

---

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

**PROHIBITION OF SALES TO SWISS RETAIL INVESTORS** – The Securities are not intended to be offered, sold or otherwise made available to and may not be offered, sold or otherwise made available to any retail investor in Switzerland. For these purposes a "retail investor" means a person who is not a professional or institutional client, as defined in article 4 para. 3, 4 and 5 and article 5 para. 1 and 2 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.

None of the Securities constitute a participation in a collective investment scheme within the meaning of the Swiss Federal Act on Collective Investment Schemes ("**CISA**") and are neither subject to the authorisation nor the supervision by the Swiss Financial Market Supervisory Authority FINMA ("**FINMA**") and investors do not benefit from the specific investor protection provided under the CISA.

Neither the Base Prospectus nor these Final Terms 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 Final Terms 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 these Final Terms 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.

The Securities and, as applicable, the Entitlements 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. 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**"), except in certain transactions exempt from the registration requirements of the Securities Act and applicable state securities laws. The Securities are being offered and sold outside the United States to non-U.S. persons in reliance on Regulation S. Trading in the Securities and, as applicable, the Entitlements has not been approved by the U.S. Commodity Futures Trading Commission under the U.S. Commodity Exchange Act of 1936, as amended (the "**Commodity Exchange Act**") and the rules and regulations promulgated thereunder.

---

FINAL TERMS



**BARCLAYS BANK PLC**

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

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

**EUR 30,000,000 European Barrier Autocallable Securities due June 2034 under the Global Structured Securities Programme (the "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).

This document constitutes the final terms of the Securities (the "**Final Terms**") described herein for the purposes of Article 8 of the EU Prospectus Regulation and is prepared in connection with the Global Structured Securities Programme established by Barclays Bank PLC (the "**Issuer**"). These Final Terms complete and should be read in conjunction with GSSP EU Base Prospectus which constitutes a base prospectus drawn up as separate documents (including the Registration Document dated 3 April 2024, and the Securities Note relating to the GSSP EU Base Prospectus dated 12 April 2024) for the purposes of Article 8(6) of the EU Prospectus Regulation (the "**Base Prospectus**"). Full information on the Issuer and the offer of the Securities is only available on the basis of the combination of these Final Terms and the Base Prospectus. A summary of the individual issue of the Securities is annexed to these Final Terms.

The 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> 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> and <https://home.barclays/investor-relations/fixed-income-investors/prospectus-and-documents/structured-securities-prospectuses/#registrationdocumentsupplement>.

These Notes are FinSA Exempt Securities as defined in the Base Prospectus.

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

**BARCLAYS**

**Final Terms dated 12 June 2024**

## PART A – CONTRACTUAL TERMS

### *Provisions relating to the Securities*

1	(a) Series:	NX00397793
	(b) Tranche:	1
2	Currencies:	
	(a) Issue Currency:	Euro (“EUR”)
	(b) Settlement Currency:	EUR
3	Securities:	Notes
4	Notes:	Applicable
	(a) Aggregate Nominal Amount as at the Issue Date:	
	(i) Tranche:	EUR 30,000,000
	(ii) Series:	EUR 30,000,000
	(b) Specified Denomination:	EUR 1,000
	(c) Minimum Tradable Amount:	EUR 1,000 (and EUR 1,000 thereafter)
5	Redeemable Certificates:	Not Applicable
6	Calculation Amount:	EUR 1,000 per Security
7	Issue Price:	100.00 per cent of the Specified Denomination The Issue Price includes a fee payable by the Issuer to the distributor which will be no more than 1.00% per annum of the Issue Price. Investors in the Securities intending to invest through an intermediary (including by way of introducing broker) should request details of any such commission or fee payment from such intermediary before making any purchase hereof.
8	Issue Date:	12 June 2024
9	Scheduled Settlement Date:	26 June 2024, subject to adjustment in accordance with the Business Day Convention
10	Type of Security:	Index Linked Securities
11	Relevant Annex(es) which apply to the Securities:	Equity Linked Annex
12	Underlying Performance Type <sub>(Interest)</sub> :	Single Asset
13	Underlying Performance Type <sub>(Autocall)</sub> :	Single Asset
14	Underlying Performance Type <sub>(Settlement)</sub> :	For the purpose of determination of the Final Performance: Single Asset
15	Downside Underlying Performance Type <sub>(Settlement)</sub> :	Not Applicable
<b><i>Provisions relating to interest (if any) payable</i></b>		
16	Interest Type:	Phoenix with memory
	General Condition 13 ( <i>Interest</i> )	
	(a) Interest Payment Dates:	Each of the dates set out in Table 1 below in the column entitled 'Interest Payment Date', subject to adjustment in accordance with the Business Day Convention.
	(b) Interest Valuation Dates:	Each of the dates set out in Table 1 below in the column entitled 'Interest Valuation Date'.

