

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

**PROHIBITION OF SALES TO SWISS RETAIL INVESTORS** – The Securities are not intended to be offered, sold or otherwise made available to and may not be offered, sold or otherwise made available to any retail investor in Switzerland. For these purposes a "retail investor means a person who is not a professional or institutional client, as defined in article 4 para. 3, 4 and 5 and article 5 para. 1 and 2 Swiss Federal Act on Financial Services ("**FINSA**") of 15 June 2018, as amended. Consequently, no key information document required by FINSA for offering or selling the Securities or otherwise making them available to retail investors in Switzerland has been prepared and therefore, offering or selling the Securities or making them available to retail investors in Switzerland may be unlawful under FINSA. None of the Securities constitute a participation in a collective investment scheme within the meaning of the CISA and are neither subject to the authorisation nor the supervision by the Swiss Financial Market Supervisory Authority FINMA ("**FINMA**") and investors do not benefit from the specific investor protection provided under the CISA.



**BARCLAYS BANK PLC**

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

**Up to EUR 5,000,000 Securities due October 2026 under the Global Structured Securities Programme (the "Securities")**  
**Issue Price: 100.00 per cent**

This document constitutes the final terms of the Securities (the "**Final Terms**") described herein for the purposes of Article 8 of Regulation (EU) 2017/1129 (as amended, the "**EU Prospectus Regulation**") and is prepared in connection with the Global Structured Securities Programme established by Barclays Bank PLC (the "**Issuer**"). These Final Terms complete and should be read in conjunction with the GSSP Base Prospectus 9 which constitutes a base prospectus drawn up as separate documents (including the Registration Document dated 23 March 2021, as supplemented on 5 August 2021, and the Securities Note relating to the GSSP Base Prospectus 9 dated 1 July 2021 as supplemented on 5 August 2021 and on 6 September 2021, for the purposes of Article 8(6) of the EU Prospectus Regulation (the "**Base Prospectus**"), which constitutes a base prospectus for the purposes of the Prospectus Directive. 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.

The Base Prospectus, and any supplements thereto, are available for viewing at <https://home.barclays/investor-relations/structured-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.

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

**BARCLAYS**

**Second Amended and Restated Final Terms dated 14 May 2024**

**(replacing the Amended and Restated Final Terms dated 27 September 2021)**

## PART A – CONTRACTUAL TERMS

### *Provisions relating to the Securities*

1. (a) Series: NX000298807  
(b) Tranche: 1
2. Settlement Currency:
  - (a) Issue Currency: Euro (“EUR”)
  - (b) Settlement Currency: EUR
3. Securities: Notes
4. Notes: Applicable
  - (a) Aggregate Nominal Amount as at the Issue Date:
    - (i) Tranche: Up to EUR 5,000,000
    - (ii) Series: Up to EUR 5,000,000
  - (b) Specified Denomination: EUR 1,000
  - (c) Minimum Tradable Amount: N/A
5. Certificates: Not Applicable
6. Calculation Amount: EUR 1,000
7. Issue Price: 100.00 per cent of the Aggregate Nominal Amount

The Issue Price includes a commission element payable by the Issuer to the Authorised Offeror which will be no more than 1.00 per cent of the Issue Price. Investors in the Securities intending to invest through an intermediary (including by way of introducing broker) should request details of any such commission or fee payment from such intermediary before making any purchase hereof.

8. Issue Date: 28 September 2021
9. Scheduled Settlement Date: 5 October 2026
10. Type of Security: Share Linked Securities
11. Underlying Performance Worst-of  
Type<sub>(Interest)</sub>:
12. Underlying Performance Worst-of  
Type<sub>(Autocall)</sub>:
13. Underlying Performance Worst-of  
Type<sub>(Settlement)</sub>:

### *Provisions relating to interest (if any) payable*

14. Interest Type: In respect of each Interest Payment Date, each of the Interest  
General Condition 9 (*Interest*) Types in Table 1 below in the column entitled ‘Interest Type’

- (a) Interest Payment Dates: Each of the dates set out in Table 1 below in the column entitled 'Interest Payment Date', subject to adjustment in accordance with the Business Day Convention
- (b) Interest Valuation Dates: Each of the dates set out in Table 1 below in the column entitled 'Interest Valuation Date'.

Table 1

Interest Type	Interest Valuation Date	Interest Payment Date	Fixed Interest Rate	Interest Barrier Percentage
Digital (Bullish with memory feature)	28 September 2022	5 October 2022	5.00%	100.00%
Digital (Bullish with memory feature)	28 September 2023	5 October 2023	5.00%	100.00%
Digital (Bullish with memory feature)	30 September 2024	7 October 2024	5.00%	100.00%
Digital (Bullish with memory feature)	29 September 2025	6 October 2025	5.00%	100.00%
Digital (Bullish with memory feature)	28 September 2026	5 October 2026	5.00%	100.00%
Interest Type	Interest Payment Date	Fixed Interest Rate	Interest Barrier Percentage	
Fixed	28 March 2022	1.875%	N/A	

