

Pricing Supplement



**BARCLAYS BANK PLC**

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

**GLOBAL STRUCTURED SECURITIES PROGRAMME**

**for the issue of Securities**

**BARCLAYS BANK PLC**

**Legal Entity Identifier: G5GSEF7VJP5I7OUK5573**

EUR 5,000,000 Equity Index Linked Notes due October 2033

Series: NX00371048

under the Global Structured Securities Programme

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Issue Price: 100.00% of par

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**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 EEA 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 European Economic Area. For these purposes, a retail investor means a person who is one (or more) of: (i) a retail client as defined in point (11) of Article 4(1) of Directive 2014/65/EU (as amended, "**MiFID II**"); (ii) a customer within the meaning of Directive (EU) 2016/97, as amended, where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID II; or (iii) not a qualified investor as defined in Regulation (EU) 2017/1129 (as amended, the "**EU Prospectus Regulation**"). Consequently, no key information document required by Regulation (EU) No 1286/2014 (as amended, the "**EU PRIIPs Regulation**") for offering or selling the Securities or otherwise making them available to retail investors in the European Economic Area has been prepared and therefore offering or selling the Securities or otherwise making them available to any retail investor in the European Economic Area may be unlawful under the EU 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.

#### **What is this document?**

This document constitutes the Pricing Supplement of the Securities (the "**Pricing Supplement**") described herein and is prepared in connection with the Global Structured Securities Programme established by Barclays Bank PLC (the "**Issuer**") and is supplemental to the Offering Circular dated 13 April 2023, save in respect of the Conditions which are extracted from the Offering Circular dated 17 June 2022 (the "**2022 GSSP Offering Circular**"), as supplemented by the Supplemental Offering Circulars from time to time.

#### **What other documents do I need to read?**

This Pricing Supplement sets out the specific details of your particular issuance of Securities and supplements the terms and conditions and disclosure set out in the Offering Circular dated 13 April 2023 and the 2022 GSSP Offering Circular. Therefore, full information on the Issuer and the Securities is only available on the basis of the combination of this Pricing Supplement and the Offering Circular dated 13 April 2023 and the 2022 GSSP Offering Circular. The Offering Circular and the 2022 GSSP Offering Circular are available for viewing and copies may be obtained from the registered office of the Issuer and by electronic version from the Issue and Paying Agent whose specified office for the time being is in London.

Capitalised terms used in this Pricing Supplement, if not defined in this Pricing Supplement, have the meanings given to them in the Offering Circular and/or any Supplemental Offering Circular.

#### **What should I consider before investing in Securities issued under the Pricing Supplement?**

Investment in Securities that are issued under this Pricing Supplement involve a significant degree of risk and if you invest in them you should be prepared to sustain a loss of all or part of your investment. You should not acquire any Securities unless (i) you understand the nature of the relevant transaction, the complexity of the transaction, the risks inherent in securities and the extent of your exposure to potential loss and (ii) any investment in such Securities is consistent with your overall investment strategy. Before investing in the Securities you should consider carefully whether the Securities you are considering acquiring are suitable in light of your investment objectives, financial capabilities and expertise. You should also consult your own business, financial, investment, legal, accounting, regulatory, tax and other professional advisers to assist you in determining the suitability of the Securities for you as an investment.

U.S. withholding on dividend equivalent amounts: If in item 52 '*871(m) Securities*' below the Pricing Supplement provides that the Issuer has determined that the Securities are subject to U.S. withholding tax under Section 871(m) of the U.S. Internal Revenue Code and regulations promulgated thereunder, then certain actual or deemed payments on the Securities held by non-U.S. investors generally will be subject to U.S. withholding tax of 30 per cent without regard to any reduced rate that may apply under a treaty, as more fully described in '*U.S. federal tax treatment of Non-U.S. Holders*' in the Taxation section of the Offering Circular. No additional amounts will be payable in respect of such withholding taxes.

