

**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, the "**EU 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 the EU 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 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.

The Securities may not be publicly offered, directly or indirectly, in Switzerland within the meaning of the FinSA and no application has or will be made to admit the Securities to trading on any trading venue (exchange or multilateral trading facility) in Switzerland. Neither the Base Prospectus, the Amended and Restated Final Terms nor any other offering or marketing material relating to the Securities constitute a prospectus pursuant to the FinSA, and neither the Base Prospectus, the Amended and Restated Final Terms nor any other offering or marketing material relating to the Securities may be publicly distributed or otherwise made publicly available in Switzerland.

### Amended and Restated Final Terms



**BARCLAYS BANK PLC**

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

**Legal Entity Identifier (LEI): G5GSEF7VJP5I7OUK5573**

**GBP 3,000,000 Securities due May 2028 under the Global Structured Securities Programme (the "Tranche 1 Securities")**  
**Issue Price: 100.00 per cent.**

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).<sup>1</sup>

This document constitutes the amended and restated final terms of the Securities (the "**Final Terms**" or the "**Amended and Restated Final Terms**") described herein for the purposes of Article 8 of Regulation (EU) 2017/1129 as it forms part of UK domestic law by virtue of the European Union (Withdrawal) Act 2018 (as amended) and regulations made thereunder (as amended, the "**UK Prospectus Regulation**") and is prepared in connection with the Global Structured Securities Programme established by Barclays Bank PLC (the "**Issuer**"). These Amended and Restated Final Terms complete and should be read in

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<sup>1</sup> Amended by the Amended and Restated Final Terms dated 2 May 2024.

conjunction with the GSSP UK Base Prospectus which constitutes a base prospectus drawn up as separate documents (including the Registration Document dated 27 March 2024) and the Securities Note relating to the GSSP UK Base Prospectus dated 16 April 2024) for the purposes of Article 8(6) of the UK Prospectus Regulation, save in respect of the Terms and Conditions of the Securities which are extracted from the GSSP UK Base Prospectus dated 13 April 2023 (the “**2023 GSSP UK Base Prospectus**”) and which are incorporated by reference into the Base Prospectus, full information on the Issuer and the offer of the Securities is only available on the basis of the combination of this Amended and Restated Final Terms and the Base Prospectus, save in respect of the Terms and Conditions of the Securities which are extracted from the 2023 GSSP UK Base Prospectus. A summary of the individual issue of the Securities is annexed to this Amended and Restated Final Terms.<sup>2</sup>

The Base Prospectus, the 2023 GSSP UK Base Prospectus, and any supplements thereto, are available for viewing at [https://home.barclays/investor\\_relations/fixed\\_income\\_investors/prospectus\\_and\\_documents/structured\\_securities\\_prospectuses](https://home.barclays/investor_relations/fixed_income_investors/prospectus_and_documents/structured_securities_prospectuses) and during normal business hours at the registered office of the Issuer and the specified office of the Issue and Paying Agent for the time being in London, and copies may be obtained from such office.

The Registration Document and the supplements thereto are available for viewing at: [https://home.barclays/investor\\_relations/fixed\\_income\\_investors/prospectus\\_and\\_documents/structured\\_securities\\_prospectuses/#registrationdocument](https://home.barclays/investor_relations/fixed_income_investors/prospectus_and_documents/structured_securities_prospectuses/#registrationdocument) and [https://home.barclays/investor\\_relations/fixed\\_income\\_investors/prospectus\\_and\\_documents/structured\\_securities\\_prospectuses/#registrationdocumentsupplement](https://home.barclays/investor_relations/fixed_income_investors/prospectus_and_documents/structured_securities_prospectuses/#registrationdocumentsupplement).

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

## **BARCLAYS**

### **Amended and Restated Final Terms dated 2 May 2024**

**(replacing the Final Terms dated 8 March 2024)**

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<sup>2</sup> Amended by the Amended and Restated Final Terms dated 2 May 2024.

## PART A – CONTRACTUAL TERMS

1. (a) Series number: NX00391282
  - (b) Tranche number: 1
  2. Currencies:
    - (a) Issue Currency: Pounds sterling ("**GBP**")
    - (b) Settlement Currency: GBP
  3. Exchange Rate: Not Applicable
  4. Securities: Notes
  5. Notes: Applicable
    - (a) Aggregate Nominal Amount as at the Issue Date:
      - (i) Tranche: GBP 3,000,000
      - (ii) Series: GBP 3,000,000
    - (b) Specified Denomination: GBP 1
    - (c) Minimum Tradable Amount: GBP 1
  6. Certificates: Not Applicable
  7. Calculation Amount: GBP 1 per Security
  8. Issue Price: 100% of the Specified Denomination