- (c) (i) Fixed Interest Type: In respect of the Interest Type 'Fixed', Per Annum.  
In respect of the Interest Type 'Digital (Bullish with memory feature)', Fixed Amount
- (ii) Fixed Interest Rate: Each of the interest rates set out in Table 1 above in the column entitled 'Fixed Interest Rate'.
- (d) Information relating to the Floating Rate: Not Applicable
- (e) Interest Barrier Percentage: Each of the percentages set out in Table 1 above in the column entitled 'Interest Barrier Percentage'.
- (f) Observation Dates: Not Applicable
- (g) Global Floor: 0%
- (h) Day Count Fraction: 30/360

***Provisions relating to Automatic Settlement (Autocall)***

15. Automatic Settlement (Autocall): Applicable  
General Condition 10 (*Automatic Settlement (Autocall)*)
- (a) Autocall Observation Type: Discrete
- (b) Autocall Barrier Percentage: 100%
- (c) Autocall Settlement Percentage: 100%
- (d) Autocall Valuation Dates: Each date set out in Table 2 below in the column entitled 'Autocall Valuation Date'.
- (e) Autocall Settlement Date: Each date set out in Table 2 below in the column entitled 'Autocall Settlement Date'.
- (f) Autocall Valuation Price: The Valuation Price of the Underlying Asset on the Autocall Valuation Date
- (i) Averaging-out: Not Applicable
- (ii) Min Lookback-out: Not Applicable
- (iii) Max Lookback-out: Not Applicable
- (g) Autocall Reset Event: Not Applicable

Table 2

Autocall Valuation Date	Autocall Settlement Date
28 September 2022	5 October 2022
28 September 2023	5 October 2023
30 September 2024	7 October 2024
29 September 2025	6 October 2025

***Provisions relating to Optional Early Redemption***

16. Optional Early Settlement Event: Not Applicable  
General Condition 11 (*Optional Early Settlement Event*)

***Provisions relating to Final Settlement***

17. (a) Final Settlement Type: Capped  
General Condition 12 (*Final Settlement*)

- (b) Settlement Method: Cash
- (c) Strike Price Percentage: 100.00 per cent.
- (d) Knock-in Barrier Type: European
- (e) Knock-in Barrier Percentage: 60.00 per cent.

***Provisions relating to Drop Back***

- 18. Drop Back Payout: General Condition 9.39 and General Condition 12.27 Not Applicable

***Provisions relating to Nominal Call Event Settlement***

- 19. Nominal Call Event Settlement: General Condition 13 (*Nominal Call Event Settlement*) Not Applicable
- (a) Nominal Call Threshold Percentage: Not Applicable

***Provisions relating to Instalment Notes***

- 20. Instalment Notes: General Condition 15 (*Settlement by Instalments*) Applicable
- (a) Instalment Date: 28 March 2022
- (b) Instalment Amount: 75.00 per cent. per Calculation Amount
- (c) Instalment Methodology: Pool Factor

***Provisions relating to the Underlying Asset(s)***

- 21. Underlying Asset: A "Basket" comprising Initial Valuation Date – Common Pricing the following:
  - Underlying Asset 1 is ADIDAS AG. The Initial Valuation Date of Underlying Asset 1 is 28 September 2021.
  - Underlying Asset 2 is Starbucks Corporation. The Initial Valuation Date of Underlying Asset 2 is 28 September 2021.
  - Underlying Asset 3 is Inditex SA. The Initial Valuation Date of Underlying Asset 1 is 28 September 2021.
- (a) Initial Valuation Date: In respect of each Underlying Asset as specified above
- (b) Share: Each Share as set out in Table 3 below in the column entitled 'Share'
  - (i) Exchange: Each Exchange set out in Table 3 below in the column entitled 'Exchange'
  - (ii) Related Exchange: In respect of each Underlying Asset, all Exchanges

- (iii) Underlying Asset Currency: Each Underlying Asset Currency set out in Table 3 below in the column entitled 'Underlying Asset Currency'
- (iv) Bloomberg Screen: Each Bloomberg Screen set out in Table 3 below in the column entitled 'Bloomberg Screen'
- (v) Reuters Screens: Not Applicable
- (vi) Underlying Asset ISIN: Each Underlying Asset ISIN set out in Table 3 below in the column entitled 'ISIN'.
- (vii) Weight: Not Applicable

Share:	Exchange:	Underlying Asset Currency:	Bloomberg Screen:	Underlying Asset ISIN:
ADIDAS AG	XETRA	EUR	ADS GY LN	DE000A1EWWW0
Starbucks Corporation	New York Stock Exchange	USD	SBUX US	US8552441094
Inditex SA	Madrid Stock Exchange	EUR	ITX SM	ES0148396007

22. (a) Initial Price<sub>(Interest)</sub>: The Valuation Price of an Underlying Asset on the Initial Valuation Date
- (i) Averaging-in: Not Applicable
  - (ii) Min Lookback-in: Not Applicable
  - (iii) Max Lookback-in: Not Applicable
- (b) Initial Valuation Date: 28 September 2021
23. (a) Final Valuation Price: The Valuation Price of an Underlying Asset on the Final Valuation Date
- (i) Averaging-out: Not Applicable
  - (ii) Min Lookback-out: Not Applicable
  - (iii) Max Lookback-out: Not Applicable
- (b) Final Valuation Date: 28 September 2026

