
The last day of validity of the Base Prospectus is 12 April 2025 (the "**Expiry Date**"). A succeeding base prospectus will be published no later than the Expiry Date and will be available at <https://home.barclays/investor-relations/structured-securities-prospectuses/>. The offering of the Securities shall continue throughout the offer period pursuant to the succeeding base prospectus. As the offer period for the Securities is scheduled to extend for more than 12 months beyond the Expiry Date the Issuer intends to continue to publish successive new base prospectus(es) throughout the duration of the offer period, in each case no later than the last day of validity of the previous base prospectus, in order that, among other things, the offering of the Securities may continue throughout the offer period. The last day of validity of each such succeeding base prospectus shall be the date falling 12 months after its approval and each such succeeding base prospectus will be published on <https://home.barclays/investor-relations/structured-securities-prospectuses/>.

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.

MIFID II product governance / Retail investors, professional investors and ECPs target market – Solely for the purposes of the manufacturer's product approval process, the target market assessment in respect of the Securities has led to the conclusion that: (i) the target market for the Securities is eligible counterparties, professional clients and retail clients, each as defined in Directive 2014/65/EU (as amended, "**MiFID II**") (ii) all channels for distribution to eligible counterparties and professional clients are appropriate; and (iii) the following channels for distribution of the Securities to retail clients are appropriate - investment advice, portfolio management and non-advised sales, subject to the distributor's suitability and

appropriateness obligations under MiFID II, as applicable. Any person subsequently offering, selling or recommending the Securities (a "**Distributor**") should take into consideration the manufacturer's target market assessment; however, a distributor subject to MiFID II is responsible for undertaking its own target market assessment in respect of the Securities (by either adopting or refining the manufacturer's target market assessment) and determining appropriate distribution channels, subject to the distributor's suitability and appropriateness obligations under MiFID II, as applicable.

The Securities and, as applicable, the Entitlements have not been and will not be, at any time, registered under the U.S. Securities Act of 1933, as amended (the "**Securities Act**"), or with any securities regulatory authority of any state or other jurisdiction of the United States. The Securities may not be offered or sold within the United States or to, or for the account or benefit of, U.S. persons (as defined in Regulation S under the Securities Act ("**Regulation S**") ("**U.S. persons**"), except in certain transactions exempt from the registration requirements of the Securities Act and applicable state securities laws. The Securities are being offered and sold outside the United States to non-U.S. persons in reliance on Regulation S. Trading in the Securities and, as applicable, the Entitlements has not been approved by the U.S. Commodity Futures Trading Commission under the U.S. Commodity Exchange Act of 1936, as amended (the "**Commodity Exchange Act**") and the rules and regulations promulgated thereunder.

FINAL TERMS



BARCLAYS BANK PLC

(Incorporated with limited liability in England and Wales)

Legal Entity Identifier (LEI): G5GSEF7VJP5I7OUK5573

**USD 10,000,000 Fixed Rate Callable Securities due July 2044 under the Global Structured Securities Programme
(the "Securities")
Issue Price: 100.00 per cent**

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

This document constitutes the final terms of the Securities (the "**Final Terms**") described herein for the purposes of Article 8 of Regulation (EU) 2017/1129 (as amended, the "**EU Prospectus Regulation**") and is prepared in connection with the Global Structured Securities Programme established by Barclays Bank PLC (the "**Issuer**"). These Final Terms complete and should be read in conjunction with GSSP EU Base Prospectus which constitutes a base prospectus drawn up as separate documents (including the Registration Document dated 3 April 2024), and the Securities Note relating to the GSSP EU Base Prospectus dated 12 April 2024, as supplemented on 14 June 2024) for the purposes of Article 8(6) of the EU Prospectus Regulation (the "**Base Prospectus**"). Full information on the Issuer and the offer of the Securities is only available on the basis of the combination of these Final Terms and the Base Prospectus. A summary of the individual issue of the Securities is annexed to these Final Terms.

The Base Prospectus, and any supplements thereto, are available for viewing at: <https://home.barclays/investor-relations/fixed-income-investors/prospectus-and-documents/structured-securities-prospectuses> and during normal business hours at the registered office of the Issuer and the specified office of the Issue and Paying Agent for the time being in London, and copies may be obtained from such office.

The Registration Document and the supplements thereto are available for viewing at: <https://home.barclays/investor-relations/fixed-income-investors/prospectus-and-documents/structured-securities-prospectuses/#registrationdocument> and <https://home.barclays/investor-relations/fixed-income-investors/prospectus-and-documents/structured-securities-prospectuses/#registrationdocumentsupplement>.

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

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

BARCLAYS

Final Terms dated 29 July 2024

PART A – CONTRACTUAL TERMS

Provisions relating to the Securities

1	(a) Series:	NX0009386
	(b) Tranche:	1
2	Currencies:	
	(a) Issue Currency:	United States Dollar (“USD”)
	(b) Settlement Currency:	USD
3	Securities:	Notes
4	Notes:	Applicable
	(a) Aggregate Nominal Amount as at the Issue Date:	
	(i) Tranche:	USD 10,000,000
	(ii) Series:	USD 10,000,000
	(b) Specified Denomination:	USD 1,000
	(c) Minimum Tradable Amount:	USD 1,000 (and USD 1,000 thereafter)
5	Redeemable Certificates:	Not Applicable
6	Calculation Amount:	USD 1,000
7	Issue Price:	100.00 per cent of the Specified Denomination
8	Issue Date:	29 July 2024
9	Scheduled Settlement Date:	29 July 2044
10	Type of Security:	Not Applicable
11	Relevant Annex(es) which apply to the Securities:	None

Provisions relating to interest (if any) payable

14	Interest Type:	In respect of each Interest Payment Date, Fixed.
	General Condition 13 (<i>Interest or coupon</i>)	
	(a) Interest Payment Dates:	The earliest of the following dates to occur: (i) the Optional Cash Settlement Date on which the Notes are early redeemed by the issuer; and (ii) the Scheduled Settlement Date, in each case, subject to adjustment in accordance with the Business Day Convention.
	(b) Interest Determination Dates:	The fifth (5 th) Business Day prior to the Interest Period End Date
	(c) Interest Commencement Date:	29 July 2024
	(d) Information relating to the Fixed Rate:	Applicable
	(i) Fixed Interest Type:	Per annum
	(ii) Fixed Interest Rate:	9.00 per cent. per annum
	(e) Information relating to the Floating Rate:	Not Applicable
	(f) Interest Period End Date:	The Interest Payment Date, unadjusted
	(i) FX Conversion:	Not Applicable
	(j) Day Count Fraction Convention:	30/360