Prospective investors are urged to read the section headed "*Risk Factors*" in the Offering Circular as supplemented by the Supplement/Supplemental Offering Circular/Pricing Supplement for a discussion of certain matters that should be considered when making a decision to invest in the Securities.

#### **Who is responsible for the content of this Pricing Supplement?**

The Issuer accepts responsibility for the information contained in this Pricing Supplement. To the best of its knowledge and belief the information contained in this Pricing Supplement is in accordance with the facts and does not contain anything likely to affect its import.

The information relating to the Reference Asset(s) contained herein has been accurately extracted from publicly available sources. The Issuer confirms that any information from third party sources has been accurately reproduced and that, so

far as it is aware and is able to ascertain from information published by such third party source, no facts have been omitted which would render the reproduced information inaccurate or misleading.

**Barclays**

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Pricing Supplement dated 9 August 2023

## Distribution

The distribution or delivery of this document and the offer of the Securities in certain jurisdictions may be restricted by law. Persons into whose possession this Indicative Pricing Supplement comes are required by the Issuer to inform themselves about and to observe any such restrictions. Details of selling restrictions for various jurisdictions are set out in "*Purchase and Sale*" in the Offering Circular.

In particular, the Securities have not been, and will not be, at any time, registered under the U.S. Securities Act of 1933, as amended (the "**Securities Act**"), or with any securities regulatory authority of any state or other jurisdiction of the United States, and may not be offered or sold within the United States or to, or for the account or benefit of, U.S. persons (as defined in Regulation S under the Securities Act ("**Regulation S**") ("**U.S. persons**").

In relation to Securities which are being offered and sold outside the United States in reliance on Regulation S only, there are restrictions on the Issuer and its affiliates (including Barclays Bank PLC in its role as Manager) making sales of Securities in the United States, including for market making purposes.

Trading in the Securities has not been approved by the U.S. Commodity Futures Trading Commission under the US Commodity Exchange Act of 1936, as amended. Subject to certain exceptions, the Securities may not at any time be offered, sold or delivered within the United States or its possessions or to United States persons (as defined in the U.S. Internal Revenue Code of 1986, as amended), nor may any United States persons at any time trade or maintain a position in such Securities.

**THE SECURITIES COMPRISE BEARER SECURITIES THAT ARE SUBJECT TO US TAX LAW REQUIREMENTS. ANY UNITED STATES PERSON WHO HOLDS THIS OBLIGATION WILL BE SUBJECT TO LIMITATIONS UNDER THE UNITED STATES INCOME TAX LAWS, INCLUDING THE LIMITATIONS PROVIDED IN SECTIONS 165(j) AND 1287(a) OF THE CODE.**

**THE SECURITIES HAVE NOT BEEN APPROVED OR DISAPPROVED BY THE U.S. SECURITIES AND EXCHANGE COMMISSION, ANY STATE SECURITIES COMMISSION IN THE UNITED STATES OR ANY OTHER U.S. REGULATORY AUTHORITY, AND NONE OF THE FOREGOING AUTHORITIES HAS PASSED UPON OR ENDORSED THE MERITS OF THE OFFERING OF SECURITIES OR THE ACCURACY OR THE ADEQUACY OF THIS PRICING SUPPLEMENT OR THE OFFERING CIRCULAR. ANY REPRESENTATION TO THE CONTRARY IS A CRIMINAL OFFENCE IN THE UNITED STATES.**

**THE OFFERING CIRCULAR DOES NOT COMPRISE AND HAS NOT BEEN APPROVED BY ANY REGULATORY AUTHORITY OR STOCK EXCHANGE AS (I) A BASE PROSPECTUS FOR THE PURPOSES OF (A) REGULATION (EU) 2017/1129 AS IT FORMS PART OF UK DOMESTIC LAW BY VIRTUE OF THE EUROPEAN UNION (WITHDRAWAL) ACT 2018 (AS AMENDED, THE "EUWA") (AS AMENDED, THE "UK PROSPECTUS REGULATION") OR (B) ARTICLE 8 OF REGULATION (EU) 2017/1129 (AS AMENDED, THE "EU PROSPECTUS REGULATION") OR (II) LISTING PARTICULARS FOR THE PURPOSES OF (A) SECTION 79 OF THE FSMA OR (B) ANY RULES OR REGULATIONS RELATED TO A LISTING ON ANY REGULATED MARKET UNDER MiFID II.**