***Provisions relating to disruption events***

24. Consequences of a Disrupted Day (in respect of an Averaging Date or Lookback Date): General Condition 18 (*Consequences of Disrupted Days*)
- (a) Omission: Not Applicable
  - (b) Postponement: Not Applicable
  - (c) Modified Postponement: Not Applicable
25. Consequences of a Disrupted Day (in respect of an Averaging Date or

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



29. Early Settlement Notice Period Number:	As specified in General Condition 55.1 ( <i>Definitions</i> )
30. Substitution of Shares:	Substitution of Shares – Standard
31. Entitlement Substitution:	Not Applicable
32. FX Disruption Event:	Not Applicable
33. Disruption Fallbacks: General Condition 20 ( <i>Consequences of FX Disruption Events (FX)</i> )	Not Applicable
34. Unwind Costs:	Applicable
35. Settlement Expenses:	Not Applicable
36. Local Jurisdiction Taxes and Expenses:	Not Applicable
37. Consequences of a Fund Event: General Condition 27 ( <i>Consequences of a Fund Event</i> )	Not Applicable
<b><i>General provisions</i></b>	
38. Form of Securities:	Global Bearer Securities: Permanent Global Security  TEFRA: Not Applicable  NGN Form: Not Applicable  Held under the NSS: Not Applicable  CGN Form: Applicable
39. Trade Date:	16 July 2021
40. 871(m) Securities:	The Issuer has determined that Section 871(m) of the US Internal Revenue Code is not applicable to the Securities
41. Additional Business Centre(s):	London
42. (i) Prohibition of Sales to EEA Retail Investors:	Not Applicable
(ii) Prohibition of Sales to UK Retail Investors:	Applicable – see cover page of these Final Terms
(iii) Prohibition of Sales to Swiss Retail Investors:	Applicable – see cover page of these Final Terms
43. Business Day Convention:	Modified Following
44. Determination Agent:	Barclays Bank PLC
45. Registrar:	Not Applicable
46. Transfer Agent:	Not Applicable

47. (a)	Names and addresses of Manager:	Barclays Bank Ireland PLC <sup>1</sup>
(b)	Date of underwriting agreement:	Not Applicable
(c)	Names and addresses of secondary trading intermediaries and main terms of commitment:	Not Applicable
48.	Registration Agent:	Not Applicable
49.	Governing Law:	English law
50.	Relevant Benchmarks:	Not Applicable

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<sup>1</sup> Amended by the Second Amended and Restated Final Terms dated 9 May 2024

## PART B – OTHER INFORMATION

### 1. LISTING AND ADMISSION TO TRADING

- (a) Listing and Admission to Trading: Application has been made/is expected to be made to the Irish Stock Exchange plc trading as Euronext Dublin for the securities to be admitted to the official list and trading on its regulated market with effect from the Issue Date.
- (b) Estimate of total expenses related to admission to trading: EUR 1,000
- (c) Name and address of the entities which have a firm commitment to act as intermediaries in secondary trading, providing liquidity through bid and offer rates and a description of the main terms of their commitment: Not Applicable

### 2. RATINGS

Ratings: The Securities have not been individually rated.

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

- (a) Reasons for the offer: General funding
- (b) Use of proceeds: Not Applicable

### 4. YIELD

Not Applicable

### 5. PAST AND FUTURE PERFORMANCE OF UNDERLYING ASSET, AND OTHER INFORMATION CONCERNING THE UNDERLYING ASSET

Bloomberg Screen: ADS GY LN <Equity>, SBUX US <Equity>, and ITX SM <Equity>

Index Disclaimer: Not Applicable

### 6. POST ISSUANCE INFORMATION

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

### 7. OPERATIONAL INFORMATION

- (a) ISIN: XS2293270380
- (b) Common Code: 229327038
- (c) Relevant Clearing System(s): Euroclear, Clearstream
- (d) Delivery: Delivery free of payment
- (e) Name and address of additional Paying Agent(s): Not Applicable

- (f) Intended to be held in a manner which would allow Eurosystem eligibility: No since unsecured debt instruments issued by credit institutions established outside the European Union are not Eurosystem eligible.
- (g) Green Structured Securities: No
- (h) Green Index Linked Securities: No<sup>2</sup>

## 8. TERMS AND CONDITIONS OF THE OFFER

### 8.1 Authorised Offer(s)

- (a) Public Offer: An offer of the Notes may be made, subject to the conditions set out below by the Authorised Offeror(s) (specified in (b) immediately below) other than pursuant to Article 1(4) of the EU Prospectus Regulation in the Public Offer Jurisdiction(s) (specified in (c) immediately below) during the Offer Period (specified in (d) immediately below) subject to the conditions set out in the Base Prospectus and in (e) immediately below
- (b) Name(s) and address(es), to the extent known to the Issuer, of the placers in the various countries where the offer takes place (together the "**Authorised Offeror(s)**"): Each financial intermediary specified in (i) and (ii) below:
  - (i) **Specific consent:** Banco LJ Carregossa (the "**Initial Authorised Offeror(s)**") and each financial intermediary expressly named as an Authorised Offeror on the Issuer's website (<https://home.barclays/investor-relations/structured-income-investors/prospectus-and-documents/structured-securities-final-terms>); and
  - (ii) **General consent:** Not Applicable
- (c) Jurisdiction(s) where the offer may take place (together, the "**Public Offer Jurisdictions(s)**"): Portugal
- (d) Offer period for which use of the Base Prospectus is authorised by the Authorised Offeror(s): From and including 2 August 2021 to but excluding 27 September 2021 (the "**Offer Period**")
- (e) Other conditions for use of the Base Prospectus by the Authorised Offeror(s): Not Applicable

