

**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.

## AMENDED AND RESTATED FINAL TERMS



**BARCLAYS BANK PLC**

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

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

**EUR 30,000,000 Securities due August 2036 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 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 the EU 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 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 as supplemented on 14 June 2024<sup>1</sup>) 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 Amended and Restated Final Terms and the Base Prospectus. A summary of the individual issue of the Securities is annexed to these Amended and Restated 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 Amended and Restated Final Terms shall bear the same meanings when used herein.

**BARCLAYS**

**Amended and Restated Final Terms dated 19 August 2024**

**(replacing the Final Terms dated 20 June 2024)**

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<sup>1</sup> Amended by the Amended and Restated Final Terms dated 19 August 2024.

## PART A – CONTRACTUAL TERMS

### *Provisions relating to the Securities*

- 1 (a) Series: NX00401824  
(b) Tranche: 1
- 2 Currencies:  
(a) Issue Currency: Euro (“EUR”)  
(b) Settlement Currency: Euro
- 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 commission element payable by the Issuer to the Authorised Offeror which will be no more than 1.00 per cent. 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: 19 August 2024
- 9 Scheduled Settlement Date: 19 August 2036, subject to adjustment in accordance with the Business Day Convention
- 10 Type of Security: Not Applicable
- 11 Relevant Annex(es) which apply to the Securities: None

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

- 12 Interest Type: Not Applicable  
General Condition 13 (*Interest*)

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

- 13 Automatic Settlement (Autocall) or Automatic Settlement (Autocall) (bearish): Not Applicable  
General Condition 14 (*Automatic Settlement (Autocall)*)

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

- 14 Optional Early Settlement Event: Applicable  
General Condition 15 (*Optional Early Settlement Event*) Issuer Call - The Issuer Call Early Settlement Percentage is set out in table below in the column entitled 'Issuer Call Early Settlement Percentage'
- 15 Option Type: Call-Bermudan  
(a) Optional Cash Settlement Date: Each Optional Cash Settlement Date set out in the table below in the column entitled 'Optional Cash Settlement Date'

(b) Issuer Option Exercise Period:

<b>Issuer Call Early Settlement Percentage</b>	<b>Issuer Option Exercise Period(s) subject to adjustment in accordance with the Business Day Convention</b>	<b>Optional Cash Settlement Date(s) subject to adjustment in accordance with the Business Day Convention</b>
104.7004%	From (and including) 19 August 2024, to (and including) 12 August 2025	19 August 2025
105.0921%	From (and including) 19 August 2025, to (and including) 12 September 2025	19 September 2025
105.4838%	From (and including) 19 September 2025, to (and including) 13 October 2025	20 October 2025
105.8755%	From (and including) 20 October 2025, to (and including) 12 November 2025	19 November 2025
106.2672%	From (and including) 19 November 2025, to (and including) 12 December 2025	19 December 2025
106.6589%	From (and including) 19 December 2025, to (and including) 12 January 2026	19 January 2026
107.0506%	From (and including) 19 January 2026, to (and including) 12 February 2026	19 February 2026
107.4423%	From (and including) 19 February 2026, to (and including) 12 March 2026	19 March 2026
107.8340%	From (and including) 19 March 2026, to (and including) 13 April 2026	20 April 2026
108.2257%	From (and including) 20 April 2026, to (and including) 12 May 2026	19 May 2026
108.6174%	From (and including) 19 May 2026, to (and including) 12 June 2026	19 June 2026
109.0091%	From (and including) 19 June 2026, to (and including) 13 July 2026	20 July 2026
109.4008%	From (and including) 20 July 2026, to (and including) 12 August 2026	19 August 2026
109.7925%	From (and including) 19 August 2026, to (and including) 14 September 2026	21 September 2026
110.1842%	From (and including) 21 September 2026, to (and including) 12 October 2026	19 October 2026
110.5759%	From (and including) 19 October 2026, to (and including) 12 November 2026	19 November 2026
110.9676%	From (and including) 19 November 2026, to (and including) 14 December 2026	21 December 2026

111.3593%	From (and including) 21 December 2026, to (and including) 12 January 2027	19 January 2027
111.7510%	From (and including) 19 January 2027, to (and including) 12 February 2027	19 February 2027
112.1427%	From (and including) 19 February 2027, to (and including) 12 March 2027	19 March 2027
112.5344%	From (and including) 19 March 2027, to (and including) 12 April 2027	19 April 2027
112.9261%	From (and including) 19 April 2027, to (and including) 12 May 2027	19 May 2027
113.3178%	From (and including) 19 May 2027, to (and including) 14 June 2027	21 June 2027
113.7095%	From (and including) 21 June 2027, to (and including) 12 July 2027	19 July 2027
114.1012%	From (and including) 19 July 2027, to (and including) 12 August 2027	19 August 2027
114.4929%	From (and including) 19 August 2027, to (and including) 13 September 2027	20 September 2027
114.8846%	From (and including) 20 September 2027, to (and including) 12 October 2027	19 October 2027
115.2763%	From (and including) 19 October 2027, to (and including) 12 November 2027	19 November 2027
115.6680%	From (and including) 19 November 2027, to (and including) 13 December 2027	20 December 2027
116.0597%	From (and including) 20 December 2027, to (and including) 12 January 2028	19 January 2028
116.4514%	From (and including) 19 January 2028, to (and including) 14 February 2028	21 February 2028
116.8431%	From (and including) 21 February 2028, to (and including) 13 March 2028	20 March 2028
117.2348%	From (and including) 20 March 2028, to (and including) 12 April 2028	19 April 2028
117.6265%	From (and including) 19 April 2028, to (and including) 12 May 2028	19 May 2028
118.0182%	From (and including) 19 May 2028, to (and including) 12 June 2028	19 June 2028
118.4099%	From (and including) 19 June 2028, to (and including) 12 July 2028	19 July 2028
118.8016%	From (and including) 19 July 2028, to (and including) 14 August 2028	21 August 2028

	August 2028	
119.1933%	From (and including) 21 August 2028, to (and including) 12 September 2028	19 September 2028
119.5850%	From (and including) 19 September 2028, to (and including) 12 October 2028	19 October 2028
119.9767%	From (and including) 19 October 2028, to (and including) 13 November 2028	20 November 2028
120.3684%	From (and including) 20 November 2028, to (and including) 12 December 2028	19 December 2028
120.7601%	From (and including) 19 December 2028, to (and including) 12 January 2029	19 January 2029
121.1518%	From (and including) 19 January 2029, to (and including) 12 February 2029	19 February 2029
121.5435%	From (and including) 19 February 2029, to (and including) 12 March 2029	19 March 2029
121.9352%	From (and including) 19 March 2029, to (and including) 12 April 2029	19 April 2029
122.3269%	From (and including) 19 April 2029, to (and including) 14 May 2029	21 May 2029
122.7186%	From (and including) 21 May 2029, to (and including) 12 June 2029	19 June 2029
123.1103%	From (and including) 19 June 2029, to (and including) 12 July 2029	19 July 2029
123.5020%	From (and including) 19 July 2029, to (and including) 13 August 2029	20 August 2029
123.8937%	From (and including) 20 August 2029, to (and including) 12 September 2029	19 September 2029
124.2854%	From (and including) 19 September 2029, to (and including) 12 October 2029	19 October 2029
124.6771%	From (and including) 19 October 2029, to (and including) 12 November 2029	19 November 2029
125.0688%	From (and including) 19 November 2029, to (and including) 12 December 2029	19 December 2029
125.4605%	From (and including) 19 December 2029, to (and including) 14 January 2030	21 January 2030
125.8522%	From (and including) 21 January 2030, to (and including) 12 February 2030	19 February 2030
126.2439%	From (and including) 19 February 2030, to (and including) 12 March 2030	19 March 2030
126.6356%	From (and including) 19 March	23 April 2030

	2030, to (and including) 16 April 2030	
127.0273%	From (and including) 23 April 2030, to (and including) 13 May 2030	20 May 2030
127.4190%	From (and including) 20 May 2030, to (and including) 12 June 2030	19 June 2030
127.8107%	From (and including) 19 June 2030, to (and including) 12 July 2030	19 July 2030
128.2024%	From (and including) 19 July 2030, to (and including) 12 August 2030	19 August 2030
128.5941%	From (and including) 19 August 2030, to (and including) 12 September 2030	19 September 2030
128.9858%	From (and including) 19 September 2030, to (and including) 14 October 2030	21 October 2030
129.3775%	From (and including) 21 October 2030, to (and including) 12 November 2030	19 November 2030
129.7692%	From (and including) 19 November 2030, to (and including) 12 December 2030	19 December 2030
130.1609%	From (and including) 19 December 2030, to (and including) 13 January 2031	20 January 2031
130.5526%	From (and including) 20 January 2031, to (and including) 12 February 2031	19 February 2031
130.9443%	From (and including) 19 February 2031, to (and including) 12 March 2031	19 March 2031
131.3360%	From (and including) 19 March 2031, to (and including) 14 April 2031	21 April 2031
131.7277%	From (and including) 21 April 2031, to (and including) 12 May 2031	19 May 2031
132.1194%	From (and including) 19 May 2031, to (and including) 12 June 2031	19 June 2031
132.5111%	From (and including) 19 June 2031, to (and including) 14 July 2031	21 July 2031
132.9028%	From (and including) 21 July 2031, to (and including) 12 August 2031	19 August 2031
133.2945%	From (and including) 19 August 2031, to (and including) 12 September 2031	19 September 2031
133.6862%	From (and including) 19 September 2031, to (and including) 13 October 2031	20 October 2031
134.0779%	From (and including) 20 October 2031, to (and including) 12 November 2031	19 November 2031

134.4696%	From (and including) 19 November 2031, to (and including) 12 December 2031	19 December 2031
134.8613%	From (and including) 19 December 2031, to (and including) 12 January 2032	19 January 2032
135.2530%	From (and including) 19 January 2032, to (and including) 12 February 2032	19 February 2032
135.6447%	From (and including) 19 February 2032, to (and including) 12 March 2032	19 March 2032
136.0364%	From (and including) 19 March 2032, to (and including) 12 April 2032	19 April 2032
136.4281%	From (and including) 19 April 2032, to (and including) 12 May 2032	19 May 2032
136.8198%	From (and including) 19 May 2032, to (and including) 14 June 2032	21 June 2032
137.2115%	From (and including) 21 June 2032, to (and including) 12 July 2032	19 July 2032
137.6032%	From (and including) 19 July 2032, to (and including) 12 August 2032	19 August 2032
137.9949%	From (and including) 19 August 2032, to (and including) 13 September 2032	20 September 2032
138.3866%	From (and including) 20 September 2032, to (and including) 12 October 2032	19 October 2032
138.7783%	From (and including) 19 October 2032, to (and including) 12 November 2032	19 November 2032
139.1700%	From (and including) 19 November 2032, to (and including) 13 December 2032	20 December 2032
139.5617%	From (and including) 20 December 2032, to (and including) 12 January 2033	19 January 2033
139.9534%	From (and including) 19 January 2033, to (and including) 14 February 2033	21 February 2033
140.3451%	From (and including) 21 February 2033, to (and including) 14 March 2033	21 March 2033
140.7368%	From (and including) 21 March 2033, to (and including) 12 April 2033	19 April 2033
141.1285%	From (and including) 19 April 2033, to (and including) 12 May 2033	19 May 2033
141.5202%	From (and including) 19 May 2033, to (and including) 13 June 2033	20 June 2033
141.9119%	From (and including) 20 June 2033, to (and including) 12 July 2033	19 July 2033