Securities issued pursuant to the Programme may be unlisted or an application may be made for Securities to be listed on any stock exchange other than any stock exchange or market which constitutes a UK regulated market for the purposes of UK MiFIR or a regulated market for the purposes of MiFID II. Please refer to Part B '*Listing and Admission to Trading*' for information on if this offer of Securities is unlisted or listed and details on this.

## Part A

### Terms and Conditions of the Securities

The Securities shall have the following terms and conditions, which shall complete, modify and/or amend the Base Conditions and/or any applicable Relevant Annex(es) set out in the Offering Circular dated 17 June 2022 as may be supplemented up to, and including, the Trade Date of the Tranche 1 Securities.

Issuer:	Barclays Bank PLC
Manager:	Barclays Bank Ireland PLC
Determination Agent:	Barclays Bank PLC
Issue and Paying Agent:	The Bank of New York Mellon
Registrar:	N/A
CREST Agent:	N/A
Paying Agents:	N/A
Transfer Agent:	N/A
Exchange Agent:	N/A
CMU Lodging and Paying Agent:	N/A
CMU Registrar:	N/A
CMU Transfer Agent:	N/A
Additional Agents:	N/A

**Provisions relating to the Securities**

1	(i) Series:	NX00371048
	(ii) Tranche:	1
2	Issue Currency:	Euro (" <b>EUR</b> ")
3	Notes:	Applicable
	(i) Aggregate Nominal Amount as at the Issue Date:	
	(a) Series:	EUR 5,000,000
	(b) Tranche:	EUR 5,000,000
	(ii) Specified Denomination:	EUR 1,000
	(iii) Minimum Tradable Amount:	EUR 1,000 (and EUR 1,000 thereafter)
	(iv) Calculation Amount as at the Trade Date and Issue Date:	EUR 1,000 per Security
	(v) Provisions relating to redenomination:	N/A
4	Certificates:	N/A
5	Form:	
	(i) Global / Definitive /Uncertificated and dematerialised:	Global Bearer Securities: Permanent Global Security
	(ii) CDIs:	N/A
6	Trade Date:	19 July 2023
7	Issue Date:	09 August 2023
8	Redemption Date:	25 October 2033 (the " <b>Scheduled Redemption Date</b> ") subject to adjustment in accordance with the Business Day Convention
9	Issue Price:	100.00% of par
10	The following Relevant Annex(es) shall apply to the Securities:	Equity Linked Annex
11	Interest:	Applicable
12	Interest Amount:	Provided that a Specified Early Redemption Event has not occurred prior to the relevant Interest Valuation Date, as determined by the Determination Agent, in respect of the relevant Interest Payment Date:
	(i)	If the Valuation Level on the relevant Interest Valuation Date is at or above the Interest Barrier: $N \times 19.60\% \times \text{Calculation Amount}; \text{ or}$
	(ii)	Otherwise, zero.
	Where:	" <b>Averaging-in Dates</b> " means each date as set out in the table below entitled Averaging-in dates

<b>Averaging-in dates</b>
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Initial Valuation Date
26 July 2023
02 August 2023
09 August 2023
16 August 2023
23 August 2023
30 August 2023
06 September 2023
13 September 2023
20 September 2023
27 September 2023
04 October 2023
11 October 2023
18 October 2023

"**Initial Level**" means in respect of the Reference Asset, the arithmetic average of the Valuation Level of such Reference Asset on each of the Averaging-in Dates as determined by the Determination Agent.