**Table 1**

Interest Valuation Dates	Interest Payment Dates
12 September 2024	26 September 2024
12 December 2024	30 December 2024

12 March 2025	26 March 2025
12 June 2025	26 June 2025
12 September 2025	26 September 2025
12 December 2025	30 December 2025
12 March 2026	26 March 2026
12 June 2026	26 June 2026
14 September 2026	28 September 2026
14 December 2026	29 December 2026
12 March 2027	30 March 2027
14 June 2027	28 June 2027
13 September 2027	27 September 2027
13 December 2027	27 December 2027
13 March 2028	27 March 2028
12 June 2028	26 June 2028
12 September 2028	26 September 2028
12 December 2028	28 December 2028
12 March 2029	26 March 2029
12 June 2029	26 June 2029
12 September 2029	26 September 2029
12 December 2029	28 December 2029
12 March 2030	26 March 2030
12 June 2030	26 June 2030
12 September 2030	26 September 2030
12 December 2030	30 December 2030
12 March 2031	26 March 2031
12 June 2031	26 June 2031
12 September 2031	26 September 2031
12 December 2031	30 December 2031
12 March 2032	30 March 2032
14 June 2032	28 June 2032
13 September 2032	27 September 2032
13 December 2032	27 December 2032
14 March 2033	28 March 2033
13 June 2033	27 June 2033
12 September 2033	26 September 2033
12 December 2033	27 December 2033
13 March 2034	27 March 2034
12 June 2034	26 June 2034

- (c) (i) Fixed Interest Type: Not Applicable  
(ii) Fixed Interest Rate: Not Applicable  
(d) Information relating to the Floating Rate: Not Applicable  
(e) Fixing Business Day: Not Applicable  
(f) Interest Barrier Percentages: 50.00%  
(g) Fixed Interest Rates: 2.2500 per cent.  
(h) Zero Coupon: Not Applicable

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

- 17 Automatic Settlement (Autocall) or Automatic Settlement (Autocall) (bearish): Applicable  
General Condition 14 (*Automatic Settlement (Autocall)*)  
(a) Autocall Observation Type: Discrete  
(b) Autocall Barrier Percentages: Each of the percentages set out in Table 2 below in the column entitled 'Autocall Barrier Percentage'.

- (c) Autocall Settlement Percentages: 100.00 per cent..
- (d) Autocall Valuation Dates: Each date set out in Table 2 below in the column entitled 'Autocall Valuation Date'.
- (e) Autocall Settlement Dates: 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.
- (f) Autocall Valuation Price: The Valuation Price of the Underlying Asset on the Autocall Valuation Date.
- (i) Averaging-out: Not Applicable
- (ii) Min Lookback-out: Not Applicable
- (iii) Max Lookback-out: Not Applicable
- (g) Autocall Reset Event: Not Applicable
- (h) Worst-of Memorizer: Not Applicable

