

27 OCTOBER 2022

SUPPLEMENT 1/2022 TO THE GSSP BASE PROSPECTUS 16



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

Pursuant to the Global Structured Securities Programme

Introduction

This supplement (the "**Supplement**") is supplemental to, and must be read in conjunction with, the Base Prospectus (as defined below), comprising the Securities Note relating to the GSSP Base Prospectus dated 1 July 2022 (the "**Base Prospectus 16 Securities Note**") as prepared by Barclays Bank PLC in its capacity as issuer (the "**Issuer**") for the purposes of Article 8 of Regulation (EU) 2017/1129 as it forms part of the UK domestic law by virtue of the European Union (Withdrawal) Act 2018 (as amended, the "**EUWA**") and regulations thereunder (the "**UK Prospectus Regulation**"), and the Issuer's Registration Document 9/2022 dated 7 March 2022 (as supplemented on 30 March 2022, on 24 May 2022, on 11 August 2022 and on 3 October 2022 and as may be further supplemented from time to time, the "**Registration Document 9/2022**" or the "**Registration Document**"), which documents together constitute a base prospectus drawn up as separate documents (the "**Base Prospectus**") for the purposes of Article 8 of Regulation (EU) 2017/1129 as it forms part of UK domestic law by virtue of the EUWA and UK 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 UK Prospectus Regulation. This Supplement has been approved as a supplementary prospectus by the United Kingdom Financial Conduct Authority (the "**FCA**") as competent authority under the UK Prospectus Regulation. The FCA only approves this Supplement as meeting the standards of completeness, comprehensibility and consistency imposed by the UK 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.

To the best of the knowledge of the Issuer, the information contained in the Base Prospectus, as supplemented by this Supplement is in accordance with the facts and contains no omission likely to affect its import and accepts responsibility accordingly. Save as disclosed in this Supplement, no significant new factor, material mistake or inaccuracy relating to the information included in the Base Prospectus (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.



The date of this Supplement is 27 October 2022

Purpose

The purpose of this Supplement is to:

- (i) update and supplement certain information relating to Barclays Green Issuance into the Base Prospectus 16 Securities Note; in particular in each of the "*Risk Factors*", "*Form of Final Terms*" and "*General Information*" sections of the Base Prospectus 16 Securities Note;
- (ii) make certain changes in the "*Cover pages*", "*Risk Factors*", "*Information Incorporated by reference*" and "*Terms and Conditions of the Preference Shares*" sections of the Base Prospectus 16 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) "*Cover pages*"

The section entitled "*Cover pages*" on pages 1 to 3 of the Base Prospectus 16 Securities Note is updated and supplemented by inserting a new paragraph in the sub-section entitled "*What type of Securities does the Base Prospectus relate to?*" on page 1 after the last paragraph as follows:

"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 Final Terms (as defined below). The FCA has not reviewed, nor has it approved any information relating to FinSA Exempt Securities in this Base Prospectus."

B) "*Risk Factors*"

The section entitled "*Risk Factors*" on (i) pages 11 to 42 of the Base Prospectus 16 Securities Note is updated and supplemented by:

- (i) in the second line of the second paragraph of the existing Risk Factor 2.3(h) (*Baskets of Underlying Preference Share Reference Assets*) on pages 20 to 21, replacing the text "Underlying Asset(s)" with "Underlying Preference Share Reference Assets";
- (ii) deleting the information appearing in the existing Risk Factor 3.8 (*There are risks associated with Green Structured Securities*) on pages 25 and 26 in its entirety and replacing it with the following:

"3.8 There are risks associated with Green Structured Securities

There is a risk that the allocation of the proceeds to the relevant Eligible Asset(s) in respect of Green Structured Securities will not satisfy, whether in whole or in part, any applicable present or future investor expectations or requirements as regards any investment criteria or guidelines with which an investor or its investments are required to comply, whether by any present or future applicable law or regulations or by its own articles of association or other governing rules or investment portfolio mandates, in particular with regard to any direct or indirect environmental, social or sustainability impact related to the relevant Eligible Asset(s). Investors should assume that – apart from the recognised standard specified in the Final Terms – the Securities may not be subject to any other certification by Climate Bonds Initiative (an international, investor-focused not-for-profit organisation) and/or qualify for the EU Green Bond label (when available); may not take into account any of the European Union criteria for environmentally sustainable investments, including as set out under the Regulation of the European Parliament and of the Council on the Establishment of a Framework to Facilitate Sustainable Investment (Regulation (EU) 2020/852; and may not qualify for any other potential certification, label or taxonomy. Any failure to satisfy an investor's

objectives, expectations or requirements with regard to sustainable investments may have a material adverse effect on the value of the Securities and/or result in adverse consequences for certain investors with portfolio mandates to invest in securities to be used for a particular purpose (including, for example, that such investors may need to sell such Securities (if possible) potentially at a loss and/or not be able to count such Securities towards their relevant portfolio, which could also result in a loss).

Any delay in or failure to apply an amount equal to the net proceeds of the issue (as at the date of issuance of any Green Structured Securities) to the allocation of an equivalent amount of funding to an Eligible Asset and/or failure by the Issuer to report on any use of proceeds or Eligible Assets (as anticipated in the Final Terms) and/or withdrawal or amendment of any external party opinion or certification (whether or not solicited by the Issuer or Manager(s)) and/or the amendment of any criteria on which such opinion or certification was given, or any such external party opinion or certification stating that the Issuer is not complying or fulfilling relevant criteria, in whole or in part, with respect to any matters for which such opinion or certification is opining or certifying and/or the Green Structured Securities no longer being listed or admitted to trading on any stock exchange or securities market as aforesaid, will not constitute an Event of Default under the Securities, and may have a material adverse effect on the value of such Green Structured Securities and/or result in adverse consequences for certain investors with portfolio mandates to invest in securities to be used for a particular purpose (including, for example, that such investors may need to sell such Securities (if possible) potentially at a loss and/or not be able to count such Securities towards their relevant portfolio, which could also result in a loss).";

- (iii) deleting the information appearing in Risk Factor 3.9 (*There are risks associated with Green Index Linked Securities*) on page 26 in its entirety and replacing it with the following:

"3.9 There are risks associated with Green Index Linked Securities

The Final Terms relating to any Securities may provide that the return on such Securities is calculated by reference to an Underlying Preference Share(s) in respect of which the Underlying Preference Share Reference Asset(s) is a Qualifying Green Equity Index. Such Securities are referred to in this Base Prospectus as "**Green Index Linked Securities**". See "*General Information – Barclays Green Issuance – Green Index Linked Securities*" below.

There is a risk that the criteria by which an index is deemed to be a Qualifying Green Equity Index will not satisfy, whether in whole or in part, any applicable present or future investor expectations or requirements as regards any investment criteria or guidelines with which an investor or its investments are required to comply, whether by any present or future applicable law or regulations or by its own articles of association or other governing rules or investment portfolio mandates, in particular with regard to any direct or indirect environmental, social or sustainability impact related to the relevant index. The Final Terms for the relevant Securities specify the recognised standard according to which the Securities are issued. Investors should assume that the Securities may not be subject to any other certification by Climate Bonds Initiative (an international, investor-focused not-for-profit organisation) and/or qualify for the EU Green Bond label (when available); may not take into account any of the European Union criteria for environmentally sustainable investments, including as set out under the Regulation of the European Parliament and of the Council on the Establishment of a Framework to Facilitate Sustainable Investment (Regulation (EU) 2020/852; and may not qualify for any other potential certification, label or taxonomy. Further, unless provided otherwise, investors should assume that a Qualifying Green Equity Index will not qualify as an 'EU Climate Transition Benchmark' or an 'EU Paris-Aligned Benchmark' under Regulation (EU) 2019/2089. Any failure to satisfy an investor's objectives, expectations or requirements with regard to sustainable investments may

have a material adverse effect on the value of the Securities and/or result in adverse consequences for certain investors with portfolio mandates to invest in securities to be used for a particular purpose (including, for example, that such investors may need to sell such Securities (if possible) potentially at a loss and/or not be able to count such Securities towards their relevant portfolio, which could also result in a loss).