Provisions relating to Automatic Settlement (Autocall)

15	Automatic Settlement (Autocall) or Automatic Settlement (Autocall) (bearish) or Automatic Settlement (Autocall) (range): General Condition 14 (<i>Automatic Settlement (Autocall)</i>)	Not Applicable
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Provisions relating to Optional Early Settlement Event

- 16 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 2 below in the column entitled ‘Issuer Call Early Settlement Percentage’
- 17 Option Type: Call-Bermudan
 (a) Optional Cash Settlement Date(s): Each of the dates set out in Table 2 below in the column entitled ‘Optional Cash Settlement Date’
 (b) Issuer Option Exercise Period:

Table 2

Issuer Option Exercise Period(s)	Optional Cash Settlement Date(s) subject to adjustment in accordance with the Business Day Convention	Issuer Call Early Settlement Percentage
From (and including) 29 July 2028, to (and including) 22 July 2029	29 July 2029	100.00%
From (and including) 29 July 2029, to (and including) 22 July 2030	29 July 2030	100.00%
From (and including) 29 July 2030, to (and including) 22 July 2031	29 July 2031	100.00%
From (and including) 29 July 2031, to (and including) 22 July 2032	29 July 2032	100.00%
From (and including) 29 July 2032, to (and including) 22 July 2033	29 July 2033	100.00%
From (and including) 29 July 2033, to (and including) 22 July 2034	29 July 2034	100.00%
From (and including) 29 July 2034, to (and including) 22 July 2035	29 July 2035	100.00%
From (and including) 29 July 2035, to (and including) 22 July 2036	29 July 2036	100.00%
From (and including) 29 July 2036, to (and including) 22 July 2037	29 July 2037	100.00%
From (and including) 29 July 2037, to (and including) 22 July 2038	29 July 2038	100.00%
From (and including) 29 July 2038, to (and including) 22 July 2039	29 July 2039	100.00%
From (and including) 29 July 2039, to (and including) 22 July 2040	29 July 2040	100.00%
From (and including) 29 July 2040, to (and including) 22 July 2041	29 July 2041	100.00%
From (and including) 29 July 2041, to (and including) 22 July 2042	29 July 2042	100.00%
From (and including) 29 July 2042, to (and including) 22 July 2043	29 July 2043	100.00%

- (c) Holder Option Exercise Period: Not Applicable
 (d) Issuer Notice Period Number: 5 Business Days

Provisions relating to Final Settlement

18	(a)	Final Settlement Type: General Condition 16 (Final Settlement)	Fixed
	(b)	Settlement Method:	Cash
	(c)	Protection Level:	100.00 per cent.
Provisions relating to the Underlying Asset(s)			
19		Underlying Asset(s)	Not Applicable
20	(a)	Initial Price:	Not Applicable
21	(a)	Final Valuation Price:	Not Applicable
	(b)	Final Valuation Date:	Not Applicable
22		Interim Valuation Price:	Not Applicable
Provisions relating to disruption events			
23		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
24		Unlawfulness and Impracticability:	Limb (b) of Condition 32 of the General Conditions: Not Applicable
25		Early Cash Settlement Amount:	Greater of Market Value and Par
26		Early Settlement Notice Period Number:	As specified in General Condition 43.1 (Definitions)
28		Unwind Costs:	Not Applicable
29		Settlement Expenses:	Not Applicable

30	Local Jurisdiction Taxes and Expenses:	Not Applicable
	General provisions	
31	Form of Securities:	Global Bearer Securities: Permanent Global Security TEFRA: Not Applicable
32	Trade Date:	12 July 2024
33	Taxation Gross Up:	Applicable
34	871(m) Securities:	The Issuer has determined that Section 871(m) of the U.S. Internal Revenue Code of 1986, as amended, is not applicable to the Securities.
35	(i) Prohibition of Sales to EEA Retail Investors:	Not Applicable
	(ii) Prohibition of Sales to UK Retail Investors:	Applicable – see the cover page of these Final Terms
	(iii) Prohibition of Sales to Swiss Retail Investors:	Applicable – see the cover page of these Final Terms
36	Business Day:	With respect to payments only: New York City (each, a " Business Day Financial Centre ") and a Clearing System Business Day.
37	Business Day Convention:	Modified Following, subject to adjustment for Unscheduled Business Day Holiday.
38	Determination Agent:	Barclays Bank PLC
39	Registrar:	Not Applicable
40	Transfer Agent:	Not Applicable
41	(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
42	Registration Agent:	Not Applicable
43	Governing Law:	English law
44	Relevant Benchmarks:	Not Applicable

PART B – OTHER INFORMATION

1 LISTING AND ADMISSION TO TRADING

- (a) Listing and Admission to Trading: Application will be made by the Issuer (or on its behalf) for the Securities to be admitted to trading on the EuroTLX Market, a multilateral trading facility organised and managed by Borsa Italiana S.p.A. (the "EuroTLX Market").
The Issuer has no duty to maintain the trading (if any) of the Securities on the relevant stock exchange(s) over their entire lifetime. The Securities may be suspended from trading and/or de-listed at any time in accordance with applicable rules and regulations of the relevant stock exchange(s).
- (b) Estimate of total expenses related to admission to trading: Up to EUR 1,000
- (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: USD 10,000,000
- (d) Estimated total expenses: Up to EUR 1,000. 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)

Not Applicable

6 POST ISSUANCE INFORMATION

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

7 OPERATIONAL INFORMATION

(a) ISIN:	XS2808996230
(b) Common Code:	280899623
(c) Relevant Clearing System(s):	Euroclear, Clearstream
(d) Delivery:	Delivery free of payment
(e) Green Structured Securities:	No
(f) Green Index Linked Securities:	No

8 TERMS AND CONDITIONS OF THE OFFER

8.1 Authorised Offer(s)

(a) Public Offer: An offer of the Securities may be made, subject to the conditions set out below by the Authorised Offeror(s) (specified in (b) immediately below) other than pursuant to 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:** Not Applicable

(ii) **General consent:** Applicable: each financial intermediary which (A) is authorised to make such offers under Directive 2014/65/EU of the European Parliament and of the Council on markets in financial instruments (as amended, "**MiFID II**"), including under any applicable implementing measure in each relevant jurisdiction, and (B) accepts such offer by publishing on its website the Acceptance Statement.

(c) Jurisdiction(s) where the offer may take place (together, the "**Public Offer Jurisdictions(s)**") Italy

(d) Offer period for which use of the Base Prospectus is authorised by the Authorised Offeror(s) (the "**Offer Period**"): From (and including) the Issue Date to (and including) the Final Valuation Date, subject to any early termination of the Offer Period or withdrawal of the offer, as described below.

