

## Final Terms



### BARCLAYS BANK PLC

*(Incorporated with limited liability in England and Wales)*

GBP 4,000,000 Securities due April 2025 pursuant to the Global Structured Securities Programme (the "**Tranche 1 Securities**")  
Issue Price: 100 per cent

This document constitutes the final terms of the Securities (the "Final Terms") described herein for the purposes of Article 8 of Regulation (EU) 2017/1129 as it forms part of UK domestic law by virtue of the European Union (Withdrawal) Act 2018 (as amended) and regulations made thereunder (as amended, the "**UK Prospectus Regulation**") and is prepared in connection with the Global Structured Securities Programme established by Barclays Bank PLC (the "**Issuer**"). These Final Terms are complete and should be read in conjunction with GSSP Base Prospectus 16 which constitutes a base prospectus drawn up as separate documents (including the Registration Document dated 5 March 2021, and the Securities Notes relating to the GSSP Base Prospectus 16 dated 30 June 2020, as supplemented on 17 February 2021 and 9 March 2021) for the purposes of Article 8(6) of the UK Prospectus Regulation (the "Base Prospectus"). Full information on the Issuer and the offer of the Securities is only available on the basis of the combination of this Final Terms and the Base Prospectus. A summary of the individual issue of the Securities is annexed to this Final Terms.

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

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

### BARCLAYS

**Final Terms dated 26 April 2021**

## PART A – CONTRACTUAL TERMS

1. (a) Series number: NX000285679  
 (b) Tranche number: 1
2. Currency: Pounds sterling (“**GBP**”)
3. Securities:
  - (a) Aggregate Nominal Amount as at the Issue Date:
    - (i) Tranche: GBP 4,000,000
    - (ii) Series: GBP 4,000,000
  - (b) Specified Denomination: GBP 1
  - (c) Minimum Tradable Amount: N/A
  - (d) Calculation Amount: GBP 1
4. Issue Price: 100% of par.
5. Issue Date: 26 April 2021
6. Scheduled Redemption Date: 29 April 2025
7. Preference Share linked Securities:
  - (a) Underlying Preference Share(s) and Underlying Preference Share Reference Asset(s): **Underlying Preference Share:** 1 Preference Share linked to the STXE 600 INSURANCE EUR Index, the STXE 600 BANKS (EUR) PR Index and the STXE 600 BasicResou EUR Index (the "**Underlying Preference Share Reference Assets**") issued by Teal Investments Limited (Class number: PEIS0133)
  - (b) Final Valuation Date: 22 April 2025, subject as specified in General Condition 5.3 (*Relevant defined terms*)
  - (c) Valuation Time: As specified in General Condition 5.3 (*Relevant defined terms*)
8. Additional Disruption Event:
  - (a) Change in Law: Applicable as per General Condition 22.1 (*Definitions*)
  - (b) Currency Disruption Event: Applicable as per General Condition 22.1 (*Definitions*)
  - (c) Extraordinary Market Disruption: Applicable as per General Condition 22.1 (*Definitions*)
  - (d) Optional Additional Adjustment Event(s): Applicable as per General Condition 22.1 (*Definitions*)
    - (i) Insolvency Filing: Applicable
    - (ii) Insolvency: Applicable

|                                          |                                                    |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |
|------------------------------------------|----------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| (iii) Preference Share Adjustment Event: |                                                    | Applicable                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |
| 9.                                       | Form of Securities:                                | Global Bearer Securities: Permanent Global Security<br><br>NGN Form: Not Applicable<br><br>Held under the NSS: Not Applicable<br><br>CGN Form: Applicable<br><br>CDIs: Not Applicable                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |
| 10.                                      | Trade Date:                                        | 19 April 2021                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |
| 11.                                      | 871(m) Securities                                  | The Issuer has determined that Section 871(m) of the US Internal Revenue Code is not applicable to the Securities.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |
| 12.                                      | (i) Prohibition of Sales to UK Retail Investors:   | Not Applicable                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
|                                          | (ii) Prohibition of Sales to EEA Retail Investors: | Not Applicable                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
| 13.                                      | Early Redemption Notice Period Number:             | As specified in General Condition 22.1 ( <i>Definitions</i> )                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |
| 14.                                      | Additional Business Centre(s):                     | Not Applicable                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
| 15.                                      | Determination Agent:                               | Barclays Bank PLC                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |
| 16.                                      | Registrar:                                         | The Bank of New York Mellon SA/NV, Luxembourg Branch                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |
| 17.                                      | CREST Agent:                                       | Not Applicable                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
| 18.                                      | Transfer Agent:                                    | The Bank of New York Mellon SA/NV, Luxembourg Branch                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |
| 19.                                      | (a) Name of Manager                                | Barclays Bank Ireland PLC                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |
|                                          | (b) Date of underwriting agreement:                | Not Applicable                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
| 20.                                      | Relevant Benchmarks:                               | Amounts payable under the Securities may be calculated by reference to STXE 600 Banks (EUR) Pr which is provided by STOXX Limited (the “ <b>Administrator</b> ”). As at the date of this Final Terms, the Administrator appears on the register of administrators and benchmarks established and maintained by the Financial Conduct Authority (“ <b>FCA</b> ”) pursuant to article 36 of the Benchmarks Regulation (Regulation (EU) 2016/1011) as it forms part of UK domestic law by virtue of the European (Withdrawal) Act 2018 (as amended) (as amended, the “ <b>UK Benchmarks Regulation</b> ”).<br><br>Amounts payable under the Securities may be calculated by reference to STXE 600 INSURANCE EUR which is provided by STOXX Limited (the “ <b>Administrator</b> ”). As at the date of this Final |

Terms, the Administrator appears on the register of administrators and benchmarks established and maintained by the Financial Conduct Authority (“FCA”) pursuant to article 36 of the Benchmarks Regulation (Regulation (EU) 2016/1011) as it forms part of UK domestic law by virtue of the European (Withdrawal) Act 2018 (as amended) (as amended, the “**UK Benchmarks Regulation**”).