**Table 2**

(i)	Autocall Valuation Date(s):	Autocall Barrier Percentage(s):	Autocall Settlement Date(s):
1	12 June 2025	100.00%	26 June 2025
2	12 September 2025	98.50%	26 September 2025
3	12 December 2025	97.00%	30 December 2025
4	12 March 2026	95.50%	26 March 2026
5	12 June 2026	94.00%	26 June 2026
6	14 September 2026	92.50%	28 September 2026
7	14 December 2026	91.00%	29 December 2026
8	12 March 2027	89.50%	30 March 2027
9	14 June 2027	88.00%	28 June 2027
10	13 September 2027	86.50%	27 September 2027
11	13 December 2027	85.00%	27 December 2027
12	13 March 2028	83.50%	27 March 2028
13	12 June 2028	82.00%	26 June 2028
14	12 September 2028	80.50%	26 September 2028
15	12 December 2028	79.00%	28 December 2028
16	12 March 2029	77.50%	26 March 2029
17	12 June 2029	76.00%	26 June 2029
18	12 September 2029	74.50%	26 September 2029
19	12 December 2029	73.00%	28 December 2029
20	12 March 2030	71.50%	26 March 2030
21	12 June 2030	70.00%	26 June 2030
22	12 September 2030	68.50%	26 September 2030
23	12 December 2030	67.00%	30 December 2030
24	12 March 2031	65.50%	26 March 2031
25	12 June 2031	64.00%	26 June 2031
26	12 September 2031	62.50%	26 September 2031
27	12 December 2031	61.00%	30 December 2031
28	12 March 2032	59.50%	30 March 2032
29	14 June 2032	58.00%	28 June 2032
30	13 September 2032	56.50%	27 September 2032
31	13 December 2032	55.00%	27 December 2032
32	14 March 2033	53.50%	28 March 2033
33	13 June 2033	52.00%	27 June 2033
34	12 September 2033	50.50%	26 September 2033
35	12 December 2033	50.00%	27 December 2033
36	13 March 2034	50.00%	27 March 2034

***Provisions relating to Optional Early Settlement Event***

- 18 Optional Early Settlement Event: Not Applicable  
General Condition 15 (*Optional Early Settlement Event*)

***Provisions relating to TARN Early Settlement Event***

- 19 TARN Early Settlement Event: General Condition 22 Not Applicable  
(*TARN Early Settlement Event*)

---

**Provisions relating to Final Settlement**

20	(a)	Final Settlement Type: General Condition 16 (Final Settlement)	Capped
	(b)	Settlement Method:	Cash
	(c)	Trigger Event Type:	European Final
	(d)	Strike Price Percentage:	100.00 per cent
	(e)	Knock-in Barrier Type:	European
	(f)	Knock-in Trigger Event:	Applicable
	(g)	Knock-in Barrier Percentage:	30.00 per cent
	(h)	Downside:	Not Applicable
	(i)	Unleveraged Put:	Applicable
	(j)	Trigger Event Observation Date:	12 June 2034

**Provisions relating to Drop Back**

21	Drop Back Payout: General Condition 13.42 and General Condition 16.27	Not Applicable
----	---	----------------

**Provisions relating to Nominal Call Event Settlement**

22	Nominal Call Event Settlement: General Condition 17 (Nominal Call Event Settlement)	Not Applicable
----	---	----------------

**Provisions relating to Instalment Notes**

23	Instalment Notes: General Condition 24 (Settlement by Instalments)	Not Applicable
----	---	----------------

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

24	Underlying Asset(s) <sub>(Interest Settlement)</sub> / Underlying Asset(s) <sub>(Autocall Settlement)</sub> / Underlying Asset(s) <sub>(Final Settlement)</sub> :	FTSE Credit Agricole 1.05 Fixed Point Decrement Act-365 2021 Jul01 Index (the " <b>Underlying Asset</b> ")
	(a) Initial Valuation Date:	12 June 2024
	(b) Index:	FTSE Credit Agricole 1.05 Fixed Point Decrement Act-365 2021 Jul01 Index
	(i) Exchange:	Multi-exchange
	(ii) Related Exchange:	All Exchanges
	(iii) Underlying Asset Currency:	EUR
	(iv) Bloomberg Screen:	SSDACA3
	(v) Refinitiv Screen:	.TFTSSDACA03E
	(vi) Index Sponsor:	FTSE International Limited
	(vii) Weight:	Not Applicable
	(viii) Pre-nominated Index:	Not Applicable
	(ix) Scheduled Trading Days:	Applicable
	(xi) Elections in respect of the Fund Component Linked Conditions:	Not Applicable
	(xii) Decrement Adjustment Level:	Not Applicable
25	(a) Initial Price <sub>(Interest)</sub> :	Relevant Price: Closing Price
	(i) Averaging-in:	Not Applicable
	(ii) Min Lookback-in:	Applicable Lookback-in Dates: 26 April 2024 and 12 June 2024