"**Initial Valuation Date**" means 19 July 2023.

"**Interest Barrier**" means the Initial Level multiplied by the relevant Interest Barrier Percentage.

"**Interest Barrier Percentage**" means in respect of an Interest Valuation Date, the percentage set out in the Schedule in the column entitled "Interest Barrier Percentage".

"**Interest Valuation Date**" means each date set out in the Schedule in the column entitled "Interest Valuation Dates".

"**N**" means the integer corresponding to the relevant Interest Valuation Date as specified in the Schedule.

"**Valuation Level**" means, in respect of a Valuation Date and any relevant Scheduled Trading Day, the level of the Reference Asset at the Valuation Time on such day, as determined by the Determination Agent.

"**Valuation Date**" and "**Valuation Time**" have the meaning set out in Paragraph 37.

13	Interest Rate(s):	N/A
14	Floating Rate Determination - Reference Rate:	N/A
15	Floating Rate Determination – CMS Rate:	N/A

16	Margin:	N/A
17	Minimum/Maximum Interest Rate:	N/A
18	Interest Commencement Date:	N/A
19	Interest Determination Date:	N/A
20	Fixing Business Day:	N/A
21	Interest Calculation Periods:	N/A
	(i) Interest Period End Dates:	N/A
	(ii) Interest Calculation method for short or long Interest Calculation Periods:	N/A
22	Interest Payment Dates:	Each date set out in the Schedule in the column entitled "Interest Payment Dates", subject to adjustment in accordance with the Business Day Convention.
23	Day Count Fraction:	N/A
24	Fallback provisions, rounding provisions, denominator and any other terms relating to the method of calculating interest, if different from those set out in the Base Conditions:	N/A
25	Settlement Method:	For the purposes of Conditions 5.1 ( <i>Redemption and Redemption by Instalments</i> ) and 5.5 ( <i>Early Redemption following the Occurrence of a Specified Early Redemption Event</i> ) of the Base Conditions: Cash Settlement
26	Settlement Currency:	EUR
27	Settlement Number:	As defined in Condition 25 ( <i>Definitions</i> ) of the Base Conditions
28	Terms relating to Cash Settled Securities:	Applicable
	(i) Final Cash Settlement Amount:	Provided that no event that may lead to the early redemption or termination of the Securities has occurred prior to the Redemption Date as determined by the Determination Agent, on the Redemption Date, each Security will be redeemed by the Issuer at a cash amount determined by the Determination Agent in accordance with the following:  (a) If, the Valuation Level on the Final Valuation Date is at or above the Knock-in Barrier Level, a cash amount equal to the Calculation Amount; or  (b) Otherwise, a cash amount equal to the Calculation Amount multiplied by the Valuation Level on the Final Valuation Date and divided by the Strike Level.
		Where:  "Final Valuation Date" means 18 October 2033.  "Initial Level" has the meaning set out in Paragraph 12 of this Pricing Supplement.  "Knock-in Barrier Level" means an amount calculated as 40.00% of the Initial Level and displayed to 4 decimal places.