### 8.2 Other terms and conditions of the offer

- (a) Offer Price: The Issue Price
- (b) Total amount of offer: Up to EUR 5,000,000

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<sup>2</sup> Amended by the Amended and Restated Final Terms dated 27 September 2021

- (c) Conditions to which the offer is subject: The Issuer reserves the right to withdraw the offer for Securities at any time prior to the end of the Offer Period.
- Following withdrawal of the offer, if any application has been made by any potential investor, each such potential investor shall not be entitled to subscribe or otherwise acquire the Securities and any applications will be automatically cancelled and any purchase money will be refunded to the applicant by the Authorised Offeror in accordance with the Authorised Offeror's usual procedures.
- (d) Time period, including any possible amendments, during which the offer will be open and description of the application process: From and including 2 August 2021 to but excluding 27 September 2021.
- (e) Description of the application process: An offer of the Securities may be made by the Manager or the Authorised Offeror other than pursuant to Article 1(4) of the EU Prospectus Regulation in Portugal (the "**Public Offer Jurisdiction**") during the Offer Period.
- Applications for the Securities can be made in the Public Offer Jurisdiction through the Authorised Offeror during the Offer Period. The Securities will be placed into the Public Offer Jurisdiction by the Authorised Offeror. Distribution will be in accordance with the Authorised Offeror's usual procedures, notified to investors by the Authorised Offeror.
- (f) Details of the minimum and/or maximum amount of application: The minimum and maximum amount of application from the Authorised Offeror will be notified to investors by the Authorised Offeror.
- (g) Description of possibility to reduce subscriptions and manner for refunding excess amount paid by applicants: Not Applicable
- (h) Details of method and time limits for paying up and delivering the Securities: Investors will be notified by the Authorised Offeror of their allocations of Securities and the settlement arrangements in respect thereof.
- (i) Manner in and date on which results of the offer are to be made public: Investors will be notified by the Authorised Offeror of their allocations of Securities and the settlement arrangements in respect thereof.
- (j) Procedure for exercise of any right of pre-emption, negotiability of subscription rights and treatment of subscription rights not exercised: Not Applicable
- (k) Whether tranche(s) have been reserved for certain countries: Offers may be made through the Authorised Offeror in the Public Offer Jurisdiction to any person. Offers (if any) in other EEA countries will only be made through the Authorised Offeror pursuant to an exemption from the obligation under the Prospectus Directive as implemented in such countries to publish a prospectus.

- (l) Process for notification to applicants of the amount allotted and indication whether dealing may begin before notification is made: Applicants will be notified directly by the Authorised Offeror of the success of their application. No dealings in the Securities may take place prior to the Issue Date.
- (m) Amount of any expenses and taxes specifically charged to the subscriber or purchaser: Prior to making any investment decision, investors should seek independent professional advice as they deem necessary.
- (n) Name(s) and address(es), to the extent known to the Issuer, of the placers in the various countries where the offer takes place: Banco LJ Carregossa, Av. da Boavista, 4100-129 Porto, Portugal

## SUMMARY

### INTRODUCTION AND WARNINGS

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

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

**Securities:** Up to EUR 5,000,000 Securities due October 2026 pursuant to the Global Structured Securities Programme (ISIN: XS2293270380) (the "Securities").

**The Issuer:** The Issuer is Barclays Bank PLC. Its registered office is at 1 Churchill Place, London, E14 5HP, United Kingdom (telephone number: +44 (0)20 7116 1000) and its Legal Entity Identifier ("LEI") is G5GSEF7VJP5I7OUK5573

**The Authorised Offeror:** The Authorised Offeror is Banco LJ Carregossa with its address at Av. da Boavista, 4100-129 Porto, Portugal, (telephone number: +351 22 608 6464) and its LEI is 213800UFLAA5SS55IZ10.

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

### KEY INFORMATION OF THE ISSUER

#### Who is the Issuer of the securities?

**Domicile and legal form of the Issuer:** Barclays Bank PLC (the "Issuer") is a public limited company registered in England and Wales under number 1026167. The liability of the members of the Issuer is limited. It has its registered and head office at 1 Churchill Place, London, E14 5HP, United Kingdom (telephone number +44 (0)20 7116 1000). The Legal Entity Identifier (LEI) of the Issuer is G5GSEF7VJP5I7OUK5573.

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

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

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

**Identity of the key managing directors of the Issuer:** The key managing directors of the Issuer are James Staley (Chief Executive Officer and Executive Director) and Tushar Morzaria (Executive Director).