	(iii) Max Lookback-in:	Not Applicable
(b)	Initial Price <sub>(Settlement)</sub> :	Relevant Price: Closing Price
	(i) Averaging-in:	Not Applicable
	(ii) Min Lookback-in:	Applicable Lookback-in Dates: 26 April 2024 and 12 June 2024
	(iii) Max Lookback-in:	Not Applicable
(c)	Initial Valuation Date:	12 June 2024
26	(a) Final Valuation Price:	The Valuation Price of the Underlying Asset on the Final Valuation Date.
	(i) Averaging-out:	Not Applicable
	(ii) Min Lookback-out:	Not Applicable
	(iii) Max Lookback-out:	Not Applicable
(b)	Final Valuation Date:	12 June 2034
27	Interim Valuation Price:	Not Applicable
<b><i>Provisions relating to the disruption events</i></b>		
28	Consequences of a Disrupted Day (in respect of an Averaging Date or Lookback Date): Equity Linked Condition 3 ( <i>Consequences of Disrupted Days</i> )	
	(a) Omission:	Not Applicable
	(b) Postponement:	Not Applicable
	(c) Modified Postponement:	Applicable
29	Consequences of a Disrupted Day (in respect of an Averaging Date or Lookback Date): Fund linked Condition 1 ( <i>Adjustments to Valuation Dates and Reference Dates</i> )	
	(a) Omission:	Not Applicable
	(b) Postponement:	Not Applicable
30	Consequences of a Disrupted Day (in respect of an Averaging Date or Lookback Date): Barclays Index Linked Condition 4 ( <i>Consequences upon a Reference Date becoming a Disrupted Day</i> )	
	(a) Omission:	Not Applicable
	(b) Postponement:	Not Applicable
	(c) Modified Postponement:	Not Applicable
31	Additional Disruption Events: General Condition 43.1 ( <i>Definitions</i> )	
	(a) Change in Law:	Applicable as per General Condition 43.1 ( <i>Definitions</i> )
	(b) Currency Disruption Event:	Applicable as per General Condition 43.1 ( <i>Definitions</i> )
	(c) Hedging Disruption:	Applicable as per General Condition 43.1 ( <i>Definitions</i> )
	(d) Issuer Tax Event:	Applicable as per General Condition 43.1 ( <i>Definitions</i> )
	(e) Extraordinary Market Disruption:	Applicable as per General Condition 43.1 ( <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
	(m) Fund Event:	Not Applicable
	(n) Potential Adjustment of Payment Event:	Not Applicable
	(o) Barclays Index Disruption:	Not Applicable
32	Unlawfulness and Impracticability:	Limb (b) of Condition 32 of the General Conditions: Applicable
33	Early Cash Settlement Amount:	Market Value
34	Early Settlement Notice Period Number:	As specified in General Condition 43.1 ( <i>Definitions</i> )
35	Substitution of Shares:	Not Applicable
36	Entitlement Substitution:	Not Applicable
37	FX Disruption Event:	Not Applicable
38	Disruption Fallbacks: FX Linked Condition 1 ( <i>Consequences of FX Disruption Events (FX) (FX Linked Annex)</i> )	Not Applicable
39	Unwind Costs:	Applicable
40	Settlement Expenses:	Not Applicable
41	Local Jurisdiction Taxes and Expenses:	Not Applicable
42	Consequences of a Fund Event: Equity Linked Condition 3 ( <i>Consequences of a Fund Event</i> )	Not Applicable
<b>General provisions</b>		
43	Form of Securities:	Global Bearer Securities: Permanent Global Security TEFRA: Not Applicable
44	Trade Date:	26 April 2024
45	Taxation Gross Up:	Applicable
46	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.
47	(i) Prohibition of Sales to EEA Retail Investors:	Not Applicable
	(ii) Prohibition of Sales to UK Retail Investors:	Applicable – see the cover page of these Final Terms
	(iii) Prohibition of Sales to Swiss Retail Investors:	Applicable – see the cover page of these Final Terms
48	Business Day:	As defined in General Condition 43.1
49	Business Day Convention:	Modified Following, subject to adjustment for Unscheduled Business Day Holiday
50	Determination Agent:	Barclays Bank PLC
51	Registrar:	Not Applicable
52	Transfer Agent:	Not Applicable
53	(a) Name of Manager:	Barclays Bank Ireland PLC
	(b) Date of underwriting agreement:	Not Applicable
	(c) Names and addresses of secondary trading intermediaries and main terms of commitment:	Not Applicable
54	Registration Agent:	Not Applicable
56	Governing Law:	English law



---

57 Relevant Benchmarks:

Amounts payable under the Securities are calculated by reference to FTSE Credit Agricole 1.05 Fixed Point Decrement Act-365 2021 Jul01 Index which is provided by FTSE International Limited. (the “**Administrator**”). As at the date of this Final Terms, the Administrator does not appear on the register of administrators and benchmarks established and maintained by the European Securities and Markets Authority (“**ESMA**”) pursuant to article 36 of Regulation (EU) 2016/1011 (as amended, the "EU Benchmarks Regulation").

