 12 April 2022 relating to the issue of 50,000 Securities due April 2025 under the Programme (Series: NX00328834; ISIN: XS2367244766)
30. final terms dated 12 April 2022 relating to the issue of 50,000 Securities due April 2025 under the Programme (Series: NX00328835; ISIN: XS2367244840)
31. final terms dated 22 April 2022 relating to the issue of 10,000 Securities due April 2025 to be consolidated and form a single series with the existing 10,000 Securities due April 2025 under the Programme (Series: NX00328974; ISIN: XS2367254138)
32. final terms dated 12 April 2022 relating to the issue of 10,000 Securities due April 2025 under the Programme (Series: NX00328975; ISIN: XS2367254211)
33. final terms dated 12 April 2022 relating to the issue of 10,000 Securities due April 2025 under the Programme (Series: NX00328976; ISIN: XS2367254302)
34. final terms dated 12 April 2022 relating to the issue of 10,000 Securities due April 2025 under the Programme (Series: NX00328977; ISIN: XS2367254484)
35. final terms dated 12 April 2022 relating to the issue of 10,000 Securities due April 2025 under the Programme (Series: NX00328978; ISIN: XS2367254567)
36. final terms dated 20 April 2022 relating to the issue of 10,000 Securities due April 2025 under the Programme (Series: NX00329677; ISIN: XS2370353133)

37. final terms dated 20 April 2022 relating to the issue of 10,000 Securities due April 2025 under the Programme (Series: NX00329678; ISIN: XS2370353216)
38. final terms dated 21 April 2022 relating to the issue of 10,000 Securities due May 2025 under the Programme (Series: NX00329845; ISIN: XS2370364171)
39. final terms dated 21 April 2022 relating to the issue of 10,000 Securities due April 2024 under the Programme (Series: NX00329849; ISIN: XS2370364502)
40. final terms dated 22 April 2022 relating to the issue of 10,000 Securities due April 2026 under the Programme (Series: NX00329851; ISIN: XS2370364767)
41. final terms dated 29 April 2022 relating to the issue of 10,000 Securities due May 2024 under the Programme (Series: NX00330862; ISIN: XS2370426624)
42. final terms dated 29 April 2022 relating to the issue of 10,000 Securities due November 2024 under the Programme (Series: NX00330863; ISIN: XS2370426897)
43. final terms dated 29 April 2022 relating to the issue of 10,000 Securities due May 2024 under the Programme (Series: NX00330865; ISIN: XS2370427192)
44. final terms dated 29 April 2022 relating to the issue of 10,000 Securities due November 2023 under the Programme (Series: NX00330866; ISIN: XS2370427275)
45. final terms dated 29 April 2022 relating to the issue of 10,000 Securities due May 2025 under the Programme (Series: NX00330867; ISIN: XS2370427358)
46. final terms dated 29 April 2022 relating to the issue of 10,000 Securities due May 2025 under the Programme (Series: NX00330868; ISIN: XS2370427432)
47. final terms dated 5 May 2022 relating to the issue of 20,000 Securities due May 2027 under the Programme (Series: NX00331164; ISIN: XS2377607358)
48. final terms dated 14 March 2022 relating to the issue of 20,000 Securities due March 2025 under the Programme (Series: NX00325982; ISIN: XS2357971949)
49. final terms dated 20 April 2022 relating to the issue of 10,000 Securities due April 2025 under the Programme (Series: NX00329633; ISIN: XS2370350113)
50. final terms dated 20 April 2022 relating to the issue of 10,000 Securities due April 2025 under the Programme (Series: NX00329679; ISIN: XS2370353307)

Schedule 2

1. final terms dated 9 September 2022 relating to the issue of 10,000 Worst-of European Barrier Autocallable Securities due September 2025 under the Programme (Series: NX00337611; ISIN: XS2422350889)
2. final terms dated 10 August 2022 relating to the issue of 30,000 European Barrier Quanto Autocallable Securities due August 2023 under the Programme (Series: NX00334384; ISIN: XS2409668592)
3. final terms dated 10 August 2022 relating to the issue of 30,000 European Barrier Quanto Autocallable Securities due August 2023 under the Programme (Series: NX00334385; ISIN: XS2409668675)