Any delay in or failure to apply an amount equal to the net proceeds of the issue (as at the date of issuance of any Green Index Linked Securities) to the allocation of an equivalent amount of funding to an Eligible Asset and/or failure by the Issuer to report on any use of proceeds or Eligible Assets (as anticipated in the Final Terms) and/or withdrawal or amendment of any external party opinion or certification (whether or not solicited by the Issuer or Manager(s)) and/or the amendment of any criteria on which such opinion or certification was given, or any such external party opinion or certification stating that the Issuer is not complying or fulfilling relevant criteria, in whole or in part, with respect to any matters for which such opinion or certification is opining or certifying and/or the Green Index Linked Securities no longer being listed or admitted to trading on any stock exchange or securities market as aforesaid, will not constitute an Event of Default under the Securities, and may have a material adverse effect on the value of such Green Index Linked Securities and/or result in adverse consequences for certain investors with portfolio mandates to invest in securities to be used for a particular purpose (including, for example, that such investors may need to sell such Securities (if possible) potentially at a loss and/or not be able to count such Securities towards their relevant portfolio, which could also result in a loss).

Any withdrawal or amendment of any external party opinion or certification (whether or not solicited by the Issuer or Manager(s)) and/or the amendment of any criteria on which such opinion or certification was given, or any such external party opinion or certification stating that the Issuer is not complying or fulfilling relevant criteria, in whole or in part, with respect to any matters for which such opinion or certification is opining or certifying and/or the Green Index Linked Securities no longer being listed or admitted to trading on any stock exchange or securities market as aforesaid, will not constitute an Event of Default under the terms of the relevant Green Index Linked Securities and may have a material adverse effect on the value of such Green Index Linked Securities and/or result in adverse consequences for certain investors with portfolio mandates to invest in securities to be used for a particular purpose (including, for example, that such investors may need to sell such Securities (if possible) potentially at a loss and/or not be able to count such Securities towards their relevant portfolio, which could also result in a loss)."; and

- (iv) in the twenty-first line of the Risk Factor headed (*There are specific risks with Preference Shares linked to an index that is marketed as having "green", "sustainable", "social", "ESG" or similar objectives*) on pages 37 and 38, replacing the text "a Underlying Preference Share Reference Asset" with "an Underlying Preference Share Reference Asset".

C) "Information Incorporated by Reference"

The section entitled "*Information Incorporated by Reference*" on pages 43 to 44 of the Base Prospectus 16 Securities Note is updated and supplemented by:

- (i) deleting the information appearing under the sub-heading entitled "*From the 2021 GSSP Base Prospectus 16*" from paragraph 2 (*Information Incorporated by Reference*) on page 43 in its entirety and replacing it with the following:

"From the 2021 GSSP Base Prospectus 16

Terms and Conditions of the Securities

Pages 78 to 101

Form of Final Terms (the "**2021 GSSP Base Prospectus 16 Form of Final Terms**") Pages 102 to 125
Terms and Conditions of the Preference Shares Pages 131 to 234";

- (ii) deleting the information appearing under the sub-heading entitled "*From the 2020 GSSP Base Prospectus 16*" from paragraph 2 (*Information Incorporated by Reference*) on pages 43 to 44 in its entirety and replacing it with the following:

"From the 2020 GSSP Base Prospectus 16

Terms and Conditions of the Securities Pages 76 to 99
Form of Final Terms (the "**2020 GSSP Base Prospectus 16 Form of Final Terms**") Pages 100 to 122
Terms and Conditions of the Preference Shares Pages 128 to 213"; and

