

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 3,000,000 Autocallable Equity Index Linked Notes due December 2031

Series: NX00406043

under the Global Structured Securities Programme

Issue Price: 100.00% of the Specified Denomination

These Notes are FinSA Exempt Securities as defined in the Offering Circular.

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 of the Swiss Federal Act on Financial Services of 15 June 2018, as amended ("**FinSA**"). 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.

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.

The Securities are not intended to qualify as eligible debt securities for purposes of the minimum requirement for own funds and eligible liabilities ("**MREL**") as set out under the Bank Recovery and Resolution Directive (EU) 2014/59), as implemented in the UK (or local equivalent, for example TLAC).

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 Offering Circular under the Global Structured Securities Programme established by Barclays Bank PLC (the "**Issuer**") and is supplemental to the Offering Circular dated 12 April 2024, 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 including any Supplemental Offering Circulars. 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 including any Supplemental Offering Circulars. The Offering Circular and any Supplemental Offering Circulars 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 Paris.

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 the item headed '*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 of 1986, as amended, 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 Supplemental Offering Circulars 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.

Barclays

Pricing Supplement dated 8 July 2024

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 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 the Securities 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 U.S. Commodity Exchange Act of 1936, as amended. Securities in bearer form may be subject to U.S. tax law requirements. Subject to certain exceptions, Securities in bearer form may not at any time be offered, sold or delivered within the United States or its possessions or to, or for the account or benefit of, 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, AS APPLICABLE, THE ENTITLEMENTS, 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.

Neither the Offering Circular nor this Pricing Supplement or any other offering or marketing material relating to the Securities constitute a prospectus pursuant to the FinSA, and such documents may not be publicly distributed

or otherwise made publicly available in Switzerland, unless the requirements of FinSA for such public distribution are complied with.

The Securities documented in these Pricing Supplement are not being offered, sold or advertised, directly or indirectly, in Switzerland to retail clients (*Privatkundinnen und -kunden*) within the meaning of FinSA ("**Retail Clients**"). Neither this Pricing Supplement nor any offering materials relating to the Securities may be available to Retail Clients in or from Switzerland. The offering of the Securities directly or indirectly, in Switzerland is only made by way of private placement by addressing the Securities (a) solely at investors classified as professional clients (*professionelle Kunden*) or institutional clients (*institutionelle Kunden*) within the meaning of FinSA ("**Professional or Institutional Clients**"), (b) at fewer than 500 Retail Clients, and/or (c) at investors acquiring securities to the value of at least CHF 100,000.

SWISS FEDERAL ACT ON COLLECTIVE INVESTMENT SCHEMES: THE SECURITIES DO NOT CONSTITUTE COLLECTIVE INVESTMENT SCHEMES WITHIN THE MEANING OF THE SWISS FEDERAL ACT ON COLLECTIVE INVESTMENT SCHEMES ("CISA"). ACCORDINGLY, HOLDERS OF THE SECURITIES DO NOT BENEFIT FROM PROTECTION UNDER THE CISA OR SUPERVISION BY THE SWISS FINANCIAL MARKET SUPERVISORY AUTHORITY FINMA.

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 12 April 2024 as may be supplemented up to, and including, the Trade Date of the Tranche 1 Securities.

These Securities are French Securities. Securityholders should refer to the provisions of the French Securities Annex of the Offering Circular which shall apply to the Securities.

Issuer:	Barclays Bank PLC
Manager(s):	Barclays Bank Ireland PLC
Determination Agent:	Barclays Bank PLC
Issue and Paying Agent:	BNP Paribas Securities Services

Provisions relating to the Securities:

1	(i) Series:	NX00406043
	(ii) Tranche:	1
2	Issue Currency:	Euro (“EUR”)
3	Notes:	Applicable
	(i) Aggregate Nominal Amount as at the Issue Date:	
	(a) Tranche:	EUR 3,000,000
	(b) Series:	EUR 3,000,000
	(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:	Specified Denomination
	(v) Provisions relating to redenomination:	N/A
4	Form:	
	(i) Form of French Securities:	Dematerialised Securities in bearer form (<i>au porteur</i>)
	(ii) Registration Agent:	N/A
5	Trade Date:	24 June 2024
6	Issue Date:	8 July 2024
7	Redemption Date:	29 December 2031 (the " Scheduled Redemption Date "), subject to adjustment in accordance with the Business Day Convention.
8	Issue Price:	100.00% of the Specified Denomination
9	Relevant Annex(es) which apply to the Securities:	Equity Linked Annex and French Securities Annex
10	Interest:	Applicable
11	Interest Amount:	(i) In respect of the Interest Payment Date scheduled to fall on 15 December 2024, Interest 1 ; (ii) In respect of the Interest Payment Dates thereafter, Interest 2 . “ Interest 1 ” means 7.00% × Calculation Amount “ Interest 2 ” means: 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: (a) If the Basket of Indices (Performance) (i) is at or above the Interest Barrier Performance on the relevant Interest Valuation Date (i) : 7.00% x Calculation Amount + Y x 7.00% x Calculation Amount; or

(b) Otherwise, zero

Where:

“**Basket Constituent_k(i)**” means the Valuation Price of each Basket Constituent_k at the Valuation Time on the Interest Valuation Date (i).

“**Basket Constituent_k(Initial Price)**” means the lowest Valuation Price of each Basket Constituent_k on each of the Min Lookback-in Dates, being, as set out in the Schedule, as determined by the Issuer.

$$\text{“Basket of Indices (Level) (i)”} = \frac{1}{2} \times \sum_{k=1}^2 \frac{\text{Basket Constituent}_k(i)}{\text{Basket Constituent}_k(\text{Initial Price})}$$

$$\text{“Basket of Indices (Performance) (i)”} = \frac{1}{2} \times \sum_{k=1}^2 \frac{\text{Basket Constituent}_k(i)}{\text{Basket Constituent}_k(\text{Initial Price})} - 1$$

“**Interest Barrier Performance**” means -50%

“**Interest Valuation Date**” means each date as set out in table below in the column entitled “Interest Valuation Date(s)”.

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

“**Y**” means the number of previous Interest Payment Dates for which no interest was paid (after which such Interest Payment Date(s) shall be considered to have had interest paid).

Interest Valuation Date(s)	Interest Payment Date(s)
15 December 2025	29 December 2025
15 December 2026	29 December 2026
15 December 2027	29 December 2027
15 December 2028	29 December 2028
17 December 2029	31 December 2029
16 December 2030	30 December 2030
15 December 2031	29 December 2031

- 12 Interest Rate(s): N/A
- 13 Floating Rate Determination – Reference Rate: N/A
- 14 Floating Rate Determination – CMS Rate: N/A
- 15 Margin: N/A
- 16 Minimum/Maximum Interest Rate: N/A

17	Interest Commencement Date:	N/A
18	Interest Determination Date:	N/A
19	Fixing Business Day:	N/A
20	Interest Calculation Periods:	N/A
21	Interest Payment Dates:	<p>In respect of the payment relating to Interest 1, 15 December 2024.</p> <p>In respect of the payment relating to Interest 2, each date set out in the table in Paragraph 12 of this Pricing Supplement in the column entitled “Interest Payment Date(s)”.</p>
22	Day Count Fraction:	N/A
23	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
24	Settlement Method:	<p>(i) For the purposes of Condition 5.1 (<i>Redemption and Redemption by Instalments</i>) of the Base Conditions: Cash Settlement</p> <p>(ii) For the purposes of Condition 5.5 (<i>Early Redemption following the occurrence of a Specified Early Redemption Event</i>) of the Base Conditions: Cash Settlement</p>
25	Settlement Currency:	EUR
26	Settlement Number:	As defined in Condition 25 (<i>Definitions</i>) of the Base Conditions
27	Terms relating to Cash Settled Securities:	<p>(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:</p> <p>(i) If the Basket of Indices (Final Performance) is at or above the Strike Performance, a cash amount equal to the Calculation Amount; or</p> <p>(ii) Otherwise, a cash amount equal to</p> $\text{Calculation Amount} \times \text{Basket of Indices (Final Level)} \times \frac{1}{\text{Strike Level}}$