	2033	
142.3036%	From (and including) 19 July 2033, to (and including) 12 August 2033	19 August 2033
142.6953%	From (and including) 19 August 2033, to (and including) 12 September 2033	19 September 2033
143.0870%	From (and including) 19 September 2033, to (and including) 12 October 2033	19 October 2033
143.4787%	From (and including) 19 October 2033, to (and including) 14 November 2033	21 November 2033
143.8704%	From (and including) 21 November 2033, to (and including) 12 December 2033	19 December 2033
144.2621%	From (and including) 19 December 2033, to (and including) 12 January 2034	19 January 2034
144.6538%	From (and including) 19 January 2034, to (and including) 13 February 2034	20 February 2034
145.0455%	From (and including) 20 February 2034, to (and including) 13 March 2034	20 March 2034
145.4372%	From (and including) 20 March 2034, to (and including) 12 April 2034	19 April 2034
145.8289%	From (and including) 19 April 2034, to (and including) 12 May 2034	19 May 2034
146.2206%	From (and including) 19 May 2034, to (and including) 12 June 2034	19 June 2034
146.6123%	From (and including) 19 June 2034, to (and including) 12 July 2034	19 July 2034
147.0040%	From (and including) 19 July 2034, to (and including) 14 August 2034	21 August 2034
147.3957%	From (and including) 21 August 2034, to (and including) 12 September 2034	19 September 2034
147.7874%	From (and including) 19 September 2034, to (and including) 12 October 2034	19 October 2034
148.1791%	From (and including) 19 October 2034, to (and including) 13 November 2034	20 November 2034
148.5708%	From (and including) 20 November 2034, to (and including) 12 December 2034	19 December 2034
148.9625%	From (and including) 19 December 2034, to (and including) 12 January 2035	19 January 2035
149.3542%	From (and including) 19 January 2035, to (and including) 12 February 2035	19 February 2035
149.7459%	From (and including) 19	19 March 2035

	February 2035, to (and including) 12 March 2035	
150.1376%	From (and including) 19 March 2035, to (and including) 12 April 2035	19 April 2035
150.5293%	From (and including) 19 April 2035, to (and including) 14 May 2035	21 May 2035
150.9210%	From (and including) 21 May 2035, to (and including) 12 June 2035	19 June 2035
151.3127%	From (and including) 19 June 2035, to (and including) 12 July 2035	19 July 2035
151.7044%	From (and including) 19 July 2035, to (and including) 13 August 2035	20 August 2035
152.0961%	From (and including) 20 August 2035, to (and including) 12 September 2035	19 September 2035
152.4878%	From (and including) 19 September 2035, to (and including) 12 October 2035	19 October 2035
152.8795%	From (and including) 19 October 2035, to (and including) 12 November 2035	19 November 2035
153.2712%	From (and including) 19 November 2035, to (and including) 12 December 2035	19 December 2035
153.6629%	From (and including) 19 December 2035, to (and including) 14 January 2036	21 January 2036
154.0546%	From (and including) 21 January 2036, to (and including) 12 February 2036	19 February 2036
154.4463%	From (and including) 19 February 2036, to (and including) 12 March 2036	19 March 2036
154.8380%	From (and including) 19 March 2036, to (and including) 14 April 2036	21 April 2036
155.2297%	From (and including) 21 April 2036, to (and including) 12 May 2036	19 May 2036
155.6214%	From (and including) 19 May 2036, to (and including) 12 June 2036	19 June 2036
156.0131%	From (and including) 19 June 2036, to (and including) 14 July 2036	21 July 2036

(c) Holder Option Exercise Not Applicable  
Period:

(d) Issuer Notice Period 5 Business Days  
Number:

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

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

**Provisions relating to Final Settlement**

- 17 (a) Final Settlement Type: Fixed  
General Condition 16  
(Final Settlement)
- (b) Settlement Method: Cash
- (c) Protection Level: 156.4048 per cent.

**Provisions relating to Drop Back**

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

**Provisions relating to Nominal Call Event Settlement**

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

**Provisions relating to Instalment Notes**

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

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

- 21 Underlying Asset(s) Not Applicable
- 22 Initial Price: Not Applicable
- 23 Final Valuation Price: Not Applicable
- 24 Interim Valuation Price: Not Applicable

**Provisions relating to the disruption events**

- 25 Consequences of a Disrupted Day Not Applicable  
(in respect of an Averaging Date or  
Lookback Date): Equity Linked  
Condition 3 (Consequences of  
Disrupted Days)
- 26 Consequences of a Disrupted Day Not Applicable  
(in respect of an Averaging Date or  
Lookback Date): Fund Linked  
Condition 1 (Adjustments to  
Valuation Dates and Reference  
Dates)
- 27 Consequences of a Disrupted Day Not Applicable  
(in respect of an Averaging Date or  
Lookback Date): Barclays Index  
Linked Condition 4 (Consequences  
upon a Reference Date becoming a  
Disrupted Day)
- 28 Additional Disruption Events:  
General Condition 43.1  
(Definitions)
- (a) Change in Law: Applicable as per General Condition 43.1 (Definitions)
- (b) Currency Disruption Event: Applicable as per General Condition 43.1 (Definitions)
- (c) Hedging Disruption: Not Applicable
- (d) Issuer Tax Event: Applicable as per General Condition 43.1 (Definitions)
- (e) Extraordinary Market Disruption: Applicable as per General Condition 43.1 (Definitions)
- (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
29	Unlawfulness and Impracticability:	Limb (b) of Condition 32 of the General Conditions: Applicable
30	Early Cash Settlement Amount:	Market Value
31	Early Settlement Notice Period Number:	As specified in General Condition 43.1 ( <i>Definitions</i> )
32	Substitution of Shares:	Not Applicable
33	Entitlement Substitution:	Not Applicable
34	FX Disruption Event:	Not Applicable
35	Disruption Fallbacks: General Condition 1 ( <i>Consequences of FX Disruption Events (FX Linked Annex)</i> )	Not Applicable
36	Unwind Costs:	Applicable
37	Settlement Expenses:	Not Applicable
38	Local Jurisdiction Taxes and Expenses:	Not Applicable
39	Consequences of a Fund Event: General Condition 28 ( <i>Consequences of a Fund Event</i> )	Not Applicable
<b>General provisions</b>		
40	Form of Securities:	Global Bearer Securities: Permanent Global Security TEFRA: Not Applicable
41	Trade Date:	30 May 2024
42	Taxation Gross Up:	Applicable
43	871(m) Securities:	The Issuer has determined that Section 871(m) of the US Internal Revenue Code of 1986, as amended, is not applicable to the Securities.
44	(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 Amended and Restated Final Terms
	(iii) Prohibition of Sales to Swiss Retail Investors:	Applicable – see the cover page of these Amended and Restated Final Terms
45	Business Day:	As defined in General Condition 43.1 With respect to other purposes: as defined in the General Conditions
46	Business Day Convention:	Modified Following, subject to adjustment for Unscheduled Business Day Holiday.
47	Determination Agent:	Barclays Bank PLC
48	Registrar:	Not Applicable
49	Transfer Agent:	Not Applicable
50	(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

51 Registration Agent: Not Applicable

52 Masse Category: No Masse

Identification information of Holders in relation to French Securities (General Condition 5.1 (e)): Applicable

53 Governing Law: English Law

54 Relevant Benchmarks: Not Applicable

## PART B – OTHER INFORMATION

### 1 LISTING AND ADMISSION TO TRADING

- (a) Listing and Admission to Trading: Application will to 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 the Issue Date.
- (b) Estimate of total expenses related to admission to trading: EUR 600 + EUR 350 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: 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.
- (c) Estimated net proceeds: EUR 30,000,000
- (d) Estimated total expenses: 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.

### 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: N/A

Refinitiv Screen Page: N/A

Index Disclaimer: N/A

### 6 POST ISSUANCE INFORMATION

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

### 7 OPERATIONAL INFORMATION

(a) ISIN: XS2786461140

(b) Common Code: 278646114<sup>2</sup>

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<sup>2</sup> Amended by the Amended and Restated Final Terms dated 19 August 2024.

(c) Relevant Clearing System(s) and the relevant identification number(s): Euroclear/ Clearstream Luxembourg

(d) Delivery: Delivery free of payment

## 8 TERMS AND CONDITIONS OF THE OFFER

### 8.1 Authorised Offer(s)

- (a) Public Offer: An offer of the Notes may be made, subject to the conditions set out below by the Authorised Offeror(s) (specified in (b) immediately below) other than pursuant to Article 1(4) of the EU Prospectus Regulation in the Public Offer Jurisdiction(s) (specified in (c) immediately below) during the Offer Period (specified in (d) immediately below) subject to the conditions set out in the Base Prospectus and in (e) immediately below
- (b) Name(s) and address(es), to the extent known to the Issuer, of the placers in the various countries where the offer takes place (together the "**Authorised Offeror(s)**"): Each financial intermediary specified in (i) and (ii) below:
- (i) **Specific consent:** I-KAPITAL (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>); and
- (ii) **General consent:** Not Applicable
- (c) Jurisdiction(s) where the offer may take place (together, the "**Public Offer Jurisdictions(s)**"): France
- (d) Offer period for which use of the Base Prospectus is authorised by the Authorised Offeror(s): From and including 20 June 2024 to and including 12 August 2024 (the "**Offer Period**")
- (e) Other conditions for use of the Base Prospectus by the Authorised Offeror(s): Not Applicable
- (f) Other terms and conditions of the offer
- (g) Offer Price: The Issue Price
- (h) Total amount of offer: EUR 30,000,000
- (i) Conditions to which the offer is subject: The Issuer reserves the right to withdraw the offer for Securities at any time prior to the end of the Offer Period.  
Following withdrawal of the offer, if any application has been made by any potential investor, each such potential investor shall not be entitled to subscribe or otherwise acquire the Securities and any applications will be automatically cancelled and any purchase money will be refunded to the applicant by the Authorised Offeror in accordance with the Authorised Offeror's usual procedures.
- (j) Time period, including any possible amendments, during which the offer will be open and description of the application process: The Offer Period
- (k) Description of the application process: An offer of the Securities may be made by the Manager or the Authorised Offeror other than pursuant to Article 1(4) of the EU Prospectus Regulation in France

- (the “**Public Offer Jurisdiction**”) during the Offer Period.
- Applications for the Securities can be made in the Public Offer Jurisdiction through the Authorised Offeror during the Offer Period. The Securities will be placed into the Public Offer Jurisdiction by the Authorised Offeror. Distribution will be in accordance with the Authorised Offeror’s usual procedures, notified to investors by the Authorised Offeror.
- (l) 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.
- (m) Description of possibility to reduce subscriptions and manner for refunding excess amount paid by applicants: Not Applicable
- (n) 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.
- (o) 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.
- (p) Procedure for exercise of any right of pre-emption, negotiability of subscription rights and treatment of subscription rights not exercised: Not Applicable
- (q) Whether tranche(s) have been reserved for certain countries: Offers may be made through the Authorised Offeror in the Public Offer Jurisdiction to any person. Offers (if any) in other EEA countries will only be made through the Authorised Offeror pursuant to an exemption from the obligation under the EU Prospectus Regulation to publish a prospectus.
- (r) 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.
- (s) 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.
- (t) Name(s) and address(es), to the extent known to the Issuer, of the placers in the various countries where the offer takes place: I-KAPITAL  
87 Avenue Kléber,  
75116  
Paris, France  
LEI: 969500BK04UD68VV5J03.



## 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 Securities due August 2036 pursuant to the Global Structured Securities Programme (ISIN: XS2786461140) (the "Securities").