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

#### What is the key financial information regarding the Issuer?

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

#### Consolidated Income Statement

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

#### Consolidated Balance Sheet

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

#### Certain Ratios from the Financial Statements

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

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

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

**Material existing and emerging risks potentially impacting more than one principal risk:** In addition to material and emerging risks impacting the principal risks set out below, there are also material existing and emerging risks that potentially impact more than one of these principal risks. These risks are: (i) the impact of COVID-19; (ii) potentially unfavourable global and local economic and market conditions, as well as geopolitical developments; (iii) the UK's withdrawal from the EU; (iv) the impact of interest rate changes on the Barclays Bank Group's profitability; (v) the competitive environments of the banking and financial services industry; (vi) the regulatory change agenda and impact on business model; (vii) the impact of climate change on the Barclays Bank Group's business; and (viii) 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.

**Treasury and capital risk and the risk that the Issuer and the Barclays Bank Group are subject to substantial resolution powers:** There are three primary types of treasury and capital risk faced by the Barclays Bank Group which are (1) liquidity risk –the risk that the Barclays Bank Group is unable to meet its contractual or contingent obligations or that it does not have the appropriate amount of stable funding and liquidity to support its assets, which may also be impacted by credit rating changes; (2) capital risk –the risk that the Barclays Bank Group has an insufficient level or composition of capital; and (3) interest rate risk in the banking book – the risk that the Barclays Bank Group is exposed to capital or income volatility because of a mismatch between the interest rate exposures of its (non-traded) assets and liabilities. Under the Banking Act 2009, substantial powers are granted to the Bank of England (or, in certain circumstances, HM Treasury), in consultation with the United Kingdom Prudential Regulation Authority, the UK Financial Conduct Authority and HM Treasury, as appropriate as part of a special resolution regime. These powers enable the Bank of England (or any successor or replacement thereto and/or such other authority in the United Kingdom with the ability to exercise the UK Bail-in Power) (the "Resolution Authority") to implement various resolution measures and stabilisation options (including, but not limited to, the bail-in tool) with respect to a UK bank or investment firm and certain of its affiliates (as at the date of the Registration Document, including the Issuer) in circumstances in which the Resolution Authority is satisfied that the relevant resolution conditions are met.

**Operational and model risks:** Operational risk is the risk of loss to the Barclays Bank Group from inadequate or failed processes or systems, human factors or due to external events where the root cause is not due to credit or market risks. Model risk is the risk of potential adverse consequences from financial assessments or decisions based on incorrect or misused model outputs and reports.

**Conduct, reputation and legal risks and legal, competition and regulatory matters:** Conduct risk is the risk of 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 and its employees to legal risk arising from (i) the multitude of laws and regulations that apply to the businesses it operates, which are highly dynamic, may vary between jurisdictions, and are often unclear in their application to particular circumstances especially in new



and emerging areas; and (ii) the diversified and evolving nature of the Barclays Bank Group's businesses and business practices. In each case, this exposes the Barclays Bank Group and its employees to the risk of loss or the imposition of penalties, damages or fines from the failure of members of the Barclays Bank Group to meet their respective legal obligations, including legal or contractual requirements. Legal risk may arise in relation to any number of the material existing and emerging risks summarised above.

## KEY INFORMATION OF 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 will be in the form of notes and will be uniquely identified by: Series number: NX000298807; Tranche Number: 1; ISIN: XS2293270380; Common Code: 229327038.

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

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

The Securities will be issued in Euro ("EUR") (the "Issue Currency") and settled in the same currency (the "Settlement Currency"). The Securities are tradable in nominal and the specified denomination per Security is EUR 1,000. The calculation amount is EUR 1,000 per Security, subject to reduction by instalments (the "Calculation Amount"). The issue size is up to EUR 5,000,000. The issue price is 100% of the Specified Denomination.

The issue date is 28 September 2021 (the "Issue Date"). Subject to early termination, the Securities are scheduled to redeem on 5 October 2026 (the "Scheduled Settlement Date").

#### *Rights attached to the Securities*

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

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

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

#### *Limitations on rights*

**Early redemption following certain disruption events or due to unlawfulness or impracticability:** The Issuer may redeem the Securities prior to their Scheduled Settlement Date following the occurrence of certain disruption events or extraordinary events concerning the Issuer, its hedging arrangements, the Underlying Assets, taxation or the relevant currency of the Securities, or if it determines that the performance of any of its obligations under the Securities is unlawful or physically impracticable. If this occurs, investors will receive an "Early Cash Settlement Amount" equal to the fair market value of the Securities prior to their redemption.

#### **Certain additional limitations:**

Notwithstanding that the Securities are linked to the performance of the Underlying Asset(s), holders do not have any rights in respect of the Underlying Assets.

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

#### *Governing law*

The Securities will be governed by English law and the rights thereunder will be construed accordingly.

#### *Description of the calculation of potential return on the Securities*

**Underlying Assets:** The return on and value of the Securities is dependent on the performance of a basket of specified shares (each a "Share" or an "Underlying Asset").

The Underlying Assets are:

Underlying Asset	Initial Price	Initial Valuation Date
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ADIDAS AG (Bloomberg Code: ADS GY LN <Equity>)	The closing price of the Underlying Asset on the Initial Valuation Date	28 September 2021
Starbucks Corporation (Bloomberg Code: SBUX US <Equity>)	The closing price of the Underlying Asset on the Initial Valuation Date	28 September 2021
Inditex SA (Bloomberg Code: ITX SM <Equity>)	The closing price of the Underlying Asset on the Initial Valuation Date	28 September 2021

**Calculation Amount:** Calculations in respect of amounts payable under the Securities are made by reference to the Calculation Amount, as may be reduced in respect of Redemption in Instalments (see below).