Where:

“**Basket Constituent_k(Final Price)**” means the Valuation Price of each Basket Constituent k on the Final Valuation Date.

$$\text{“Basket of Indices (Final Level)”} = \frac{1}{2} \times \sum_{k=1}^2 \frac{\text{Basket Constituent}_k(\text{Final Price})}{\text{Basket Constituent}_k(\text{Initial Price})}$$

$$\text{“Basket of Indices (Final Performance)”} = \frac{1}{2} \times \sum_{k=1}^2 \frac{\text{Basket Constituent}_k(\text{Final Price})}{\text{Basket Constituent}_k(\text{Initial Price})} - 1$$

“**Strike Performance**” means - 50.00%

“**Strike Level**” means 50.00%

(ii)	Early Cash Settlement Amount:	Market Value
(iii)	Early Cash Redemption Date:	As defined in Condition 25 (<i>Definitions</i>) of the Base Conditions
28	Terms relating to Physically Delivered Securities:	N/A
29	Nominal Call Event:	N/A
30	Call Option:	N/A
31	Put Option:	N/A
32	Specified Early Redemption Event:	Applicable

If the Basket of Indices (Performance) (i) on any Autocall Valuation Date (i) is at or above its respective Autocall Barrier Performance, 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.

If a Specified Early Redemption Event has occurred on an Autocall Valuation Date, the Issuer shall notify the Securityholder upon the occurrence of such event and shall redeem all of the Securities (in whole only) early at an amount equal to the Specified Early Cash Settlement Amount on the Specified Early Cash Redemption Date.

Where:

“**Autocall Barrier Performance**” means 0%

“**Autocall Valuation Date**” means each date set out in the table below in the column entitled “Autocall Valuation Date(s)”.

Autocall Valuation Date(s)	Specified Early Cash Redemption Date(s)
15 December 2025	29 December 2025
15 December 2026	29 December 2026

15 December 2027	29 December 2027
15 December 2028	29 December 2028
17 December 2029	31 December 2029
16 December 2030	30 December 2030