Amounts payable under the Securities may be calculated by reference to STXE 600 BasicResou EUR which is provided by STOXX Limited (the “**Administrator**”). As at the date of this Final Terms, the Administrator appears on the register of administrators and benchmarks established and maintained by the Financial Conduct Authority (“FCA”) pursuant to article 36 of the Benchmarks Regulation (Regulation (EU) 2016/1011) as it forms part of UK domestic law by virtue of the European (Withdrawal) Act 2018 (as amended) (as amended, the “**UK Benchmarks Regulation**”).

## **PART B - OTHER INFORMATION**

### **1. LISTING AND ADMISSION TO TRADING**

- (a) Listing and admission to trading: Application is expected to be made by the Issuer (or on its behalf) for the Securities to be listed on the Official List and admitted to trading on the Regulated Market of the London Stock Exchange on or around the Issue Date
- (b) Estimate of total expenses related to admission to trading: GBP 395

### **2. RATINGS**

Ratings: The Securities have not been individually rated.

### **3. INTERESTS OF NATURAL AND LEGAL PERSONS INVOLVED IN THE ISSUE**

Save for any fees payable to the Manager and save for any trading and market-making activities of the Issuer and/or its affiliates in the Underlying Preference Share and/or the Underlying Preference Share Reference Assets, the hedging activities of the Issuer and/or its affiliates and the fact that the Issuer/an affiliate of the Issuer is the Determination Agent in respect of the Securities and the determination agent in respect of the Underlying Preference Share, so far as the Issuer is aware, no person involved in the offer of the Securities has an interest material to the issue.

### **4. REASONS FOR THE OFFER, ESTIMATED NET PROCEEDS AND TOTAL EXPENSES**

- (a) Reasons for the offer: Making profit and/or hedging purposes
- (b) Estimated net proceeds: Not Applicable
- (c) Estimated total expenses: Not Applicable

### **5. PERFORMANCE OF THE UNDERLYING PREFERENCE SHARE AND OTHER INFORMATION CONCERNING THE UNDERLYING PREFERENCE SHARE**

The value of the Securities will depend upon the performance of the Underlying Preference Share.

The Preference Share Value in respect of each Underlying Preference Share will be published on each Business Day at <https://barxis.barcap.com/GB/1/en/home.app>.

Details of the past performance and volatility of the Underlying Preference Share Reference Asset(s) may be obtained from Bloomberg Screen: SX7P Index in respect of the STXE 600 BANKS (EUR) PR Index; SXIP Index in respect of the STXE 600 INSURANCE EUR Index; and SXPP Index in respect of the STXE 600 BasicResouEUR Index.

Index Disclaimers: See Schedule hereto

See also the Annex – "ADDITIONAL PROVISIONS NOT REQUIRED BY THE SECURITIES NOTE RELATING TO THE UNDERLYING"

### **6. OPERATIONAL INFORMATION**

- (a) ISIN Code: XS2271057122

- |     |                                                                                                                                                                                    |                          |
|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------|
| (b) | Common Code:                                                                                                                                                                       | 227105712                |
| (c) | Name(s) and address(es) of any clearing system(s) other than Euroclear Bank S.A./N.V. and Clearstream Banking, <i>société anonyme</i> , and the relevant identification number(s): | Not Applicable           |
| (d) | Delivery:                                                                                                                                                                          | Delivery free of payment |
| (e) | Intended to be held in a manner which would allow Eurosystem eligibility:                                                                                                          | Not Applicable           |

## Schedule

### **Index Disclaimers:**

#### **DJ STOXX 600 Banks® Index (the "Index")**

The Index is the intellectual property (including registered trademarks) of STOXX Limited, Zurich, Switzerland and/or Dow Jones & Company, Inc., a Delaware corporation, New York, USA, (the "**Licensors**") which is used under license. The Securities based on the Index are in no way sponsored, endorsed, sold or promoted by the Licensors and neither of the Licensors shall have any liability with respect thereto.

#### **DJ STOXX 600 Insurance® Index (the "Index")**

The Index is the intellectual property (including registered trademarks) of STOXX Limited, Zurich, Switzerland and/or Dow Jones & Company, Inc., a Delaware corporation, New York, USA, (the "**Licensors**") which is used under license. The Securities based on the Index are in no way sponsored, endorsed, sold or promoted by the Licensors and neither of the Licensors shall have any liability with respect thereto.

#### **DJ STOXX 600 Basic Resources® Index (the "Index")**

The Index is the intellectual property (including registered trademarks) of STOXX Limited, Zurich, Switzerland and/or Dow Jones & Company, Inc., a Delaware corporation, New York, USA, (the "**Licensors**") which is used under license. The Securities based on the Index are in no way sponsored, endorsed, sold or promoted by the Licensors and neither of the Licensors shall have any liability with respect thereto.