- (iii) deleting the information appearing under the sub-heading entitled "*From the 2019 GSSP Base Prospectus 16*" from paragraph 2 (*Information Incorporated by Reference*) on page 44 in its entirety and replacing it with the following:

"From the 2019 GSSP Base Prospectus 16

Terms and Conditions of the Securities Pages 105 to 128
Form of Final Terms (the "**2019 GSSP Base Prospectus 16 Form of Final Terms**") Pages 129 to 150
Terms and Conditions of the Preference Shares Pages 155 to 238".

D) "*Form of Final Terms*"

The section entitled "*Form of Final Terms*" on pages 106 to 131 of the Base Prospectus 16 Securities Note is updated and supplemented by:

- (i) deleting the last two paragraphs on the cover page on page 106 in their entirety and replacing them with the following:

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

None of the Securities constitute a participation in a collective investment scheme within the meaning of the Swiss Act on Collective Investment Schemes ("**CISA**") and are neither subject to the authorisation nor the supervision by the Swiss Financial Market Supervisory Authority FINMA ("**FINMA**") and investors do not benefit from the specific investor protection provided under the CISA. [The Securities may not be publicly offered, directly or indirectly, in Switzerland within the meaning of the Swiss Financial Services Act ("**FinSA**") and no application has or will be made to admit the Securities to trading on any trading venue (exchange or multilateral trading facility) in Switzerland. Neither the Base Prospectus, the Final Terms nor any other offering or marketing material relating to the Securities constitutes a prospectus pursuant to the FinSA, and neither the Base Prospectus, the Final Terms nor any other offering or marketing material relating to the Securities may be publicly distributed or otherwise made publicly available in Switzerland.]]";

- (ii) inserting two new paragraphs on the cover page immediately after the fifth paragraph on page 106 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 [Swiss Financial Services Act ("FinSA")]/[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.];

- (iii) inserting two new paragraphs on the cover page immediately after the sixth paragraph (renumbered in accordance with (i) above) on page 106 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).];

- (iv) inserting a new paragraph on the cover page immediately before the last paragraph on page 107 as follows:

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

- (v) deleting item 4(b) (*Use of Proceeds*) of Part B (*Other Information*) on pages 113 to 115 in its entirety and replacing it with the following:

"(b) Use of Proceeds: [●] [Not Applicable] (*If there is more than one principal intended use, the proceeds shall be broken down into each intended use and presented in order of priority of such use*)
(*Complete the following for Green Structured Securities*)
[An amount of funding [which represents the sterling equivalent of][equal to] the net proceeds of the issue of the Securities (as at the date of issuance)

will be allocated as funding for the financing and/or re-financing of Eligible Assets.

As provided in the Green Issuance Framework (as at the date of issuance), green projects to be utilized by Barclays Green Issuances ("**Eligible Assets**") are [assets which fall into the following eligible activities and which were originated or re-financed up to 36 months prior to the relevant Barclays Green Issuance, and are not otherwise excluded (as set out in the Green Issuance Framework): (i) energy efficiency (including (a) commercial and residential buildings, (b) public services, (c) agricultural processes, (d) transmission and distribution systems, (e) industrial processes and supply chains, and (f) energy efficiency technologies), (ii) renewable energy (including (a) electricity generation, (b) transmission systems, (c) renewable energy technologies, and (d) heat production and thermal energy), (iii) sustainable transport (including (a) vehicle energy efficiency, (b) urban transportation systems and infrastructure, and (c) freight transport), (iv) sustainable food, agriculture, forestry, aquaculture and fisheries (including (a) sustainable forestry, (b) sustainable food and agriculture, (c) sustainable aquaculture and fisheries, and (d) sustainable land use and biodiversity conservation), and (v) resource efficiency and pollution control (including (a) recycling and reuse, (b) circular economy, and (c) greenhouse gas emission reduction). However, the Issuer will regularly review the Green Issuance Framework and, accordingly, the definition of Eligible Assets, description of eligible activities and any exclusions may vary from time to time and differ from the above.