(e) Other conditions for use of the Base Prospectus by the Authorised Offeror(s): Not Applicable

Other terms and conditions of the offer

(f) Offer Price: The Issue Price

(g) Total amount of offer: USD 10,000,000

(h) Conditions to which the offer is subject: In the event that during the Offer Period, the requests exceed the amount of the offer to prospective investors, the Issuer will proceed to early terminate the Offer Period and will immediately suspend the acceptances of further requests.

The Issuer reserves the right to withdraw the offer for Securities at any time prior to the end of the Offer Period.

Following withdrawal of the offer, if any application has been made by any potential investor, each such potential investor shall not be entitled to subscribe or otherwise acquire the Securities and any applications will be

automatically cancelled and any purchase money will be refunded to the applicant by the Authorised Offeror in accordance with the Authorised Offeror's usual procedures.

The Authorised Offeror(s) are responsible for the notification of any withdrawal right applicable in relation to the offer of the Securities to potential investors.

- | | |
|--|---|
| (i) Time period, including any possible amendments, during which the offer will be open and description of the application process: | The Offer Period |
| (j) 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 Italy (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. |
| (k) 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. |
| (l) Description of possibility to reduce subscriptions and manner for refunding excess amount paid by applicants: | Not Applicable |
| (m) 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. |
| (n) 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. |
| (o) Procedure for exercise of any right of pre-emption, negotiability of subscription rights and treatment of subscription rights not exercised: | Not Applicable |
| (p) Whether tranche(s) have been reserved for certain countries: | Not Applicable |
| (q) Process for notification to applicants of the amount allotted and indication whether dealing may begin before notification is made: | Not Applicable |
| (r) Amount of any expenses and taxes specifically charged to the subscriber or purchaser: | Not Applicable |
| (s) Name(s) and address(es), to the extent known to the Issuer, of the placers in the various countries where the offer takes place: | Not Applicable |

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: USD 10,000,000 Fixed Rate Callable Securities due July 2044 under the Global Structured Securities Programme (ISIN: XS2808996230) (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: Each financial intermediary which (a) is authorised to make such offers under Directive 2014/65/EU of the European Parliament and of the Council on markets in financial instruments (as amended, "MiFID II"), including under any applicable implementing measure in each relevant jurisdiction, and (b) accepts such offer by publishing on its website an "acceptance statement".

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, wholesale and international banking clients.

The term the "Group" means Barclays PLC together with its subsidiaries and the term "Barclays Bank Group" means Barclays Bank PLC together with its subsidiaries.

Major shareholders of the Issuer: The whole of the issued ordinary share capital of the Issuer is beneficially owned by Barclays PLC. Barclays PLC is the ultimate holding company of the Group.

Identity of the key managing directors of the Issuer: The key managing directors of the Issuer are C.S. Venkatakrishnan (Chief Executive and Executive Director) and Anna Cross (Executive Director).

Identity of the statutory auditors of the Issuer: The statutory auditors of the Issuer are KPMG LLP ("KPMG"), chartered accountants and registered auditors (a member of the Institute of Chartered Accountants in England and Wales), of 15 Canada Square, London E14 5GL, United Kingdom.

What is the key financial information regarding the Issuer?

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

Consolidated Income Statement

As at 31 December

	2023	2022
	(£m)	
Net interest income	6,653	5,398
Net fee and commission income	5,461	5,426
Credit impairment charges / (releases)	(1,578)	(933)
Net trading income	5,980	7,624
Profit before tax	4,223	4,867
Profit after tax	3,561	4,382

Consolidated Balance Sheet

As at 31 December

	2023	2022
	(£m)	
Total assets	1,185,166	1,203,537
Debt securities in issue	45,653	60,012
Subordinated liabilities	35,903	38,253
Loans and advances, debt securities at amortised cost	185,247	182,507
Deposits at amortised cost	301,798	291,579
Total equity	60,504	58,953

Certain Ratios from the Financial Statements

As at 31 December

	2023	2022
	(%)	
Common Equity Tier 1 capital	12.1	12.7

Total regulatory capital	19.2	20.8
UK leverage ratio (sub-consolidated) ^{1 2}	6.0	-

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

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

What are the key risks that are specific to the Issuer?

The Barclays Bank Group has identified a broad range of risks to which its businesses are exposed. Material risks are those to which senior management pay particular attention and which could cause the delivery of the Barclays Bank Group's strategy, results of operations, financial condition and/or prospects to differ materially from expectations. Emerging risks are those which have unknown components, the impact of which could crystallise over a longer time period. In addition, certain other factors beyond the Barclays Bank Group's control, including escalation of global conflicts, acts of terrorism, natural disasters, pandemics and similar events, although not detailed below, could have a similar impact on the Barclays Bank Group.

- **Material existing and emerging risks potentially impacting more than one principal risk:** In addition to material and emerging risks impacting the principal risks set out below, there are also material existing and emerging risks that potentially impact more than one of these principal risks. These risks are: (i) potentially unfavourable global and local economic and market conditions, as well as geopolitical developments; (ii) 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 offered and admitted to trading, including security identification numbers

The Securities will be in the form of notes and will be uniquely identified by: Series number: NX00409386; Tranche number: 1; ISIN: XS2808996230; Common Code: 280899623.

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

Currency, number of securities in a unit, issue size and term of the Securities

The Securities will be issued in United States Dollar ("USD") (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 USD 1,000. The issue size is USD 10,000,000. The issue price is 100.00% of the Specified Denomination.

The issue date is 29 July 2024 (the "**Issue Date**"). Subject to early termination, the Securities are scheduled to redeem on 29 July 2044 (the "**Scheduled Settlement Date**").

Rights attached to the Securities

Potential return: The Securities will give each holder of Securities the right to receive potential return on the Securities, together with certain ancillary rights such as the right to receive notice of certain determinations and events and the right to vote on some (but not all) amendments to the terms and conditions of the Securities. The potential return will be in the forms of (i) one or more Interest Amounts, and/or (ii) a Final Cash Settlement Amount, provided that if the Securities are early terminated, the potential return may be in the form of an (i) Early Cash Settlement Amount and/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 of the due date), or the Issuer is subject to a winding-up order, then (subject, in the case of interest, to the Issuer being prevented from payment for a mandatory provision of law) the Securities will become immediately due and payable, upon notice being given by the holder.