As far as the Issuer is aware, the transitional provisions in Article 51 of the EU Benchmarks Regulation apply, such that FTSE International Limited. is not currently required to obtain authorisation or registration (or, if located outside the European Union, recognition, endorsement or equivalence).

---

## PART B – OTHER INFORMATION

### 1 LISTING AND ADMISSION TO TRADING

- (a) Listing and Admission to Trading: Application has been made/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 Luxembourg Stock Exchange with effect from on or around the Issue Date.
- (b) Estimate of total expenses related to admission to trading: EUR 650 + EUR 300 per year
- (c) Name and address of the entities which have a firm commitment to act as intermediaries in secondary trading, providing liquidity through bid and offer rates and a description of the main terms of their commitment: Not Applicable

### RATINGS

- 2 Ratings: The Securities have not been individually rated.

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

- (a) Reasons for the offer: General funding
- (b) Use of proceeds: Not Applicable
- (c) Estimated net proceeds: Not Applicable
- (d) Estimated total expenses: Not Applicable

### 4 YIELD

Not Applicable

### 5 PAST AND FUTURE PERFORMANCE OF UNDERLYING ASSET(S), AND OTHER INFORMATION CONCERNING THE UNDERLYING ASSET(S)

Details of the past and future performance and volatility of the Underlying Asset(s) may be obtained from:  
Bloomberg Screen: SSDACA3  
Refinitiv Screen Page: .TFTSSDACA03E  
Index Disclaimer: See Schedule hereto

### 6 POST ISSUANCE INFORMATION

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

### 7 OPERATIONAL INFORMATION

- (a) ISIN: XS2761941512
- (b) Common Code: 276194151
- (c) Relevant Clearing System(s): Euroclear, Clearstream
- (d) Delivery: Delivery free of payment

---

## INDEX DISCLAIMER

### **FTSE Credit Agricole 1.05 Fixed Point Decrement Act-365 2021 Jul01 Index (the "Index")**

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

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

All rights in the Index vest in FTSE. "FTSE®" is a trade mark of LSEG and is used by FTSE under licence.

## SUMMARY

### INTRODUCTION AND WARNINGS

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

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

**Securities:** EUR 30,000,000 European Barrier Autocallable Securities due June 2034 pursuant to the Global Structured Securities Programme (ISIN: XS2761941512) (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:** Not Applicable

**Competent authority:** The Base Prospectus was approved on 12 April 2024 by the Central Bank of Ireland of New Wapping Street, North Wall Quay, Dublin 1, D01 F7X3, Ireland (telephone number: +353 (0)1 224 6000).

### KEY INFORMATION 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.

The term the "Group" means 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?

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
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 .....	1,185,166	1,203,537
Debt securities in issue .....	45,653	60,012

Subordinated liabilities .....	35,903	38,253
Loans and advances, debt securities at amortised cost .....	185,247	182,507
Deposits at amortised cost .....	301,798	291,579
Total equity .....	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	

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

2 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?

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 change in the value of the Barclays Bank Group's assets and liabilities from fluctuation in market variables. 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 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 issued 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: NX00397793; Tranche number: 1; ISIN: XS2761941512; Common Code: 276194151.

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

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

The Securities will be issued in EUR (the "Issue Currency") and settled in the same currency (the "Settlement Currency"). The Securities are tradable in nominal and the specified denomination per Security is EUR 1,000. The issue size is EUR 30,000,000. The issue price is 100.00% of the Specified Denomination.

The issue date is 12 June 2024 (the "Issue Date"). Subject to early termination, the Securities are scheduled to redeem on 26 June 2034 (the "Scheduled Settlement Date").