The Issue Price includes a commission element payable by the Issuer to the Authorised Offeror which will be no more than 1.10% 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.
  9. Issue Date: 03 May 2024
  10. Scheduled Settlement Date: 04 May 2028, subject to adjustment in accordance with the Business Day Convention
  11. Type of Security: Index Linked Securities
  12. Relevant Annex(es) which apply to the Securities: Equity Linked Annex
  13. Underlying Performance Type: Single Asset
- Provisions relating to interest (if any) payable***
14. Interest Type: Fixed
    - (a) Fixed Interest Type: Fixed Amount

- (b) Fixed Interest Rate: 0.46%
- (c) Floating Rate Determination – Not Applicable  
CMS Rate:
- (d) Floating Rate Determination – Not Applicable  
Reference Rate:
- (e) Fixed Interest Determination Date(s): Each of the dates set out in Table 1 below in the column entitled 'Interest Determination Date'.
- (f) Interest Valuation Date(s): Not Applicable
- (g) Fixing Business Day: Not Applicable
- (h) Interest Payment Date(s): 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.
- (i) T: Not Applicable
- (j) Observation Dates: Not Applicable
- (k) Interest Barrier Percentage: Not Applicable
- (l) Lower Barrier: Not Applicable
- (m) Lower Barrier Percentage: Not Applicable
- (n) Upper Barrier: Not Applicable
- (o) Knock out Barrier Percentage: Not Applicable
- (p) Day Count Fraction: Not Applicable
- (q) Interest Period End Dates: Not Applicable
- (r) Interest Commencement Date: Not Applicable
- (s) Zero Coupon: Not Applicable
- (t) Range Accrual Factor: Not Applicable
- (u) Rolled Up Interest: Not Applicable
- (v) Switch Option: Not Applicable
- (w) Conversion Option: Not Applicable
- (x) Global Floor: Not Applicable

Table 1

Interest Determination Dates	Interest Payment Dates
20 May 2024	04 June 2024
19 June 2024	03 July 2024
19 July 2024	02 August 2024
19 August 2024	03 September 2024
19 September 2024	03 October 2024
21 October 2024	04 November 2024
19 November 2024	03 December 2024
19 December 2024	07 January 2025

20 January 2025	03 February 2025
19 February 2025	05 March 2025
19 March 2025	02 April 2025
22 April 2025	07 May 2025
19 May 2025	03 June 2025
19 June 2025	03 July 2025
21 July 2025	04 August 2025
19 August 2025	03 September 2025
19 September 2025	03 October 2025
20 October 2025	03 November 2025
19 November 2025	03 December 2025
19 December 2025	07 January 2026
19 January 2026	02 February 2026
19 February 2026	05 March 2026
19 March 2026	02 April 2026
20 April 2026	05 May 2026
19 May 2026	03 June 2026
19 June 2026	03 July 2026
20 July 2026	03 August 2026
19 August 2026	03 September 2026
21 September 2026	05 October 2026
19 October 2026	02 November 2026
19 November 2026	03 December 2026
21 December 2026	07 January 2027
19 January 2027	02 February 2027
19 February 2027	05 March 2027
19 March 2027	06 April 2027
19 April 2027	04 May 2027
19 May 2027	03 June 2027
21 June 2027	05 July 2027
19 July 2027	02 August 2027
19 August 2027	03 September 2027
20 September 2027	04 October 2027
19 October 2027	02 November 2027
19 November 2027	03 December 2027
20 December 2027	06 January 2028
19 January 2028	02 February 2028
21 February 2028	06 March 2028
20 March 2028	03 April 2028
Final Valuation Date	Scheduled Settlement Date

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

15. Automatic Settlement (Autocall): Applicable
- (a) Autocall Barrier Percentage: 100%
- (b) Autocall Valuation Date(s): Each date set out in Table 2 below in the column entitled 'Autocall Valuation Date'.
- (c) Autocall Settlement Date(s): Each date set out in Table 2 below in the column entitled 'Autocall Settlement Date', subject to adjustment in accordance with the Business Day Convention.