4. final terms dated 10 August 2022 relating to the issue of 30,000 European Barrier Autocallable Securities due August 2023 under the Programme (Series: NX00334386; ISIN: XS2409668758)
5. final terms dated 10 August 2022 relating to the issue of 30,000 European Barrier Autocallable Securities due August 2023 under the Programme (Series: NX00334387; ISIN: XS2409668832)
6. final terms dated 10 August 2022 relating to the issue of 30,000 European Barrier Autocallable Securities due August 2023 under the Programme (Series: NX00334388; ISIN: XS2409668915)
7. final terms dated 10 August 2022 relating to the issue of 30,000 European Barrier Quanto Autocallable Securities due August 2023 under the Programme (Series: NX00334389; ISIN: XS2409669053)
8. final terms dated 10 August 2022 relating to the issue of 30,000 Worst-of European Barrier Quanto Autocallable Securities due August 2023 under the Programme (Series: NX00334391; ISIN: XS2409669137)
9. final terms dated 10 August 2022 relating to the issue of 30,000 Worst-of European Barrier Quanto Autocallable Securities due August 2023 under the Programme (Series: NX00334400; ISIN: XS2409669723)
10. final terms dated 10 August 2022 relating to the issue of 30,000 Worst-of European Barrier Quanto Autocallable Securities due August 2023 under the Programme (Series: NX00334425; ISIN: XS2409671034)
11. final terms dated 10 August 2022 relating to the issue of 30,000 Worst-of European Barrier Quanto Autocallable Securities due August 2023 under the Programme (Series: NX00334426; ISIN: XS2409671117)
12. final terms dated 12 August 2022 relating to the issue of 30,000 Worst-of European Barrier Autocallable Securities due August 2027 under the Programme (Series: NX00334476; ISIN: XS2409676181)
13. final terms dated 16 September 2022 relating to the issue of 20,000 Worst-of European Barrier Quanto Autocallable Securities due September 2025 under the Programme (Series: NX00339283; ISIN: XS2428675305)
14. final terms dated 19 September 2022 relating to the issue of 30,000 Worst-of European Barrier Quanto Autocallable Securities due September 2024 under the Programme (Series: NX00339413; ISIN: XS2428684802)

15. final terms dated 22 September 2022 relating to the issue of 10,000 European Barrier Autocallable Securities due October 2023 under the Programme (Series: NX00339713; ISIN: XS2428856350)
16. final terms dated 20 September 2022 relating to the issue of 20,000 Worst-of European Barrier Quanto Autocallable Securities due September 2025 under the Programme (Series: NX00339733; ISIN: XS2428857671)
17. final terms dated 20 September 2022 relating to the issue of 20,000 Worst-of European Barrier Quanto Autocallable Securities due September 2025 under the Programme (Series: NX00339734; ISIN: XS2428857754)
18. final terms dated 20 September 2022 relating to the issue of 20,000 Worst-of European Barrier Quanto Autocallable Securities due September 2025 under the Programme (Series: NX00339736; ISIN: XS2428857838)
19. final terms dated 20 September 2022 relating to the issue of 20,000 Worst-of European Barrier Autocallable Securities due September 2025 under the Programme (Series: NX00339737; ISIN: XS2428857911)
20. final terms dated 20 September 2022 relating to the issue of 20,000 Worst-of European Barrier Quanto Autocallable Securities due September 2025 under the Programme (Series: NX00339739; ISIN: XS2428858059)
21. final terms dated 20 September 2022 relating to the issue of 20,000 Worst-of European Barrier Autocallable Securities due September 2025 under the Programme (Series: NX00339741; ISIN: XS2428858133)
22. final terms dated 20 September 2022 relating to the issue of 20,000 Worst-of European Barrier Quanto Autocallable Securities due September 2025 under the Programme (Series: NX00339742; ISIN: XS2428858216)
23. final terms dated 20 September 2022 relating to the issue of 20,000 Worst-of European Barrier Autocallable Securities due September 2025 under the Programme (Series: NX00339745; ISIN: XS2428858307)