**Rights attached to the Securities**

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

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

**Events of default:** If the Issuer fails to make any payment due under the Securities or breaches any other term and condition of the Securities in a way that is materially prejudicial to the interests of the holders (and such failure is not remedied within 30 calendar days, or, in the case of 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 redemption following certain disruption events or due to unlawfulness or impracticability:** The Issuer may redeem the Securities prior to their Scheduled Settlement Date following the occurrence of certain disruption events or extraordinary events concerning the Issuer, its hedging arrangements, the Underlying 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 fair market value of the Securities prior to their redemption.

**Certain additional limitations:**

- Notwithstanding that the Securities are linked to the performance of the Underlying Asset(s), holders do not have any rights in respect of the Underlying 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 Underlying Asset(s), to substitute the Issuer with another permitted entity subject to certain conditions, and to take certain other actions with regard to the Securities and the Underlying Asset(s).
- The Securities contain provisions for calling meetings of holders to consider matters affecting their interests generally and these provisions permit defined majorities to bind all holders, including holders who did not attend and vote at the relevant meeting and holders who voted in a manner contrary to the majority.

**Governing law**

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

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

**Underlying Assets:** The return on and value of the Securities is dependent on the performance of the following Underlying Asset(s):

Underlying Assets <sub>(Interest)</sub> / Underlying Assets <sub>(Autocall Settlement)</sub> / Underlying Assets <sub>(Final Settlement)</sub>	Type	Initial Price <sub>(Settlement)</sub>	Lookback-in Dates
FTSE Credit Agricole 1.05 Fixed Point Decrement Act-365 2021 Jul01 Index	Index	The lowest closing level of such Underlying Asset observed in respect of each of the Lookback-in Dates	26 April 2024 and 12 June 2024

For the purposes of determining an Interest Amount, Underlying Assets shall mean the Underlying Assets<sub>(Interest)</sub>, for the purposes of determining Automatic Settlement <sub>(Autocall)</sub> Event, Underlying Assets shall mean the Underlying Assets<sub>(Autocall Settlement)</sub>, for the purposes of determining the Final Cash Settlement Amount, Underlying Assets shall mean the Underlying Assets<sub>(Final Settlement)</sub>.

**Calculation Amount:** Calculations in respect of amounts payable under the Securities are made by reference to the "Calculation Amount", being EUR 1,000 per Security.

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

**A – Interest**

Each Security will only pay interest in respect of an Interest Valuation Date if the closing level of the Underlying Asset on such Interest Valuation Date is greater than or equal to its corresponding Interest Barrier. If this occurs, the amount of interest payable with respect to that Interest Valuation Date is calculated by adding the sum of (1) and (2) below:

- (1) the Fixed Interest Rate multiplied by EUR 1,000; and
- (2) the number of previous Interest Valuation Dates in respect of which no interest was payable (since the last time interest was payable) multiplied by the Fixed Interest Rate multiplied by EUR 1,000.

Interest will be payable on the corresponding Interest Payment Date set out in the table below. Each Interest Valuation Date and Interest Barrier(s) is as follows:

Interest Valuation Date(s)	Interest Payment Date(s)	Interest Barrier(s)	Fixed Interest Rate
12 September 2024	26 September 2024	50.00%	2.2500%
12 December 2024	30 December 2024	50.00%	2.2500%
12 March 2025	26 March 2025	50.00%	2.2500%