## SUMMARY

| INTRODUCTION AND WARNINGS                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |                   |       |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------|-------|
| <p>The Summary should be read as an introduction to the Prospectus. Any decision to invest in the Securities should be based on consideration of the Prospectus as a whole by the investor. In certain circumstances, the investor could lose all or part of the invested capital. Where a claim relating to the information contained in the Prospectus is brought before a court, the plaintiff investor might, under the national law, have to bear the costs of translating the Prospectus before the legal proceedings are initiated. Civil liability attaches only to those persons who have tabled the Summary, including any translation thereof, but only where the Summary is misleading, inaccurate or inconsistent when read together with the other parts of the Prospectus or it does not provide, when read together with the other parts of the Prospectus, key information in order to aid investors when considering whether to invest in the Securities.</p> <p><b><i>You are about to purchase a product that is not simple and may be difficult to understand.</i></b></p> |                   |       |
| <p><b>Securities:</b> GBP 4,000,000 Securities due April 2025 pursuant to the Global Structured Securities Programme pursuant to the Global Structured Securities Programme) (ISIN: XS2271057122) (the "<b>Securities</b>").</p>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |                   |       |
| <p><b>The Issuer:</b> The Issuer is Barclays Bank PLC. Its registered office is at 1 Churchill Place, London, E14 5HP, United Kingdom (telephone number: +44 (0)20 7116 1000) and its Legal Entity Identifier ("<b>LEI</b>") is G5GSEF7VJP5I7OUK5573.</p>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |                   |       |
| <p><b>The Authorised Offeror:</b> Not Applicable</p>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |                   |       |
| <p><b>Competent authority:</b> The Base Prospectus was approved on 30 June 2020 by the United Kingdom Financial Conduct Authority of 12 Endeavour Square, London, E20 1JN, United Kingdom (telephone number: +44 (0)20 7066 1000).</p>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |                   |       |
| KEY INFORMATION ON THE ISSUER                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |                   |       |
| Who is the Issuer of the Securities?                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |                   |       |
| <p><b>Domicile and legal form of the Issuer:</b> The Issuer is a public limited company registered in England and Wales under number 1026167. The liability of the members of the Issuer is limited. It has its registered and head office at 1 Churchill Place, London, E14 5HP, United Kingdom (telephone number +44 (0)20 7116 1000). The Legal Entity Identifier (LEI) of the Issuer is G5GSEF7VJP5I7OUK5573.</p>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |                   |       |
| <p><b>Principal activities of the Issuer:</b> The Group's businesses include consumer banking and payments operations around the world, as well as a top-tier, full service, global consumer and investment bank. The Group comprises of Barclays PLC together with its subsidiaries, including the Issuer. The Issuer's principal activity is to offer products and services designed for larger corporate, wholesale and international banking clients. The term the "<b>Group</b>" mean Barclays PLC together with its subsidiaries and the term "<b>Barclays Bank Group</b>" means Barclays Bank PLC together with its subsidiaries.</p>                                                                                                                                                                                                                                                                                                                                                                                                                                                    |                   |       |
| <p><b>Major shareholders of the Issuer:</b> The whole of the issued ordinary share capital of the Issuer is beneficially owned by Barclays PLC. Barclays PLC is the ultimate holding company of the Group.</p>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |                   |       |
| <p><b>Identity of the key managing directors of the Issuer:</b> The key managing directors of the Issuer are James Staley (Chief Executive Officer and Executive Director) and Tushar Morzaria (Executive Director).</p>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |                   |       |
| <p><b>Identity of the statutory auditors of the Issuer:</b> The statutory auditors of the Issuer are KPMG LLP ("<b>KPMG</b>"), chartered accountants and registered auditors (a member of the Institute of Chartered Accountants in England and Wales), of 15 Canada Square, London E14 5GL, United Kingdom.</p>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |                   |       |
| What is the key financial information regarding the Issuer?                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |                   |       |
| <p>The Issuer has derived the selected consolidated financial information included in the table below for the years ended 31 December 2020 and 31 December 2019 from the annual consolidated financial statements of the Issuer for the years ended 31 December 2020 and 2019 (the "Financial Statements"), which have each been audited without qualification by KPMG.</p>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |                   |       |
| Consolidated Income Statement                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |                   |       |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | As at 31 December |       |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | 2020              | 2019  |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | (£m)              |       |
| Net interest income.....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | 3,160             | 3,907 |
| Net fee and commission income.....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | 5,659             | 5,672 |

|                                 |         |         |
|---------------------------------|---------|---------|
| Credit impairment charges ..... | (3,377) | (1,202) |
| Net trading income.....         | 7,076   | 4,073   |
| Profit before tax.....          | 3,075   | 3,112   |
| Profit/(loss) after tax.....    | 2,451   | 2,780   |

### Consolidated Balance Sheet

|                                            | As at 31 December |         |
|--------------------------------------------|-------------------|---------|
|                                            | 2020              | 2019    |
|                                            | (£m)              |         |
| Total assets.....                          | 1,059,731         | 876,672 |
| Debt securities in issue.....              | 29,423            | 33,536  |
| Subordinated liabilities.....              | 32,005            | 33,425  |
| Loans and advances at amortised cost ..... | 134,267           | 141,636 |
| Deposits at amortised cost .....           | 244,696           | 213,881 |
| Total equity.....                          | 53,710            | 50,615  |
| Non-controlling interests .....            | 0                 | 0       |

### Certain Ratios from the Financial Statements

|                                    | As at 31 December |      |
|------------------------------------|-------------------|------|
|                                    | 2020              | 2019 |
|                                    | (% )              |      |
| Common Equity Tier 1 capital ..... | 14.2              | 13.9 |
| Total regulatory capital .....     | 21.0              | 22.1 |
| CRR leverage ratio.....            | 3.9               | 3.9  |

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

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

- Material existing and emerging risks potentially impacting more than one principal risk:** In addition to material and emerging risks impacting the principal risks set out below, there are also material existing and emerging risks that potentially impact more than one of these principal risks. These risks are: (i) the impact of COVID-19; (ii) potentially unfavourable global and local economic and market conditions, as well as geopolitical developments; (iii) weakened global gross domestic product growth, (iv) the UK's withdrawal from the EU; (v) the impact of interest rate changes on the Barclays Bank Group's profitability; (vi) the competitive environments of the banking and financial services industry; (vii) the regulatory change agenda and impact on business model; (viii) the impact of climate change on the Barclays Bank Group's business; and (ix) the impact of benchmark interest rate reforms on the Barclays Bank Group.
- Credit and Market risks:** Credit risk is the risk of loss to the Barclays Bank Group from the failure of clients, customers or counterparties, to fully honour their obligations to members of the Barclays Bank Group. The Barclays Bank Group is subject to risks arising from changes in credit quality and recovery rates of loans and advances due from borrowers and counterparties in any specific portfolio. Market risk is the risk of loss arising from potential adverse change in the value of the Barclays Bank Group's assets and liabilities from fluctuation in market variables.
- Operational and model risks:** Operational risk is the risk of loss to the Barclays Bank Group from inadequate or failed processes or systems, human factors or due to external events where the root cause is not due to credit or market risks. Model risk is the risk of potential adverse consequences from financial assessments or decisions based on incorrect or misused model outputs and reports.
- Treasury and capital risk and the risk that the Issuer and the Barclays Bank Group are subject to substantial resolution powers:** There are three primary types of treasury and capital risk faced by the Barclays Bank Group which are (1) liquidity risk – the risk that the Barclays Bank Group is unable to meet its contractual or contingent obligations or that it does not have the appropriate amount of stable funding and liquidity to support its assets, which may also be impacted by credit rating changes; (2) capital risk – the risk that the Barclays Bank Group has an insufficient level or composition of capital; and (3) interest