		<p><b>"Strike Level"</b> means an amount calculated as 100.00% of the Initial Level and displayed to 4 decimal places.</p> <p><b>"Valuation Level"</b> has the meaning set out in Paragraph 12 of this Pricing Supplement.</p>
	(ii) Early Cash Settlement Amount:	As defined in Condition 25 ( <i>Definitions</i> ) of the Base Conditions
	(iii) Early Cash Redemption Date:	As defined in Condition 25 ( <i>Definitions</i> ) of the Base Conditions
29	Terms relating to Physically Delivered Securities:	N/A
30	Nominal Call Event:	N/A
31	Call Option:	N/A
32	Put Option:	N/A
33	Specified Early Redemption Event:	<p>Applicable</p> <p>If the Valuation Level on any Autocall Valuation Date is at or above the Autocall Barrier, the Issuer shall notify the Securityholder upon the occurrence of such event and shall redeem all of the Securities (in whole only) early at the Specified Early Cash Settlement Amount on the Specified Early Cash Redemption Date.</p> <p>Where:</p> <p><b>"Autocall Barrier"</b> means the Initial Level multiplied by the relevant Autocall Barrier Percentage.</p> <p><b>"Autocall Barrier Percentage"</b> means, in respect of an Autocall Valuation Date, the corresponding percentage set out in the Schedule.</p> <p><b>"Autocall Valuation Date"</b> means each date set out in the Schedule in the column entitled "Autocall Valuation Date(s)".</p> <p><b>"Initial Level"</b> has the meaning set out in Paragraph 12 of this Pricing Supplement.</p> <p><b>"Valuation Level"</b> has the meaning set out in Paragraph 12 of this Pricing Supplement.</p>
	(i) Automatic Early Redemption:	Applicable
	(ii) Cash Settled Securities:	Applicable
	(a) Specified Early Cash Settlement Amount:	In respect of each Security, the Calculation Amount
	(b) Specified Early Cash Redemption Date(s):	Each date set out in the Schedule in the column entitled "Specified Early Cash Redemption Date(s)", subject to adjustment in accordance with the Business Day Convention.
	(iii) Physically Delivered Securities:	N/A
	(iv) Specified Early Redemption Notice Period:	At least 5 Business Days
34	Maximum and Minimum Redemption Requirements:	N/A
35	Additional Disruption Events:	

(i)	The following constitute Additional Disruption Event(s):											
(a)	Change in Law:	Applicable as per Condition 25 ( <i>Definitions</i> ) of the Base Conditions										
(b)	Currency Disruption Event:	Applicable as per Condition 25 ( <i>Definitions</i> ) of the Base Conditions										
(c)	Issuer Tax Event:	Applicable as per Condition 25 ( <i>Definitions</i> ) of the Base Conditions										
(d)	Extraordinary Market Disruption:	Applicable as per Condition 25 ( <i>Definitions</i> ) of the Base Conditions										
(ii)	Hedging Disruption:	Applicable as per the Equity Linked Annex										
(iii)	Increased Cost of Hedging:	N/A										
(iv)	Affected Jurisdiction Hedging Disruption:	N/A										
(v)	Affected Jurisdiction Increased Cost of Hedging:	N/A										
(vi)	Affected Jurisdiction:	N/A										
(vii)	Cessation of CREST Eligibility:	N/A										
(viii)	Other Additional Disruption Event(s):	Applicable See also 37(xv)										
36	Share Linked Securities:	N/A										
37	Index Linked Securities:	Applicable										
(i)	Index/Indices (each a " <b>Reference Asset</b> "):	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 50%;">Index</td> <td style="width: 50%;">FTSE Credit Agricole 0.8 Fixed Point Decrement Act-365 2021 Jul01 Index</td> </tr> <tr> <td>Reference Asset Currency</td> <td>EUR</td> </tr> <tr> <td>Refinitiv Code (for identification purposes only)</td> <td>TFTSSDACA02E</td> </tr> <tr> <td>Bloomberg Code (for identification purposes only)</td> <td>SSDACA2 Index</td> </tr> <tr> <td>Index Sponsor</td> <td>FTSE Index</td> </tr> </table>	Index	FTSE Credit Agricole 0.8 Fixed Point Decrement Act-365 2021 Jul01 Index	Reference Asset Currency	EUR	Refinitiv Code (for identification purposes only)	TFTSSDACA02E	Bloomberg Code (for identification purposes only)	SSDACA2 Index	Index Sponsor	FTSE Index
Index	FTSE Credit Agricole 0.8 Fixed Point Decrement Act-365 2021 Jul01 Index											
Reference Asset Currency	EUR											
Refinitiv Code (for identification purposes only)	TFTSSDACA02E											
Bloomberg Code (for identification purposes only)	SSDACA2 Index											
Index Sponsor	FTSE Index											
(ii)	Future Price Valuation:	N/A										
(iii)	Exchange-traded Contract:	N/A										
(iv)	Exchange(s):	Euronext Paris										
(v)	Related Exchange(s):	All Exchanges										
(vi)	Exchange Rate(s):	N/A										
(vii)	Weighting for each Reference Asset comprising the Basket of Reference Assets:	N/A										
(viii)	Initial Level of each Reference Asset:	As set out in Paragraph 12 of this Pricing Supplement.										
(ix)	Valuation Date:	(i) Initial Valuation Date;										