24. final terms dated 20 September 2022 relating to the issue of 20,000 Worst-of European Barrier Autocallable Securities due September 2025 under the Programme (Series: NX00339748; ISIN: XS2428858646)
25. final terms dated 20 September 2022 relating to the issue of 20,000 Worst-of European Barrier Quanto Autocallable Securities due September 2025 under the Programme (Series: NX00339750; ISIN: XS2428858992)
26. final terms dated 21 September 2022 relating to the issue of 60,000 European Barrier Autocallable Securities due September 2025 under the Programme (Series: NX00339965; ISIN: XS2428873876)
27. final terms dated 23 September 2022 relating to the issue of 20,000 Worst-of European Barrier Quanto Autocallable Securities due October 2025 under the Programme (Series: NX00340207; ISIN: XS2428888981)
28. final terms dated 23 September 2022 relating to the issue of 60,000 Worst-of European Barrier Autocallable Securities due October 2024 under the Programme (Series: NX00340368; ISIN: XS2428899160)
29. final terms dated 28 September 2022 relating to the issue of 30,000 European Barrier Autocallable Securities due October 2025 under the Programme (Series: NX00340877; ISIN: XS2436036177)

30. final terms dated 28 September 2022 relating to the issue of 30,000 Worst-of European Barrier Autocallable Securities due October 2025 under the Programme (Series: NX00340939; ISIN: XS2436698638)
31. final terms dated 28 September 2022 relating to the issue of 30,000 Worst-of European Barrier Quanto Autocallable Securities due October 2025 under the Programme (Series: NX00340978; ISIN: XS2436701796)
32. final terms dated 29 September 2022 relating to the issue of 30,000 Worst-of European Barrier Quanto Autocallable Securities due October 2025 under the Programme (Series: NX00341027; ISIN: XS2436703735)
33. final terms dated 29 September 2022 relating to the issue of 30,000 European Barrier Quanto Autocallable Securities due October 2026 under the Programme (Series: NX00341145; ISIN: XS2436714856)
34. final terms dated 3 October 2022 relating to the issue of 30,000 Worst-of European Barrier Autocallable Securities due October 2023 under the Programme (Series: NX00341441; ISIN: XS2437053122)
35. final terms dated 3 October 2022 relating to the issue of 30,000 Worst-of European Barrier Autocallable Securities due October 2024 under the Programme (Series: NX00341442; ISIN: XS2437053395)
36. final terms dated 12 October 2022 relating to the issue of 50,000 Worst-of European Barrier Autocallable Securities due October 2024 to be consolidated and form a single series with the existing 30,000 Worst-of European Barrier Autocallable Securities due October 2024 under the Programme (Series: NX00341553; ISIN: XS2437060333)
37. final terms dated 4 October 2022 relating to the issue of 30,000 Worst-of European Barrier Autocallable Securities due October 2025 under the Programme (Series: NX00341602; ISIN: XS2437064673)
38. final terms dated 4 October 2022 relating to the issue of 30,000 Worst-of European Barrier Autocallable Securities due October 2026 under the Programme (Series: NX00341607; ISIN: XS2437064913)
39. final terms dated 6 October 2022 relating to the issue of 10,000 European Barrier Quanto Autocallable Securities due October 2023 under the Programme (Series: NX00341643; ISIN: XS2437067189)
40. final terms dated 4 October 2022 relating to the issue of 30,000 Worst-of European Barrier Autocallable Securities due October 2025 under the Programme (Series: NX00341704; ISIN: XS2437071454)
41. final terms dated 13 October 2022 relating to the issue of 30,000 Worst-of European Barrier Quanto Autocallable Securities due October 2024 under the Programme (Series: NX00342429; ISIN: XS2437119915)
42. final terms dated 14 October 2022 relating to the issue of 30,000 European Barrier Autocallable Securities due October 2024 under the Programme (Series: NX00342482; ISIN: XS2437123354)
43. final terms dated 29 September 2022 relating to the issue of 5,000 Securities due December 2024 under the Programme (Series: NX00340813; ISIN: XS2171222446)