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

#### A – Interest

Interest Valuation Dates*	Interest Payment Dates	Interest Barrier Percentage	Interest Type
28 March 2022	28 March 2022	N/A	Fixed
28 September 2022	5 October 2022	100%	Digital (Bullish with Memory Feature)
28 September 2023	5 October 2023	100%	Digital (Bullish with Memory Feature)
30 September 2024	7 October 2024	100%	Digital (Bullish with Memory Feature)
29 September 2025	6 October 2025	100%	Digital (Bullish with Memory Feature)
28 September 2026	5 October 2026	100%	Digital (Bullish with Memory Feature)

\* The relevant Interest Payment Date may be postponed following the postponement of an Interest Valuation Date due to a disruption event.

**'Fixed' Interest:** The Interest Amount payable on each Security on the Interest Payment Date for which the Interest Type in respect of the corresponding Interest Valuation Date is specified as Fixed is calculated by multiplying the Fixed Interest Rate (being 1.875% per annum) by the Calculation Amount and further multiplying by a fraction representing the number of days in the relevant interest calculation period over which interest has accrued.

**'Digital' (Bullish with memory feature)' Interest:** The Interest Amount payable on each Security on each Interest Payment Date for which the Interest Type in respect of the corresponding Interest Valuation Date is specified as Digital (Bullish with memory feature) will be calculated as follows:

- (i) If the Modified Performance is greater than or equal to the corresponding Interest Barrier Percentage, the Interest Amount is calculated as the sum of (a) the Fixed Interest Rate (being 5.00%) multiplied by the Calculation Amount, and (b) the number of previous Interest Valuation Dates in respect of which no interest was payable (after which interest shall be considered to have been payable in respect of such previous Interest Valuation Date(s)) multiplied by the Fixed Interest Rate and then multiplied by the Calculation Amount.
- (ii) Otherwise, the Interest Amount is zero.

**"Asset Performance"** means, in respect of an Underlying Asset and in respect of an Interest Valuation Date, the Final Valuation Date or any other day, the Interest Valuation Price, the Final Valuation Price or the Valuation Price, respectively, divided by the Initial Price<sub>(Interest)</sub> of such Underlying Asset.

**"Initial Price<sub>(Interest)</sub>"** means as stated above in the table specifying the Underlying Assets, in respect of an Underlying Asset.

**"Interest Valuation Price"** means, in respect of an Interest Valuation Date and an Underlying Asset, the closing price of such Underlying Asset in respect of such Interest Valuation Date.

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

**"Worst Performing Underlying Asset"** means, in respect of any day, the Underlying Asset with the lowest Asset Performance for such day.

#### B – Automatic Settlement (Autocall)

The Securities will automatically redeem if the closing price or level of the worst-performing Underlying Asset divided by its Initial Price is greater than or equal to the Autocall Barrier Percentage in respect of any Autocall Valuation Date. If this occurs, you will receive an Autocall Cash Settlement Amount equal to the Calculation Amount multiplied by 100% payable on the Autocall Settlement Date corresponding to such Autocall Valuation Date. The relevant Autocall Settlement Date may be postponed following the postponement of an Autocall Valuation Date due to a disruption event.

Autocall Valuation Date	Autocall Settlement Date	Autocall Barrier Percentage
28 September 2022	5 October 2022	100%
28 September 2023	5 October 2023	100%

30 September 2024	7 October 2024	100%
29 September 2025	6 October 2025	100%

### C – Final Settlement

If the Securities have not otherwise redeemed, each Security will be redeemed on the Scheduled Settlement Date by payment of the Final Cash Settlement Amount. The Scheduled Settlement Date may be postponed following the postponement of the Final Valuation Date due to a disruption event.

The Final Cash Settlement Amount is calculated as follows:

- (i) if the Final Performance is greater than or equal to the Knock-in Barrier Percentage (being 60%), 100% multiplied by the Calculation Amount;
- (ii) otherwise, an amount calculated by dividing the Final Performance by the Strike Price Percentage (being 100%) and multiplying the result by the Calculation Amount.

"**Initial Price<sub>(Settlement)</sub>**" means as stated above in the table specifying the Underlying Assets, in respect of an Underlying Asset.

"**Final Performance**" means the Final Valuation Price divided by the Initial Price<sub>(Settlement)</sub> each in respect of the Worst Performing Underlying Asset as calculated in respect of the Final Valuation Date.

"**Final Valuation Date**" means 28 September 2026, subject to adjustment.

"**Final Valuation Price**" means, in respect of an Underlying Asset, the closing price in respect of the Underlying Asset on the Final Valuation Date.

### D – Redemption in Instalments

If the Securities have not previously redeemed early, each Security will be partially redeemed in the Instalment Amount (being 75%) on the Instalment Date (being 28 March 2022). The outstanding nominal amount of each Security and the Calculation Amount shall be reduced by the relevant Instalment Amount with effect from the related Instalment Date.