	(ii)	The Averaging-In Dates;
	(iii)	Each Interest Valuation Date;
	(iv)	Each Autocall Valuation Date; and
	(v)	Final Valuation Date
(a)	Adjustments for single Fund-Linked Index:	N/A
(b)	Adjustments for Basket of Fund-Linked Indices:	N/A
(c)	Cut-off date for postponement of Valuation Date:	N/A
(x)	Maximum Number of Postponement Days:	Eight (8) Scheduled Trading Days
(xi)	Valuation Time:	The time at which the official closing level of the Index is calculated and published by the Index Sponsor.
(xii)	Averaging:	Applicable
	(a) Averaging Dates:	Each "Averaging-In Date", as set out in Paragraph 12 of this Pricing Supplement.
	(b) Consequence of an Averaging Date being a Disrupted Day:	Postponement
(xiii)	Observation Dates:	N/A
(xiv)	Observation Periods:	N/A
(xv)	The following constitute Additional Disruption Event(s) in respect of Index Linked Securities:	
	(a) Foreign Ownership Event:	N/A
	(b) Increased Cost of Stock Borrow:	N/A
	(c) Loss of Stock Borrow:	N/A
	(d) Index Adjustment Event:	Applicable, provided that an Index Adjustment Event shall only constitute an Additional Disruption Event if the Determination Agent determines that it is unable or can no longer continue to calculate such Index (or, in the case of Index Cancellation, the cancelled Index is not replaced with a Pre-nominated Index) and deems such event to be an Additional Disruption Event, in accordance with Equity Linked Condition 1.1 ( <i>Index Adjustment Events</i> )
(xvi)	FX Disruption Event:	N/A
(xvii)	FX Inbound Valuation Disruption Event:	N/A
(xviii)	FINI Early Redemption Event:	N/A
(xix)	ODI Early Redemption Event:	N/A
(xx)	China Connect Early Redemption Event:	N/A
(xxi)	China Early Redemption Event:	N/A
(xxii)	China Restriction Early Redemption Event:	N/A
(xxiii)	IPI Early Redemption Event:	N/A

	(xxiv) Local Jurisdiction Taxes and Expenses:	N/A
	(xxv) China Connect Service:	N/A
	(xxvi) Other adjustments:	N/A
	(xxvii) Index Correction - Index-linked Interest:	N/A
	(xxviii) Pre-nominated Index:	N/A
	(xxix) Fund-Linked Index Business Centre:	N/A
	(xxx) Elections in respect of the Fund Component Linked Conditions:	N/A
38	Inflation Linked Securities:	N/A
39	FX Linked Securities:	N/A
40	Credit Linked Securities:	N/A
41	Commodity Linked Securities:	N/A
42	(i) Barclays Commodity Index Linked Securities (Section 2 of the Barclays Index Annex):	N/A
	(ii) Barclays Equity Index Linked Securities (Section 3 of the Barclays Index Annex):	N/A
	(iii) Barclays FX Index Linked Securities (Section 4 of the Barclays Index Annex):	N/A
	(iv) Barclays Interest Rate Index Linked Securities (Section 5 of the Barclays Index Annex):	N/A
	(v) Barclays Emerging Market Index Linked Securities (Section 6 of the Barclays Index Annex):	N/A
43	Short Form Barclays Index Annex Securities:	N/A
44	Bond Linked Securities:	N/A
45	Fund Linked Securities:	N/A
46	Hybrid Basket Linked Securities:	N/A
47	Additional provisions relating to Taxes and Settlement Expenses:	N/A
48	Business Day:	As defined in Condition 25 ( <i>Definitions</i> ) of the Base Conditions
49	Business Day Convention:	Modified Following, subject to adjustment for Unscheduled Business Day Holiday
50	Non-U.S. Selling Restrictions:	Investors are bound by all applicable laws and regulations of the relevant jurisdiction(s) in which the Securities are to be offered, sold and distributed, including the selling restrictions set out in this document and the Offering Circular. Investors in this Product should seek specific advice before on-selling this Product.  No action has been made or will be taken by the Issuer that would permit a public offering of the Securities or possession or distribution of any offering material in relation