44. final terms dated 28 July 2022 relating to the issue of 30,000 Securities due July 2025 to be consolidated and form a single series with the existing 30,000 Securities due July 2025 under the Programme (Series: NX00332332; ISIN: XS2377884353)

45. final terms dated 4 August 2022 relating to the issue of 10,000 Securities due August 2027 under the Programme (Series: NX00333532; ISIN: XS2409604191)
46. amended and restated final terms dated 16 September 2022 replacing the final terms dated 23 August 2022 relating to the issue of 10,000 Securities due September 2025 under the Programme (Series: NX00334865; ISIN: XS2414593579)
47. final terms dated 16 August 2022 relating to the issue of 30,000 Worst-of European Barrier Quanto Autocallable Securities due August 2027 under the Programme (Series: NX00334870; ISIN: XS2414593652)
48. final terms dated 12 September 2022 relating to the issue of 10,000 Securities due September 2027 under the Programme (Series: NX00338191; ISIN: XS2426250564)
49. amended and restated final terms dated 22 September 2022 replacing the final terms dated 15 September 2022 relating to the issue of 30,000 Securities due September 2025 under the Programme (Series: NX00338744; ISIN: XS2426284977)
50. amended and restated final terms dated 16 September 2022 relating to the issue of 20,000 Worst-of European Barrier Autocallable Securities due September 2025 under the Programme (Series: NX00338907; ISIN: XS2426296807)
51. final terms dated 19 September 2022 relating to the issue of 10,000 Securities due September 2025 under the Programme (Series: NX00339021; ISIN: XS2426303199)
52. final terms dated 22 September 2022 relating to the issue of 30,000 Securities due September 2027 under the Programme (Series: NX00339436; ISIN: XS2428685791)
53. final terms dated 22 September 2022 relating to the issue of 30,000 Securities due September 2027 under the Programme (Series: NX00339438; ISIN: XS2428685874)
54. final terms dated 21 September 2022 relating to the issue of 20,000 Securities due September 2025 under the Programme (Series: NX00339567; ISIN: XS2428843960)
55. final terms dated 22 September 2022 relating to the issue of 30,000 Securities due September 2027 under the Programme (Series: NX00339593; ISIN: XS2428845312)
56. final terms dated 22 September 2022 relating to the issue of 20,000 Securities due September 2027 under the Programme (Series: NX00339703; ISIN: XS2428855469)
57. final terms dated 21 September 2022 relating to the issue of 20,000 Securities due September 2025 under the Programme (Series: NX00339945; ISIN: XS2428872555)
58. final terms dated 22 September 2022 relating to the issue of 20,000 Securities due September 2025 under the Programme (Series: NX00340192; ISIN: XS2428888635)
59. final terms dated 3 October 2022 relating to the issue of 30,000 Securities due October 2026 under the Programme (Series: NX00341289; ISIN: XS2437042190)
60. final terms dated 6 October 2022 relating to the issue of 10,000 Securities due October 2027 under the Programme (Series: NX00341642; ISIN: XS2437067007)
61. final terms dated 6 October 2022 relating to the issue of 10,000 Securities due October 2027 under the Programme (Series: NX00341644; ISIN: XS2437067262)
62. final terms dated 17 October 2022 relating to the issue of 30,000 Securities due October 2028 under the Programme (Series: NX00342418; ISIN: XS2437119329)
63. final terms dated 17 October 2022 relating to the issue of 30,000 Securities due October 2028 under the Programme (Series: NX00342419; ISIN: XS2437119592)

64. final terms dated 19 October 2022 relating to the issue of 30,000 Securities due October 2025 under the Programme (Series: NX00342838; ISIN: XS2441838088)
65. final terms dated 7 July 2022 relating to the issue of 50,000 Worst-of European Barrier Autocallable Securities due July 2024 under the Programme (Series: NX00331748; ISIN: XS2377614990)
66. final terms dated 7 July 2022 relating to the issue of 10,000 European Barrier Autocallable Securities due July 2025 under the Programme (Series: NX00331761; ISIN: XS2377615708)
67. final terms dated 7 July 2022 relating to the issue of 10,000 European Barrier Autocallable Securities due July 2025 under the Programme (Series: NX00331762; ISIN: XS2377615880)