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

**The Authorised Offeror:** The Authorised Offeror is I-KAPITAL with its address at 87 Avenue Kléber, 75116 Paris, France and its LEI is 969500BK04UD68VV5J03.

**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 G5GSEF7VJP5I7OUK5573.

**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

	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

	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 (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?

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) the impact of 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.
- **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: NX00401824; Tranche number: 1; ISIN: XS2786461140; Common Code: 278646114<sup>3</sup>.

The Securities will be cleared and settled through Euroclear Bank S.A./N.V. / 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 Price**”).

The issue date is 19 August 2024 (the “**Issue Date**”). Subject to early termination, the Securities are scheduled to redeem on 19 August 2036 (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) a Final Cash Settlement Amount, provided that if the Securities are early terminated, the potential return may be in the forms of (i) an Early Cash Settlement Amount or (ii) Optional 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), 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 holders.

#### *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, 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.

**Optional early redemption:** The Issuer may elect to redeem the Securities by exercising its call option on any business day (such day the “**Issuer Option Exercise Date**”) falling within the Issuer Option Exercise Period. To exercise the call option the Issuer shall give an irrevocable notice to holders on any date falling not less than the Issuer Notice Period Number of business days (being 5) preceding the Optional Cash Settlement Date, which will specify the Issuer Option Exercise Date. If this occurs, holders will receive an “**Optional Cash Settlement Amount**” equal to “**Issuer Call Early Settlement Percentage**” of the Calculation Amount payable on the corresponding “**Optional Cash Settlement Date**” for each “**Issuer Option Exercise Period**” as set out in the table below.

Issuer Call Early Settlement Percentage	Issuer Option Exercise Period(s) subject to adjustment in accordance with the Business Day Convention	Optional Cash Settlement Date(s) subject to adjustment in accordance with the Business Day Convention
104.7004%	From (and including) 19 August 2024, to (and including) 12 August 2025	19 August 2025
105.0921%	From (and including) 19 August 2025, to (and including) 12 September 2025	19 September 2025
105.4838%	From (and including) 19 September 2025, to (and including) 13 October 2025	20 October 2025
105.8755%	From (and including) 20 October 2025, to (and including) 12 November 2025	19 November 2025
106.2672%	From (and including) 19 November 2025, to (and including) 12 December 2025	19 December 2025
106.6589%	From (and including) 19 December 2025, to (and including) 12 January 2026	19 January 2026
107.0506%	From (and including) 19 January 2026, to (and including) 12 February 2026	19 February 2026
107.4423%	From (and including) 19 February 2026, to (and including) 12 March 2026	19 March 2026
107.8340%	From (and including) 19 March 2026, to (and including) 13 April 2026	20 April 2026
108.2257%	From (and including) 20 April 2026, to (and including) 12 May 2026	19 May 2026
108.6174%	From (and including) 19 May 2026, to (and including) 12 June 2026	19 June 2026
109.0091%	From (and including) 19 June 2026, to (and including) 13 July 2026	20 July 2026
109.4008%	From (and including) 20 July 2026, to (and including) 12 August 2026	19 August 2026
109.7925%	From (and including) 19 August 2026, to (and including) 14 September 2026	21 September 2026

<sup>3</sup> Amended by the Amended and Restated Final Terms dated 19 August 2024.

110.1842%	From (and including) 21 September 2026, to (and including) 12 October 2026	19 October 2026
110.5759%	From (and including) 19 October 2026, to (and including) 12 November 2026	19 November 2026
110.9676%	From (and including) 19 November 2026, to (and including) 14 December 2026	21 December 2026
111.3593%	From (and including) 21 December 2026, to (and including) 12 January 2027	19 January 2027
111.7510%	From (and including) 19 January 2027, to (and including) 12 February 2027	19 February 2027
112.1427%	From (and including) 19 February 2027, to (and including) 12 March 2027	19 March 2027
112.5344%	From (and including) 19 March 2027, to (and including) 12 April 2027	19 April 2027
112.9261%	From (and including) 19 April 2027, to (and including) 12 May 2027	19 May 2027
113.3178%	From (and including) 19 May 2027, to (and including) 14 June 2027	21 June 2027
113.7095%	From (and including) 21 June 2027, to (and including) 12 July 2027	19 July 2027
114.1012%	From (and including) 19 July 2027, to (and including) 12 August 2027	19 August 2027
114.4929%	From (and including) 19 August 2027, to (and including) 13 September 2027	20 September 2027
114.8846%	From (and including) 20 September 2027, to (and including) 12 October 2027	19 October 2027
115.2763%	From (and including) 19 October 2027, to (and including) 12 November 2027	19 November 2027
115.6680%	From (and including) 19 November 2027, to (and including) 13 December 2027	20 December 2027
116.0597%	From (and including) 20 December 2027, to (and including) 12 January 2028	19 January 2028
116.4514%	From (and including) 19 January 2028, to (and including) 14 February 2028	21 February 2028
116.8431%	From (and including) 21 February 2028, to (and including) 13 March 2028	20 March 2028
117.2348%	From (and including) 20 March 2028, to (and including) 12 April 2028	19 April 2028
117.6265%	From (and including) 19 April 2028, to (and including) 12 May 2028	19 May 2028
118.0182%	From (and including) 19 May 2028, to (and including) 12 June 2028	19 June 2028
118.4099%	From (and including) 19 June 2028, to (and including) 12 July 2028	19 July 2028
118.8016%	From (and including) 19 July 2028, to (and including) 14 August 2028	21 August 2028
119.1933%	From (and including) 21 August 2028, to (and including) 12 September 2028	19 September 2028
119.5850%	From (and including) 19 September 2028, to (and including) 12 October 2028	19 October 2028
119.9767%	From (and including) 19 October 2028, to (and including) 13 November 2028	20 November 2028
120.3684%	From (and including) 20 November 2028, to (and including) 12 December 2028	19 December 2028
120.7601%	From (and including) 19 December 2028, to (and including) 12 January 2029	19 January 2029
121.1518%	From (and including) 19 January 2029, to (and including) 12 February 2029	19 February 2029
121.5435%	From (and including) 19 February 2029, to (and including) 12 March 2029	19 March 2029
121.9352%	From (and including) 19 March 2029, to (and including) 12 April 2029	19 April 2029
122.3269%	From (and including) 19 April 2029, to (and including) 14 May 2029	21 May 2029
122.7186%	From (and including) 21 May 2029, to (and including) 12 June 2029	19 June 2029
123.1103%	From (and including) 19 June 2029, to (and including) 12 July 2029	19 July 2029
123.5020%	From (and including) 19 July 2029, to (and including) 13 August 2029	20 August 2029
123.8937%	From (and including) 20 August 2029, to (and including) 12 September 2029	19 September 2029
124.2854%	From (and including) 19 September 2029, to (and including) 12 October 2029	19 October 2029
124.6771%	From (and including) 19 October 2029, to (and including) 12 November 2029	19 November 2029
125.0688%	From (and including) 19 November 2029, to (and including) 12 December 2029	19 December 2029
125.4605%	From (and including) 19 December 2029, to (and including) 14 January 2030	21 January 2030
125.8522%	From (and including) 21 January 2030, to (and including) 12 February 2030	19 February 2030
126.2439%	From (and including) 19 February 2030, to (and including) 12 March 2030	19 March 2030
126.6356%	From (and including) 19 March 2030, to (and including) 16 April 2030	23 April 2030
127.0273%	From (and including) 23 April 2030, to (and including) 13 May 2030	20 May 2030
127.4190%	From (and including) 20 May 2030, to (and including) 12 June 2030	19 June 2030
127.8107%	From (and including) 19 June 2030, to (and including) 12 July 2030	19 July 2030
128.2024%	From (and including) 19 July 2030, to (and including) 12 August 2030	19 August 2030
128.5941%	From (and including) 19 August 2030, to (and including) 12 September 2030	19 September 2030
128.9858%	From (and including) 19 September 2030, to (and including) 14 October 2030	21 October 2030
129.3775%	From (and including) 21 October 2030, to (and including) 12 November 2030	19 November 2030
129.7692%	From (and including) 19 November 2030, to (and including) 12 December 2030	19 December 2030
130.1609%	From (and including) 19 December 2030, to (and including) 13 January 2031	20 January 2031
130.5526%	From (and including) 20 January 2031, to (and including) 12 February 2031	19 February 2031
130.9443%	From (and including) 19 February 2031, to (and including) 12 March 2031	19 March 2031
131.3360%	From (and including) 19 March 2031, to (and including) 14 April 2031	21 April 2031
131.7277%	From (and including) 21 April 2031, to (and including) 12 May 2031	19 May 2031
132.1194%	From (and including) 19 May 2031, to (and including) 12 June 2031	19 June 2031
132.5111%	From (and including) 19 June 2031, to (and including) 14 July 2031	21 July 2031
132.9028%	From (and including) 21 July 2031, to (and including) 12 August 2031	19 August 2031
133.2945%	From (and including) 19 August 2031, to (and including) 12 September 2031	19 September 2031
133.6862%	From (and including) 19 September 2031, to (and including) 13 October 2031	20 October 2031
134.0779%	From (and including) 20 October 2031, to (and including) 12 November 2031	19 November 2031
134.4696%	From (and including) 19 November 2031, to (and including) 12 December 2031	19 December 2031
134.8613%	From (and including) 19 December 2031, to (and including) 12 January 2032	19 January 2032
135.2530%	From (and including) 19 January 2032, to (and including) 12 February 2032	19 February 2032
135.6447%	From (and including) 19 February 2032, to (and including) 12 March 2032	19 March 2032
136.0364%	From (and including) 19 March 2032, to (and including) 12 April 2032	19 April 2032
136.4281%	From (and including) 19 April 2032, to (and including) 12 May 2032	19 May 2032
136.8198%	From (and including) 19 May 2032, to (and including) 14 June 2032	21 June 2032
137.2115%	From (and including) 21 June 2032, to (and including) 12 July 2032	19 July 2032
137.6032%	From (and including) 19 July 2032, to (and including) 12 August 2032	19 August 2032
137.9949%	From (and including) 19 August 2032, to (and including) 13 September 2032	20 September 2032