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

[A sterling equivalent amount of any][The][An amount equal to any] net proceeds (as at the date of issuance) which, from time to time, are not allocated as funding for the purpose described above will be invested, at the Issuer's discretion, in cash and short-term and liquid investments and in accordance with its liquidity policy pending allocation as funding towards the financing and/or re-financing of Eligible Assets, as described above. Although the Issuer undertakes to ensure that there is at all times a sufficient aggregate amount of Eligible Assets to allow for allocation of funding representing the net proceeds of the issue of the Securities in full, there might be scenarios of market disruptions where the Issuer for a short period is unable to guarantee for the allocation of funding at a sufficient level. In such exceptional case, the Issuer will re-allocate the

funding as soon as reasonably possible towards the financing and/or re-financing of Eligible Assets again.

The criteria of Eligible Assets meet the standard(s) of [2021/[●]] ICMA Green Bond Principles[, the United Nations Sustainable Development Goals] [and the Climate Bonds Initiative's Climate Bond Standards] [EU Green Bonds Standard] [*specify other applicable standard*] as at the date of issuance of the Securities.

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

[[Carbon Trust Assurance Limited] [*specify verifier*] (who are a qualified and approved Climate Bonds Initiative verifier) has produced [an independent limited assurance engagement verifier's report dated [●] in relation to conformance of [the proposed issuance of Securities [and]] [the Programme] [and]] the Issuer's Green Bond Framework with the pre-issuance requirements of the Climate Bonds Standard Version [3/[●]] [*specify certification*]. On the basis of this report, a [Pre-Issuance Certification] [*specify certification*] has been obtained from the Climate Bonds Initiative. Such certification is solely in relation to the proposed use of proceeds and does not apply in respect of the payoff terms of the Securities.]

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

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

[The Securities are designed to comply with the *Product and Transparency Standards for issuing Sustainable Structured Products* as at March 2021 (as amended or supplemented) (the "**Sustainable Finance Code of Conduct**") by the Deutscher Derivate Verband ("**DDV**"). Investors should be aware that the Issuer is not a member of the DDV. Compliance with the Sustainable Finance Code of Conduct will therefore not be regularly reviewed by the relevant board of the DDV and no measures can

be taken against the Issuer in case of any non compliance with the Sustainable Finance Code of Conduct by the DDV.]

[●] (If not Green Structured Securities but if a portion of the proceeds will be applied for sustainable finance projects designed to have a positive impact on the environment, describe such application together with the other principal intended use(s)"; and

- (vi) inserting a new paragraph (c) in item 7 (*Operational Information*) of Part B (*Other Information*) on page 115 (and renumbering all subsequent items accordingly) as follows:

"(c) [Valoren: [●]]".

E) "Terms and Conditions of the Preference Shares"

The section entitled "*Terms and Conditions of the Preference Shares*" on pages 137 to 240 of the Base Prospectus 16 Securities Note is updated and supplemented by:

- (i) deleting limb (d) under Preference Share General Condition 3.3(d) (*Business Day Convention*) on page 140 in its entirety and replacing it with the following:

"(d) 'Preceding', such date shall be brought forward to the immediately preceding Business Day,";

- (ii) deleting limb (b) in the definition of "*Change in Law*" under Preference Share General Condition 31.1 (*Definitions*) on pages 222 to 223 in its entirety and replacing it with the following:

"(b) the Preference Share Issuer will incur a materially increased cost in performing its or their obligations under the Preference Shares (including, without limitation, due to any increase in tax liability, decrease in tax benefit, or other adverse effect on its tax position), or"; and