68. final terms dated 7 July 2022 relating to the issue of 10,000 Worst-of European Barrier Quanto Autocallable Securities due July 2025 under the Programme (Series: NX00331765; ISIN: XS2377616003)
69. final terms dated 17 October 2022 relating to the issue of 10,000 Worst-of European Barrier Autocallable Securities due July 2025 to be consolidated and form a single series with the existing 10,000 Worst-of European Barrier Autocallable Securities due July 2025 under the Programme (Series: NX00331766; ISIN: XS2377616185)
70. final terms dated 7 July 2022 relating to the issue of 0,000 Worst-of Autocallable Securities due July 2027 under the Programme (Series: NX00331786; ISIN: XS2377617316)
71. final terms dated 19 July 2022 relating to the issue of 50,000 Worst-of European Barrier Autocallable Securities due July 2024 to be consolidated and form a single series with the existing 10,000 Worst-of European Barrier Autocallable Securities due July 2024 and 20,000 Worst-of European Barrier Autocallable Securities due July 2024 under the Programme (Series: NX00331799; ISIN: XS2377617829)
72. final terms dated 8 July 2022 relating to the issue of 10,000 Worst-of European Barrier Autocallable Securities due July 2024 under the Programme (Series: NX00331837; ISIN: XS2377619957)
73. final terms dated 8 July 2022 relating to the issue of 10,000 Worst-of European Barrier Autocallable Securities due July 2024 under the Programme (Series: NX00331841; ISIN: XS2377620294)
74. final terms dated 8 July 2022 relating to the issue of 10,000 Worst-of European Barrier Autocallable Securities due July 2024 under the Programme (Series: NX00331843; ISIN: XS2377620450)
75. final terms dated 8 July 2022 relating to the issue of 10,000 Worst-of European Barrier Autocallable Securities due July 2024 under the Programme (Series: NX00331848; ISIN: XS2377620708)
76. final terms dated 8 July 2022 relating to the issue of 10,000 Worst-of European Barrier Autocallable Securities due July 2024 under the Programme (Series: NX00331849; ISIN: XS2377620880)
77. final terms dated 14 July 2022 relating to the issue of 30,000 Worst-of European Barrier Quanto Autocallable Securities due July 2025 under the Programme (Series: NX00332012; ISIN: XS2377631499)
78. final terms dated 14 July 2022 relating to the issue of 30,000 Worst-of European Barrier Quanto Autocallable Securities due July 2025 under the Programme (Series: NX00332068; ISIN: XS2377634162)

79. final terms dated 15 July 2022 relating to the issue of 30,000 Worst-of European Barrier Autocallable Securities due July 2027 under the Programme (Series: NX00332146; ISIN: XS2377640052)
80. final terms dated 14 July 2022 relating to the issue of 30,000 Worst-of European Barrier Autocallable Securities due July 2024 under the Programme (Series: NX00332147; ISIN: XS2377640136)
81. final terms dated 14 July 2022 relating to the issue of 30,000 Worst-of European Barrier Autocallable Securities due July 2024 under the Programme (Series: NX00332148; ISIN: XS2377640219)
82. final terms dated 14 July 2022 relating to the issue of 30,000 Worst-of European Barrier Autocallable Securities due July 2024 under the Programme (Series: NX00332149; ISIN: XS2377640300)
83. final terms dated 14 July 2022 relating to the issue of 30,000 Worst-of European Barrier Autocallable Securities due July 2024 under the Programme (Series: NX00332150; ISIN: XS2377642181)
84. final terms dated 15 July 2022 relating to the issue of 30,000 Worst-of European Barrier Autocallable Securities due July 2024 under the Programme (Series: NX00332292; ISIN: XS2377882225)
85. final terms dated 19 July 2022 relating to the issue of 30,000 Worst-of European Barrier Autocallable Securities due July 2025 under the Programme (Series: NX00332334; ISIN: XS2377884510)
86. final terms dated 19 July 2022 relating to the issue of 30,000 Worst-of European Barrier Autocallable Securities due July 2025 under the Programme (Series: NX00332335; ISIN: XS2377884601)