12 June 2025	26 June 2025	50.00%	2.2500%
12 September 2025	26 September 2025	50.00%	2.2500%
12 December 2025	30 December 2025	50.00%	2.2500%
12 March 2026	26 March 2026	50.00%	2.2500%
12 June 2026	26 June 2026	50.00%	2.2500%
14 September 2026	28 September 2026	50.00%	2.2500%
14 December 2026	29 December 2026	50.00%	2.2500%
12 March 2027	30 March 2027	50.00%	2.2500%
14 June 2027	28 June 2027	50.00%	2.2500%
13 September 2027	27 September 2027	50.00%	2.2500%
13 December 2027	27 December 2027	50.00%	2.2500%
13 March 2028	27 March 2028	50.00%	2.2500%
12 June 2028	26 June 2028	50.00%	2.2500%
12 September 2028	26 September 2028	50.00%	2.2500%
12 December 2028	28 December 2028	50.00%	2.2500%
12 March 2029	26 March 2029	50.00%	2.2500%
12 June 2029	26 June 2029	50.00%	2.2500%
12 September 2029	26 September 2029	50.00%	2.2500%
12 December 2029	28 December 2029	50.00%	2.2500%
12 March 2030	26 March 2030	50.00%	2.2500%
12 June 2030	26 June 2030	50.00%	2.2500%
12 September 2030	26 September 2030	50.00%	2.2500%
12 December 2030	30 December 2030	50.00%	2.2500%
12 March 2031	26 March 2031	50.00%	2.2500%
12 June 2031	26 June 2031	50.00%	2.2500%
12 September 2031	26 September 2031	50.00%	2.2500%
12 December 2031	30 December 2031	50.00%	2.2500%
12 March 2032	30 March 2032	50.00%	2.2500%
14 June 2032	28 June 2032	50.00%	2.2500%
13 September 2032	27 September 2032	50.00%	2.2500%
13 December 2032	27 December 2032	50.00%	2.2500%
14 March 2033	28 March 2033	50.00%	2.2500%
13 June 2033	27 June 2033	50.00%	2.2500%
12 September 2033	26 September 2033	50.00%	2.2500%
12 December 2033	27 December 2033	50.00%	2.2500%
13 March 2034	27 March 2034	50.00%	2.2500%
12 June 2034	26 June 2034	50.00%	2.2500%

**B – Automatic Settlement (Autocall)**

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

<b>Autocall Valuation Date(s)</b>	<b>Autocall Barrier Percentage(s)</b>	<b>Autocall Settlement Date(s)</b>
12 June 2025	100.00%	26 June 2025
12 September 2025	98.50%	26 September 2025
12 December 2025	97.00%	30 December 2025
12 March 2026	95.50%	26 March 2026
12 June 2026	94.00%	26 June 2026
14 September 2026	92.50%	28 September 2026
14 December 2026	91.00%	29 December 2026
12 March 2027	89.50%	30 March 2027
14 June 2027	88.00%	28 June 2027
13 September 2027	86.50%	27 September 2027
13 December 2027	85.00%	27 December 2027
13 March 2028	83.50%	27 March 2028
12 June 2028	82.00%	26 June 2028
12 September 2028	80.50%	26 September 2028
12 December 2028	79.00%	28 December 2028
12 March 2029	77.50%	26 March 2029
12 June 2029	76.00%	26 June 2029
12 September 2029	74.50%	26 September 2029
12 December 2029	73.00%	28 December 2029
12 March 2030	71.50%	26 March 2030
12 June 2030	70.00%	26 June 2030
12 September 2030	68.50%	26 September 2030
12 December 2030	67.00%	30 December 2030
12 March 2031	65.50%	26 March 2031
12 June 2031	64.00%	26 June 2031

12 September 2031	62.50%	26 September 2031
12 December 2031	61.00%	30 December 2031
12 March 2032	59.50%	30 March 2032
14 June 2032	58.00%	28 June 2032
13 September 2032	56.50%	27 September 2032
13 December 2032	55.00%	27 December 2032
14 March 2033	53.50%	28 March 2033
13 June 2033	52.00%	27 June 2033
12 September 2033	50.50%	26 September 2033
12 December 2033	50.00%	27 December 2033
13 March 2034	50.00%	27 March 2034

### C – Final Settlement

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

The Final Cash Settlement Amount is calculated as follows:

- (i) if a Knock-in Trigger Event has not occurred, 100% multiplied by the Calculation Amount;
- (ii) otherwise, an amount calculated by adding together (a) the Final Performance minus the Strike Price Percentage (being 100.00%) ("SPP") plus (b) 100% (such amount subject to minimum of zero) and multiplying the result by the Calculation Amount.

Where:

"Final Performance" means the Final Valuation Price divided by the Initial Price <sup>(Settlement)</sup>.

"Final Valuation Date" means 12 June 2034, subject to adjustment.

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

"Knock-in Trigger Event" shall be deemed to have occurred if the closing level of the Underlying Asset in respect of the Trigger Event Observation Date (being the Final Valuation Date) is below the Knock-in Barrier Price (being the Initial Price <sup>(Settlement)</sup> multiplied by the Knock-in Barrier Percentage (being 30.00%)) of such Underlying Asset.