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

**Description of restrictions on free transferability of the Securities:**

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

#### Where will the Securities be traded?

Application is expected to be made by the Issuer (or on its behalf) for the Securities to be admitted to trading on the regulated market of the Irish Stock Exchange Trading plc as Euronext Dublin.

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

The Securities are subject to the following key risks:

**You may lose some or all of your investment in the Securities:** The terms of the Securities do not provide for a scheduled minimum payment at maturity and as such, depending on the performance of the Underlying Assets, you may lose some or all of your investment. You may also lose some or all of your investment if: (a) you sell your Securities before their scheduled maturity or expiry; (b) your Securities are early redeemed in certain extraordinary circumstances; or (c) the terms and conditions of your Securities are adjusted such that the amount payable or property deliverable to you is less than your initial investment.

**There are risks associated with the valuation, liquidity and offering of the Securities:** The market value of your Securities may be lower than the issue price since the issue price may take into account the Issuer's and/or distributor's profit margin and costs in addition to the fair market value of the Securities. The market value of your Securities may be affected by the volatility or price of the Underlying Assets at the relevant time, changes in interest rates, the Issuer's financial condition and credit ratings, the supply of and demand for the Securities, the time remaining until the maturity or expiry of the Securities and other factors. The price, if any, at which you will be able to sell your Securities prior to maturity may be substantially less than the amount you originally invested. Your Securities may not have an active trading market and the Issuer may not be under any obligation to make a market or repurchase the Securities prior to redemption. The Issuer may withdraw the public offer at any time. In such case, where you have already paid or delivered subscription monies for the relevant Securities, you will be entitled to reimbursement of such amounts, but will not receive any remuneration that may have accrued in the period between their payment or delivery of subscription monies and the reimbursement of the Securities.

**You are subject to risks associated with the determination of amount payable under the Securities:**

The Interest Amount is conditional on the performance of Underlying Assets and may be zero where the performance criteria are not met. In such case the Interest Amount may be deferred to the next interest payment that may be made, but you will not be paid any amount to compensate for such deferral and it is possible that you will not receive any interest at all over the lifetime of the Securities.

The Securities bear interest at a rate that is contingent upon the performance of the Underlying Asset[s] and may vary from one Interest Payment Date to the next. You may not receive any interest payments if the Underlying Asset[s] do not perform as anticipated.

As the Final Cash Settlement Amount is subject to a cap, the value of or return on your Securities may be significantly less than if you had purchased the Underlying Asset(s) directly.

You are exposed to the performance of every Underlying Asset. Irrespective of how the other Underlying Assets perform, if any one or more Underlying Assets fail to meet a relevant threshold or barrier for the payment of interest or the calculation of any redemption amount, you might receive no interest payments and/or could lose some or all of your initial investment.

The calculation of amount payable depends on the level, value or price of the Underlying Asset(s) reaching or crossing a 'barrier' during a specified period or specified dates during the term of the Securities. This means you may receive less (or, in certain cases, more) if the level, value or price of the Underlying Asset(s) crosses or reaches (as applicable) a barrier, than if it comes close to the barrier but does not reach or cross it (as applicable), and in certain cases you might receive no interest or coupon payments and/or could lose some or all of your investment

**Your Securities are subject to adjustments and early redemption:** Pursuant to the terms and conditions of the Securities, following the occurrence of certain disruption events or extraordinary events concerning the Issuer, its hedging arrangements, the Underlying Assets, taxation or the relevant currency of the Securities, the Determination Agent or the Issuer may take a number of remedial actions, including estimating the price of the Underlying Assets, substituting the Underlying Assets, and making adjustments to the terms and conditions of the Securities. Any of such remedial action may change the economic characteristics of the Securities and have a material adverse effect on the value of and return on the Securities. If no remedial action can be taken, or it is determined that the performance of any of the Issuer's obligations under the Securities is unlawful or physically impracticable, the Issuer may early redeem the Securities by payment of an Early Cash Settlement Amount. If early redemption occurs, you may lose some or all of your investment because the Early Cash Settlement Amount may be lower than the price at which you purchase the Securities, or may even be zero. You will also lose the opportunity to participate in any subsequent positive performance of the Underlying Assets and be unable to realise any potential gains in the value of the Securities. You may not be able to reinvest the proceeds from an investment at a comparable return and/or with a comparable interest or coupon rate for a similar level of risk.

**Risks relating to Securities linked to the basket of Underlying Assets:** The return payable on the Securities is linked to the change in value of the Underlying Assets over the life of the Securities. Any information about the past performance of any Underlying Asset should not be taken as an indication of how prices will change in the future. You will not have any rights of ownership, including, without limitation, any voting rights or rights to receive dividends, in respect of any Underlying Asset.

**Taxation risks:** The levels and basis of taxation on the Securities and any reliefs for such taxation will depend on your individual circumstances and could change at any time over the life of the Securities. This could have adverse consequences for you and you should therefore consult your own tax advisers as to the tax consequences to you of transactions involving the Securities.