87. final terms dated 22 July 2022 relating to the issue of 30,000 European Barrier Autocallable Securities due July 2025 under the Programme (Series: NX00332643; ISIN: XS2377906859)
88. final terms dated 27 July 2022 relating to the issue of 30,000 Securities due August 2027 under the Programme (Series: NX00332651; ISIN: XS2377907402)
89. final terms dated 5 August 2022 relating to the issue of 30,000 Worst-of European Barrier Autocallable Securities due August 2023 under the Programme (Series: NX00333922; ISIN: XS2409634859)
90. final terms dated 5 August 2022 relating to the issue of 30,000 Worst-of European Barrier Autocallable Securities due August 2023 under the Programme (Series: NX00333923; ISIN: XS2409634933)
91. final terms dated 8 August 2022 relating to the issue of 30,000 Worst-of European Barrier Quanto Autocallable Securities due August 2026 under the Programme (Series: NX00334154; ISIN: XS2409650897)
92. final terms dated 8 August 2022 relating to the issue of 30,000 Worst-of European Barrier Autocallable Securities due August 2025 under the Programme (Series: NX00334155; ISIN: XS2409650970)
93. final terms dated 10 August 2022 relating to the issue of 30,000 European Barrier Autocallable Securities due August 2023 under the Programme (Series: NX00334382; ISIN: XS2409668246)

94. final terms dated 10 August 2022 relating to the issue of 30,000 European Barrier Quanto Autocallable Securities due August 2023 under the Programme (Series: NX00334383; ISIN: XS2409668329)
95. final terms dated 9 September 2022 relating to the issue of 20,000 European Barrier Quanto Autocallable Securities due September 2025 under the Programme (Series: NX00338477; ISIN: XS2426268004)
96. final terms dated 17 October 2022 relating to the issue of 30,000 Securities due October 2028 under the Programme (Series: NX00342418; ISIN: XS2437119329)
97. final terms dated 17 October 2022 relating to the issue of 30,000 Securities due October 2028 under the Programme (Series: NX00342419; ISIN: XS2437119592)
98. final terms dated 19 October 2022 relating to the issue of 30,000 Securities due October 2025 under the Programme (Series: NX00342838; ISIN: XS2441838088)
99. final terms dated 28 October 2022 relating to the issue of 30,000 Securities due November 2023 under the Programme (Series: NX00343393; ISIN: XS2441868580)
100. final terms dated 31 October 2022 relating to the issue of 30,000 Securities due November 2027 under the Programme (Series: NX00343498; ISIN: XS2441875874)
101. final terms dated 31 October 2022 relating to the issue of 30,000 Securities due November 2024 under the Programme (Series: NX00343516; ISIN: XS2441876765)
102. final terms dated 10 November 2022 relating to the issue of 5,000 Securities due December 2025 under the Programme (Series: NX00344087; ISIN: XS2441914285)
103. final terms dated 11 November 2022 relating to the issue of 30,000 Securities due November 2024 under the Programme (Series: NX00344361; ISIN: XS2443083923)
104. final terms dated 11 November 2022 relating to the issue of 30,000 Securities due November 2024 under the Programme (Series: NX00344362; ISIN: XS2443084061)
105. final terms dated 15 November 2022 relating to the issue of 40,000 Securities due May 2025 under the Programme (Series: NX00344515; ISIN: XS2443094375)
106. final terms dated 15 November 2022 relating to the issue of 40,000 Securities due November 2024 under the Programme (Series: NX00344516; ISIN: XS2443094458)
107. final terms dated 16 November 2022 relating to the issue of 30,000 Securities due November 2025 under the Programme (Series: NX00344594; ISIN: XS2443098012)
108. final terms dated 18 November 2022 relating to the issue of 30,000 Securities due November 2025 under the Programme (Series: NX00344959; ISIN: XS2443125278)
109. final terms dated 7 October 2022 relating to the issue of 5,000 European Barrier Autocallable Securities due November 2026 under the Programme (Series: NX00341774; ISIN: XS2437075018)
110. final terms dated 13 October 2022 relating to the issue of 30,000 Worst-of European Barrier Quanto Autocallable Securities due October 2024 under the Programme (Series: NX00342429; ISIN: XS2437119915)