rate risk in the banking book – the risk that the Barclays Bank Group is exposed to capital or income volatility because of a mismatch between the interest rate exposures of its (non-traded) assets and liabilities. Under the Banking Act 2009, substantial powers are granted to the Bank of England (or, in certain circumstances, HM Treasury), in consultation with the United Kingdom Prudential Regulation Authority, the UK Financial Conduct Authority and HM Treasury, as appropriate as part of a special resolution regime. These powers enable the Bank of England (or any successor or replacement thereto and/or such other authority in the United Kingdom with the ability to exercise the UK Bail-in Power) (the "Resolution Authority") to implement various resolution measures and stabilisation options (including, but not limited to, the bail-in tool) with respect to a UK bank or investment firm and certain of its affiliates (as at the date of the Registration Document, including the Issuer) in circumstances in which the Resolution Authority is satisfied that the relevant resolution conditions are met.

- Conduct, reputation and legal risks and legal, competition and regulatory matters:** Conduct risk is the risk of detriment to customers, clients, market integrity, effective competition or the Barclays Bank Group from the inappropriate supply of financial services, including instances of wilful or negligent misconduct. Reputation risk is the risk that an action, transaction, investment, event, decision or business relationship will reduce trust in the Barclays Bank Group's integrity and competence. The Barclays Bank Group conducts activities in a highly regulated market which exposes it to legal risk arising from (i) the multitude of laws and regulations that apply to the businesses it operates, which are highly dynamic, may vary between jurisdictions, and are often unclear in their application to particular circumstances especially in new and emerging areas; and (ii) the diversified and evolving nature of the Barclays Bank Group's businesses and business practices. In each case, this exposes the Barclays Bank Group to the risk of loss or the imposition of penalties, damages or fines from the failure of members of the Barclays Bank Group to meet their respective legal obligations, including legal or contractual requirements. Legal risk may arise in relation to a number of the risk factors summarised above.

## KEY INFORMATION ON THE SECURITIES

### What are the main features of the Securities?

#### ***Type and class of Securities being offered and admitted to trading, including security identification numbers***

The Securities are derivative securities in the form of notes issued in global bearerform and will be uniquely identified by: Series number: NX000285679; Tranche number: 1; ISIN: XS2271057122; Common Code: 227105712.

The Securities are cleared and settled through Euroclear Bank S.A./N.V. and/or Clearstream Banking, *société anonyme*.

#### ***Currency, denomination, issue size and term of the Securities***

The Securities will be denominated in Pound sterling ("GBP") (the "**Currency**"). The specified denomination per Security is GBP 1. The issue size is GBP 4,000,000 and the issue price is 100% of par.

The issue date is 26 April 2021 and the redemption date is 29 April 2025 (the "**Redemption Date**"). Such date may be postponed if the determination of any value used to calculate an amount payable under the Securities is delayed.

#### ***Rights attached to the Securities***

Each Security includes a right to a potential return and an amount payable on redemption, together with certain ancillary rights such as the right to receive notice of certain determinations and events and to vote on future amendments.

The potential return on the Securities will be a redemption amount linked to the change in value of the USD Preference Share issued by Teal Investments Limited (Class number: PEIS0133), the "**Underlying Preference Share**", the value of which is dependent on the performance of the Underlying Preference Share Reference Asset. Information on the Underlying Preference Share can be found on <https://barxis.barcap.com/GB/1/en/home.app>.

The Securities will not bear interest.

#### ***Final redemption in respect of the Securities***

Unless previously redeemed or purchased and cancelled, the Securities will be redeemed by the Issuer by payment on the Redemption Date of a cash amount per Calculation Amount in the Currency equal to (i) the Calculation Amount multiplied by (ii) the Preference Share Value<sub>final</sub> divided by the Preference Share Value<sub>initial</sub>.

Where:

- **Preference Share Value<sub>final</sub>**: the value of the Underlying Preference Share on 22 April 2025, being the "Final Valuation Date". The Final Valuation Date is subject to adjustment.
- **Preference Share Value<sub>initial</sub>**: the value Underlying Preference Share on 26 April 2021, being the "Initial Valuation Date". The Initial Valuation Date is subject to adjustment.

Value of the Underlying Preference Share

The value of the Underlying Preference Share will be calculated in accordance with the following:

If:

The Final Performance is greater than or equal to the Knock-in Barrier Percentage (which is 65%):

Value of the Underlying Preference Share = the Calculation Amount (being GBP 100) multiplied by the sum of (a) the number of occasions on which the fixed return condition is satisfied multiplied by the Fixed Return Percentage and (b) 100%. The fixed return condition is satisfied if, in respect of a Fixed Return Valuation Date, the closing price or level of the Worst Performing Underlying Preference Share Reference Asset is equal to or greater than the Fixed Return Barrier corresponding to such Fixed Return Valuation Date.

If:

The Final Performance is less than the Knock-in Barrier Percentage:

Value of the Underlying Preference Share = the Calculation Amount multiplied by the sum of (a) the number of occasions on which the fixed return condition is satisfied multiplied by the Fixed Return Percentage and (b) the Final Performance divided by the Strike Price Percentage (being 100%). The fixed return condition is satisfied if, in respect of a Fixed Return Valuation Date the closing price or level of the Worst Performing Underlying Preference Share Reference Asset is equal to or greater than the Fixed Return Barrier on such Fixed Return Valuation Date.