138.3866%	From (and including) 20 September 2032, to (and including) 12 October 2032	19 October 2032
138.7783%	From (and including) 19 October 2032, to (and including) 12 November 2032	19 November 2032
139.1700%	From (and including) 19 November 2032, to (and including) 13 December 2032	20 December 2032
139.5617%	From (and including) 20 December 2032, to (and including) 12 January 2033	19 January 2033
139.9534%	From (and including) 19 January 2033, to (and including) 14 February 2033	21 February 2033
140.3451%	From (and including) 21 February 2033, to (and including) 14 March 2033	21 March 2033
140.7368%	From (and including) 21 March 2033, to (and including) 12 April 2033	19 April 2033
141.1285%	From (and including) 19 April 2033, to (and including) 12 May 2033	19 May 2033
141.5202%	From (and including) 19 May 2033, to (and including) 13 June 2033	20 June 2033
141.9119%	From (and including) 20 June 2033, to (and including) 12 July 2033	19 July 2033
142.3036%	From (and including) 19 July 2033, to (and including) 12 August 2033	19 August 2033
142.6953%	From (and including) 19 August 2033, to (and including) 12 September 2033	19 September 2033
143.0870%	From (and including) 19 September 2033, to (and including) 12 October 2033	19 October 2033
143.4787%	From (and including) 19 October 2033, to (and including) 14 November 2033	21 November 2033
143.8704%	From (and including) 21 November 2033, to (and including) 12 December 2033	19 December 2033
144.2621%	From (and including) 19 December 2033, to (and including) 12 January 2034	19 January 2034
144.6538%	From (and including) 19 January 2034, to (and including) 13 February 2034	20 February 2034
145.0455%	From (and including) 20 February 2034, to (and including) 13 March 2034	20 March 2034
145.4372%	From (and including) 20 March 2034, to (and including) 12 April 2034	19 April 2034
145.8289%	From (and including) 19 April 2034, to (and including) 12 May 2034	19 May 2034
146.2206%	From (and including) 19 May 2034, to (and including) 12 June 2034	19 June 2034
146.6123%	From (and including) 19 June 2034, to (and including) 12 July 2034	19 July 2034
147.0040%	From (and including) 19 July 2034, to (and including) 14 August 2034	21 August 2034
147.3957%	From (and including) 21 August 2034, to (and including) 12 September 2034	19 September 2034
147.7874%	From (and including) 19 September 2034, to (and including) 12 October 2034	19 October 2034
148.1791%	From (and including) 19 October 2034, to (and including) 13 November 2034	20 November 2034
148.5708%	From (and including) 20 November 2034, to (and including) 12 December 2034	19 December 2034
148.9625%	From (and including) 19 December 2034, to (and including) 12 January 2035	19 January 2035
149.3542%	From (and including) 19 January 2035, to (and including) 12 February 2035	19 February 2035
149.7459%	From (and including) 19 February 2035, to (and including) 12 March 2035	19 March 2035
150.1376%	From (and including) 19 March 2035, to (and including) 12 April 2035	19 April 2035
150.5293%	From (and including) 19 April 2035, to (and including) 14 May 2035	21 May 2035
150.9210%	From (and including) 21 May 2035, to (and including) 12 June 2035	19 June 2035
151.3127%	From (and including) 19 June 2035, to (and including) 12 July 2035	19 July 2035
151.7044%	From (and including) 19 July 2035, to (and including) 13 August 2035	20 August 2035
152.0961%	From (and including) 20 August 2035, to (and including) 12 September 2035	19 September 2035
152.4878%	From (and including) 19 September 2035, to (and including) 12 October 2035	19 October 2035
152.8795%	From (and including) 19 October 2035, to (and including) 12 November 2035	19 November 2035
153.2712%	From (and including) 19 November 2035, to (and including) 12 December 2035	19 December 2035
153.6629%	From (and including) 19 December 2035, to (and including) 14 January 2036	21 January 2036
154.0546%	From (and including) 21 January 2036, to (and including) 12 February 2036	19 February 2036
154.4463%	From (and including) 19 February 2036, to (and including) 12 March 2036	19 March 2036
154.8380%	From (and including) 19 March 2036, to (and including) 14 April 2036	21 April 2036
155.2297%	From (and including) 21 April 2036, to (and including) 12 May 2036	19 May 2036
155.6214%	From (and including) 19 May 2036, to (and including) 12 June 2036	19 June 2036
156.0131%	From (and including) 19 June 2036, to (and including) 14 July 2036	21 July 2036

**Certain additional limitations:**

- 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 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**

**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**

The Securities do not bear interest.

## B – 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 “**Final Cash Settlement**” Amount is calculated by multiplying the Protection Level (being 156.4048%) 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 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:** 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 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 changes in interest rates, the Issuer's financial condition and credit ratings, the supply of and demand for the Securities, the time remaining until the maturity or expiry of the Securities and other factors. The price, if any, at which you will be able to sell your Securities prior to maturity may be substantially less than the amount you originally invested. Your Securities may not have an active trading market and the Issuer may not be under any obligation to make a market or repurchase the Securities prior to redemption. The Issuer may withdraw the public offer at any time. In such case, where you have already paid or delivered subscription monies for the relevant Securities, you will be entitled to reimbursement of such amounts, but will not receive any remuneration that may have accrued in the period between their payment or delivery of subscription monies and the reimbursement of the Securities.
- **You are subject to risks associated with the determination of amount payable under the Securities:** In order to receive the scheduled minimum amount at maturity, you must hold them until maturity. If the Securities are early redeemed, they may return less than the scheduled minimum amount, or even zero.
- **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, taxation or the relevant currency of the Securities, the Determination Agent or the Issuer may take a number of remedial actions, including 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. You will also 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. 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.
- **Your Securities are subject to foreign exchange risks:** Payment under the Securities will be made in a Settlement Currency which may be different from your home currency. You will be exposed to the risk of foreign exchange rate fluctuations between the Settlement Currency and your home currency. These fluctuations may decrease the value of the Securities.

- **Taxation risks:** The levels and basis of taxation on the Securities and any reliefs for such taxation will depend on your individual circumstances and could change at any time over the life of the Securities. This could have adverse consequences for you and you should therefore consult your own tax advisers as to the tax consequences to you of transactions involving the Securities.
- **Potential conflicts of interest:** Conflicts of interest may exist where Barclays Bank PLC or its affiliate: (i) acts in multiple capacities with respect to the Securities (e.g. acting as issuer, manager and determination agent) (ii) enters into hedging transactions to cover the Issuer's exposure to the relevant cash amounts to be paid or assets to be delivered under the Securities as these fall due; and (iii) uses price contributions from its trading desks as a pricing source for an Underlying Asset. In light of such conflicts, the actions taken or determinations made by Barclays Bank PLC in relation to the Securities may not always be in the best interest of the holders. In addition to hedging transactions, Barclays Bank PLC may trade on the Underlying Asset(s) in the ordinary course of its business. Such trading could affect the market price of the Underlying Asset(s), which may in turn materially adversely affect the value and return on your Securities.

## 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 France during the period from (and including) 20 June 2024 to (and including) 12 August 2024 (the "**Offer Period**") subject to any early termination of the Offer Period or withdrawal of the offer, as described below.

- Offer Price: The Issue Price
- Conditions to which the offer is subject: The Issuer reserves the right to withdraw the offer for Securities at any time prior to the end of the Offer Period. Following withdrawal of the offer, if any application has been made by any potential investor, each such potential investor shall not be entitled to subscribe or otherwise acquire the Securities and any applications will be automatically cancelled and any purchase money will be refunded to the applicant by the Authorised Offeror in accordance with the Authorised Offeror's usual procedures.
- Description of the application process: An offer of the Securities may be made by the Manager or the Authorised Offeror other than pursuant to Article 1(4) of the EU Prospectus Regulation in France (the "Public Offer Jurisdiction") during the Offer Period. Applications for the Securities can be made in the Public Offer Jurisdiction through the Authorised Offeror during the Offer Period. The Securities will be placed into the Public Offer Jurisdiction by the Authorised Offeror. Distribution will be in accordance with the Authorised Offeror's usual procedures, notified to investors by the Authorised Offeror. The Authorised Offeror is responsible for the notification of any withdrawal right applicable in relation to the offer of the Securities to potential investors.
- 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.
- 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.
- Procedure for exercise of any right of pre-emption, negotiability of subscription rights and treatment of subscription rights not exercised: Not Applicable.
- Categories of holders to which the Securities are offered and whether Tranche(s) have been reserved for certain countries: Offers may be made through the Authorised Offeror in the Public Offer Jurisdiction to any person. Offers (if any) in other EEA countries will only be made through the Authorised Offeror pursuant to an exemption from the obligation under the Prospectus Regulation to publish a prospectus.
- 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.
- 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

#### *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.

See also the item entitled "The Authorised Offeror(s)" above.

### 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.

The estimated net proceeds are 100 per cent. of the issue size.
<b><i>Underwriting agreement on a firm commitment basis</i></b> The offer of the Securities is not subject to an underwriting agreement on a firm commitment basis.
<b><i>Description of any interest material to the issue/offer, including conflicting interests</i></b> The Authorised Offeror may be paid fees in relation to the offer of Securities. Potential conflicts of interest may exist between the Issuer, Determination Agent, Authorised Offeror or their affiliates and holders. The Authorised Offeror will be paid aggregate commissions equal to 1.00% per annum of the issue price.



## RÉSUMÉ

### INTRODUCTION ET AVERTISSEMENTS

Le présent Résumé doit être lu comme une introduction au Prospectus. Toute décision d'investir dans les Titres doit être fondée sur un examen exhaustif du Prospectus par l'investisseur. Dans certaines circonstances, l'investisseur pourrait perdre tout ou partie du capital investi. Lorsqu'une action concernant les informations contenues dans le Prospectus est intentée devant un tribunal, l'investisseur plaignant peut, selon le droit national, avoir à supporter les coûts de traduction du Prospectus avant le début de la procédure judiciaire. Seule la responsabilité civile des personnes qui ont présenté le Résumé, y compris toute traduction de celui-ci, peut être engagée pour autant que le Résumé soit trompeur, inexact ou incohérent, lorsqu'il est lu conjointement avec les autres parties du Prospectus, ou qu'il ne fournisse pas, lorsqu'il est lu en combinaison avec les autres parties du Prospectus, les informations clés permettant d'aider les investisseurs lorsqu'ils envisagent d'investir dans ces Titres.

***Vous êtes sur le point d'acheter un produit qui n'est pas simple et qui peut être difficile à comprendre.***

**Titres :** 30 000 000 EUR de Titres échus en août 2036 dans le cadre du Global Structured Securities Programme (ISIN : XS2786461140) (les "Titres").

**L'Émetteur :** L'Émetteur est Barclays Bank PLC. Son siège social est situé au 1 Churchill Place, Londres, E14 5HP, Royaume-Uni (numéro de téléphone : +44 (0)20 7116 1000) et son *Legal Entity Identifier* ("LEI") est G5GSEF7VJP5I7OUK5573

**L'Offrant Autorisé :** L'Offrant Autorisé est I-KAPITAL et son adresse est 87 Avenue Kléber, 75116 Paris, France et son LEI est 969500BK04UD68VV5J03.

**Autorité compétente :** Le Prospectus de Base a été approuvé le 12 avril 2024 par la Banque Centrale d'Irlande de New Wapping Street, North Wall Quay, Dublin 1, D01 F7X3, Irlande (numéro de téléphone : +353 (0)1 224 6000).

### INFORMATIONS CLES SUR L'ÉMETTEUR

#### Qui est l'Émetteur des Titres?

##### ***Domicile et forme juridique de l'Émetteur***

Barclays Bank PLC (l'"Émetteur") est une société publique à responsabilité limitée immatriculée en Angleterre et au Pays de Galles sous le numéro 1026167. La responsabilité des membres de l'Émetteur est limitée. Son siège social et principal est sis à 1 Churchill Place, Londres, E14 5HP, Royaume-Uni (numéro de téléphone +44 (0)20 7116 1000). Le *Legal Entity Identifier* (LEI) de l'Émetteur est G5GSEF7VJP5I7OUK5573.

##### ***Activités principales de l'Émetteur***

Barclays est une banque diversifiée avec cinq divisions opérationnelles comprenant : Barclays UK, Barclays UK Corporate Bank, Barclays Private Bank and Wealth Management, Barclays Investment Bank et Barclays US Consumer Bank, soutenues par Barclays Execution Services Limited, la société de services du Groupe qui fournit des services technologiques, opérationnels et fonctionnels aux activités du Groupe.

Le Groupe comprend Barclays PLC avec ses filiales, en ce compris l'Émetteur. La principale activité de l'Émetteur est d'offrir des produits et des services destinés aux grands clients, qu'il s'agisse de grandes entreprises, de banque privée et de gestion de patrimoine, de banque de gros ou de clients bancaires internationaux.

Le terme "Groupe" désigne Barclays PLC avec ses filiales et le terme "Groupe Bancaire Barclays" désigne Barclays Bank PLC avec ses filiales.

