

NOT BARCLAYS BANK PLC 3,160% 21-11-24 (Nota Estructurada) para Banca Privada (C55)  
ISIN: XS2171878775

| FAIR VALUE INICIAL |  |  |
|--------------------|--|--|
| 98.70              |  |  |

| FECHA      | FAIR VALUE | DIFERENCIA FV | PRECIO UNWIND |
|------------|------------|---------------|---------------|
| 08/11/2022 | 98.68      | -0.02         | 98.43         |
| 09/11/2022 | 98.73      | 0.03          | 98.48         |
| 10/11/2022 | 98.86      | 0.16          | 98.61         |
| 11/11/2022 | 99.11      | 0.41          | 98.86         |
| 14/11/2022 | 98.92      | 0.22          | 98.67         |
| 15/11/2022 | 98.93      | 0.23          | 98.68         |
| 16/11/2022 | 99.20      | 0.50          | 98.95         |
| 17/11/2022 |            | 0.00          |               |
| 18/11/2022 |            | 0.00          |               |

NOT BARCLAYS BANK PLC 3,560% 21-11-24 (Nota Estructurada) para Wealth y Independent Advisory (C56)  
ISIN: XS2171878775

| FAIR VALUE INICIAL |  |  |
|--------------------|--|--|
| 99.50              |  |  |

| FECHA      | FAIR VALUE | DIFERENCIA FV | PRECIO UNWIND |
|------------|------------|---------------|---------------|
| 08/11/2022 | 99.48      | -0.02         | 99.23         |
| 09/11/2022 | 99.53      | 0.03          | 99.28         |
| 10/11/2022 | 99.66      | 0.16          | 99.41         |
| 11/11/2022 | 99.91      | 0.41          | 99.66         |
| 14/11/2022 | 99.71      | 0.20          | 99.46         |
| 15/11/2022 | 99.73      | 0.23          | 99.48         |
| 16/11/2022 | 100.00     | 0.50          | 99.75         |
| 17/11/2022 |            | 0.00          |               |
| 18/11/2022 |            | 0.00          |               |