Limitations on rights:

Early redemption following certain disruption events or due to unlawfulness or impracticability: The Issuer may redeem the Securities prior to their Scheduled Settlement Date following the occurrence of certain disruption events or extraordinary events concerning the Issuer, its hedging arrangements, 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 Option Exercise Period(s)	Optional Cash Settlement Date(s) subject to adjustment in accordance with the Business Day Convention	Issuer Call Early Settlement Percentage
From (and including) 29 July 2028, to (and including) 22 July 2029	29 July 2029	100.00%
From (and including) 29 July 2029, to (and including) 22 July 2030	29 July 2030	100.00%
From (and including) 29 July 2030, to (and including) 22 July 2031	29 July 2031	100.00%
From (and including) 29 July 2031, to (and including) 22 July 2032	29 July 2032	100.00%
From (and including) 29 July 2032, to (and including) 22 July 2033	29 July 2033	100.00%
From (and including) 29 July 2033, to (and including) 22 July 2034	29 July 2034	100.00%
From (and including) 29 July 2034, to (and including) 22 July 2035	29 July 2035	100.00%
From (and including) 29 July 2035, to (and including) 22 July 2036	29 July 2036	100.00%
From (and including) 29 July 2036, to (and including) 22 July 2037	29 July 2037	100.00%
From (and including) 29 July 2037, to (and including) 22 July 2038	29 July 2038	100.00%
From (and including) 29 July 2038, to (and including) 22 July 2039	29 July 2039	100.00%
From (and including) 29 July 2039, to (and including) 22 July 2040	29 July 2040	100.00%
From (and including) 29 July 2040, to (and including) 22 July 2041	29 July 2041	100.00%
From (and including) 29 July 2041, to (and including) 22 July 2042	29 July 2042	100.00%
From (and including) 29 July 2042, to (and including) 22 July 2043	29 July 2043	100.00%

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 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 USD 1,000 per Security.

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

A – Interest

During the term of the Securities, the Securities pay Fixed interest.

Interest will be calculated in respect of the period from (and including) 29 July 2024 to (but excluding) the next succeeding Interest Period End Date and each successive period from (and including) an Interest Period End Date to (but excluding) the next succeeding Interest Period End Date, provided that if the Securities are to be redeemed prior to the Scheduled Settlement Date and prior to an Interest Period End Date then the final Interest Calculation Period shall end on (but exclude) the early redemption date (each such period, an "**Interest Calculation Period**"). The amount of interest (each an "**Interest Amount**") accrued over each Interest Calculation Period shall be payable on the Interest Payment Date immediately following the Interest Period End Date of such Interest Calculation Period. The table below sets out the respective dates:

Interest Period End Date	Interest Payment Date
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Each Interest Payment Date, unadjusted	<p>The earliest of the following dates to occur:</p> <ul style="list-style-type: none"> (i) The Optional Cash Settlement Date on which the Securities are early redeemed by the Issuer; and (ii) The Scheduled Settlement Date <p>In each case, subject to adjustment in accordance with the Business Day Convention.</p>
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The Interest Amount payable on each Security on each Interest Payment Date for which the Interest Type in respect of the corresponding Interest Determination Date is specified as Fixed is calculated by multiplying the Fixed Interest Rate (being 9.00%) by the Calculation Amount and further multiplying by a Day Count Fraction (being 30/360) representing the number of days in the relevant interest calculation period over which interest has accrued.

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 100.00%) 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 EuroTLX market, a multilateral trading facility organised and managed by Borsa Italiana S.p.A. (the “**EuroTLX Market**”).

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. The terms of the Securities do not provide for a scheduled minimum payment at maturity and as such you may lose some or all of your investment. 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, or may even be zero. 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. No additional amounts will be payable to you by the Issuer because of any resulting delay or postponement. Certain settlement disruption events may occur which could restrict the Issuer's ability to make payments, and the date of settlement could be delayed accordingly.
 - **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 Offer Price for subscriptions during the subscription period and on the Issue Date: 100.00% of the Specified Denomination.

The Securities are offered for subscription in Italy during the period from (and including) the Issue Date to (and including) the Final Valuation Date (the "**Offer Period**"), subject to any early termination of the Offer Period or withdrawal of the offer, as described below.

Such offer is subject to the following conditions:

- **Offer Price:** 100.00% of the Specified Denomination
- **Conditions to which the offer is subject:** In the event that during the Offer Period, the requests exceed the amount of the offer to prospective investors, the Issuer will proceed to early terminate the Offer Period and will immediately suspend the acceptances of further requests. The Issuer reserves the right to withdraw the offer for Securities at any time prior to the end of the Offer Period. Following withdrawal of the offer, if any application has been made by any potential investor, each such potential investor shall not be entitled to subscribe or otherwise acquire the Securities and any applications will be automatically cancelled and any purchase money will be refunded to the applicant by the Authorised Offeror in accordance with the Authorised Offeror's usual procedures.

The Authorised Offeror is responsible for the notification of any withdrawal right applicable in relation to the offer of the Securities to potential investors.

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

- **Description of the application process:** An offer of the Securities may be made by Barclays Bank PLC (the "**Manager**") or the Authorised Offeror other than pursuant to Article 1(4) of the EU Prospectus Regulation in the Public Offer Jurisdiction during the Offer Period.

The Manager is Barclays Bank Ireland PLC with its address at One Molesworth Street, Dublin 2, Ireland D02 RF29 incorporated as a public company limited by shares under the laws of Ireland in Ireland.

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.

- **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.
- **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.
- **Categories of holders to which the Securities are offered and whether Tranche(s) have been reserved for certain countries:** Not Applicable
- **Process for notification to applicants of the amount allotted and indication whether dealing may begin before notification is made:** Not Applicable
- **Name(s) and address(es), to the extent known to the Issuer, of the placers in the various countries where the offer takes place:** Not Applicable

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

The estimated total expenses of the issue and/or offer are up to EUR 1,000.

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?

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

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

Why is the Prospectus being produced?

Use and estimated net amount of proceeds

The net proceeds from each issue of Securities will be applied by the Issuer for its general corporate purposes, which include making a profit and/or hedging certain risks.

Underwriting agreement on a firm commitment basis

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

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

A fee may be paid for marketing activities in respect of the issue.

Coefficiente di Leva finanziaria UK (su base sub-consolidata)^{1,2}

6.0

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¹ Non vengono forniti raffronti per la leva finanziaria in quanto si tratta del primo anno di riferimento per il subconsolidato Barclays Bank PLC.

² Sebbene il coefficiente di leva finanziaria sia espresso in termini di capitale di classe 1, la riserva anticiclica del coefficiente di leva finanziaria (CCLB) e il 75% del requisito minimo devono essere coperti esclusivamente dal capitale primario di classe 1. Il capitale CET1 detenuto contro lo 0,2% della CCLB ammontava a 1,8 miliardi di sterline.

Quali sono i principali rischi specifici dell'Emittente?