Where:

- **Calculation Amount**: GBP 100.
- **Final Performance**: in respect of the Worst Performing Underlying Preference Share Reference Asset, an amount which is calculated by dividing the Final Valuation Price of such Worst Performing Underlying Preference Share Reference Asset by the Initial Price of such Worst Performing Underlying Preference Share Reference Asset.
- **Final Valuation Price**: in respect of each Underlying Preference Share Reference Asset, the closing price or level of such Underlying Preference Share Reference Asset on 22 April 2025, subject to adjustment.
- **Fixed Return Barrier**: in respect of each Underlying Preference Share Reference Asset and a Fixed Return Valuation Date, an amount which is calculated as 75.00% multiplied by the Initial Price of such Underlying Preference Share Reference Asset.
- **Fixed Return Barrier Percentage**: in respect of a Fixed Return Valuation Date, 75.00%.
- **Fixed Return Percentage**: 2.71%.
- **Fixed Return Valuation Date**: 19 July 2021, 19 October 2021, 19 January 2022, 19 April 2022, 19 July 2022, 19 October 2022, 19 January 2023, 19 April 2023, 19 July 2023, 19 October 2023, 19 January 2024, 19 April 2024, 19 July 2024, 21 October 2024, 20 January 2025 and 22 April 2025, in each case, subject to adjustment.
- **Initial Price**: in respect of each Underlying Preference Share Reference Asset, the closing price or level of such Underlying Preference Share Reference Asset on 19 April 2021, subject to adjustment, as set out in the table below.

| Underlying Preference Share Reference Asset | Initial Price |
|---------------------------------------------|---------------|
|---------------------------------------------|---------------|

|                               |        |
|-------------------------------|--------|
| ST XE 600 Insurance Eur Index | 130.58 |
|-------------------------------|--------|

ST XE 600 Banks (Eur) Pr Index 313.32

ST XE 600 Basicresou Eur Index 606.12

- **Knock-in Barrier Percentage:** 65%.
- **Knock-in Barrier Price:** in respect of an Underlying Preference Share Reference Asset, an amount which is calculated as 65% multiplied by the Initial Price of that Underlying Preference Share Reference Asset.
- **Strike Price:** in respect of an Underlying Preference Share Reference Asset, an amount which is calculated as 100% multiplied by the Initial Price of that Underlying Preference Share Reference Asset.
- **Strike Price Percentage:** 100%.
- **Underlying Preference Share Reference Asset:** ST XE 600 Banks (EUR) Pr Index, ST XE 600 Insurance EUR Index and ST XE 600 BasicResou EUR Index.
- **Worst Performing Underlying Preference Share Reference Asset:** the Underlying Preference Share Reference Asset with the lowest performance. The 'performance' of an Underlying Preference Share Reference Asset is calculated by dividing the Final Valuation Price of such Underlying Preference Share Reference Asset by its Initial Price.

Early redemption of the Underlying Preference Shares following an autocall event (phoenix):

If the closing level of the Worst Performing Underlying Preference Share Reference Asset observed on an Autocall Valuation Date (Phoenix) is greater than or equal to its corresponding Autocall Barrier (Phoenix) in respect of such Autocall Valuation Date (Phoenix), the Underlying Preference Shares will be redeemed on the Autocall Early Redemption Date (Phoenix) immediately following such Autocall Valuation Date (Phoenix). In such an event, the value of the Underlying Preference Share will be equal to the Calculation Amount multiplied by the sum of (a) the ordinal number of the last valuation date in relation to which the fixed return condition is multiplied by the Fixed Return Percentage and (b) 100%, payable on the relevant Autocall Early Redemption Date (Phoenix).

The 'Autocall Barrier (Phoenix)' of each Underlying Preference Share Reference Asset is calculated as the Autocall Barrier Percentage (Phoenix) specified in the table below multiplied by the Initial Price of such Underlying Preference Share Reference Asset.

Where:

| <b>Autocall Valuation Date (Phoenix)</b> | <b>Autocall Early Redemption Date (Phoenix)</b> | <b>Autocall Barrier Percentage (Phoenix)</b> |
|------------------------------------------|-------------------------------------------------|----------------------------------------------|
| 19 April 2022                            | 27 April 2022                                   | 95%                                          |
| 19 July 2022                             | 27 July 2022                                    | 95%                                          |
| 19 October 2022                          | 27 October 2022                                 | 95%                                          |
| 19 January 2023                          | 27 January 2023                                 | 90%                                          |
| 19 April 2023                            | 27 April 2023                                   | 90%                                          |
| 19 July 2023                             | 27 July 2023                                    | 85%                                          |
| 19 October 2023                          | 27 October 2023                                 | 85%                                          |
| 19 January 2024                          | 29 January 2024                                 | 80%                                          |
| 19 April 2024                            | 29 April 2024                                   | 80%                                          |
| 19 July 2024                             | 29 July 2024                                    | 75%                                          |