##### ***Principaux actionnaires de l'Émetteur***

La totalité des actions ordinaires émises par l'Émetteur est la propriété effective de Barclays PLC. Barclays PLC est la société holding finale du Groupe.

##### ***Identité des principaux directeurs généraux de l'Émetteur***

Les principaux directeurs généraux de l'Émetteur sont C.S. Venkatakrishnan (Chief Executive and Executive Director) et Anna Cross (Executive Director).

##### ***Identité des commissaires aux comptes de l'Émetteur***

Les commissaires aux comptes de l'Émetteur sont KPMG LLP ("KPMG"), experts comptables et commissaires aux comptes agréés (membre de l'*Institute of Chartered Accountants* en Angleterre et au Pays de Galles), à l'adresse 15 Canada Square, Londres E14 5GL, Royaume-Uni.

#### Quelles sont les informations financières clés concernant l'Émetteur?

L'Émetteur a extrait les informations financières consolidées sélectionnées figurant dans le tableau ci-dessous pour les exercices clos les 31 décembre 2023 et 31 décembre 2022 des états financiers consolidés annuels de l'Émetteur pour les exercices clos les 31 décembre 2023 et 2022 (les "États Financiers"), qui ont chacun été audités avec une opinion non-modifiée fournie par KPMG.

Résultats consolidés		
	Au 31 décembre	
	2023	2022
	<i>(en millions de livres sterling)</i>	
Revenu net d'intérêt .....	6.653	5.398
Commissions et honoraires nets .....	5.461	5.426
Charges de dépréciation des crédits/(reprises) .....	(1.578)	(933)
Résultat net des opérations de négoce .....	5.980	7.624
Bénéfice avant impôt .....	4.223	4.867
Bénéfice après impôt .....	3.561	4.382
Bilan consolidé		
	Au 31 décembre	
	2023	2022
	<i>(en millions de livres sterling)</i>	
Total des actifs .....	1.185.166	1.203.537
Titres de créance en circulation .....	45.653	60.012
Passif subordonné .....	35.903	38.253
Prêts et avances, titres obligataires au coût amorti .....	185.247	182.507
Dépôts au coût amorti .....	301.798	291.579

Total des fonds propres.....	60.504	58.953
<b>Certain Ratios des États Financiers</b>		
	<b>Au 31 décembre</b>	
	<b>2023</b>	<b>2022</b>
	(%)	
Capital Common Equity Tier 1.....	12,1	12,7
Capital réglementaire total.....	19,2	20,8
Ratio de levier du Royaume-Uni (sur une base sous-consolidée au niveau de BBPLC) <sup>1 2</sup> .....	6,0	-

<sup>1</sup> Aucun chiffre comparatif n'est fourni pour le levier car il s'agit de la première année de publication de ce ratio sur une base sous-consolidée par Barclays Bank PLC.

<sup>2</sup> Bien que le ratio de levier soit exprimé en termes de fonds propres de catégorie 1 (*tier 1 capital*), le coussin de levier contracyclique (*countercyclical leverage ratio buffer ou CCLB*) et 75% de l'exigence minimale doivent être couverts uniquement avec des fonds propres de base de catégorie 1 (CET1). Les fonds propres de base de catégorie 1 (CET1) détenus au titre du CCLB de 0,2% étaient de 1,8 milliard de livres sterling.

#### Quels sont les principaux risques spécifiques à l'Émetteur ?

Les risques matériels sont ceux auxquels l'équipe de direction accorde une attention particulière et qui pourraient entraîner un écart important entre la stratégie, les résultats d'exploitation, la situation financière et/ou les perspectives du Groupe Bancaire Barclays et les attentes. Les risques émergents sont ceux qui ont des composantes inconnues, dont l'impact pourrait se cristalliser sur une période plus longue. En outre, certains autres facteurs échappant au contrôle du Groupe Bancaire Barclays, notamment l'intensification des conflits mondiaux, les actes de terrorisme, les catastrophes naturelles, les pandémies et autres événements similaires, bien que non détaillés ci-dessous, pourraient avoir un impact similaire sur le Groupe Bancaire Barclays.

- **Risques importants existants et émergents pouvant avoir un impact sur plus d'un risque principal:** Outre les risques matériels et émergents ayant un impact sur les principaux risques exposés ci-dessous, il faut également tenir compte des risques matériels existants et émergents qui peuvent avoir un impact sur plus d'un de ces principaux risques. Ces risques sont les suivants : (i) des conditions économiques et de marché mondiales et locales potentiellement défavorables, ainsi que des développements géopolitiques ; (ii) l'impact des changements de taux d'intérêt sur la rentabilité du Groupe Bancaire Barclays ; (iii) l'environnement concurrentiel dans le secteur des services bancaires et financiers ; (iv) le programme de changement réglementaire et son impact sur le modèle d'entreprise ; (v) l'impact des réformes des taux d'intérêt de référence sur le Groupe Bancaire Barclays ; et (vi) les risques liés à la mise en œuvre et à l'exécution des changements.
- **Risque climatique:** le risque climatique est l'impact sur les risques financiers (crédit, marché, trésorerie et capital) et opérationnels découlant du changement climatique à travers les risques physiques et les risques associés à la transition vers une économie à plus faible émission de carbone.
- **Risque de crédit et de marché:** Le risque de crédit est le risque de perte pour le Groupe Bancaire Barclays résultant de la défaillance de clients ou contreparties, d'honorer pleinement leurs obligations envers les membres du Groupe Bancaire Barclays. Le Groupe Bancaire Barclays est exposé aux risques liés aux changements de qualité du crédit et des taux de recouvrement pour des prêts et avances dus par les emprunteurs et les contreparties. Le risque de marché est le risque de perte résultant d'éventuelles évolutions défavorables dans la valeur des actifs et des passifs du Groupe Bancaire Barclays résultant de la fluctuation dans les variables du marché.
- **Risque de trésorerie et de capital et le risque que l'émetteur et le Groupe Bancaire Barclays soient soumis à d'importants pouvoirs de résolution:** Le Groupe Bancaire Barclays est confronté à trois principaux types de risques de trésorerie et de capital qui sont (1) le risque de capital – le risque que le Groupe Bancaire Barclays ait un niveau ou une composition de capital insuffisant pour soutenir ses activités commerciales normales et pour respecter ses exigences réglementaires en matière de capital dans des environnements opérationnels normaux et sous des conditions de stress; (2) le risque de liquidité – le risque que le Groupe Bancaire Barclays ne soit pas en mesure de remplir ses obligations contractuelles ou contingentes ou qu'il n'ait pas le montant de financement stable et de liquidité pour soutenir ses actifs, qui peuvent également être affectés par un changement de la notation de crédit et (3) le risque de taux d'intérêt dans le portefeuille bancaire - le risque que le Groupe Bancaire Barclays soit exposé à la volatilité des capitaux ou des revenus en raison d'une inadéquation entre les expositions aux taux d'intérêt de ses actifs et passifs (non négociés). En vertu de la Loi Bancaire de 2009 (*Banking Act 2009*), des pouvoirs importants sont accordés à la Banque d'Angleterre (*Bank of England*) (ou, dans certaines circonstances, au Trésor de Sa Majesté (*HM Treasury*)), en consultation avec l'Autorité de Régulation Prudentielle du Royaume-Uni (*United Kingdom Prudential Regulation Authority*), l'Autorité de Surveillance des Marchés Financiers (*UK Financial Conduct Authority*) et le Trésor de Sa Majesté, selon le cas, dans le cadre d'un régime de résolution spéciale. Ces pouvoirs permettent à la Banque d'Angleterre (ou tout successeur ou remplaçant de celle-ci et/ou toute autre autorité au Royaume-Uni compétente pour exercer le Pouvoir de Renflouement du Royaume-Uni (UK Bail-in Power)) ("Autorité de Résolution") de mettre en œuvre diverses mesures de résolution et options de stabilisation (y compris, mais sans s'y limiter, l'outil de renflouement) à l'égard d'une banque ou d'une entreprise d'investissement britannique et de certaines de ses filiales (y compris l'Émetteur à la date de ce Document d'Enregistrement) dans des circonstances où l'Autorité de Résolution est satisfaite que les conditions de résolution pertinentes sont remplies.
- **Risque opérationnel et risque lié aux modèles:** Le risque opérationnel est le risque de perte pour le Groupe Bancaire Barclays en raison de processus ou systèmes défaillants ou inadéquats, de facteurs humains ou d'événements extérieurs lorsque la cause profonde n'est pas due à des risques de crédit ou de marché. Le risque lié aux modèles est le potentiel de conséquences négatives dérivant de décisions fondées sur des résultats et des rapports obtenus à partir de modèles incorrects ou mal utilisés.
- **Risque lié à la conformité, réputationnel et juridique et aspects juridiques, concurrentiels et réglementaires:** Le risque lié à la conformité est le risque de résultats insuffisants, ou de préjudice pour les consommateurs, les clients et les marchés, provenant de la fourniture de produits et services du Groupe Bancaire Barclays (risque lié au comportement) et le risque pour Barclays, ses clients, ses usagers ou ses marchés de ne pas se conformer aux Lois, Règles et Réglementations applicables à l'entreprise. Le risque réputationnel est le risque qu'une action, une transaction, un investissement, un événement, une décision ou une relation d'affaire réduise la confiance dans l'intégrité et/ou la compétence du Groupe Bancaire Barclays. Le Groupe Bancaire Barclays exerce

des activités sur un marché global très réglementé qui l'expose au risque juridique découlant (i) de la multitude de lois, règles et de règlements qui s'appliquent aux activités qu'il exerce, qui sont très dynamiques, qui peuvent varier selon les juridictions et/ou le conflit, et peuvent être peu claires dans leur application à des circonstances particulières, notamment dans les domaines nouveaux et émergents ; et (ii) de la nature diversifiée et évolutive des activités du Groupe Bancaire Barclays et de ses pratiques commerciales. Dans chaque cas, le Groupe Bancaire Barclays est confronté au risque de perte ou à l'imposition de pénalités, de dommages et intérêts ou d'amendes suite au non-respect par les membres du Groupe Bancaire Barclays des lois, règles et de règlements applicables ou des exigences contractuelles ou pour faire valoir ou défendre leurs droits de propriété intellectuelle. Le risque juridique peut survenir en relation avec un certain nombre de facteurs de risque résumés ci-dessus.

## INFORMATIONS CLES SUR LES TITRES

### Quelles sont les principales caractéristiques des Titres ?

#### Type et catégorie de Titres offerts et admis à la négociation, y compris les numéros d'identification des Titres

Les Titres se présenteront sous la forme de notes et seront identifiés de manière unique par : numéro de Série : NX00396404 ; Numéro de la tranche : 1 ; ISIN : XS2786461140 ; Code commun : 278646114<sup>4</sup>.

Les Titres seront compensés et réglés par Euroclear Bank S.A./N.V. / Clearstream Banking société anonyme.

#### Devise, dénomination spécifiée, taille de l'émission et durée des Titres

Les Titres seront émis en Euros ("EUR") (la "Devise d'Emission") et réglés dans la même devise (la "Devise de Règlement"). Les Titres sont négociables en valeur nominale et la dénomination spécifiée par Titre est 1 000 EUR. La taille de l'émission est de 30 000 000 EUR. Le prix d'émission est de 100 % de la Dénomination Spécifiée par Titre. (le «Prix d'émission»).

La date d'émission est le 19 août 2024 (la « Date d'Emission »). Sous réserve d'une résiliation anticipée, il est prévu que les Titres soient remboursés le 19 août 2036 (la "Date de Règlement Prévue").