- (iii) inserting a new definition under Preference Share General Condition 31.1 (*Definitions*) immediately after the definition of "*Preference Share Issuer*" but immediately before the definition of "*Reference Date*" on page 236 as follows:

""**Principal Financial Centre**" means with respect to each currency listed below, the financial centre or centres indicated in the table below with respect to such currency:

Settlement Currency	Principal Financial Centre(s)
Algerian Dinar	Algiers
Angolan Kwanza	Luanda
Argentine Peso	Buenos Aires
Australian Dollar	Sydney and Melbourne
Brazilian Real	Brasilia, Rio de Janeiro and São Paulo
Bulgarian Lev	Sofia
Canadian Dollar	Toronto
Chilean Peso	Santiago
Chinese Renminbi - onshore	Beijing
Chinese Renminbi – offshore	Hong Kong
Colombian Peso	Bogotá
Croatian Kuna	Zagreb
Czech Koruna	Prague
Danish Krone	Copenhagen
Ecuadorian Sucre	Guayaquil
Egyptian Pound	Cairo
Estonian Kroon	Tallinn

Ghanaian Cedi	Accra
Hong Kong Dollar	Hong Kong
Hungarian Forint	Budapest
Indian Rupee	Mumbai
Indonesian Rupiah	Jakarta
Israeli Shekel	Tel Aviv
Kazakhstan Tenge	Almaty
Kenyan Shilling	Nairobi
Korean Won	Seoul
Kuwaiti Dinar	Kuwait City
Lebanese Pound	Beirut
Malaysian Ringgit	Kuala Lumpur
Mexican Peso	Mexico City
Moroccan Dirham	Rabat
New Zealand Dollar	Wellington and Auckland
Nigerian Naira	Lagos
Norwegian Krone	Oslo
Pakistani Rupee	Karachi
Peruvian Sol	Lima
Philippine Peso	Manila
Polish Zloty	Warsaw
Romanian Leu	Bucharest
Russian Ruble	Moscow
Saudi Arabian Riyal	Riyadh
Singapore Dollar	Singapore
South African Rand	Johannesburg
Sri Lankan Rupee	Colombo
Sterling	London
Swedish Krona	Stockholm
Swiss Franc	Zurich
Taiwanese Dollar	Taipei
Thai Baht	Bangkok
Tunisian Dinar	Tunis
Turkish Lira	Ankara
Ukrainian Hryvnia	Kiev
US Dollar	New York
Venezuelan Bolivar	Caracas
Yen	Tokyo
Zambian Kwacha	Lusaka".

F) "General Information"

The section entitled "*General Information*" on pages 258 to 265 of the Base Prospectus 16 Securities Note is updated and supplemented by:

- (i) deleting sub-section entitled (*Barclays Green Issuance*) on pages 259 to 260 in its entirety and replacing it with the following:

"Barclays Green Issuances

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

The description of Barclays Green Issuances below is a summary of certain information provided in the Barclays Green Issuance Framework (the "**Green Issuance Framework**"). The Green Issuance Framework is a document which sets out the principles which the Issuer will follow when issuing Barclays Green Issuances. The principles will govern (amongst other things) how proceeds from Barclays Green Issuances will be used and how Eligible Assets (as defined below) will be

selected. The Green Issuance Framework also describes the process for each of (i) project evaluation and selection, (ii) allocation and impact reporting and (ii) external review. The Green Issuance Framework further provides that both allocation and impact reporting will be subject to verification from a suitably qualified independent assurance provider.