Table 2

Autocall Date(s):	Valuation	Autocall Date(s):	Settlement
20 April 2026		5 May 2026	
19 April 2027		4 May 2027	

16. Optional Early Settlement Event: General Condition 12 (*Optional Early Settlement*) Not Applicable

17. Option Type: Not Applicable

***Provisions relating to Final Settlement***

18. (a) Final Settlement Type: European Barrier

(b) Settlement Method: Cash

(c) Trigger Event Type: Not Applicable

(d) Final Barrier Percentage: Not Applicable

(e) Strike Price Percentage: 100%

(f) Knock in Barrier Percentage: 65%

(g) Knock in Barrier Period Start Date: Not Applicable

(h) Knock in Barrier Period End Date: Not Applicable

(i) Lower Strike Price Percentage: Not Applicable

(j) Participation: Not Applicable

(k) Cap: Not Applicable

(l) Protection Level: Not Applicable

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

19. Nominal Call Event: Not Applicable

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

20. Underlying Assets: Applicable

(a) Share: Not Applicable

(b) Index: The FTSE 100 Index

(i) Exchange: London Stock Exchange

(ii) Related Exchange: All Exchanges

(iii) Underlying Asset Currency: GBP

(iv) Bloomberg Screen: UKX <Index>

(v) Refinitiv Screen Page: .FTSE

(vi) Index Sponsor: FTSE International Limited

(vii)	Pre-nominated Index:	Not Applicable
21.	Initial Price:	The Valuation Price of the Underlying Asset on the Initial Valuation Date for such Underlying Asset.
(a)	Averaging-in:	Not Applicable
(b)	Min Lookback-in:	Not Applicable
(c)	Max Lookback-in:	Not Applicable
(d)	Initial Valuation Date:	19 April 2024
22.	Final Valuation Price:	The Valuation Price of the Underlying Asset on the Final Valuation Date.
(a)	Averaging-out:	Not Applicable
(b)	Min Lookback-out:	Not Applicable
(c)	Max Lookback-out:	Not Applicable
(d)	Final Valuation Date:	19 April 2028
<b><i>Provisions relating to disruption events and taxes and expenses</i></b>		
23.	Consequences of a Disrupted Day (in respect of an Averaging Date or Lookback Date):	Not Applicable
24.	Additional Disruption Event:	
(a)	Change in Law:	Applicable as per General Condition 37.1 ( <i>Definitions</i> )
(b)	Currency Disruption Event:	Applicable as per General Condition 37.1 ( <i>Definitions</i> )
(c)	Issuer Tax Event:	Applicable as per General Condition 37.1 ( <i>Definitions</i> )
(d)	Extraordinary Market Disruption:	Applicable as per General Condition 37.1 ( <i>Definitions</i> )
(e)	Hedging Disruption:	Applicable as per General Condition 37.1 ( <i>Definitions</i> )
(f)	Increased Cost of Hedging:	Not Applicable
(g)	Affected Jurisdiction Hedging Disruption:	Not Applicable
(h)	Affected Jurisdiction Increased Cost of Hedging:	Not Applicable
(i)	Increased Cost of Stock Borrow:	Not Applicable
(j)	Loss of Stock Borrow:	Not Applicable
(k)	Foreign Ownership Event:	Not Applicable
(l)	Fund Disruption Event:	Not Applicable
25.	Unlawfulness and Impracticability:	Limb (b) of Condition 26 of the General Conditions: Applicable
26.	Early Cash Settlement Amount:	Market Value

27. Early Settlement Notice Period Number:	As set out in General Condition 37.1 ( <i>Definitions</i> )
28. Unwind Costs:	Applicable
29. Settlement Expenses:	Not Applicable
30. FX Disruption Event:	Not Applicable
31. Local Jurisdiction Taxes and Expenses:	Applicable
<b><i>General provisions</i></b>	
32. Form of Securities:	Global Bearer Securities: Permanent Global Security CDIs: Not Applicable
33. Trade Date:	28 February 2024
34. Taxation Gross Up:	Not Applicable
35. 871(m) Securities:	The Issuer has determined that Section 871(m) of the U.S. Internal Revenue Code is not applicable to the Securities.
36. (a) Prohibition of Sales to UK Retail Investors:	Not Applicable
(b) Prohibition of Sales to EEA Retail Investors:	Applicable – see the cover page of these Final Terms
(c) Prohibition of Sale of Swiss Retail Investors:	Applicable – see the cover page of these Final Terms
37. Business Day	As defined in Condition 37.1 ( <i>Definitions</i> ) of the Base Conditions
38. Business Day Convention:	Following
39. Determination Agent:	Barclays Bank PLC
40. Registrar:	Not Applicable
41. CREST Agent:	Not Applicable
42. Transfer Agent:	Not Applicable
43. (a) Name of Manager:	Barclays Bank PLC
(b) Date of underwriting agreement:	Not Applicable
(c) Names and addresses of secondary trading intermediaries and main terms of commitment:	Not Applicable
44. Governing law:	English law
45. Relevant Benchmark:	Amounts payable under the Securities may be calculated by reference to FTSE 100 Index, which is provided by FTSE International Limited (the " <b>Administrator</b> "). As at the date of this Final Terms, the Administrator appears on the register of administrators and benchmarks established and maintained by the Financial Conduct Authority



("FCA") pursuant to Article 36 of the Benchmarks Regulation (Regulation (EU) 2016/1011) as it forms part of UK domestic law by virtue of the European (Withdrawal) Act 2018 (as amended) (as amended, the "**UK Benchmarks Regulation**").