#### Droits attachés aux Titres

**Rendement potentiel** : Les Titres donneront à chaque détenteur de Titres le droit de recevoir un rendement potentiel sur les Titres, ainsi que certains droits accessoires tels que le droit de recevoir un avis concernant certaines décisions et événements et le droit de voter sur certaines (mais pas toutes) modifications des conditions des Titres. Le rendement potentiel prendra la forme de : (i) un Montant de Règlement Autocall en Espèces, et/ou (iii) un Montant de règlement final en espèces, étant entendu que si les Titres sont résiliés de manière anticipée, le rendement potentiel peut prendre la forme (i) d'un Montant de Règlement en Espèces Anticipé.

**Fiscalité** : Tous les paiements relatifs aux Titres seront effectués sans retenue ou déduction au titre des impôts britanniques, à moins qu'une telle retenue ou déduction ne soit exigée par la loi. Dans le cas où une telle retenue ou déduction est exigée par la loi, l'Emetteur devra, sauf dans des circonstances limitées, payer des montants supplémentaires pour couvrir les montants ainsi retenus ou déduits.

**Les cas de défaillance** : Si l'Emetteur n'effectue pas un paiement dû en vertu des Titres ou viole toute autre condition des Titres d'une manière qui porte préjudice aux intérêts des détenteurs (et s'il n'est pas remédié à ce manquement dans les 30 jours calendaires ou, dans le cas des intérêts si le paiement n'a pas été effectué dans les 14 jours calendaires suivant la date d'échéance), ou si l'Emetteur fait l'objet d'une ordonnance de liquidation, alors (sous réserve, dans le cas des intérêts, de l'impossibilité pour l'Emetteur de payer en vertu d'une provision légale impérative) les Titres deviendront immédiatement dus et payables, sur avis donné par les détenteurs".

#### Limitations des droits

**Remboursement anticipé suite à certains événements perturbateurs ou pour cause d'illégalité ou d'impossibilité pratique** : L'Emetteur peut racheter les Titres avant leur Date de Règlement Prévue à la suite de la survenance de certains événements perturbateurs ou extraordinaires concernant l'Emetteur, ses dispositifs de couverture, le(s) Actif(s) Sous-Jacent(s), la fiscalité ou la devise concernée des Titres, ou s'il détermine que l'exécution de l'une de ses obligations en vertu des Titres est illégale ou physiquement impossible. Dans ce cas, les investisseurs recevront un "Montant de Règlement Anticipé en Espèces" égal à la juste valeur marchande des Titres avant leur rachat (ajusté pour tenir compte des coûts, pertes et frais pertinents).

**Remboursement anticipé optionnel**: L'Emetteur peut choisir de racheter les Titres en exerçant son option d'achat lors de tout jour ouvrable (ce jour étant la "Date d'Exercice d'Option de l'Emetteur") tombant dans la Période d'Exercice d'Option de l'Emetteur. Pour exercer son option d'achat sur les Titres, l'Emetteur donnera un préavis irrévocable aux détenteurs à toute date qui ne sera pas inférieure au nombre de jours ouvrables de la Période de Préavis de l'Emetteur (soit 5) précédant la Date de Remboursement Optionnel en Espèces, qui précisera la Date d'Exercice de l'Option de l'Emetteur. Dans ce cas, les détenteurs recevront un "Montant de règlement optionnel en espèces" égal à 100 % du Montant de Calcul multiplié par le "Pourcentage de remboursement anticipé optionnel de l'Emetteur" et payable à la "Date de Remboursement Anticipé Optionnel en Espèces" correspondante pour chaque "Période d'Exercice de l'Option d'Achat de l'Emetteur" tel que décrit dans le tableau ci-dessous :

Pourcentage de remboursement anticipé optionnel de l'Emetteur	Période(s) d'Exercice de l'Option d'Achat de l'Emetteur (allant du (inclus) – au (inclus))	Date de Remboursement Anticipé Optionnel en Espèces
104.7004%	Du 19 août 2024 (inclus), au 12 août 2025 (inclus)	19 août 2025
105.0921%	Du 19 août 2025 (inclus), au 12 septembre 2025 (inclus)	19 septembre 2025
105.4838%	Du 19 septembre 2025 (inclus), au 13 octobre 2025 (inclus)	20 octobre 2025
105.8755%	Du 20 octobre 2025 (inclus), au 12 novembre 2025 (inclus)	19 novembre 2025
106.2672%	Du 19 novembre 2025 (inclus), au 12 décembre 2025 (inclus)	19 décembre 2025
106.6589%	Du 19 décembre 2025 (inclus) au 12 janvier 2026 (inclus)	19 janvier 2026
107.0506%	Du 19 janvier 2026 (inclus) au 12 février 2026 (inclus)	19 février 2026
107.4423%	Du 19 février 2026 (inclus), au 12 mars 2026 (inclus)	19 mars 2026
107.8340%	Du 19 mars 2026 (inclus), au 13 avril 2026 (inclus)	20 avril 2026
108.2257%	Du 20 avril 2026 (inclus), au 12 mai 2026 (inclus)	19 mai 2026
108.6174%	Du 19 mai 2026 (inclus), au 12 juin 2026 (inclus)	19 juin 2026
109.0091%	Du 19 juin 2026 (inclus), au 13 juillet 2026 (inclus)	20 juillet 2026

<sup>4</sup> Amended by the Amended and Restated Final Terms dated 19 August 2024.

109.4008%	Du 20 juillet 2026 (inclus), au 12 August 2026 (inclus)	19 août 2026
109.7925%	Du 19 août 2026 (inclus), au 14 septembre 2026 (inclus)	21 septembre 2026
110.1842%	Du 21 septembre 2026 (inclus), au 12 octobre 2026 (inclus)	19 octobre 2026
110.5759%	Du 19 octobre 2026 (inclus), au 12 novembre 2026 (inclus)	19 novembre 2026
110.9676%	Du 19 novembre 2026 (inclus), au 14 décembre 2026 (inclus)	21 décembre 2026
111.3593%	Du 21 décembre 2026 (inclus), au 12 janvier 2027 (inclus)	19 janvier 2027
111.7510%	Du 19 janvier 2027 (inclus), au 12 février 2027 (inclus)	19 février 2027
112.1427%	Du 19 février 2027 (inclus), au 12 mars 2027 (inclus)	19 mars 2027
112.5344%	Du 19 mars 2027 (inclus), au 12 avril 2027 (inclus)	19 avril 2027
112.9261%	Du 19 avril 2027 (inclus), au 12 mai 2027 (inclus)	19 mai 2027
113.3178%	Du 19 mai 2027 (inclus), au 14 juin 2027 (inclus)	21 juin 2027
113.7095%	Du 21 juin 2027 (inclus), au 12 juillet 2027 (inclus)	19 juillet 2027
114.1012%	Du 19 juillet 2027 (inclus), au 12 août 2027 (inclus)	19 août 2027
114.4929%	Du 19 août 2027 (inclus), au 13 septembre 2027 (inclus)	20 septembre 2027
114.8846%	Du 20 septembre 2027 (inclus), au 12 octobre 2027 (inclus)	19 octobre 2027
115.2763%	Du 19 octobre 2027 (inclus), au 12 novembre 2027 (inclus)	19 novembre 2027
115.6680%	Du 19 novembre 2027 (inclus), au 13 décembre 2027 (inclus)	20 décembre 2027
116.0597%	Du 20 décembre 2027 (inclus), au 12 janvier 2028 (inclus)	19 janvier 2028
116.4514%	Du 19 janvier 2028 (inclus), au 14 février 2028 (inclus)	21 février 2028
116.8431%	Du 21 février 2028 (inclus), au 13 mars 2028 (inclus)	20 mars 2028
117.2348%	Du 20 mars 2028 (inclus), au 12 avril 2028 (inclus)	19 avril 2028
117.6265%	Du 19 avril 2028 (inclus), au 12 mai 2028 (inclus)	19 mai 2028
118.0182%	Du 19 mai 2028 (inclus), au 12 juin 2028 (inclus)	19 juin 2028
118.4099%	Du 19 juin 2028 (inclus), au 12 juillet 2028 (inclus)	19 juillet 2028
118.8016%	Du 19 juillet 2028 (inclus), au 14 août 2028 (inclus)	21 août 2028
119.1933%	Du 21 août 2028 (inclus), au 12 septembre 2028 (inclus)	19 septembre 2028
119.5850%	Du 19 septembre 2028 (inclus), au 12 octobre 2028 (inclus)	19 octobre 2028
119.9767%	Du 19 octobre 2028 (inclus), au 13 novembre 2028 (inclus)	20 novembre 2028
120.3684%	Du 20 novembre 2028 (inclus), au 12 décembre 2028 (inclus)	19 décembre 2028
120.7601%	Du 19 décembre 2028 (inclus), au 12 janvier 2029 (inclus)	19 janvier 2029
121.1518%	Du 19 janvier 2029 (inclus), au 12 février 2029 (inclus)	19 février 2029
121.5435%	Du 19 février 2029 (inclus), au 12 mars 2029 (inclus)	19 mars 2029
121.9352%	Du 19 mars 2029 (inclus), au 12 avril 2029 (inclus)	19 avril 2029
122.3269%	Du 19 avril 2029 (inclus), au 14 mai 2029 (inclus)	21 mai 2029
122.7186%	Du 21 mai 2029 (inclus), au 12 juin 2029 (inclus)	19 juin 2029
123.1103%	Du 19 juin 2029 (inclus), au 12 juillet 2029 (inclus)	19 juillet 2029
123.5020%	Du 19 juillet 2029 (inclus), au 13 août 2029 (inclus)	20 août 2029
123.8937%	Du 20 août 2029 (inclus), au 12 septembre 2029 (inclus)	19 septembre 2029
124.2854%	Du 19 septembre 2029 (inclus), au 12 octobre 2029 (inclus)	19 octobre 2029
124.6771%	Du 19 octobre 2029 (inclus), au 12 novembre 2029 (inclus)	19 novembre 2029
125.0688%	Du 19 novembre 2029 (inclus), au 12 décembre 2029 (inclus)	19 décembre 2029
125.4605%	Du 19 décembre 2029 (inclus), au 14 janvier 2030 (inclus)	21 janvier 2030
125.8522%	Du 21 janvier 2030 (inclus), au 12 février 2030 (inclus)	19 février 2030
126.2439%	Du 19 février 2030 (inclus), au 12 mars 2030 (inclus)	19 mars 2030
126.6356%	Du 19 mars 2030 (inclus), au 16 avril 2030 (inclus)	23 avril 2030
127.0273%	Du 23 avril 2030 (inclus), au 13 mai 2030 (inclus)	20 mai 2030
127.4190%	Du 20 mai 2030 (inclus), au 12 juin 2030 (inclus)	19 juin 2030
127.8107%	Du 19 juin 2030 (inclus), au 12 juillet 2030 (inclus)	19 juillet 2030
128.2024%	Du 19 juillet 2030 (inclus), au 12 août 2030 (inclus)	19 août 2030
128.5941%	Du 19 août 2030 (inclus), au 12 septembre 2030 (inclus)	19 septembre 2030
128.9858%	Du 19 septembre 2030 (inclus), au 14 octobre 2030 (inclus)	21 octobre 2030
129.3775%	Du 21 octobre 2030 (inclus), au 12 novembre 2030 (inclus)	19 novembre 2030
129.7692%	Du 19 novembre 2030 (inclus), au 12 décembre 2030 (inclus)	19 décembre 2030
130.1609%	Du 19 décembre 2030 (inclus), au 13 janvier 2031 (inclus)	20 janvier 2031
130.5526%	Du 20 janvier 2031 (inclus), au 12 février 2031 (inclus)	19 février 2031
130.9443%	Du 19 février 2031 (inclus), au 12 mars 2031 (inclus)	19 mars 2031
131.3360%	Du 19 mars 2031 (inclus), au 14 avril 2031 (inclus)	21 avril 2031
131.7277%	Du 21 avril 2031 (inclus), au 12 mai 2031 (inclus)	19 mai 2031
132.1194%	Du 19 mai 2031 (inclus), au 12 juin 2031 (inclus)	19 juin 2031
132.5111%	Du 19 juin 2031 (inclus), au 14 juillet 2031 (inclus)	21 juillet 2031
132.9028%	Du 21 juillet 2031 (inclus), au 12 août 2031 (inclus)	19 août 2031
133.2945%	Du 19 août 2031 (inclus), au 12 septembre 2031 (inclus)	19 septembre 2031
133.6862%	Du 19 septembre 2031 (inclus), au 13 octobre 2031 (inclus)	20 octobre 2031
134.0779%	Du 20 octobre 2031 (inclus), au 12 novembre 2031 (inclus)	19 novembre 2031
134.4696%	Du 19 novembre 2031 (inclus), au 12 décembre 2031 (inclus)	19 décembre 2031
134.8613%	Du 19 décembre 2031 (inclus), au 12 janvier 2032 (inclus)	19 janvier 2032
135.2530%	Du 19 janvier 2032 (inclus), au 12 février 2032 (inclus)	19 février 2032
135.6447%	Du 19 février 2032 (inclus), au 12 mars 2032 (inclus)	19 mars 2032
136.0364%	Du 19 mars 2032 (inclus), au 12 avril 2032 (inclus)	19 avril 2032
136.4281%	Du 19 avril 2032 (inclus), au 12 mai 2032 (inclus)	19 mai 2032
136.8198%	Du 19 mai 2032 (inclus), au 14 juin 2032 (inclus)	21 juin 2032
137.2115%	Du 21 juin 2032 (inclus), au 12 juillet 2032 (inclus)	19 juillet 2032