#### *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 Luxembourg 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:** Investor 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 payment 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 obligation. The Securities constitute unsubordinated and unsecured obligation of the Issuer and rank *pari passu* with each and all other current and future unsubordinated and unsecured obligations of the Issuer. The terms of the Securities do not provide for a scheduled minimum payment at maturity and as such, depending on the performance of the Underlying Asset(s), you may lose some or all of your investment. Even if 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 or expiry; (b) your Securities are early redeemed in certain extraordinary circumstances; or (c) the terms and conditions of your Securities are adjusted such that the amount payable or property deliverable to you is less than your initial investment.
- **There are risks associated with the valuation, liquidity and offering of the Securities:** The market value of your Securities may be lower than the issue price since the issue price may take into account the Issuer's and/or distributor's profit margin and costs in addition to the fair market value of the Securities. The market value of your Securities may be affected by the volatility, 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 or expiry of the Securities and other factors. The price, if any, at which you will be able to sell your Securities prior to maturity may be substantially less than the amount you originally invested. Your Securities may not have an active trading market and the Issuer may not be under any obligation to make a market or repurchase the Securities prior to redemption.
- **You are subject to risks associated with the determination of amount payable under the Securities:**  
 The Interest Amount is conditional on the performance of Underlying Asset(s) and may be zero where the performance criteria are not met. In such case the Interest Amount may be deferred to the next interest payment that may be made, but you will not be paid any amount to compensate for such deferral and it is possible that you will not receive any interest at all over the lifetime of the Securities.  
 The 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.



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

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

- **Your Securities are subject to adjustments and early redemption:** Pursuant to the terms and conditions of the Securities, following the occurrence of certain disruption events or extraordinary events concerning the Issuer, its hedging arrangements, the Underlying 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 level of the Underlying Asset(s), substituting the Underlying Asset(s), 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 or coupon 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.
- **Risks relating to Securities linked to the Underlying Asset(s):** The return payable on the Securities is linked to the change in value of the Underlying Asset(s) 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 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. Equity indices may comprise index components of different types of asset classes. Each type of asset class may have a different set of valuation methodology and extraordinary events that differ from the other types of components within the index methodology and, in certain case, the determination agent may require to determine the price, value, level or other relevant measures of such component by adopting a valuation methodology and making reference to a price source it deems appropriate or using the other applicable fallback valuation methodologies. These events may have a detrimental impact on the level of that index, which in turn could have a negative impact on the value of and return on the Securities.
- **The Underlying Asset(s) are 'benchmarks' for the purposes of the EU Benchmarks Regulation (Regulation (EU) 2016/1011, as amended):** Pursuant to the EU Benchmarks Regulation, an Underlying Asset may not be used in certain ways by an EU supervised entity after 31 December 2025 if its administrator does not obtain authorisation or registration (or, if a non-EU entity, does not satisfy the "equivalence" conditions and is not "recognised" pending an equivalence decision or is not "endorsed" by an EU 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 EU 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.
- **Taxation risks:** The levels and basis of taxation on the Securities and any reliefs for such taxation will depend on your individual circumstances and could change at any time over the life of the Securities. This could have adverse consequences for you and you should therefore consult your own tax advisers as to the tax consequences to you of transactions involving the Securities.

#### 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*

Not Applicable: The Securities have not been offered to the public.

###### *Estimated total expenses of the issue and/or offer including expenses charged to investor by issuer/offeror*

The estimated total expenses of the issue and/or offer are EUR 600 + EUR 350 per year.

The Issuer will not charge any expenses to holders in connection with any issue of Securities. Offerors may, however, charge expenses to holders. Such expenses (if any) will be determined by agreement between the offeror and the holders at the time of each issue.

##### Who is the offeror and/or the person asking for admission to trading?

The Issuer is the entity requesting for admission to trading of the Securities.

##### Why is the Prospectus being produced?

###### *Use and estimated net amount of proceeds*

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.

###### *Underwriting agreement on a firm commitment basis*

The offer of the Securities is not subject to an underwriting agreement on a firm commitment basis.

***Description of any interest material to the issue/offer, including conflicting interests***

The manager will be paid aggregate commissions equal to 1.00% p.a. Any manager and its affiliates may engage, and may in the future engage, in hedging transactions with respect to the Underlying Asset.