## **PART B OTHER INFORMATION**

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

- (a) Listing and Admission to Trading: Application will be made by the Issuer (or on its behalf) for the Securities to be listed on the official list and admitted to trading on the Regulated Market of the London Stock Exchange with effect from the Issue Date.
- (b) Estimate of total expenses related to admission to trading: GBP 350

### **2. RATINGS**

Ratings: The Securities have not been individually rated.

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

Save for any fees payable to the Manager and save as discussed in risk factor 6 (RISKS ASSOCIATED WITH CONFLICTS OF INTEREST AND DISCRETIONARY POWERS OF THE ISSUER AND THE DETERMINATION AGENT), 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**

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

### **5. YIELD**

Not Applicable

### **6. HISTORIC INTEREST RATES**

Not Applicable

### **7. PERFORMANCE OF UNDERLYING ASSET, AND OTHER INFORMATION CONCERNING THE UNDERLYING ASSET**

Bloomberg Screen UKX <Index>

Refinitiv Screen .FTSE Page

and <http://www.ftse.com>

Index Disclaimer: FTSE® 100 Index

### **8. POST ISSUANCE INFORMATION**

Not Applicable

### **9. OPERATIONAL INFORMATION**

- (a) ISIN: XS2724116467
- (b) Common Code: 272411646
- (c) Relevant Clearing Systems: Euroclear, Clearstream

- (d) Delivery: Delivery free of payment.
- (e) Name and address of additional Paying Agent(s): Not Applicable

## 11. TERMS AND CONDITIONS OF THE OFFER

### Authorised Offer

- (a) Public Offer: An offer of the Securities may be made, subject to the conditions set out below by the Authorised Offeror(s) (specified in (b) immediately below) other than pursuant to section 86 of the FSMA) during the Offer Period (specified in (c) immediately below) subject to the conditions set out in the Base Prospectus and in (d) 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:** Meteor Asset Management Limited (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/fixed income investors/prospectus and documents/structured securities final terms](https://home.barclays/investor%20relations/fixed%20income%20investors/prospectus%20and%20documents/structured%20securities%20final%20terms));
- (ii) **General consent:** Not Applicable
- (c) Offer period for which use of the Base Prospectus is authorised by the Authorised Offeror(s) (the "Offer Period)": From (and including) 08 March 2024 to (and including) 19 April 2024, can be closed earlier or extended at discretion of the Issuer due to market circumstances.
- (d) Other conditions for use of the Base Prospectus by the Authorised Offeror(s): Not Applicable

### Other terms and conditions of the offer

- (a) Offer Price: The Issue Price
- (b) Total amount of offer: GBP 3,000,000
- (c) Conditions to which the offer is subject: In the event that during the Offer Period, the requests exceed the amount of the offer to prospective investors, the Issuer will proceed to early terminate the Offer Period and will immediately suspend the acceptances of further requests.
- 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.

The effectiveness of the offer is subject to the adoption of the resolution of admission to trading of the Securities on London Stock Exchange on or around the Issue Date. As such, the Issuer undertakes to file the application for the Securities to be admitted to trading on the London Stock Exchange in time for the adoption of such resolution.

- |     |  |   |
|-----|--|---|
| (d) | Time period, including any possible amendments, during which the offer will be open and description of the application process:              | The Offer Period  |
| (e) | Description of the application process:  | Applications for the Securities can be made in in United Kingdom and the Channel Islands through the Authorised Offeror during the Offer Period. Distribution will be in accordance with the Authorised Offeror's usual procedures, notified to investors by the Authorised Offeror.<br>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. |
| (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:   | Not Applicable  |
| (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   | Meteor Asset Management Limited<br>24/25 The Shard,   |

placers in the various countries where the offer takes place: 32 London Bridge Street,  
London SE1 9SG  
United Kingdom  
2138008UN4KBVG2LGA27

## 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. Civil liability attaches only to those persons who have tabled the Summary, 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:** GBP 3,000,000 Securities due May 2028 pursuant to the Global Structured Securities Programme (ISIN: XS2724116467) (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 G5GSEF7VJP517OUK5573.

**The Authorised Offeror:** The Authorised Offeror is Meteor Asset Management Limited, 24/25 The Shard, 32 London Bridge Street, London SE1 9SG, United Kingdom and its Legal Entity Identifier ("LEI") is 2138008UN4KBVG2LGA27.