to the Securities in any jurisdiction where action for that purpose is required. Each purchaser or distributor of the Securities represents and agrees that it will not purchase, offer, sell, re-sell or deliver the Securities or, have in its possession or distribute, the Offering Circular, any other offering material or any Pricing Supplement, in any jurisdiction except in compliance with the applicable laws and regulations of such jurisdiction and in a manner that will not impose any obligation on the Issuer or the Manager (as the case may be).

51	Applicable TEFRA exemption:	TEFRA is not applicable
52	871(m) Securities:	The Issuer has determined that the Securities (without regard to any other transactions) should not be subject to U.S. withholding tax under Section 871(m) of the U.S. Internal Revenue Code and regulations promulgated thereunder.
53	Central Depository:	N/A
54	Relevant Clearing System(s):	Euroclear Clearstream
55	If syndicated, names of Managers:	N/A
56	(i) Details relating to Partly Paid Securities:	N/A
	(ii) Details relating to Instalment Notes:	N/A
57	Relevant securities codes:	ISIN: XS2542327858 Common Code: 254232785
58	Representation of holders of French Securities – <i>Masse</i> :	N/A
59	Modifications to the Master Subscription Agreement and/or Agency Agreement:	N/A
60	(i) Prohibition of Sales to UK Retail Investors:	Applicable – see the cover page of this Pricing Supplement
	(ii) Prohibition of Sales to EEA Retail Investors:	Applicable – see the cover page of this Pricing Supplement
	(iii) Prohibition of Sales to Swiss Retail Investors:	Applicable – see the cover page of this Pricing Supplement
61	Additional Conditions and/or modification to the Conditions of the Securities:	For the avoidance of doubt all scheduled payment and/ or settlement dates are subject to adjustment in accordance with the applicable Business Day Convention.

**Delay or Postponement of Payments and Settlement**

If the determination of a price or level used to calculate any amount payable or deliverable on any payment or settlement date is delayed or postponed, payment or settlement will occur on the later of either (i) the scheduled payment or settlement date or (ii) the second Business Day following the date on which such price or level is determined. No additional amounts shall be payable or deliverable by the Issuer because of such postponement.

If the date on which any amount is payable in respect of any Security or Coupon is not a Business Day, then payment will not be made until the next succeeding day which is a Business Day, and the holder thereof shall not be entitled to any further payment in respect of such delay.