**Potential conflicts of interest:** Conflicts of interest may exist where Barclays Bank PLC or its affiliate: (i) acts in multiple capacities with respect to the Securities (e.g. acting as issuer, manager and determination agent); (ii) enters into hedging transactions to cover the Issuer's exposure to the relevant cash amounts to be paid or assets to be delivered under the Securities as these fall due; and (iii) uses price contributions from its trading desks as a pricing source for an Underlying Asset. In light of such conflicts, the actions taken or determinations made by Barclays Bank PLC in relation to the Securities may not always be in the best interest of the holders. In addition to hedging transactions, Barclays Bank PLC may trade on the Underlying Asset(s) in the ordinary course of its business. Such trading could affect the market price of the Underlying Asset(s), which may in turn materially adversely affect the value and return on your Securities.

**Risks relating to Underlying Assets that are common shares:** The performance of common shares is dependent upon macroeconomic factors, such as interest and price levels on the capital markets, currency developments and political factors as well as company-specific factors such as earnings, market position, risk situation, shareholder structure and distribution policy. Any relevant share issuer may take actions without regard to the interests of any holders of the Securities, which could have a negative effect on the value 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?

#### *Terms and conditions of the offer*

The terms and conditions of any offer of Securities to the public may be determined by agreement between the Issuer and the Authorised Offeror at the time of each issue.

The Securities are offered for subscription in Portugal during the period from (and including) 2 August 2021 to (but excluding) 27 September 2021 (the "**Offer Period**") and such offer is subject to the following conditions:

- Offer Price: The Issue Price.
- Conditions to which the offer is subject: The Issuer reserves the right to withdraw the offer for Securities at any time prior to the end of the Offer Period. Following withdrawal of the offer, if any application has been made by any potential investor, each such potential investor shall not be entitled to subscribe or otherwise acquire the Securities and any applications will be automatically cancelled and any purchase money will be refunded to the applicant by the Authorised Offeror in accordance with the Authorised Offeror's usual procedures.
- Description of the application process: An offer of the Securities may be made by the Manager or the Authorised Offeror other than pursuant to Article 1(4) of the EU Prospectus Regulation in Portugal (the "**Public Offer Jurisdiction**") during the Offer Period. Applications for the Securities can be made in the Public Offer Jurisdiction through the Authorised Offeror during the Offer Period. The Securities will be placed into the Public Offer Jurisdiction by the Authorised Offeror. Distribution will be in accordance with the Authorised Offeror's usual procedures, notified to investors by the Authorised Offeror.
- Details of the minimum and/or maximum amount of application: The minimum and maximum amount of application from the Authorised Offeror will be notified to investors by the Authorised Offeror.

<ul style="list-style-type: none"> <li>• Details of the method and time limits for paying up and delivering the Securities: Investors will be notified by the Authorised Offeror of their allocations of Securities and the settlement arrangements in respect thereof.</li> <li>• Manner in and date on which results of the offer are to be made public: Investors will be notified by the Authorised Offeror of their allocations of Securities and the settlement arrangements in respect thereof.</li> <li>• Categories of holders to which the Securities are offered and whether Tranche(s) have been reserved for certain countries: Offers may be made through the Authorised Offeror in the Public Offer Jurisdiction to any person. Offers (if any) in other EEA countries will only be made through the Authorised Offeror pursuant to an exemption from the obligation under the Prospectus Regulation to publish a prospectus.</li> <li>• Process for notification to applicants of the amount allotted and indication whether dealing may begin before notification is made: Applicants will be notified directly by the Authorised Offeror of the success of their application. No dealings in the Securities may take place prior to the Issue Date.</li> <li>• Name(s) and address(es), to the extent known to the Issuer, of the placers in the various countries where the offer takes place: Banco LJ Carregossa, Av. da Boavista, 4100-129 PortoRua Castilho 20, Lisboa 1250069, Portugal</li> </ul>
<p><b><i>Estimated total expenses of the issue and/or offer including expenses charged to investor by issuer/offeree</i></b></p> <p>The estimated total expenses of the issue and/or offer are EUR 1,000.</p> <p>The Issuer will not charge any expenses to holders in connection with any issue of Securities. Offerors may, however, charge expenses to holders. Such expenses (if any) will be determined by agreement between the offeror and the holders at the time of each issue.</p>
<p align="center"><b>Who is the offeror and/or the person asking for admission to trading?</b></p>
<p>See the item entitled "The Authorised Offeror(s)" above.</p>
<p align="center"><b>Why is the Prospectus being produced?</b></p>
<p><b><i>Use and estimated net amount of proceeds</i></b></p> <p>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.</p>
<p><b><i>Underwriting agreement on a firm commitment basis</i></b></p> <p>The offer of the Securities is not subject to an underwriting agreement on a firm commitment basis.</p>
<p><b><i>Description of any interest material to the issue/offer, including conflicting interests</i></b></p> <p>The Manager or Authorised Offeror may be paid fees in relation to any issue or offer of Securities. Potential conflicts of interest may exist between the Issuer, Determination Agent, Manager or Authorised Offeror or their affiliates (who may have interests in transactions in derivatives related to the Underlying Assets which may, but are not intended to, adversely affect the market price, liquidity or value of the Securities) and holders.</p> <p>The Authorised Offeror will be paid aggregate commissions equal to no greater than 1.00%. Any Authorised Offeror and its affiliates may engage, and may in the future engage, in hedging transactions with respect to the Underlying Assets.</p>