I rischi materiali sono quelli a cui l'alta dirigenza presta particolare attenzione e che possono comportare che i risultati dell'Emittente in fatto di realizzazione della strategia, dei risultati delle operazioni, delle condizioni finanziarie e/o prospettive differiscano significativamente dalle aspettative. I rischi emergenti sono quelli che hanno componenti sconosciute, il cui impatto potrebbe cristallizzarsi in un più lungo periodo di tempo. In aggiunta, certi altri fattori che sono oltre il controllo del Gruppo Bancario Barclays, ivi incluso un aumento di conflitti globali, atti di terrorismo, disastri naturali, pandemie ed eventi simili, ancorché non elencati di seguito, possano avere un simile impatto sul Gruppo Bancario Barclays.

- **Rischi materialmente esistenti ed emergenti che possano potenzialmente impattare più di un rischio principale:** In aggiunta ai rischi materiali ed emergenti che possono impattare i principali rischi elencati di seguito, vi sono anche rischi materiali ed emergenti che potrebbero impattare più di uno di tali rischi principali. Tali rischi sono: (i) condizioni potenzialmente sfavorevoli dell'economia globale e locale e condizioni di mercato, così come gli sviluppi geopolitici; (ii) l'impatto dei cambiamenti dei tassi di interesse sui profitti del Gruppo Bancario Barclays; (iii) gli ambienti competitivi dell'industria dei servizi bancari e finanziari; (iv) i programmi di modifica nell'ambito regolamentare e l'impatto sul modello di business; (v) l'impatto delle riforme dei tassi di interesse benchmark sul Gruppo Bancario Barclays; e (vi) rischi di consegna e di esecuzione dei cambiamenti.
- **Rischio climatico:** Il rischio climatico è l'impatto sui rischi finanziari (credito, mercato, tesoreria, e capitale) e operativi derivanti dal cambiamento climatico attraverso i rischi fisici, i rischi associati alla transizione verso un'economia a basse emissioni di carbonio.
- **Rischio di Credito e di Mercato:** Il rischio di credito è il rischio di perdita del Gruppo Bancario Barclays derivante dall'incapacità di clienti, consumatori o controparti, di onorare a pieno gli obblighi presi nei confronti di membri del Gruppo Bancario Barclays. Il Gruppo Bancario Barclays è soggetto a rischi derivanti da cambiamenti nella qualità del credito e nei tassi di recupero dei prestiti e degli anticipi dovuti dai prenditori e dalle controparti in un qualsiasi portafoglio specifico. Il rischio di mercato consiste nel rischio di perdita derivante dal potenziale cambiamento in negativo del valore delle attività e delle passività del Gruppo Bancario Barclays derivanti da fluttuazioni delle variabili di mercato.
- **Rischio di tesoreria e di capitale ed il rischio che l'Emittente ed il Gruppo Bancario Barclays siano soggetti a poteri di risoluzione significativi:** Ci sono tre tipi principali di rischi di capitale e tesoreria che deve affrontare il Gruppo Bancario Barclays, che sono (1) il rischio di capitale – il rischio che il gruppo Barclays Bank abbia un livello o una composizione di capitale insufficienti per sostenere le sue normali attività commerciali e per soddisfare i requisiti patrimoniali regolamentari in condizioni operative normali e stressanti; (2) il rischio di liquidità – il rischio che il Gruppo Bancario Barclays non sia in grado di rispettare le proprie obbligazioni contrattuali o condizionate o che non disponga di sufficienti importi per una stabile dotazione finanziaria e liquidità tale da supportare le proprie attività, che potrebbe anche essere impattato da modifiche alla valutazione del credito; (3) il rischio di tasso di interesse nei libri bancari – il rischio che il Gruppo Bancario Barclays sia esposto a volatilità del capitale o dei ricavi a causa di un disallineamento tra le esposizioni dei tassi di interesse delle sue attività (non commercializzate) e passività. Ai sensi del Banking Act 2009, sono concessi poteri sostanziali alla Banca d'Inghilterra (o, in determinate circostanze, *al HM Treasury*), di concerto con la *United Kingdom Prudential Regulation Authority*, la *UK Financial Conduct Authority* e il *HM Treasury*, ove opportuno, nell'ambito di un regime di risoluzione speciale. Tali poteri rendono possibile alla Banca d'Inghilterra (o qualsiasi successore o sostituto della stessa e/o altra autorità nel Regno Unito avente facoltà di esercitare il Potere di Bail-in) ("Autorità di Risoluzione") di porre in essere varie misure di risoluzione e opzioni di stabilizzazione (incluso, ma non solo, lo strumento di bail-in) nei confronti di una banca nel Regno Unito o di una società di investimento e di talune delle sue collegate (alla data del Documento di Registrazione, incluso l'Emittente) nei casi in cui l'Autorità di Risoluzione ritiene che le relative condizioni di risoluzione sono soddisfatte.
- **Rischio operativo e rischio di modello:** Il rischio operativo consiste nel rischio di perdita per il Gruppo Bancario Barclays, derivante da processi e sistemi inadeguati o difettosi, fattori umani, o dovuti ad eventi esterni la cui causa principale non è riconducibile al rischio di credito o di mercato. Il rischio di modello deriva da potenziali conseguenze negative ad esito di decisioni basate su modelli di rendimento e di relazione sbagliati o usati in modo improprio.
- **Rischio di conformità, rischio reputazionale, nonché rischio legale e questioni legali, di concorrenza e regolamentari:** Il rischio di conformità è il rischio di risultati scadenti per clienti e mercati, o danni agli stessi, derivanti dalla consegna dei prodotti e servizi del Gruppo Bancario Barclays (rischio di condotta) e il rischio per Barclays, i suoi clienti, clienti o mercati derivante dal mancato rispetto delle leggi, delle norme e dei regolamenti applicabili alla società. Il rischio reputazionale è il rischio che un'azione, una transazione, un investimento, un evento, una decisione o relazione di business riduca la fiducia nella integrità e/o nelle capacità del Gruppo Bancario Barclays. Il Gruppo Bancario Barclays svolge attività in un mercato globale altamente regolamentato e perciò è esposto al rischio legale derivante da (i) una moltitudine di leggi, norme e regolamenti che si applicano alle attività che svolge, che sono molto dinamici, possono variare da giurisdizione a giurisdizione, e/o essere in conflitto, e possono essere poco chiari nella loro applicazione a particolari circostanze specialmente in aree nuove ed emergenti; e (ii) la natura diversificata e mutevole delle attività e prassi di attività del Gruppo Bancario Barclays. In ogni caso, questo espone il Gruppo Bancario Barclays al rischio di perdita o di imposizione di penali, danni o sanzioni derivanti dall'incapacità di membri del Gruppo Bancario Barclays di rispettare applicabili leggi, norme e regolamenti e obbligazioni contrattuali e di difendere i propri diritti di proprietà intellettuale. Il rischio legale può emergere in conseguenza di un numero di fattori di rischio, come sopra riassunti.