62      Governing Law:

English law

**Part B**  
**Other Information**

<b>1 Listing and Admission to Trading</b>	Application will be made by the Issuer (or on its behalf) for the Securities to be listed on the official list of the Luxembourg Stock Exchange and admitted to trading on the Euro MTF on or around the Issue Date.
<b>2 Ratings</b>	The Securities have not been individually rated.
<b>3 Interests of Natural and Legal Persons Involved in the Issue</b>	
Save as discussed in " <i>Purchase and Sale</i> ", so far as the Issuer is aware, no person involved in the offer of the Securities has an interest material to the issue.	
<b>4 Reasons for the Offer, Estimated Net Proceeds and Total Expenses</b>	
(i) Reasons for the offer:	General Funding
(ii) Estimated net proceeds:	N/A
(iii) Estimated total expenses:	N/A
(iv) Use of proceeds:	N/A
<b>5 Fixed Rate Securities Only - Yield</b>	
Indication of yield:	N/A
<b>6 Floating Rate Securities Only - Historic Floating Rates</b>	
N/A	
<b>7 Performance of Reference Asset(s) and Other Information Concerning the Reference Asset(s)</b>	
N/A	
<b>8 Post issuance information</b>	
The Issuer does not intend to provide post-issuance transaction information regarding the Securities and the performance of the Reference Asset(s), unless required to do so by applicable law or regulation.	
<b>9 Operational Information</b>	
Any clearing system(s) other than Euroclear Bank S.A./N.V. and Clearstream Banking société anonyme and the Central Moneymarkets Unit Service operated by the Hong Kong Monetary Authority (together with their addresses) and the relevant identification number(s):	N/A
Delivery:	Delivery free of payment
Names and addresses of additional Paying Agent(s) (if any):	N/A
<b>Third Party fees</b>	
No commission or distribution fees have been paid to any third party.	

<b>10 Green Structured Securities / Green Index Linked Securities</b>	
Green Structured Securities:	No
Green Index Linked Securities:	No



## Index Disclaimers

### **FTSE Credit Agricole 0.8 Fixed Point Decrement Act-365 2021 Jul01 Index (the "Index")**

The Securities are not in any way sponsored, endorsed, sold or promoted by FTSE International Limited ("FTSE") or the London Stock Exchange Group companies ("LSEG") (together the "Licensor Parties") and none of the Licensor Parties make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to (i) the results to be obtained from the use of the Index (upon which the Securities based), (ii) the figure at which the Index is said to stand at any particular time on any particular day or otherwise, or (iii) the suitability of the Index for the purpose to which it is being put in connection with the Securities.

None of the Licensor Parties have provided or will provide any financial or investment advice or recommendation in relation to the Index to the Issuer or to its clients. The Index is calculated by FTSE or its agent. None of the Licensor Parties shall be (a) liable (whether in negligence or otherwise) to any person for any error in the Index or (b) under any obligation to advise any person of any error therein.

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## SCHEDULE

**Interest Valuation Date(s) / Interest Barrier Percentage / Interest Payment Date(s) / Autocall Valuation Date(s) / Autocall Barrier Percentage / Specified Early Cash Redemption Date(s)**

<b>N</b>	<b>Interest Valuation Date(s)</b>	<b>Interest Barrier Percentage</b>	<b>Interest Payment Date(s), subject to adjustment in accordance with the Business Day Convention</b>	<b>Autocall Valuation Date(s)</b>	<b>Autocall Barrier Percentage</b>	<b>Specified Early Cash Redemption Date(s), subject to adjustment in accordance with the Business Day Convention</b>
1	18 October 2024	100.00%	25 October 2024	18 October 2024	100.00%	25 October 2024
2	20 October 2025	100.00%	27 October 2025	20 October 2025	100.00%	27 October 2025
3	19 October 2026	100.00%	26 October 2026	19 October 2026	100.00%	26 October 2026
4	18 October 2027	100.00%	25 October 2027	18 October 2027	100.00%	25 October 2027
5	18 October 2028	100.00%	25 October 2028	18 October 2028	100.00%	25 October 2028
6	18 October 2029	100.00%	25 October 2029	18 October 2029	100.00%	25 October 2029
7	18 October 2030	100.00%	25 October 2030	18 October 2030	100.00%	25 October 2030
8	20 October 2031	100.00%	27 October 2031	20 October 2031	100.00%	27 October 2031
9	18 October 2032	100.00%	25 October 2032	18 October 2032	100.00%	25 October 2032
10	18 October 2033	100.00%	25 October 2033	N/A	N/A	N/A

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