111. final terms dated 14 October 2022 relating to the issue of 30,000 European Barrier Autocallable Securities due October 2024 under the Programme (Series: NX00342482; ISIN: XS2437123354)

112. final terms dated 28 November 2022 relating to the issue of 10,000 European Barrier Autocallable Securities due November 2023 under the Programme (Series: NX00342869; ISIN: XS2441840498)
113. final terms dated 20 October 2022 relating to the issue of 30,000 Worst-of European Barrier Quanto Autocallable Securities due October 2024 under the Programme (Series: NX00342909; ISIN: XS2441842783)
114. final terms dated 20 October 2022 relating to the issue of 30,000 Worst-of European Barrier Autocallable Securities due October 2024 under the Programme (Series: NX00342910; ISIN: XS2441842866)
115. final terms dated 20 October 2022 relating to the issue of 30,000 Worst-of European Barrier Autocallable Securities due October 2024 under the Programme (Series: NX00342911; ISIN: XS2441842940)
116. final terms dated 21 October 2022 relating to the issue of 5,000 Worst-of European Barrier Autocallable Securities due May 2025 under the Programme (Series: NX00342976; ISIN: XS2441846008)
117. final terms dated 21 October 2022 relating to the issue of 5,000 Worst-of European Barrier Autocallable Securities due October 2026 under the Programme (Series: NX00342977; ISIN: XS2441846180)
118. final terms dated 24 October 2022 relating to the issue of 30,000 Worst-of European Barrier Quanto Autocallable Securities due May 2024 under the Programme (Series: NX00343046; ISIN: XS2441850612)
119. final terms dated 27 October 2022 relating to the issue of 20,000 Worst-of European Barrier Autocallable Securities due November 2023 under the Programme (Series: NX00343339; ISIN: XS2441866022)
120. final terms dated 28 October 2022 relating to the issue of 30,000 Worst-of European Barrier Autocallable Securities due November 2025 under the Programme (Series: NX00343425; ISIN: XS2441870727)
121. final terms dated 1 November 2022 relating to the issue of 30,000 Worst-of European Barrier Quanto Autocallable Securities due November 2024 under the Programme (Series: NX00343430; ISIN: XS2441871295)
122. final terms dated 2 November 2022 relating to the issue of 30,000 Worst-of European Barrier Quanto Autocallable Securities due November 2023 under the Programme (Series: NX00343735; ISIN: XS2441892614)
123. final terms dated 2 November 2022 relating to the issue of 30,000 Worst-of European Barrier Autocallable Securities due November 2027 under the Programme (Series: NX00343737; ISIN: XS2441892705)
124. final terms dated 10 November 2022 relating to the issue of 30,000 Worst-of European Barrier Quanto Autocallable Securities due November 2025 under the Programme (Series: NX00344234; ISIN: XS2441923435)
125. final terms dated 10 November 2022 relating to the issue of 30,000 Worst-of European Barrier Autocallable Securities due November 2024 under the Programme (Series: NX00344235; ISIN: XS2441923518)
126. final terms dated 11 November 2022 relating to the issue of 40,000 Worst-of European Barrier Autocallable Securities due November 2024 under the Programme (Series: NX00344403; ISIN: XS2443086942)

127. final terms dated 16 November 2022 relating to the issue of 30,000 Worst-of European Barrier Quanto Autocallable Securities due November 2025 under the Programme (Series: NX00344667; ISIN: XS2443102145)
128. final terms dated 17 November 2022 relating to the issue of 30,000 Worst-of European Barrier Autocallable Securities due November 2024 under the Programme (Series: NX00344868; ISIN: XS2443119032)
129. final terms dated 22 November 2022 relating to the issue of 30,000 Worst-of European Barrier Quanto Autocallable Securities due November 2024 under the Programme (Series: NX00345146; ISIN: XS2443137521)
130. final terms dated 23 November 2022 relating to the issue of 30,000 European Barrier Quanto Autocallable Securities due November 2025 under the Programme (Series: NX00345288; ISIN: XS2443146357)