**Competent authority:** The Base Prospectus was approved on 17 April 2023 by the United Kingdom Financial Conduct Authority of 12 Endeavour Square, London, E20 1JN, United Kingdom (telephone number: +44 (0)20 7066 1000).

### KEY INFORMATION ON 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 G5GSEF7VJP517OUK5573.

**Principal activities of the Issuer:** Barclays is a diversified bank with five operating divisions comprising: Barclays UK, Barclays UK Corporate Bank, Barclays Private Bank and Wealth Management, Barclays Investment Bank and Barclays US Consumer Bank, supported by Barclays Execution Services Limited, the Group-wide service company providing technology, operations and functional services to business across the Group. 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, private bank and wealth management, wholesale and international banking clients.<sup>3</sup>

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 C.S. Venkatakrishnan (Chief Executive and Executive Director) and Anna Cross (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?<sup>4</sup>

The Issuer has derived the selected consolidated financial information included in the table below for the years ended 31 December 2023 and 31 December 2022 from the annual consolidated financial statements of the Issuer for the years ended 31 December 2023 and 2022 (the "Financial Statements"), which have each been audited with an unmodified opinion provided by KPMG.

#### Consolidated Income Statement

	As at 31 December	
	2023	2022
	(£m)	
Net interest income .....	6,653	5,398
Net fee and commission income .....	5,461	5,426
Credit impairment charges / (releases) .....	(1,578)	(933)
Net trading income .....	5,980	7,624

<sup>3</sup> Amended by the Amended and Restated Final Terms dated 2 May 2024.

<sup>4</sup> Amended by the Amended and Restated Final Terms dated 2 May 2024.

Profit before tax .....	4,223	4,867
Profit after tax .....	3,561	4,382

### Consolidated Balance Sheet

	As at 31 December	
	2023	2022
	(£m)	
Total assets.....	1,185,1	1,203,5
Debt securities in issue.....	66	37
Subordinated liabilities .....	45,653	60,012
Loans and advances, debt securities at amortised cost .....	35,903	38,253
Deposits at amortised cost .....	185,24	182,50
Total equity.....	7	7
	301,79	291,57
	8	9
	60,504	58,953

### Certain Ratios from the Financial Statements

	As at 31 December	
	2023	2022
	(%)	
Common Equity Tier 1 capital .....	12.1	12.7
Total regulatory capital .....	19.2	20.8
UK leverage ratio (BBPLC sub-consolidated) <sup>1 2</sup> .....	6.0	

<sup>1</sup> No comparatives are provided for leverage as this is the first reporting year for Barclays Bank PLC sub-consolidated.

<sup>2</sup> Although the leverage ratio is expressed in terms of T1 capital, the countercyclical leverage ratio buffer (CCLB) and 75% of the minimum requirement must be covered solely with CET1 capital. The CET1 capital held against the 0.2% CCLB was £1.8bn.

### What are the key risks that are specific to the Issuer?<sup>5</sup>

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 global conflicts, acts of terrorism, 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) potentially unfavourable global and local economic and market conditions, as well as geopolitical developments; (ii) interest rate changes on the Barclays Bank Group's profitability; (iii) the competitive environments of the banking and financial services industry; (iv) the regulatory change agenda and impact on business model; (v) the impact of benchmark interest rate reforms on the Barclays Bank Group; and (vi) change delivery and execution risks.
- **Climate risk:** Climate risk is the impact on financial (credit, market, treasury and capital) and operational risks arising from climate change through physical risks, risks associated with transitioning to a lower carbon economy.
- **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 for loans and advances due from borrowers and counterparties. Market risk is the risk of loss arising from potential adverse changes 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) capital risk – the risk that the Barclays Bank Group has an insufficient level or composition of capital to support its normal business activities and to meet its regulatory capital requirements under normal operating environments and stressed conditions; (2) 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; 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

<sup>5</sup> Amended by the Amended and Restated Final Terms dated 2 May 2024.

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 potential for adverse consequences from decisions based on incorrect or misused model outputs and reports.
- **Compliance, reputation and legal risks and legal, competition and regulatory matters:** Compliance risk is the risk of poor outcomes for, or harm to, customers, clients and markets, arising from the delivery of the Barclays Bank Group's products and services (conduct risk) and the risk to Barclays, its clients, customers or markets from a failure to comply with the laws, rules and regulations applicable to the firm. 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/or competence. The Barclays Bank Group conducts activities in a highly regulated global market which exposes it and its employees to legal risk arising from (i) the multitude of laws, rules and regulations that apply to the businesses it operates, which are highly dynamic, may vary between jurisdictions and/or conflict, and may be 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 applicable laws, rules, regulations or contractual requirements or to assert or defend their intellectual property rights. Legal risk may arise in relation to any number of the material existing and emerging risks summarised above.