|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |                 |     |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------|-----|
| 21 October 2024                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | 29 October 2024 | 75% |
| 20 January 2025                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | 28 January 2025 | 75% |
| 22 April 2025                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | 30 April 2025   | 75% |
| <b>Early redemption in respect of the Securities</b><br><br>Securities may at the option of the Issuer (in the case of (i) or (ii)) or shall (in the case of (iii)) be redeemed earlier than the scheduled redemption date (i) if performance becomes unlawful or impracticable, (ii) following the occurrence of an additional disruption event which may include, but not be limited to, a change in applicable law or a currency disruption event, or (iii) following the occurrence of the redemption the Underlying Preference Shares (other than by scheduled redemption pursuant to its terms).<br><br>The early redemption amount due in respect of each Security will be calculated in the same way as if the Securities were redeemed on the scheduled redemption date save that for such purpose the final value in respect of the Underlying Preference Share shall be its value as of the day on which it is determined that the Security will be early redeemed, all as determined by the determination agent in good faith and in a commercially reasonable manner.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |                 |     |
| <b>Status of the Securities:</b> The Securities are direct, unsubordinated and unsecured obligations of the Issuer and rank equally amongst themselves.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |                 |     |
| <b>Description of restrictions on free transferability of the Securities:</b> Securities are offered and sold outside the United States to non-US persons in reliance on 'Regulation S' and must comply with transfer restrictions with respect to the United States. Securities held in a clearing system will be transferred in accordance with the rules, procedures and regulations of that clearing system. Subject to the foregoing, the Securities will be freely transferable.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |                 |     |
| <b>Where will the Securities be traded?</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |                 |     |
| Application is expected to be made by the Issuer (or on its behalf) for the Securities to be admitted to trading on the Regulated Market of the London Stock Exchange with effect from 26 April 2021.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |                 |     |
| <b>What are the key risks that are specific to the Securities?</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |                 |     |
| <p>The Securities are subject to the following key risks:</p> <ul style="list-style-type: none"> <li> <b>Depending on the performance of the Underlying Preference Share, you could lose some or all of your investment.</b> The return on the Securities depends on the change in value of the Underlying Preference Share, which may fluctuate up or down depending on the performance of the Underlying Preference Share Reference Asset(s). Past performance of the Underlying Preference Share Reference Asset(s) should not be taken as an indication of future performance. If the value of the Underlying Preference Share on final valuation is less than upon initial valuation, you will lose some or all of your investment. The Securities may drop in value after issuance and therefore if you sell them prior to maturity in the secondary market (if any) you may lose some of your investment. </li> <li> <b>You are subject to the credit risk of the Issuer.</b> The payment of any amount due under the Securities is dependent upon the Issuer's ability to fulfil its obligations when they fall due. The Securities are unsecured obligations. They are not deposits and they are not protected under the UK's Financial Services Compensation Scheme or any other deposit protection insurance scheme. Therefore, if the Issuer fails or is otherwise unable to meet its payment obligations under the Securities, you will lose some or all of your investment. </li> <li> <b>Taxation risks:</b> The levels and basis of taxation on the Securities and any reliefs for such taxation will depend on your individual circumstances and could change at any time over the life of the Securities. This could have adverse consequences for you and you should therefore consult your own tax advisers as to the tax consequences to you of transactions involving the Securities. </li> <li> <b>Risks relating to the Underlying Preference Share Reference Asset(s):</b><br/><br/> As the Underlying Preference Share Reference Asset is an equity index, the Underlying Preference Share may be subject to the risk of fluctuations in market interest rates, currency exchange rates, equity prices, inflation, the value and volatility of the relevant equity index, and also to economic, financial, regulatory, political, terrorist, military or other events in one or more jurisdictions, including factors affecting capital markets generally. This could have an adverse effect on the value of the Underlying Preference Share which, in turn, will have an adverse effect on the value of your Securities. </li> </ul> |                 |     |

- **Risks of a lack of secondary market or sale in such market:** There may not be a secondary market for the Securities and, therefore, you may not be able to sell them prior to their scheduled maturity or only for a substantial loss.
- **Reinvestment risk/loss of yield:** Following an early redemption of your Securities for any reason, you may be unable to reinvest the redemption proceeds at an effective yield as high as the yield on the Securities being redeemed which may have an adverse effect on your investment prospects.
- **Risks relating to potential adjustments to the terms of the Underlying Preference Share:** You will not have any rights in respect of the Underlying Preference Share or the Underlying Preference Share Reference Asset(s). The terms of the Underlying Preference Share may be adjusted in respect of, for example, valuation of the Underlying Preference Share Reference Asset(s) which may be exercised by the issuer of the Underlying Preference Share(s) in a manner which has an adverse effect on the market value and/or amount repayable in respect of the Securities.

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

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

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

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

Not Applicable: no expenses will be charged to the holder by the issuer or the offeror.

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

The Manager is Barclays Bank Ireland PLC. The Manager is the entity requesting for admission to trading of the Securities.

**Why is the Prospectus being produced?**

***Use and estimated net amount of proceeds***

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

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

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

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

## **ANNEX**

### **ADDITIONAL PROVISIONS NOT REQUIRED BY THE SECURITIES NOTE RELATING TO THE UNDERLYING**

#### **Terms and conditions of the Underlying Preference Share**

The terms and conditions of the Underlying Preference Share comprise:

- (a) the general terms and conditions of preference shares, which apply to each class of preference shares issued by the issuer of the Underlying Preference Share in accordance with its articles of association. Such general terms and conditions are a part of the articles of association, and are replicated in the section headed "*Terms and Conditions of the Preference Shares*" of this Document; and
- (b) the following Preference Share Confirmation, which only applies to the Underlying Preference Share and completes, supplements and/or amends the general terms and conditions of preference shares for the purposes of the Underlying Preference Share.

**Equity Preference Share Confirmation dated 23 April 2021**

**TEAL INVESTMENTS LIMITED**

(the "**Preference Share Issuer**")

*(Incorporated in Jersey and independent to the Issuer)*

**Class PEIS0133 GBP Preference Share linked to a Basket of Indices due April 2025**

(the "**Preference Share**")

Issue Price: GBP 100 per Preference Share

This document constitutes the Preference Share Confirmation of the Preference Shares (the "**Preference Share Confirmation**") described herein. This Preference Share Confirmation is supplemental to and should be read in conjunction with the Preference Share General Conditions set forth in the Articles of Association of the Preference Share Issuer.

Words and expressions defined in the Preference Share General Conditions and not defined in this document shall bear the same meanings when used therein.

**PART A - CONTRACTUAL TERMS**

- |    |                                  |                                       |
|----|----------------------------------|---------------------------------------|
| 1. | Class:                           | PEIS0133                              |
| 2. | Settlement Currency:             | Pound sterling (" <b>GBP</b> ")       |
| 3. | Preference Shares:               |                                       |
|    | (a) Number of Preference Shares: | 1                                     |
|    | (b) Type of Preference Shares:   | Equity Index Linked Preference Shares |
| 4. | Calculation Amount:              | GBP 100                               |
| 5. | Issue Price:                     | GBP 100 per Preference Share.         |
| 6. | Issue Date:                      | 23 April 2021                         |
| 7. | Scheduled Redemption Date:       | 30 April 2025                         |

**Provisions relating to redemption:**

(Preference Share General Condition 6 (*Final redemption*))

- |     |                                                                                                                 |                                       |
|-----|-----------------------------------------------------------------------------------------------------------------|---------------------------------------|
| 8.  | Underlying Performance Type:                                                                                    | Worst-of                              |
| 9.  | (a) Redemption Valuation Type:                                                                                  | Phoenix without memory                |
|     |                                                                                                                 | Phoenix Type: Discrete Date Valuation |
|     | (b) Additional Amount: (Preference Share General Condition 7 ( <i>Determination of the Additional Amount</i> )) | Not Applicable                        |
| 10. | Redemption Value Barriers and Thresholds:                                                                       |                                       |
|     | (a) Barrier:                                                                                                    | European                              |
|     | (b) Strike Price Percentage:                                                                                    | 100%                                  |
|     | (c) Knock-in Barrier Percentage:                                                                                | 65%                                   |