137.6032%	Du 19 juillet 2032 (inclus), au 12 août 2032 (inclus)	19 août 2032
137.9949%	Du 19 août 2032 (inclus), au 13 septembre 2032 (inclus)	20 septembre 2032
138.3866%	Du 20 septembre 2032 (inclus), au 12 octobre 2032 (inclus)	19 octobre 2032
138.7783%	Du 19 octobre 2032 (inclus), au 12 novembre 2032 (inclus)	19 novembre 2032
139.1700%	Du 19 novembre 2032 (inclus), au 13 décembre 2032 (inclus)	20 décembre 2032
139.5617%	Du 20 décembre 2032 (inclus), au 12 janvier 2033 (inclus)	19 janvier 2033
139.9534%	Du 19 janvier 2033 (inclus), au 14 février 2033 (inclus)	21 février 2033
140.3451%	Du 21 février 2033 (inclus), au 14 mars 2033 (inclus)	21 mars 2033
140.7368%	Du 21 mars 2033 (inclus), au 12 avril 2033 (inclus)	19 avril 2033
141.1285%	Du 19 avril 2033 (inclus), au 12 mai 2033 (inclus)	19 mai 2033
141.5202%	Du 19 mai 2033 (inclus), au 13 juin 2033 (inclus)	20 juin 2033
141.9119%	Du 20 juin 2033 (inclus), inclus au 12 juillet 2033 (inclus)	19 juillet 2033
142.3036%	Du 19 juillet 2033 (inclus), au 12 août 2033 (inclus)	19 août 2033
142.6953%	Du 19 août 2033 (inclus), au 12 septembre 2033 (inclus)	19 septembre 2033
143.0870%	Du 19 septembre 2033 (inclus), au 12 octobre 2033 (inclus)	19 octobre 2033
143.4787%	Du 19 octobre 2033 (inclus), au 14 novembre 2033 (inclus)	21 novembre 2033
143.8704%	Du 21 novembre 2033 (inclus), au 12 décembre 2033 (inclus)	19 décembre 2033
144.2621%	Du 19 décembre 2033 (inclus), au 12 janvier 2034 (inclus)	19 janvier 2034
144.6538%	Du 19 janvier 2034 (inclus), au 13 février 2034 (inclus)	20 février 2034
145.0455%	Du 20 février 2034 (inclus), au 13 mars 2034 (inclus)	20 mars 2034
145.4372%	Du 20 mars 2034 (inclus), au 12 avril 2034 (inclus)	19 avril 2034
145.8289%	Du 19 avril 2034 (inclus), au 12 mai 2034 (inclus)	19 mai 2034
146.2206%	Du 19 mai 2034 (inclus), au 12 juin 2034 (inclus)	19 juin 2034
146.6123%	Du 19 juin 2034 (inclus), au 12 juillet 2034 (inclus)	19 juillet 2034
147.0040%	Du 19 juillet 2034 (inclus), au 14 août 2034 (inclus)	21 août 2034
147.3957%	Du 21 août 2034 (inclus), au 12 septembre 2034 (inclus)	19 septembre 2034
147.7874%	Du 19 septembre 2034 (inclus), au 12 octobre 2034 (inclus)	19 octobre 2034
148.1791%	Du 19 octobre 2034 (inclus), au 13 novembre 2034 (inclus)	20 novembre 2034
148.5708%	Du 20 novembre 2034 (inclus), au 12 décembre 2034 (inclus)	19 décembre 2034
148.9625%	Du 19 décembre 2034 (inclus), au 12 janvier 2035 (inclus)	19 janvier 2035
149.3542%	Du 19 janvier 2035 (inclus), au 12 février 2035 (inclus)	19 février 2035
149.7459%	Du 19 février 2035 (inclus), au 12 mars 2035 (inclus)	19 mars 2035
150.1376%	Du 19 mars 2035 (inclus), au 12 avril 2035 (inclus)	19 avril 2035
150.5293%	Du 19 avril 2035 (inclus), au 14 mai 2035 (inclus)	21 mai 2035
150.9210%	Du 21 mai 2035 (inclus), au 12 juin 2035 (inclus)	19 juin 2035
151.3127%	Du 19 juin 2035 (inclus), au 12 juillet 2035 (inclus)	19 juillet 2035
151.7044%	Du 19 juillet 2035 (inclus), au 13 août 2035 (inclus)	20 août 2035
152.0961%	Du 20 août 2035 (inclus), au 12 septembre 2035 (inclus)	19 septembre 2035
152.4878%	Du 19 septembre 2035 (inclus), au 12 octobre 2035 (inclus)	19 octobre 2035
152.8795%	Du 19 octobre 2035 (inclus), au 12 novembre 2035 (inclus)	19 novembre 2035
153.2712%	Du 19 novembre 2035 (inclus), au 12 décembre 2035 (inclus)	19 décembre 2035
153.6629%	Du 19 décembre 2035 (inclus), au 14 janvier 2036 (inclus)	21 janvier 2036
154.0546%	Du 21 janvier 2036 (inclus), au 12 février 2036 (inclus)	19 février 2036
154.4463%	Du 19 février 2036 (inclus), au 12 mars 2036 (inclus)	19 mars 2036
154.8380%	Du 19 mars 2036 (inclus), au 14 avril 2036 (inclus)	21 avril 2036
155.2297%	Du 21 avril 2036 (inclus), au 12 mai 2036 (inclus)	19 mai 2036
155.6214%	Du 19 mai 2036 (inclus), au 12 juin 2036 (inclus)	19 juin 2036
156.0131%	Du 19 juin 2036 (inclus), au 14 juillet 2036 (inclus)	21 juillet 2036

#### Certaines limitations supplémentaires:

- Les conditions des Titres permettent à l'Émetteur et à l'Agent de Détermination (selon le cas), à la survenance de certains événements et dans certaines circonstances, sans le consentement des détenteurs, d'apporter des ajustements aux conditions des Titres, de racheter les Titres avant l'échéance, d'annuler les Titres avant l'expiration, de monétiser les Titres, de postposer les paiements prévus en vertu des Titres, de changer la devise dans laquelle les Titres sont libellés, de remplacer l'Émetteur par une autre entité autorisée sous certaines conditions, et de prendre certaines autres mesures concernant les Titres.
- Les Titres contiennent des dispositions relatives à la convocation d'assemblées de détenteurs pour examiner des questions affectant leurs intérêts en général et ces dispositions permettent à des majorités définies de lier tous les détenteurs, y compris les détenteurs qui n'ont pas assisté et voté à l'assemblée concernée et les détenteurs qui ont voté d'une manière contraire à la majorité.

#### Droit applicable

Les Titres seront régis par le droit anglais et les droits qui en découlent seront interprétés en conséquence.

#### Description du calcul du rendement potentiel des Titres

**Montant de Calcul:** Les calculs des sommes payables en vertu des Titres sont effectués par référence au "**Montant de Calcul**", soit 1 000 EUR par Titre.

**Agent de Détermination :** Barclays Bank PLC sera nommée pour effectuer des calculs et prendre des décisions à l'égard des Titres.

#### A – Intérêts

Les Titres ne portent pas intérêt.

## B – Règlement Final

Si les Titres ne sont pas remboursés autrement, chaque Titre sera remboursé à la Date de Règlement Prévus par le paiement du Montant du Règlement en Espèces Final.

Le Montant de Règlement en Espèces Final est calculé en multipliant le Niveau de Protection (étant 156.4048%) par le Montant de Calcul.

### Statut des Titres

Les Titres sont des obligations directes, non subordonnées et non garanties de l'Émetteur et sont de rang égal entre elles.

### Description des restrictions au libre transfert des Titres:

Les Titres sont offerts et vendus en dehors des États-Unis à des personnes n'ayant pas la nationalité américaine, en s'appuyant sur le règlement S de la Loi sur les Valeurs Mobilières et doivent se conformer aux restrictions de transfert en ce qui concerne les États-Unis. Les Titres détenus dans un système de compensation seront transférés conformément aux règles, procédures et règlements de ce système de compensation. Sous réserve de ce qui précède, les Titres seront librement transférables.

### Où les Titres seront-ils négociés ?

Une demande est censée être faite par l'Émetteur (ou en son nom) pour que les Titres soient admis à la négociation sur le marché réglementé de la Bourse du Luxembourg.