- (i) Automatic Early Redemption: Applicable
- (ii) Cash Settled Securities:
- (a) Specified Early Cash Settlement Amount: 100.00% of the Calculation Amount per Security
- (b) Specified Early Cash Redemption Date(s): Each date set out table above in the column entitled "Specified Early Cash Redemption Date(s)".
- (iii) Physically Delivered Securities:
- (a) Specified Early Physical Redemption Entitlement: N/A
- (b) Specified Early Physical Redemption Date(s): N/A
- (iv) Specified Early Redemption Notice Period: At least five (5) Business Days
- 33 Maximum and Minimum Redemption Requirements:
- (i) Minimum Number/Minimum Nominal Amount: N/A
- (ii) Daily Maximum Number/Daily Maximum Amount: N/A
- 34 Additional Disruption Events:
- (i) The following constitute Additional Disruption Event(s):
- (a) Change in Law: Applicable as per Condition 25 (*Definitions*) of the Base Conditions
- (b) Currency Disruption Event: Applicable as per Condition 25 (*Definitions*) of the Base Conditions
- (c) Issuer Tax Event: Applicable as per Condition 25 (*Definitions*) of the Base Conditions
- (d) Extraordinary Market Disruption: Applicable as per Condition 25 (*Definitions*) of the Base Conditions
- (ii) Hedging Disruption: Applicable as per the Equity Linked Conditions
- (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 Paragraph 38(xviii) of this Pricing Supplement
35	Unlawfulness and Impracticability:	Limb (b) of Condition 15 of the Base Conditions: Applicable
36	Share Linked Securities:	N/A
37	Index Linked Securities (<i>Equity indices only</i>):	Applicable
	(i) Index/Indices (each an " Underlying Asset "):	A basket comprised of 2 Equity Indices, each of which is set out in the Schedule (each, a " Basket Constituent " and together, the " Basket Constituents " or the " Basket of Underlying Assets "). Any Basket Underlying Asset stated as being an "Index" represents a notional investment in such index with a notional investment size of 1 Underlying Asset Currency per index point.
	(ii) Future Price Valuation:	N/A
	(iii) Exchange-traded Contract:	N/A
	(iv) Exchange(s):	In respect of each Underlying Asset, as set out in the Schedule
	(v) Related Exchange(s):	In respect of each Underlying Asset, as set out in the Schedule
	(vi) Exchange Rate(s):	N/A
	(vii) Weighting for each Underlying Asset comprising the Basket of Underlying Assets:	N/A
	(viii) Initial Level(s) of each Underlying Asset:	In respect of each Underlying Asset, the lowest Valuation Level of such Underlying Asset observed on each of the Min Lookback-in Dates as determined by the Determination Agent. Where: " Min Lookback-in Dates " means 24 June 2024 and 10 July 2024.
	(ix) Initial Valuation Date:	10 July 2024
	(x) Final Valuation Price of each Underlying Asset:	The Basket Constituent _k (Final Price), as defined in Paragraph 12 of this Pricing Supplement'
	(xi) Final Valuation Date:	15 December 2031
	(xii) Valuation Date:	The Min Lookback-In Dates, each Interest Valuation Date, each Autocall Valuation Date and the 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
(xiii) Maximum Number of Postponement Days:	Eight (8) Scheduled Trading Days
(xiv) Valuation Time:	As per the Equity Linked Annex
(xv) Averaging:	N/A
(xvi) Observation Dates:	N/A
(xvii) Observation Period:	N/A
(xviii) 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>)
(xix) FX Disruption Event (<i>Equity Linked Annex</i>):	N/A
(xx) FX Inbound Valuation Disruption Event:	N/A
(xxi) FINI Early Redemption Event:	N/A
(xxii) ODI Early Redemption Event:	N/A
(xxiii) China Connect Early Redemption Event:	N/A
(xxiv) China Early Redemption Event:	N/A
(xxv) China Regulatory Disruption Event:	N/A
(xxvi) China Restriction Early Redemption Event:	N/A
(xxvii) IPI Early Redemption Event:	N/A
(xxviii) Local Jurisdiction Taxes and Expenses:	N/A
(xxix) China Connect Service:	N/A
(xxx) Other adjustments:	N/A
(xxxi) Index Correction - Index-linked Interest:	Not Applicable

	(xxxii) Pre-nominated Index:	N/A
	(xxxiii) Fund-Linked Index Business Centre:	N/A
	(xxxiv) 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 (<i>Section 2 of the Barclays Index Annex</i>):	N/A
	(ii) Barclays Equity Index Linked Securities (<i>Section 3 of the Barclays Index Annex</i>):	N/A
	(iii) Barclays FX Index Linked Securities (<i>Section 4 of the Barclays Index Annex</i>):	N/A
	(iv) Barclays Interest Rate Index Linked Securities (<i>Section 5 of the Barclays Index Annex</i>):	N/A
	(v) Barclays Emerging Market Index Linked Securities (<i>Section 6 of the Barclays Index Annex</i>):	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	Unwind Costs:	Applicable
48	Additional provisions relating to Taxes and Settlement Expenses:	N/A
49	Business Day:	As defined in Condition 25 (<i>Definitions</i>) of the Base Conditions
50	Business Day Convention:	Modified Following, subject to adjustment for Unscheduled Business Day Holiday
51	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 the Securities should seek specific advice before on-selling the Securities.