- (d) Fixed Return Percentage: 2.71%
- (e) Fixed Return Valuation Date: 19 July 2021, 19 October 2021, 19 January 2022, 19 April 2022, 19 July 2022, 19 October 2022, 19 January 2023, 19 April 2023, 19 July 2023, 19 October 2023, 19 January 2024, 19 April 2024, 19 July 2024, 21 October 2024, 20 January 2025 and 22 April 2025

11. Additional Amount Barriers and Thresholds: Not Applicable

**Provisions relating to automatic early redemption:**

(Preference Share General Condition 5.1 (*Automatic early redemption following an Autocall Event*))

12. Autocall: Not Applicable

**Provisions relating to automatic early redemption:**

(Preference Share General Condition 5.2 (*Automatic early redemption following an Autocall Event (Phoenix)*))

13. Autocall (Phoenix): Applicable

| Autocall Valuation Date (Phoenix): | Autocall Early Redemption Date (Phoenix): | Autocall Barrier Percentage (Phoenix): |
|------------------------------------|-------------------------------------------|----------------------------------------|
| 19 April 2022                      | 27 April 2022                             | 95%                                    |
| 19 July 2022                       | 27 July 2022                              | 95%                                    |
| 19 October 2022                    | 27 October 2022                           | 95%                                    |
| 19 January 2023                    | 27 January 2023                           | 90%                                    |
| 19 April 2023                      | 27 April 2023                             | 90%                                    |
| 19 July 2023                       | 27 July 2023                              | 85%                                    |
| 19 October 2023                    | 27 October 2023                           | 85%                                    |
| 19 January 2024                    | 29 January 2024                           | 80%                                    |
| 19 April 2024                      | 29 April 2024                             | 80%                                    |
| 19 July 2024                       | 29 July 2024                              | 75%                                    |
| 21 October 2024                    | 29 October 2024                           | 75%                                    |
| 20 January 2025                    | 28 January 2025                           | 75%                                    |
| 22 April 2025                      | 30 April 2025                             | 75%                                    |

(a) Autocall Valuation Price (Phoenix): The Valuation Price on each of the Autocall Valuation Date(s) (Phoenix) specified in the table above

- (i) Averaging-out: Not Applicable
- (ii) Min Lookback-out: Not Applicable
- (iii) Max Lookback-out: Not Applicable

|                                                       |                                               |                                                                                                                                  |
|-------------------------------------------------------|-----------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------|
|                                                       | (iv) Autocall Valuation Date(s) (Phoenix):    | Each of the dates specified as an "Autocall Valuation Date (Phoenix)" in the table above                                         |
|                                                       | (b) Autocall Early Redemption Date (Phoenix): | Each of the dates specified as an "Autocall Early Redemption Date (Phoenix)" in the table above                                  |
|                                                       | (c) Autocall Barrier Percentage (Phoenix):    | Each of the percentages specified as an "Autocall Barrier Percentage (Phoenix)" in the table above                               |
| 14.                                                   | Issuer Early Redemption Option:               | Applicable                                                                                                                       |
| 15.                                                   | Investor Early Redemption Option:             | Applicable                                                                                                                       |
| <b>Provisions relating to the Reference Asset(s):</b> |                                               |                                                                                                                                  |
| 16.                                                   | Reference Assets:                             |                                                                                                                                  |
|                                                       | (a) Shares:                                   | Not Applicable                                                                                                                   |
|                                                       | (b) Equity Indices:                           | Each Equity Index set out in Table 2 below in the column entitled 'Equity Index'                                                 |
|                                                       | (i) Exchanges:                                | Each Exchange set out in Table 2 below in the column entitled 'Exchange'.                                                        |
|                                                       | (ii) Related Exchanges:                       | In respect of each Equity Index, All Exchanges                                                                                   |
|                                                       | (iii) Bloomberg Screen:                       | Each Bloomberg Screen set out in Table 2 below in the column entitled 'Bloomberg Screen'.                                        |
|                                                       | (iv) Reuters Screen Page:                     | In respect of each Equity Index, Not Applicable                                                                                  |
|                                                       | (v) Index Sponsors:                           | Each Index Sponsor set out in Table 2 below in the column entitled 'Index Sponsor'.                                              |
|                                                       | (vi) Valuation Time:                          | In respect of each Equity Index, As specified in Preference Share General Condition 31 ( <i>Definitions and interpretation</i> ) |

Table 2:

| Equity Index:                 | Initial Price: | Exchange:             | Bloomberg Screen: | Index Sponsor: |
|-------------------------------|----------------|-----------------------|-------------------|----------------|
| STXE 600 INSURANCE EUR Index  | 130.58         | Multi-exchange Index  | SX7P <Index>      | Stoxx Ltd.     |
| STXE 600 BANKS (EUR) PR Index | 313.32         | London Stock Exchange | SXIP <Index>      | Stoxx Ltd.     |
| STXE 600 BasicResou EUR Index | 606.12         | Multi-exchange Index  | SXPP <Index>      | Stoxx Ltd.     |

  

|     |                      |                                                                      |
|-----|----------------------|----------------------------------------------------------------------|
| 17. | Initial Price:       | As set out in the table above in the column entitled 'Initial Price' |
|     | (a) Averaging-in:    | Not Applicable                                                       |
|     | (b) Min Lookback-in: | Not Applicable                                                       |

|     |                             |                                                 |
|-----|-----------------------------|-------------------------------------------------|
|     | (c) MaxLookback-in:         | Not Applicable                                  |
|     | (d) Initial Valuation Date: | 19 April 2021                                   |
| 18. | Final Valuation Price:      | The Valuation Price on the Final Valuation Date |
|     | (a) Averaging-out:          | Not Applicable                                  |
|     | (b) Min Lookback-out:       | Not Applicable                                  |
|     | (c) MaxLookback-out:        | Not Applicable                                  |
|     | (d) Final Valuation Date:   | 22 April 2025                                   |