## KEY INFORMATION ON THE SECURITIES

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

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

The Securities will be in the form of notes and will be uniquely identified by: Series number: NX000391282; ISIN: XS2724116467; Common Code: 272411646.

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

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

The Securities will be issued in Pounds sterling ("**GBP**") (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 GBP 1. The issue size is GBP 3,000,000 (the "**Aggregate Nominal Amount**"). The issue price is 100% of the Specified Denomination.

The issue date is 3 May 2024 (the "**Issue Date**"). Subject to early termination, the Securities are scheduled to redeem on 4 May 2028, (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 form of: (i) one or more Interest Amounts, (ii) an Autocall Cash Settlement Amount and (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 calendar days, or any interest has not been paid within 14 calendar days of the due date), 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 settlement 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 Asset(s), taxation or the relevant currency of the Securities, or if it determines that an unlawfulness or impracticability event has occurred. In such case, investors will receive an "**Early Cash Settlement Amount**" equal to the greater of (i) the fair market value of the Securities prior to their redemption and (ii) the product of the Calculation Amount multiplied by 100% of the Calculation Amount, provided that such Early Cash Settlement Amount will be paid on the Scheduled Settlement Date instead if immediately following the event triggering early redemption the fair market value of the Securities is less than the product of the Calculation Amount multiplied by 100%.

#### **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 Asset(s).
- 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 postpone or obtain alternative valuation of the Underlying Asset(s), to postpone scheduled payments under the Securities, to change the currency in which the Securities are denominated, to substitute the Issuer with another permitted entity subject to certain conditions, and to take certain other actions with regard to the Securities.
- 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, Securities will be linked to the performance of one or more specified equity indices, shares, depository receipts, exchange traded funds, mutual funds, other indices (of one or more types of component assets) sponsored by Barclays Bank PLC (a "**Barclays Index**"), reference rates used to determine an interest rate, an inflation index, or a combination of these. The underlying asset for the Securities is: FTSE 100 Index (the "**Underlying Asset**").

**Calculation Amount:** Calculations in respect of amounts payable under the Securities are made by reference to the "**Calculation Amount**", being GBP 1 per Security. Where the Calculation Amount is different from the specified denomination of the Securities, the amount payable will be scaled accordingly.

**Indicative amounts:** If the Securities are being offered by way of a Public Offer and any specified product values are not fixed or determined at the commencement of the Public Offer (including any amount, level, percentage, price, rate or other value in relation to the terms of the Securities which has not been fixed or determined by the commencement of the Public Offer), these specified product values will specify an indicative amount, an indicative minimum amount, an indicative maximum amount or any combination thereof. In such case, the relevant specified product value(s) shall be the value determined based on market conditions by the Issuer on or around the end of the Public Offer. Notice of the relevant specified product value will be published prior to the Issue Date.

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

**A – Interest**

**Fixed Interest:** The Interest Amount of each Security accrued over an Interest Calculation Period in respect of which "Fixed" interest is applicable shall be equal to the Calculation Amount multiplied by the relevant Fixed Rate. The Interest Amount may be a negative amount. The table below gives further details:

<b>Interest Determination Dates</b>	<b>Interest Payment Dates</b>	<b>Fixed Rate</b>
20 May 2024	04 June 2024	0.46%
19 June 2024	03 July 2024	0.46%
19 July 2024	02 August 2024	0.46%
19 August 2024	03 September 2024	0.46%
19 September 2024	03 October 2024	0.46%
21 October 2024	04 November 2024	0.46%
19 November 2024	03 December 2024	0.46%
19 December 2024	07 January 2025	0.46%
20 January 2025	03 February 2025	0.46%
19 February 2025	05 March 2025	0.46%
19 March 2025	02 April 2025	0.46%
22 April 2025	07 May 2025	0.46%
19 May 2025	03 June 2025	0.46%
19 June 2025	03 July 2025	0.46%
21 July 2025	04 August 2025	0.46%
19 August 2025	03 September 2025	0.46%
19 September 2025	03 October 2025	0.46%
20 October 2025	03 November 2025	0.46%
19 November 2025	03 December 2025	0.46%
19 December 2025	07 January 2026	0.46%
19 January 2026	02 February 2026	0.46%
19 February 2026	05 March 2026	0.46%
19 March 2026	02 April 2026	0.46%
20 April 2026	05 May 2026	0.46%
19 May 2026	03 June 2026	0.46%
19 June 2026	03 July 2026	0.46%
20 July 2026	03 August 2026	0.46%
19 August 2026	03 September 2026	0.46%
21 September 2026	05 October 2026	0.46%
19 October 2026	02 November 2026	0.46%
19 November 2026	03 December 2026	0.46%
21 December 2026	07 January 2027	0.46%
19 January 2027	02 February 2027	0.46%
19 February 2027	05 March 2027	0.46%
19 March 2027	06 April 2027	0.46%
19 April 2027	04 May 2027	0.46%
19 May 2027	03 June 2027	0.46%
21 June 2027	05 July 2027	0.46%
19 July 2027	02 August 2027	0.46%
19 August 2027	03 September 2027	0.46%
20 September 2027	04 October 2027	0.46%
19 October 2027	02 November 2027	0.46%
19 November 2027	03 December 2027	0.46%
20 December 2027	06 January 2028	0.46%
19 January 2028	02 February 2028	0.46%
21 February 2028	06 March 2028	0.46%
20 March 2028	03 April 2028	0.46%
Final Valuation Date	Scheduled Settlement Date	0.46%