		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. No purchase, offer, sale, re-sale or deliveries of the Securities and no making available or distribution of this, the Offering Circular, the Pricing Supplement and any other offering material, 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 Manager (as the case may be) may be made.
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 of 1986, as amended, and regulations promulgated thereunder.
53	Central Depository:	Euroclear France
54	Relevant Clearing System(s):	Euroclear France S.A
55	If syndicated, names of Managers:	N/A
56	(i) Details relating to Partly Paid Securities:	N/A
57	Relevant securities codes:	ISIN: FR001400R7M4 Common Code: 285355494
58	Representation of holders of French Securities – <i>Masse</i> :	<i>Full Masse</i> The Representative shall be: MASSQUOTE S.A.S.U. RCS 529 065 880 Nanterre 33, rue Anna Jacquin 92100 Boulogne Billancourt France Represented by its Chairman The Representative will receive Euro 150 per year. The Representative will exercise its duty until its dissolution, resignation or termination of its duty by a general assembly of Noteholders or until it becomes unable to act. Its appointment shall automatically cease on the Redemption Date, or total redemption prior to the Redemption Date.
	Identification information of Securityholders in relation to French Securities (Base Condition 2.1(e))	Applicable
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	Singapore Sales to Institutional Investors and Accredited Investors only:	Not Applicable
62	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.
		<p>Delay or Postponement of Payments and Settlement</p> <p>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 pursuant to the terms and conditions of the Securities, payment or settlement will occur on the later of either (i) the scheduled payment or settlement date or (ii) two Business Days following the date on which such price or level is determined. This provision shall prevail in case any payment or settlement date is brought forward as a result of the operation of the Preceding or Modified Following Business Day Convention. No additional amounts shall be payable or deliverable by the Issuer because of such postponement.</p>
63	Governing Law:	French law

PART B

Other Information

1. **Listing and Admission to Trading**

None

2. **Ratings**

The Securities have not been individually rated.

3. **Interests of Natural and Legal Persons involved in the Issue**

Save as discussed in 'Purchase and Sale', so far as the Issuer is aware, no person involved in the offer of the Securities has an interest material to the offer.

4. **Reasons for the Offer, Estimated Net Proceeds and Total Expenses**

(i)	Reasons for the offer:	General Funding
(ii)	Estimated net proceeds:	N/A
(iii)	Estimated total expenses:	N/A
(iv)	Use of proceeds:	Not Applicable

5. **Fixed Rate Securities Only – Yield**

Indication of yield: N/A

6. **Floating Rate Securities Only – Historic Floating Rates**

N/A

7. **Performance of Underlying Asset(s) and Other Information Concerning the Underlying Asset(s)**

N/A

8. **Post-issuance Information**

The Issuer does not intend to provide post-issuance transaction information regarding the Securities and the performance of the Underlying Asset(s), unless required to do so by applicable law or regulation.

9. **Operational Information**

Any clearing system(s) other than Euroclear Bank S.A./N.V., 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):

Delivery: Delivery free of payment

Names and addresses of additional Paying Agents(s) (if any): N/A

10. **Third Party Fees**

The Issue Price includes a commission element shared with Kepler, which will be no more than 1.00% per annum of the Issue Price. Further details of the commission element are available upon request.

Index Disclaimer

FTSE Credit Agricole 1.05 Fixed Point Decrement Act-365 2021 Jul01 Index

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FTSE BNP Paribas 4.6 Fixed Point Decrement Act-365 2022 May23 Index

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SCHEDULE

i	Underlying Asset	Type	Bloomberg Code (for identification purposes only)	Index Sponsor	Exchange	Related Exchange	Underlying Asset Currency	Basket Constituent_k(Initial Price)
1	FTSE Credit Agricole 1.05 Fixed Point Decrement Act-365 2021 Jul01 Index	Index	SSDACA3	FTSE Index	Euronext Paris	All Exchanges	EUR	TBD
2	FTSE BNP Paribas 4.6 Fixed Point Decrement Act-365 2022 May23 Index	Index	SSDBNP09	FTSE Index	Euronext Paris	All Exchanges	EUR	TBD