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

- (ii) deleting sub-section entitled (*Green Structured Securities*) on page 260 in its entirety and replacing it with the following:

"Green Structured Securities

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

As provided in the Green Issuance Framework (and subject to changes thereto from time to time), green projects to be utilized by Barclays Green Issuances are assets ("**Eligible Assets**") which fall into the following activities and which were originated or re-financed up to 36 months prior to the relevant Barclays Green Issuance, and are not otherwise excluded (as set out in the Green Issuance Framework): (i) energy efficiency (including (a) commercial and residential buildings, (b) public services, (c) agricultural processes, (d) transmission and distribution systems, (e) industrial processes and supply chains, and (f) energy efficiency technologies), (ii) renewable energy (including (a) electricity generation, (b) transmission systems, (c) renewable energy technologies, and (d) heat production and thermal energy), (iii) sustainable transport (including (a) vehicle energy efficiency, (b) urban transportation systems and infrastructure, and (c) freight transport), (iv) sustainable food, agriculture, forestry, aquaculture and fisheries (including (a) sustainable forestry, (b) sustainable food and agriculture, (c) sustainable aquaculture and fisheries, and (d) sustainable land use and biodiversity conservation), and (v) resource efficiency and pollution control (including (a) recycling and reuse, (b) circular economy, and (c) greenhouse gas emission reduction). However, the Issuer will regularly review the Green Issuance Framework and, accordingly, the definition of Eligible Assets, description of eligible activities and any exclusions may vary from time to time and differ from the above.

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

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

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

- (iii) deleting sub-section entitled (*Important information in respect of Barclays Green Issuance*) on pages 261 to 262 in its entirety and replacing it with the following:

"Important information in respect of Barclays Green Issuance

You should review the information in the relevant Final Terms and this Document regarding (in the case of Green Structured Securities) the use of proceeds and (in the case of Green Index Linked Securities) the rules governing the Qualifying Green Equity Index (together with any related second party opinion and applicable description thereof) and in each case determine for yourself the relevance of such information for the purpose of any investment in Barclays Green Issuances together with any other investigation(s) you consider necessary. It is the investor's own responsibility to ensure that the relevant product satisfies the investor's ESG expectations or requirements as regards any investment criteria or guidelines with which the investor or its investments are required to comply.

The cash proceeds from Barclays Green Issuance will not be segregated from other funds of Barclays. Barclays will invest an amount equal to the net proceeds of the issue (as at the date of issuance of such Securities) to finance and/or refinance assets which satisfy the eligibility criteria as set out in the Green Issuance Framework ("**Eligible Assets**"). Further, Barclays has significant flexibility in allocating the net proceeds from the Securities, including determining in its discretion what constitutes an Eligible Asset, whether to apply proceeds against new Eligible Assets or those originated or refinanced up to 36 months prior to the issue date of the relevant Green Structured Securities, and whether to re-allocate net proceeds away from Eligible Assets when such investments mature or are divested to other Eligible Assets.

The Securities are issued in accordance with a recognised standard which is specified in the applicable Final Terms. Recognised standards include CMA Green Bond Principles, the ICMA Social Bond Principles, the ICMA Sustainability Bond Guidelines, and, in future, the EU Green Bond Label. Investors should assume that the Securities may not be subject to any other certification by Climate Bonds Initiative (an international, investor-focused not-for-profit organisation) and/or qualify for the EU Green Bond label (when available); may not take into account any of the European Union criteria for environmentally sustainable investments, including as set out under the Regulation of the European Parliament and of the Council on the Establishment of a Framework to Facilitate Sustainable Investment (Regulation (EU) 2020/852; and do not qualify for any other potential certification, label or taxonomy. Moreover, with regard to Green Index Linked Securities, unless provided otherwise, investors should assume that a Qualifying Green Equity Index may not qualify as an 'EU Climate Transition Benchmark' or an 'EU Paris-Aligned Benchmark' under Regulation (EU) 2019/2089 (the so-called 'EU Low Carbon Benchmarks Regulation').

No assurance is given by the Issuer or the Manager(s) that (in the case of Green Structured Securities) the allocation of such amounts for any Eligible Asset(s) or (in the case of Green Index Linked Securities) the Qualifying Green Equity Index will satisfy, whether in whole or in part, any present or future investor expectations or requirements as regards any investment criteria or guidelines with which an investor or its investments are required to comply, whether by any present or future applicable law or regulations or by its own articles of association or other governing rules or investment portfolio mandates, in particular with regard to any direct or indirect environmental, social or sustainability impact related to the relevant Eligible Asset(s) or the Qualifying Green Equity Index (as applicable).