### Quels sont les risques clés spécifiques aux Titres?

Les Titres sont soumis aux principaux risques suivants:

- **Vous pouvez perdre tout ou partie de votre investissement dans les Titres** : Les investisseurs sont exposés au risque de crédit de Barclays Bank PLC. Comme les Titres ne constituent pas une caution et ne sont assurés ou garantis par aucun gouvernement ou aucune agence ou en vertu du système de garantie de crédit du gouvernement britannique, tous paiements ou toutes livraisons à effectuer par Barclays Bank PLC en tant qu'Émetteur en vertu des Titres dépendent de sa position financière et de sa capacité à remplir ses obligations. Les Titres constituent des obligations non subordonnées et non garanties de l'Émetteur et sont de même rang que toutes les autres obligations non subordonnées et non garanties actuelles et futures de l'Émetteur. Vous pouvez également perdre tout ou une partie de votre investissement si : (a) vous vendez vos Titres avant leur échéance ou leur expiration prévue ; (b) vos Titres sont remboursés par anticipation dans certaines circonstances extraordinaires ; ou (c) les modalités de vos Titres sont ajustées de telle sorte que le montant payable ou le bien qui vous est livré est inférieur à votre investissement initial.
- **Il existe des risques liés à l'évaluation, à la liquidité et à l'offre des Titres** : La valeur marchande de vos Titres peut être considérablement inférieure au prix d'émission, car le prix d'émission peut tenir compte de la marge bénéficiaire et des coûts de l'Émetteur et/ou du distributeur, en plus de la juste valeur marchande des Titres. La valeur marchande de vos Titres peut être affectée par les changements de taux d'intérêt, la situation financière et les notations de crédit de l'Émetteur, l'offre et la demande de Titres, le temps restant jusqu'à l'échéance ou l'expiration des Titres et d'autres facteurs. Le prix auquel vous pourriez, le cas échéant, vendre vos Titres avant l'échéance peut être sensiblement inférieur au montant que vous avez investi initialement. Vos Titres peuvent ne pas avoir un marché actif et l'Émetteur ne peut être tenu de créer un marché ou de racheter les Titres avant le rachat. L'Émetteur peut retirer l'offre publique à tout moment. Dans ce cas, si vous avez déjà payé ou livré des fonds de souscription pour les Titres concernés, vous aurez droit au remboursement de ces montants, mais vous ne recevrez aucune rémunération qui aurait pu être accumulée dans la période entre leur paiement ou livraison des fonds de souscription et le remboursement des Titres.
- **Vous êtes soumis aux risques liés à la détermination du montant à payer dans le cadre des Titres** : Pour recevoir le montant minimum prévu à l'échéance, vous devez les conserver jusqu'à l'échéance. Si les Titres sont rachetés par anticipation, ils peuvent rapporter moins que le montant minimum prévu, voire zéro.
- **Vos Titres peuvent faire l'objet d'ajustements et d'un remboursement anticipé** : Conformément aux modalités des Titres, à la suite de la survenance de certains événements perturbateurs ou extraordinaires concernant l'Émetteur, ses dispositifs de couverture, la fiscalité ou la devise concernée des Titres, l'Agent de Détermination ou l'Émetteur peut prendre un certain nombre de mesures correctives les ajustements des modalités des Titres. Chacune de ces mesures correctives peut modifier les caractéristiques économiques des Titres et avoir un effet négatif important sur la valeur et le rendement des Titres. Si aucune mesure corrective ne peut être prise, ou s'il est déterminé que l'exécution de l'une des obligations de l'Émetteur en vertu des Titres est illégale, l'Émetteur peut racheter les Titres par anticipation en payant un Montant de Règlement Anticipé en Espèces. En cas de rachat anticipé, vous pouvez perdre tout ou partie de votre investissement car le Montant de Règlement Anticipé en Espèces peut être inférieur au prix auquel vous avez acheté les Titres. Vous perdrez également la possibilité de participer à toute performance positive ultérieure et ne pourrez réaliser aucun gain potentiel de la valeur des Titres. Il se peut que vous ne puissiez pas réinvestir le produit d'un investissement à un rendement comparable et/ou avec un taux d'intérêt ou un coupon comparable pour un niveau de risque similaire. En outre, l'Émetteur peut racheter les Titres par anticipation en exerçant son option d'achat. Cette caractéristique peut limiter la valeur de marché des Titres.
- **Le règlement est soumis à des conditions et peut être impossible dans certaines circonstances** : Le paiement du montant à payer n'aura pas lieu tant que toutes les conditions du règlement n'auront pas été entièrement satisfaites. Aucune somme supplémentaire ne vous sera payable par l'Émetteur en raison d'un retard ou d'un report qui en résulterait. Certains événements de perturbation du règlement peuvent survenir, ce qui pourrait restreindre la capacité de l'Émetteur à effectuer des paiements, et la date de règlement pourrait être retardée en conséquence.
- **Vos Titres sont soumis à des risques de change** : Les paiements en vertu des Titres seront effectués dans une Devise de Règlement qui peut être différente de votre devise nationale. Vous serez exposé au risque de fluctuation des taux de change entre la Devise de Règlement et votre devise nationale. Ces fluctuations peuvent entraîner une baisse de la valeur des Titres.
- **Risques fiscaux** : Les niveaux et la base d'imposition des Titres et tout allègement de cette imposition dépendront de votre situation personnelle et pourraient changer à tout moment pendant la durée de vie des Titres. Cela pourrait avoir des conséquences négatives pour vous et vous devriez donc consulter vos propres conseillers fiscaux quant aux conséquences fiscales pour vous des transactions portant sur les Titres.
- **Conflits d'intérêts potentiels** : Des conflits d'intérêts peuvent exister lorsque la Barclays Bank PLC ou sa filiale : (i) agit à plusieurs titres en ce qui concerne les Titres (par exemple, en tant qu'Émetteur, gestionnaire et agent de détermination) ; (ii) conclut des opérations de couverture pour couvrir l'exposition de l'Émetteur aux montants en espèces à payer ou aux actifs à livrer en vertu des Titres à l'échéance ; et (iii) utilise les contributions de ses bureaux de négociation comme source de prix pour un Actif Sous-Jacent. À la lumière de ces conflits, les mesures prises ou les décisions prises par Barclays Bank PLC en rapport avec les Titres peuvent ne pas toujours être dans le meilleur intérêt des détenteurs. En plus des opérations de couverture, Barclays Bank PLC peut négocier les

Actif(s) Sous-Jacent(s) dans le cadre de ses activités ordinaires. Ces opérations peuvent affecter le prix du marché du ou des Actif(s) Sous-Jacent(s), ce qui peut avoir un effet négatif sur la valeur et le rendement de vos Titres.
<b>INFORMATIONS CLÉS SUR L'OFFRE DES TITRES AU PUBLIC ET/OU L'ADMISSION À LA NÉGOCIATION SUR UN MARCHÉ RÉGLEMENTÉ</b>
<b>Dans quelles conditions et selon quel calendrier puis-je investir dans ces Titres?</b>
<p><b>Modalités de l'offre</b></p> <p>Les modalités de toute offre de Titres au public peuvent être déterminées par un accord entre l'Émetteur et l'Offrant Autorisé au moment de chaque émission. Les Titres sont offerts à la souscription en France pendant la période allant du 20 juin 2024 (inclus) au 12 août 2024 (inclus) (la "<b>Période d'Offre</b>"), et cette offre est soumise aux conditions suivantes:</p> <ul style="list-style-type: none"> <li>• Prix de l'Offre: Le Prix d'Émission</li> <li>• Conditions auxquelles l'offre est soumise: L'Émetteur se réserve le droit de retirer l'offre de Titres à tout moment avant la fin de la Période d'Offre. Suite au retrait de l'offre, si toute demande a été effectuée par tout investisseur potentiel, aucun desdits investisseurs potentiels ne pourra souscrire à ou autrement acquérir les Titres, et toutes demandes seront automatiquement annulées et l'argent de l'achat sera remboursé au demandeur par l'Offrant Autorisé conformément aux procédures habituelles de l'Offrant Autorisé.</li> <li>• Description de la procédure de candidature: Une offre des Titres peut être effectuée par le Gestionnaire ou l'Offrant Autorisé autrement qu'en vertu de l'Article 1(4) du Règlement (UE) concernant le prospectus en France (le "Pays de l'Offre Publique") pendant la Période d'Offre. Les demandes portant sur les Titres peuvent être soumises dans le Pays de l'Offre Publique par l'intermédiaire de l'Offrant Autorisé pendant la Période d'Offre. Les Titres seront placés dans le Pays de l'Offre Publique par l'Offrant Autorisé. La distribution s'effectuera conformément aux procédures habituelles de l'Offrant Autorisé, indiquées aux investisseurs par l'Offrant Autorisé.</li> <li>• Détails du montant minimum et/ou maximum de la demande : Le montant minimum et/ou maximum de la demande de l'Offrant Autorisé sera communiqué aux investisseurs par l'Offrant Autorisé.</li> <li>• Description de la possibilité de réduire les abonnements et des modalités de remboursement du montant excédentaire payé par les demandeurs: Non Applicable.</li> <li>• Détails du mode et des délais de libération et de livraison des Titres: Les investisseurs seront informés par l'Offrant Autorisé de leurs attributions de Titres et des dispositifs de règlement se rapportant à celles-ci.</li> <li>• Modalités et date auxquelles les résultats de l'offre doivent être rendus publics: Les investisseurs seront informés par l'Offrant Autorisé de leurs attributions de Titres et des dispositifs de règlement se rapportant à celles-ci.</li> <li>• Procédure d'exercice de tout droit de préemption, négociabilité des droits de souscription et traitement des droits de souscription non exercés: Non Applicable.</li> <li>• Catégories de détenteurs auxquelles les Titres sont offerts et si la ou les Tranche(s) ont été réservée(s) pour certains pays: Les offres peuvent être adressées à toute personne par l'intermédiaire de l'Offrant Autorisé dans le Pays de l'Offre Publique. Les offres (le cas échéant) dans les autres pays de l'EEE seront uniquement effectuées par l'intermédiaire de l'Offrant Autorisé en vertu d'une exemption de l'obligation de publication d'un prospectus prévue par le Règlement concernant le prospectus.</li> <li>• Procédure de notification aux demandeurs du montant alloué et indication du fait que la négociation peut commencer avant la notification: Les demandeurs seront informés directement par l'Offrant Autorisé du succès de leur demande. Aucune négociation des Titres ne peut avoir lieu avant la Date d'Émission.</li> <li>• Nom(s) et adresse(s), dans la mesure où ils sont connus de l'Émetteur, des placeurs dans les différents pays où l'offre a lieu : le ou les Offrant(s) Autorisé(s).</li> </ul>
<p><b>Estimation des frais totaux de l'émission et/ou de l'offre, y compris les frais imputés à l'investisseur par l'émetteur/l'offreur</b></p> <p>Les dépenses totales estimées de l'émission et/ou de l'offre sont les suivantes : EUR 600 + EUR 350 par an.</p> <p>L'Émetteur ne facturera aucun frais aux détenteurs en relation avec une émission de Titres. Les offrants peuvent toutefois facturer des frais aux détenteurs. Ces frais (le cas échéant) seront déterminés par un accord entre l'offrant et les détenteurs au moment de chaque émission.</p>
<b>Qui est l'offrant et/ou la personne qui demande l'admission à la négociation sur un marché réglementé ?</b>
L'Émetteur est l'entité qui demande l'admission à la négociation des Titres.
<b>Pourquoi le Prospectus est-il produit ?</b>
<p><b>Utilisation et montant net estimé des recettes</b></p> <p>Le produit net de chaque émission de Titres sera affecté par l'Émetteur à ses objectifs généraux, qui comprennent la réalisation d'un bénéfice et/ou la couverture de certains risques.</p> <p>Le produit net estimé est de 100 pour cent de la taille de l'émission.</p>
<p><b>Accord de souscription sur une base d'engagement ferme</b></p> <p>L'offre des Titres n'est pas soumise à un contrat de prise ferme sur une base d'engagement ferme.</p>
<p><b>Description de tout intérêt important pour l'émission/l'offre, y compris les intérêts conflictuels</b></p> <p>L'Offrant Autorisé peut percevoir des honoraires en relation avec l'offre de Titres. Des conflits d'intérêts potentiels peuvent exister entre l'Émetteur, l'Agent de Détermination, l'Offrant Autorisé ou leurs sociétés affiliées (qui peuvent avoir des intérêts dans des opérations sur des produits dérivés liés à l'Actif Sous-Jacent qui peuvent, mais ne sont pas destinés à, affecter négativement le prix du marché, la liquidité ou la valeur des Titres) et les détenteurs.</p> <p>L'Offrant Autorisé recevra des commissions globales n'excédant pas 1,00 % par an du Prix d'Émission.</p>