**Automatic Settlement (Autocall)**

The Securities will automatically redeem prior to their Scheduled Settlement Date if the closing price or level of the Underlying Asset is at or above its corresponding Autocall Barrier on any Autocall Valuation Date (an "**Automatic Settlement (Autocall) Event**"). If this occurs, you will receive a cash payment equal to the nominal amount of your Securities payable on the Autocall Settlement Date corresponding to such Autocall Valuation Date.

Each Autocall Valuation Date and the corresponding Autocall Barrier is as follows:

Autocall Valuation Date(s):	Autocall Settlement Date(s):	Autocall Barrier Percentage:
20 April 2026	5 May 2026	100.00%
19 April 2027	4 May 2027	100.00%

#### B – Final Settlement

If the Securities have not redeemed early they will redeem on the Scheduled Settlement Date at an amount that is dependent on each of the following:

- the 'Initial Price' of the Underlying Asset, which reflects the level of that asset near the issue date of the Securities;
- the 'Final Valuation Price' of the Underlying Asset, which reflects the level of that asset near the Scheduled Settlement Date;
- the 'Strike Price' of the Underlying Asset, which is calculated as 100% multiplied by the Initial Price of that asset; and
- the 'Knock-in Barrier Price' of the Underlying Asset, which is calculated as 65% multiplied by the Initial Price of that asset.

**Initial Price:** The Valuation Price of the Underlying Asset on the Initial Valuation Date for such Underlying Asset.

**Final Valuation Price:** The Final Valuation Price of the Underlying Asset is the closing price or level of such Underlying Asset on 19 April 2028 (the "**Final Valuation Date**").

**European Barrier Settlement:** If the Final Valuation Price is greater than or equal to the Knock-in Barrier Price, you will receive a cash amount per Calculation Amount equal to GBP 1.

Otherwise: you will receive a cash amount per Calculation Amount, calculated by dividing the Final Valuation Price by the Strike Price and multiplying the result by the Calculation Amount.

#### **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 London Stock Exchange.

#### **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:** Investors are exposed to the credit risk of Barclays Bank PLC. As the Securities do not constitute a deposit and are not insured or guaranteed by any government or agency or under the UK Government credit guarantee scheme, all payments or deliveries to be made by Barclays Bank PLC as Issuer under the Securities are subject to its financial position and its ability to meet its obligations. The Securities constitute unsubordinated and unsecured obligations of the Issuer and rank *pari passu* with each and all other current and future unsubordinated and unsecured obligations of the Issuer. Even though your Securities are repayable at par, you may lose up to the entire value of your investment if the Issuer fails or is otherwise unable to meet its payment or delivery obligations. You may also lose some or all of your investment if: (a) you sell your Securities before their scheduled maturity; (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 significantly 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, level, value or price of the Underlying Asset(s) 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 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 Final Cash Settlement Amount is based on the performance of the Underlying Asset(s) as at the final valuation date only (rather than in respect of multiple periods throughout the term of the Securities). This means you may not benefit from any movement in level of the Underlying Asset(s) during the term of the Securities that is not maintained in the final performance as at the final valuation date.  
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 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 Asset(s), taxation or the relevant currency of the Securities, the Determination Agent or the Issuer may take a number of remedial

actions, including estimating the value of the Underlying Assets, substituting the Underlying Asset, 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 an unlawfulness or impracticability event has occurred, 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 Asset(s) 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 rate for a similar level of risk. Further, the Issuer may early redeem the Securities by exercising its call option. This feature may limit the market value of the Securities.