**Provisions relating to disruption events and taxes and expenses:**

|     |                                                                                                                                                                             |                                                                                                       |
|-----|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------|
| 19. | Consequences of a Disrupted Day (in respect of an Averaging Date or Lookback Date); (Preference Share General Condition 11.2 ( <i>Averaging Dates and Lookback Dates</i> )) | Not Applicable                                                                                        |
| 20. | FX Disruption Event: (Preference Share General Condition 15 ( <i>FX Disruption Event</i> ))                                                                                 | Not Applicable                                                                                        |
| 21. | Local Jurisdiction Taxes and Expenses: (Preference Share General Condition 16 ( <i>Local Jurisdiction Taxes and Expenses</i> ))                                             | Not Applicable                                                                                        |
| 22. | Additional Disruption Events: (Preference Share General Condition 14 ( <i>Adjustment or early redemption following an Additional Disruption Event</i> ))                    |                                                                                                       |
|     | (a) Change in Law:                                                                                                                                                          | Applicable as per Preference Share General Condition 31 ( <i>Definitions and interpretation</i> )     |
|     | (b) Currency Disruption Event:                                                                                                                                              | Applicable as per Preference Share General Condition 31 ( <i>Definitions and interpretation</i> )     |
|     | (c) Hedging Disruption:                                                                                                                                                     | Applicable as per Preference Share General Condition 31 ( <i>Definitions and interpretation</i> )     |
|     | (d) Extraordinary Market Disruption:                                                                                                                                        | Applicable as per Preference Share General Condition 31 ( <i>Definitions and interpretation</i> )     |
|     | (e) Increased Cost of Hedging:                                                                                                                                              | Not Applicable as per Preference Share General Condition 31 ( <i>Definitions and interpretation</i> ) |
|     | (f) Affected Jurisdiction Hedging Disruption:                                                                                                                               | Not Applicable as per Preference Share General Condition 31 ( <i>Definitions and interpretation</i> ) |
|     | (g) Affected Jurisdiction Increased Cost of Hedging:                                                                                                                        | Not Applicable as per Preference Share General Condition 31 ( <i>Definitions and interpretation</i> ) |
|     | (h) Increased Cost of Stock Borrow:                                                                                                                                         | Not Applicable as per Preference Share General Condition 31 ( <i>Definitions and interpretation</i> ) |
|     | (i) Loss of Stock Borrow:                                                                                                                                                   | Not Applicable as per Preference Share General Condition 31 ( <i>Definitions and interpretation</i> ) |

|     |                                                   |                                                                                                       |
|-----|---------------------------------------------------|-------------------------------------------------------------------------------------------------------|
| (j) | Foreign Ownership Event:                          | Not Applicable as per Preference Share General Condition 31 ( <i>Definitions and interpretation</i> ) |
| (k) | Fund Disruption Event:                            | Not Applicable as per Preference Share General Condition 31 ( <i>Definitions and interpretation</i> ) |
| 23. | Early Cash Settlement Amount:                     | Market Value                                                                                          |
| 24. | Unwind Costs:                                     | Applicable                                                                                            |
| 25. | Market Disruption of connected Futures Contracts: | Not Applicable                                                                                        |

**General Provisions:**

|     |                                        |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |
|-----|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 26. | Form of Preference Shares:             | Uncertificated registered securities                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
| 27. | Trade Date:                            | 26 April 2021                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |
| 28. | Early Redemption Notice Period Number: | As specified in Preference Share General Condition 31 ( <i>Definitions and interpretation</i> )                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |
| 29. | Additional Business Centre(s):         | N/A                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |
| 30. | Business Day Convention:               | Following                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |
| 31. | Determination Agent:                   | Barclays Bank PLC                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |
| 32. | Registrar:                             | Maples Fiduciary Services (Jersey) Limited                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
| 33. | Relevant Benchmarks:                   | <p>Amounts payable under the Securities may be calculated by reference to STXE 600 Banks (EUR) Pr which is provided by STOXX Limited (the “<b>Administrator</b>”). As at the date of this Final Terms, the Administrator appears on the register of administrators and benchmarks established and maintained by the Financial Conduct Authority (“<b>FCA</b>”) pursuant to article 36 of the Benchmarks Regulation (Regulation (EU) 2016/1011) as it forms part of UK domestic law by virtue of the European (Withdrawal) Act 2018 (as amended) (as amended, the “<b>UK Benchmarks Regulation</b>”).</p> <p>Amounts payable under the Securities may be calculated by reference to STXE 600 INSURANCE EUR which is provided by STOXX Limited (the “<b>Administrator</b>”). As at the date of this Final Terms, the Administrator appears on the register of administrators and benchmarks established and maintained by the Financial Conduct Authority (“<b>FCA</b>”) pursuant to article 36 of the Benchmarks Regulation (Regulation (EU) 2016/1011) as it forms part of UK domestic law by virtue of the European (Withdrawal) Act 2018 (as amended) (as amended, the “<b>UK Benchmarks Regulation</b>”).</p> <p>Amounts payable under the Securities may be calculated by reference to STXE 600 BasicResou EUR which is provided by STOXX Limited (the “<b>Administrator</b>”). As at the date of this Final Terms, the Administrator appears on the register of</p> |

administrators and benchmarks established and maintained by the Financial Conduct Authority (“**FCA**”) pursuant to article 36 of the Benchmarks Regulation (Regulation (EU) 2016/1011) as it forms part of UK domestic law by virtue of the European (Withdrawal) Act 2018 (as amended) (as amended, the “**UK Benchmarks Regulation**”).

**PART B – OTHER INFORMATION**

**(1) LISTING AND ADMISSION TO TRADING**

The Preference Shares are not listed on any stock exchange.

**(2) PERFORMANCE OF REFERENCE ASSET AND OTHER INFORMATION CONCERNING THE REFERENCE ASSET**

Bloomberg Screen: SX7P Index in respect of the STXE 600 BANKS (EUR) PR Index; SXIP Index in respect of the STXE 600 INSURANCE EUR Index; and SXPP Index in respect of the STXE 600 BasicResou EUR Index.

IndexDisclaimer: STXE 600 BANKS (EUR) PR Index, STXE 600 INSURANCE EUR Index and STXE 600 BasicResou EUR Index.