131. final terms dated 24 November 2022 relating to the issue of 30,000 Worst-of European Barrier Quanto Autocallable Securities due December 2024 under the Programme (Series: NX00345446; ISIN: XS2443155697)
132. final terms dated 7 December 2022 relating to the issue of 1,500 European Barrier Autocallable Securities due June 2024 to be consolidated and form a single series with the existing 500 European Barrier Autocallable Securities due June 2024 under the Programme (Series: NX00345806; ISIN: XS2443180703)
133. final terms dated 2 December 2022 relating to the issue of 30,000 Worst-of European Barrier Quanto Autocallable Securities due December 2025 under the Programme (Series: NX00345964; ISIN: XS2448737747)
134. final terms dated 6 December 2022 relating to the issue of 30,000 Worst-of European Barrier Autocallable Securities due December 2025 under the Programme (Series: NX00346217; ISIN: XS2448753439)
135. final terms dated 6 December 2022 relating to the issue of 30,000 Worst-of European Barrier Autocallable Securities due December 2025 under the Programme (Series: NX00346219; ISIN: XS2448753603)
136. final terms dated 6 December 2022 relating to the issue of 30,000 Worst-of European Barrier Quanto Autocallable Securities due December 2025 under the Programme (Series: NX00346218; ISIN: XS2448753512)
137. final terms dated 6 December 2022 relating to the issue of 30,000 Worst-of European Barrier Quanto Autocallable Securities due December 2024 under the Programme (Series: NX00346267; ISIN: XS2448756374)
138. final terms dated 8 December 2022 relating to the issue of 30,000 Securities due December 2025 under the Programme (Series: NX00346365; ISIN: XS2448763230)
139. final terms dated 7 December 2022 relating to the issue of 30,000 Worst-of European Barrier Autocallable Securities due December 2025 under the Programme (Series: NX00346376; ISIN: XS2448764048)
140. final terms dated 9 December 2022 relating to the issue of 30,000 Securities due December 2027 under the Programme (Series: NX00346399; ISIN: XS2448765797)
141. final terms dated 8 December 2022 relating to the issue of 5,000 Securities due June 2025 under the Programme (Series: NX00346345; ISIN: XS2448761374)
142. final terms dated 8 December 2022 relating to the issue of 5,000 Securities due June 2025 under the Programme (Series: NX00346466; ISIN: XS2448769351)

143. final terms dated 8 December 2022 relating to the issue of 5,000 Securities due June 2025 under the Programme (Series: NX00346470; ISIN: XS2448769518)
144. final terms dated 8 December 2022 relating to the issue of 5,000 Securities due June 2025 under the Programme (Series: NX00346471; ISIN: XS2448769609)
145. final terms dated 9 December 2022 relating to the issue of 30,000 Worst-of European Barrier Quanto Autocallable Securities due December 2023 under the Programme (Series: NX00346425; ISIN: XS2448766415)
146. final terms dated 9 December 2022 relating to the issue of 30,000 Worst-of European Barrier Quanto Autocallable Securities due December 2024 under the Programme (Series: NX00346426; ISIN: XS2448766506)
147. final terms dated 9 December 2022 relating to the issue of 30,000 European Barrier Quanto Autocallable Securities due December 2024 under the Programme (Series: NX00346427; ISIN: XS2448766688)
148. final terms dated 9 December 2022 relating to the issue of 30,000 European Barrier Quanto Autocallable Securities due December 2024 under the Programme (Series: NX00346428; ISIN: XS2448766761)
149. final terms dated 9 December 2022 relating to the issue of 30,000 Worst-of European Barrier Autocallable Securities due December 2024 under the Programme (Series: NX00346531; ISIN: XS2448773205)
150. final terms dated 9 December 2022 relating to the issue of 30,000 Worst-of European Barrier Quanto Autocallable Securities due December 2023 under the Programme (Series: NX00346532; ISIN: XS2448773387)
151. final terms dated 12 December 2022 relating to the issue of 30,000 Worst-of European Barrier Autocallable Securities due December 2025 under the Programme (Series: NX00346585; ISIN: XS2448775242)