- **Settlement is subject to conditions and may be impossible in certain circumstances:** Payment of the amount payable to you will not take place until all conditions to settlement have been satisfied in full. No additional amounts will be payable to you by the Issuer because of any resulting delay or postponement. Certain settlement disruption events may occur which could restrict the Issuer's ability to make payments, and the date of settlement could be delayed accordingly.
- **Certain specific information in relation to the Securities is not be known at the beginning of an offer period:** The terms and conditions of your Securities only provide an indicative amount. The actual amounts will be determined based on market conditions by the Issuer on or around the end of the offer period. There is a risk that the indicative amounts will not be same as the actual amount, in which case, the return on your Securities may be materially different from the expected return based on the indicative amount.
- **Risks relating to Securities linked to the Underlying Asset:** The return payable on the Securities is linked to the change in value of the Underlying Asset 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.
- **Risks relating to Underlying Asset(s) that are equity indices:** Equity indices are composed of a synthetic portfolio of shares and provide investment diversification opportunities, but will be subject to the risk of fluctuations in both equity prices and the value and volatility of the relevant equity index. The Securities are linked to [a Barclays Index comprised of one or more] equity indices, and as such may not participate in dividends or any other distributions paid on the shares which make up such indices. Accordingly, you may receive a lower return on the Securities than you would have received if you had invested directly in those shares. The index sponsor can add, delete or substitute the components of an equity index at its discretion, and may also alter the methodology used to calculate the level of such index.
- **The Underlying Asset(s) are 'benchmarks' for the purposes of the UK Benchmarks Regulation (Regulation (EU) 2016/1011 as it forms part of UK domestic law by virtue of the European Union (Withdrawal) Act 2018 (as amended)):** Pursuant to the UK Benchmarks Regulation, an Underlying Asset may not be used in certain ways by a UK supervised entity after 31 December 2025 if its administrator does not obtain authorisation or registration (or, if a non-UK entity, does not satisfy the "equivalence" conditions and is not "recognised" pending an equivalence decision or is not "endorsed" by a UK supervised entity). If this happens, a disruption event will occur and the Securities may be early redeemed. Further, the methodology or other terms of an Underlying Asset could be changed in order to comply with the requirements of the UK Benchmarks Regulation, and such changes could reduce or increase the level or affect the volatility of the published level of such Underlying Asset, which may in turn lead to adjustments to the terms of the Securities or early redemption.

## 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 the United Kingdom and the Channel Islands during the period from (and including) 08 March 2024 to (and including) 19 April 2024 (the "Offer Period") and such offer is subject to the following conditions:

- Offer Price: The Issue Price
- Conditions to which the offer is subject: In the event that during the Offer Period, the requests exceed the amount of the offer to prospective investors, the Issuer will proceed to early terminate the Offer Period and will immediately suspend the acceptances of further requests. 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.  
The effectiveness of the offer is subject to the adoption of the resolution of admission to trading of the Securities on London Stock Exchange on or around the Issue Date. As such, the Issuer undertakes to file the application for the Securities to be admitted to trading on the London Stock Exchange in time for the adoption of such resolution.
- Description of the application process: Applications for the Securities can be made in in United Kingdom and the Channel Islands through the Authorised Offeror during the Offer Period. Distribution will be in accordance with the Authorised Offeror's usual procedures, notified to investors by the Authorised Offeror.  
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.
- 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.
- Description of possibility to reduce subscriptions and manner for refunding excess amount paid by applicants: Not Applicable
- 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.

<ul style="list-style-type: none"> <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>• Procedure for exercise of any right of pre-emption, negotiability of subscription rights and treatment of subscription rights not exercised: Not Applicable</li> <li>• Categories of holders to which the Securities are offered and whether Tranche(s) have been reserved for certain countries: Not Applicable</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: the Authorised Offeror</li> </ul>
<p><b><i>Estimated total expenses of the issue and/or offer including expenses charged to investor by Issuer/Offeror</i></b>  The estimated total expenses of the issue and/or offer are GBP 395.  Not Applicable: no expenses will be charged to the holder by the Issuer or the offeror.</p>
<p><b>Who is the offeror and/or the person asking for admission to trading?</b></p>
<p>See the item entitled "The Authorised Offeror" above.</p>
<p><b>Why is the Prospectus being produced?</b></p>
<p><b><i>Use and estimated net amount of proceeds</i></b>  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>  Not Applicable</p>
<p><b><i>Description of any interest material to the issue/offer, including conflicting interests</i></b>  The Authorised Offeror will be paid aggregate commissions equal to no more than 1.10% of the Issue Price.</p>