INFORMAZIONI PRINCIPALI SUI TITOLI

Quali sono le caratteristiche principali dei Titoli?

Tipologia e categoria dei Titoli offerti e ammessi a negoziazione, inclusi numeri di identificazione dei Titoli

I Titoli avranno forma di certificati rimborsabili e saranno identificati in maniera univoca da: Numero di serie: NX00409386; Numero di tranche: 1; Codice ISIN: XS2808996230; Common Code: 280899623.

I Titoli saranno liquidati e regolati tramite Euroclear Bank S.A./N.V. e/o Clearstream Banking *société anonyme*.

Valuta, numero di titoli in una unità, volume di emissione e termine dei Titoli

I Titoli saranno emessi in United States Dollar ("USD") (la "Valuta di Emissione") e regolati nella stessa valuta (la "Valuta di Regolamento"). I Titoli sono negoziabili in valore nominale e la denominazione specifica di ciascun Titolo è USD 1.000. L'emissione ammonta a USD 10.000.000. Il Prezzo di Emissione è pari al 100% del valore nominale specificato. La data di emissione è il 29 luglio 2024 (la "Data di Emissione"). Salvo che in caso di estinzione anticipata, i Titoli sono programmati per essere rimborsati il 29 luglio 2044 (la "Data di Regolamento Programmata").

Diritti connessi ai Titoli

Rendimento potenziale: I Titoli conferiranno a ciascun investitore il diritto di ottenere un rendimento potenziale sui Titoli, insieme a certi diritti accessori, quali ad esempio il diritto essere informati in merito a determinate decisioni ed eventi e il diritto di votare su alcune modifiche (ma non tutte) al regolamento dei Titoli. Il rendimento potenziale sarà nella forma di (i) uno o più Importi degli Interessi (ii) un Importo di Regolamento in Contanti Autocall e/o (iii) un Importo di Regolamento Finale in Contanti, restando inteso che, in caso di estinzione

anticipata dei Titoli, il potenziale rendimento potrà invece essere in forma di un Importo di Regolamento Anticipato in Contanti e/o (ii) Importo di Regolamento in Contanti Facoltativo. febbraio gennaio

Tassazione: Tutti i pagamenti relativi ai Titoli saranno effettuati senza ritenute o detrazioni per o a causa di eventuali imposte del Regno Unito, a meno che tali ritenute o detrazioni non siano richieste dalla legge. Nel caso in cui tale ritenuta o deduzione sia richiesta dalla legge, l'Emittente, salvo limitate circostanze, sarà tenuto a pagare importi aggiuntivi per coprire gli importi così trattenuti o dedotti.

Eventi di inadempimento: Se l'Emittente non effettua alcun pagamento dovuto ai sensi dei Titoli o viola qualsiasi altro termine e condizione dei Titoli in modo materialmente pregiudizievole per gli interessi dei portatori (e tale inadempienza non venga sanata entro 30 giorni di calendario, o, nel caso di interessi che non siano stati pagati entro 14 giorni di calendario dalla data prevista), o l'Emittente è soggetto ad una ordinanza di liquidazione, allora (subordinatamente, in caso di interessi, all'impossibilità per l'Emittente di pagare in virtù di una disposizione di legge obbligatoria) i Titoli diventeranno immediatamente esigibili e pagabili, previa comunicazione da parte del portatore.

Limitazioni dei diritti

Rimborso anticipato in seguito a determinati eventi di turbativa o a causa di illegittimità o impraticabilità: L'Emittente può rimborsare i Titoli prima della loro Data di Regolamento Programmata a seguito del verificarsi di determinati eventi di turbativa o eventi straordinari riguardanti l'Emittente, i suoi accordi di copertura, la(e) Attività Sottostante(i), la tassazione o la relativa valuta dei Titoli, o se determina che si è verificato un evento di illiceità o di impraticabilità. In tal caso, gli investitori riceveranno un "Importo di Regolamento Anticipato in Contanti" pari al maggiore tra (i) il fair market value (valore equo di mercato) dei Titoli prima del loro rimborso e (ii) l'Importo di Calcolo.

Riscatto anticipato facoltativo: L'Emittente può scegliere di riscattare i Titoli esercitando la sua opzione call. Se ciò si verifica, gli investitori riceveranno una "Importo di Regolamento in Contanti Facoltativo" pari a la Percentuale dell'Importo di Calcolo pagabile alla corrispondente "Data di Regolamento in Contanti Facoltativo" per ciascun "Periodo di Esercizio dell'Opzione dell'Emittente" come stabilito nella tabella sottostante.

Periodo(i) d'Esercizio dell'Opzione da parte dell'Emittente	Data(e) di Regolamento in Contanti Facoltativo soggetta alla Convenzione del Giorno Lavorativo	Regolamento in Percentuale in caso d'Estinzione Anticipata da parte dell'Emittente
Da (e incluso) 29 luglio 2028 fino al (e incluso) 22 luglio 2029	29 luglio 2029	100.00%
Da (e incluso) 29 luglio 2029, fino al (e incluso) 22 luglio 2030	29 luglio 2030	100.00%
Da (e incluso) 29 luglio 2030, fino al (e incluso) 22 luglio 2031	29 luglio 2031	100.00%
Da (e incluso) 29 luglio 2031, fino al (e incluso) 22 luglio 2032	29 luglio 2032	100.00%
Da (e incluso) 29 luglio 2032, fino al (e incluso) 22 luglio 2033	29 luglio 2033	100.00%
Da (e incluso) 29 luglio 2033, fino al (e incluso) 22 luglio 2034	29 luglio 2034	100.00%
Da (e incluso) 29 luglio 2034, fino al (e incluso) 22 luglio 2035	29 luglio 2035	100.00%
Da (e incluso) 29 luglio 2035, fino al (e incluso) 22 luglio 2036	29 luglio 2036	100.00%
Da (e incluso) 29 luglio 2036, fino al (e incluso) 22 luglio 2037	29 luglio 2037	100.00%
Da (e incluso) 29 luglio 2037, fino al (e incluso) 22 luglio 2038	29 luglio 2038	100.00%
Da (e incluso) 29 luglio 2038, fino al (e incluso) 22 luglio 2039	29 luglio 2039	100.00%
Da (e incluso) 29 luglio 2039, fino al (e incluso) 22 luglio 2040	29 luglio 2040	100.00%
Da (e incluso) 29 luglio 2040, fino al (e incluso) 22 luglio 2041	29 luglio 2041	100.00%
Da (e incluso) 29 luglio 2041, fino al (e incluso) 22 luglio 2042	29 luglio 2042	100.00%
Da (e incluso) 29 luglio 2042, fino al (e incluso) 22 luglio 2043	29 luglio 2043	100.00%