The Securities are designed to comply with the Product and Transparency Standards for issuing Sustainable Structured Products as at March 2021 (as amended or supplemented) (the "**Sustainable Finance Code of Conduct**") by the Deutscher Derivate Verband ("**DDV**"). Investors should be aware that the Issuer is not a member of the DDV. Compliance with the Sustainable Finance Code

of Conduct will therefore not be regularly reviewed by the relevant board of the DDV and no measures can be taken against the Issuer in case of any non-compliance with the Sustainable Finance Code of Conduct by the DDV.

There are a variety of approaches taken by market participants on climate sensitive index construction methodology which reflects differing opinions and perspectives on the best approach to investing in green products and to respond to demand from investors with different objectives and mandates. For example, popular methodologies include exclusionary screening, best-in-class selection and thematic construction. Each of these approaches have their own respective merits, for example a thematic index centred on clean energy companies might give direct exposure to an investor to an asset class which is key to achieving climate change mitigation, however may lack the breadth and diversity of impact which other investors might desire. The methodology applied in respect of a Qualifying Green Equity Index may not satisfy, whether in whole or in part, any present or future investor expectations or requirements as regards any investment criteria or guidelines with which an investor or its investments are required to comply, whether by any present or future applicable law or regulations or by its own articles of association or other governing rules or investment portfolio mandates, in particular with regard to any direct or indirect environmental, sustainability or social impact related to such index or relevant investment.

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

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

Delay or failure to allocate or manage the proceeds from the Securities or to meet the reporting schedule as described above and under "Use of Proceeds" in the relevant Final Terms will not constitute an Event of Default under the Securities. Any failure in applying an amount equal to the net proceeds from the Securities to Eligible Assets, failure of those Eligible Assets to achieve the expected outcomes, and/or change or withdrawal of any third party certification or opinion may

have a material adverse effect on the value of the Securities and/or result in adverse consequences for certain investors with portfolio mandates to invest in securities identified as sustainable.

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

G) Amendments to Final Terms

Each Final Terms specified in the Schedule hereto is amended and supplemented as follows:

(i) ***Amendment to the cover page of each Final Terms***

Reference to "*Registration Document dated 01 June 2022 (as supplemented on 11 August 2022 and the Securities Note relating to the GSSP Base Prospectus 16 dated 01 July 2022)*" is deleted in its entirety and replaced with the reference to "*Registration Document dated 07 March 2022 (as supplemented on 30 March 2022, 24 May 2022, 11 August 2022 and 3 October 2022 and the Securities Note relating to the GSSP Base Prospectus 16 dated 01 July 2022)*".

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 the Schedule.

Inconsistencies

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.

Withdrawal rights

In accordance with Article 23 of the UK Prospectus Regulation and Rule 3.4.1 of the UK Prospectus Regulation Rules, 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 UK Prospectus Regulation) have the right, exercisable within two 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 31 October 2022.

Schedule

1. final terms dated 12 September 2022 relating to the issue of GBP 3,000,000 Securities due November 2029 pursuant to the Programme (Series: NX00338583; ISIN: GB00B7NNSD36)
2. final terms dated 14 September 2022 relating to the issue of GBP 3,000,000 Securities due November 2027 pursuant to the Programme (Series: NX00339010; ISIN: XS2426302548)
3. final terms dated 14 September 2022 relating to the issue of GBP 3,000,000 Securities due November 2027 pursuant to the Programme (Series: NX00339012; ISIN: XS2426302621)
4. final terms dated 14 September 2022 relating to the issue of GBP 3,000,000 Securities due November 2027 pursuant to the Programme (Series: NX00339014; ISIN: XS2426302894)