Alcune limitazioni ulteriori:

- Il regolamento dei Titoli consente all'Emittente e all'Agente per la Determinazione (a seconda dei casi), al verificarsi di determinati eventi e in determinate circostanze, senza il consenso dei portatori, di apportare modifiche al regolamento dei Titoli, di rimborsare i Titoli prima della scadenza, monetizzare i Titoli, ottenere alternative valutazioni della(e) Attività Sottostante(i) o di pagamenti programmati ai sensi dei Titoli, cambiare la valuta in cui sono denominati i Titoli, sostituire la(e) Attività Sottostante(i), e intraprendere alcune altre azioni con riferimento ai Titoli e alla(e) Attività Sottostante(i).
- I Titoli contengono disposizioni per la convocazione di assemblee dei portatori di titoli per esaminare questioni che riguardano i loro interessi in generale e tali disposizioni consentono di vincolare tutti i portatori compresi i portatori che non hanno partecipato e votato all'assemblea in questione e i portatori che hanno votato in modo contrario alla maggioranza.

Legge applicabile

I Titoli saranno disciplinati dal diritto inglese e i relativi diritti saranno interpretati di conseguenza.

Descrizione del calcolo del rendimento potenziale dei Titoli

Importo di Calcolo: I calcoli relativi agli importi dovuti in relazione ai Titoli sono svolti in riferimento all'"Importo di Calcolo", pari a 1000 USD per Titolo.

Agente per la Determinazione: Barclays Bank PLC verrà incaricato di effettuare i calcoli e le determinazioni relativamente ai Titoli.

A – Interessi

Durante la vita dei Titoli, i Titoli pagano il Tipo di Interessi Fisso.

L'interesse sarà calcolato rispetto al periodo dal (e incluso) 29 luglio 2024 alla (esclusa) Data Finale del Periodo di Interessi immediatamente successivo e ciascun periodo successivo che inizia alla (inclusa) Data Finale del Periodo di Interessi e si conclude alla (esclusa) Data Finale del Periodo di Interessi immediatamente successivo, ammesso che se i Titoli saranno rimborsabili prima della Data di Regolamento Programmata e prima di una Data Finale del Periodo di Interessi, il Periodo di Calcolo degli Interessi finale si concluderà alla (esclusa)

data di rimborso anticipata (ciascuno di tale periodo, un "Periodo di Calcolo degli Interessi"). L'importo degli interessi (ciascuno "L'importo degli Interessi") maturato durante ciascun Periodo di Calcolo degli Interessi sarà pagabile alla Data di Pagamento degli Interessi immediatamente successiva alla Data Finale del Periodo di Interessi di tale Periodo di Calcolo degli Interessi.

L'Importo degli Interessi dovuto in relazione a ciascun Titolo a ciascuna Data di Pagamento degli Interessi per la quale il Tipo di Interessi in relazione alla Data di Determinazione degli Interessi corrispondente è indicato come Fisso è calcolato moltiplicando il Tasso Fisso degli Interessi (pari a 9.00% annuo) per l'Importo di Calcolo e ulteriormente moltiplicando per una frazione che rappresenta il numero di giorni nel periodo di calcolo degli interessi rilevante su cui gli interessi sono maturati.

B – Regolamento Finale

Qualora i Titoli non siano stati rimborsati altrimenti, ogni Titolo sarà rimborsato alla Data di Regolamento Programmata mediante pagamento di un Importo di Regolamento Finale in Contanti.

L'Importo di Regolamento Finale in Contanti è calcolato moltiplicando il Livello di Protezione (pari a 100.00%) per l'Importo di Calcolo.

Status dei Titoli

I Titoli sono obbligazioni contrattuali dirette, chirografarie e non subordinate dell'Emittente e di pari grado tra loro.

Descrizione di restrizioni alla libera trasferibilità dei Titoli

I Titoli sono offerti e venduti al di fuori degli Stati Uniti a non-U.S. persons in ottemperanza al Regulation S ai sensi del Securities Act e devono essere conformi alle limitazioni sul trasferimento con riferimento agli Stati Uniti. I Titoli detenuti in un Sistema di Compensazione saranno trasferiti ai sensi delle regole, procedure e regolamenti di tale Sistema di Compensazione. Fatto salvo quanto precede, i Titoli saranno liberamente trasferibili.

Dove saranno negoziati i Titoli?

Si prevede che una domanda di ammissione dei titoli sarà presentata dall'Emittente (o per suo conto) su EuroTLX, un sistema multilaterale di negoziazione organizzato e gestito da Borsa Italiana S.p.A.

Quali sono gli specifici rischi chiave dei Titoli?

I Titoli sono soggetti ai seguenti rischi chiave:

- Potete perdere tutto o parte del vostro investimento nei Titoli:** Gli investitori sono esposti al rischio di credito di Barclays Bank PLC. Poiché i Titoli non costituiscono un deposito e non sono assicurati o garantiti da alcun governo o agenzia o ai sensi del programma di garanzia del credito del governo britannico, tutti i pagamenti o le consegne che Barclays Bank PLC deve effettuare in qualità di Emittente ai sensi dei Titoli sono soggetti alla sua posizione finanziaria e alla sua capacità di far fronte ai propri obblighi. I Titoli costituiscono obbligazioni non subordinate e non garantite dell'Emittente e hanno pari rango rispetto a tutte le altre obbligazioni non subordinate e non garantite attuali e future dell'Emittente. I termini degli Strumenti Finanziari non prevedono un pagamento minimo programmato a scadenza e pertanto, a seconda dell'andamento della(e) Attività Sottostante(i), potete perdere tutto o parte del vostro investimento. Anche qualora i vostri Titoli siano pagabili alla pari, potreste perdere l'intero valore del vostro investimento se l'Emittente fallisce o non è altrimenti in grado di far fronte ai suoi pagamenti o ad adempiere alle sue obbligazioni. Potete anche perdere tutto o parte del vostro investimento se: (a) vendete i vostri Strumenti Finanziari prima della loro data di scadenza o maturazione prevista; (b) i vostri Strumenti Finanziari sono rimborsati anticipatamente in certe circostanze straordinarie; o (c) il regolamento dei vostri Strumenti Finanziari sono modificati in modo che l'importo pagabile o il bene consegnabile a voi siano inferiori rispetto al vostro investimento iniziale.
- Ci sono rischi connessi alla valutazione, liquidità e offerta dei Titoli:** Il valore di mercato dei vostri Titoli potrebbe essere inferiore al prezzo di emissione dal momento che il prezzo di emissione può tenere in conto un margine di profitto dell'Emittente o del distributore o costi aggiuntivi rispetto al valore equo di mercato dei Titoli. Il valore di mercato dei vostri Titoli potrebbe essere influenzato dalla volatilità, dal prezzo, valore o prezzo delle Attività Sottostante(i) al momento rilevante, cambiamenti nei tassi di interesse, la posizione finanziaria ed il rating creditizio dell'Emittente, l'offerta e la domanda di Titoli, il tempo residuo sino alla scadenza o termine dei Titoli ed altri fattori. Il prezzo, ove esistente, a cui potreste vendere i vostri Titoli prima della scadenza potrebbe essere sostanzialmente inferiore al valore che avete investito in origine. I vostri Titoli potrebbero non avere un mercato attivo di negoziazione e l'Emittente potrebbe non avere un obbligo di creare un mercato o di riacquistare i Titoli prima del rimborso. L'Emittente potrebbe ritirare l'offerta pubblica in ogni momento. In tal caso, ove abbiate già pagato o consegnato il corrispettivo per la sottoscrizione dei Titoli, avrete diritto al rimborso di tali importi, ma non riceverete alcuna remunerazione eventualmente maturata nel periodo tra il pagamento o la consegna del corrispettivo per la sottoscrizione ed il rimborso dei Titoli.
- Siete esposti a rischi connessi alla determinazione dell'importo pagabile ai sensi dei Titoli:** I Titoli maturano interessi che sono condizionati dall'andamento della(e) Attività Sottostante(i) e potrebbero variare da una Data di Pagamento degli Interessi alla successiva. Potreste non ricevere alcun pagamento di interessi se l'andamento della(e) Attività Sottostante(i) è diverso dalle previsioni.
- I vostri Titoli sono soggetti a rettifiche e al rimborso anticipato:** Ai sensi del regolamento dei Titoli, a seguito del verificarsi di determinati eventi di turbativa o eventi straordinari riguardanti l'Emittente, i suoi accordi di copertura, la(e) Attività Sottostante(i), la tassazione o la relativa valuta dei Titoli, l'Agente di Determinazione o l'Emittente possono adottare una serie di azioni correttive, inclusa la stima del prezzo della(e) Attività Sottostante(i), la sostituzione della(e) Attività Sottostante(i) e l'effettuazione di rettifiche al regolamento dei Titoli. Ognuna di tali azioni correttive può modificare le caratteristiche economiche dei Titoli e avere un effetto negativo rilevante sul valore e sul rendimento dei Titoli. Se non è possibile intraprendere alcuna azione correttiva, o se si determina che si è verificato un evento di illiceità o di impraticabilità l'Emittente può rimborsare anticipatamente i Titoli mediante il pagamento di un Importo di Liquidazione Anticipata in Contanti. Se si verifica un rimborso anticipato, potreste perdere tutto o parte del vostro investimento perché l'Importo di Liquidazione Anticipata in Contanti potrebbe essere inferiore al prezzo al quale avete acquistato i Titoli, o potrebbe anche essere pari a zero. Perderete anche l'opportunità di partecipare a qualsiasi successiva performance positiva del l'Attività Sottostante e non potreste realizzare alcun potenziale guadagno nel valore dei Titoli. Potreste non essere in grado di reinvestire i proventi di un investimento ad un rendimento comparabile e/o con un tasso di interesse o cedola comparabile per un prezzo di rischio simile. Inoltre l'Emittente potrebbe riscattare i Titoli anticipatamente. Tale aspetto potrebbe limitare il valore di mercato dei Titoli.
- Il regolamento è soggetto a condizioni e potrebbe in certe circostanze essere impossibile:** il pagamento dell'importo dovuto non avrà luogo fino a quando tutte le condizioni per il regolamento non saranno state soddisfatte per intero. Nessun importo aggiuntivo sarà dovuto dall'Emittente a causa di eventuali ritardi o rinvii. Potrebbero verificarsi alcuni eventi di turbativa del regolamento che potrebbero limitare la capacità dell'Emittente di effettuare pagamenti o, e la data di regolamento potrebbe essere posticipata di conseguenza.
- I vostri Titoli sono soggetti a rischi di cambio:** Il pagamento ai sensi dei Titoli sarà effettuato in una Valuta di Regolamento che è diversa dalla valuta della(e) Attività Sottostante(i) e/o può essere diversa dalla vostra valuta nazionale. Sarete esposti al rischio di fluttuazioni del tasso di cambio tra la Valuta di Regolamento e la vostra valuta nazionale e/o la Valuta di Emissione. Tali fluttuazioni possono diminuire il valore dei Titoli.
- Rischi fiscali:** I livelli e la base della tassazione sui Titoli e gli eventuali sgravi per tale tassazione dipenderanno dalle circostanze individuali e potrebbero cambiare in qualsiasi momento nel corso della vita dei Titoli. Ciò potrebbe avere conseguenze negative per voi e dovrete quindi consultare i vostri consulenti fiscali per quanto riguarda le conseguenze fiscali per voi delle transazioni che coinvolgono i Titoli.
- Potenziati conflitti di interesse:** Possono sussistere conflitti di interesse nel caso in cui Barclays Bank PLC o una sua affiliata: (i) agisca a vario titolo in relazione ai Titoli (ad esempio agendo in qualità di emittente, gestore e agente di determinazione); (ii) effettui operazioni di copertura per coprire l'esposizione dell'Emittente ai relativi importi in contanti da pagare o alle attività da consegnare ai sensi dei Titoli alla scadenza; e (iii) utilizzi i contributi di prezzo dai propri desk di negoziazione come fonte di determinazione del prezzo per un'Attività Sottostante. Alla luce di tali conflitti, le azioni intraprese o le determinazioni effettuate da Barclays Bank PLC in relazione ai Titoli potrebbero non essere sempre nel migliore interesse dei portatori. Oltre alle operazioni di copertura, Barclays Bank PLC può operare sulle Attività Sottostanti nel corso della sua ordinaria attività. Tale negoziazione

potrebbe influenzare il prezzo di mercato dell'Attività Sottostante (o delle Attività Sottostanti), che potrebbe a sua volta influire materialmente negativamente sul valore e sul rendimento dei vostri Titoli.

INFORMAZIONI PRINCIPALI SULL'OFFERTA AL PUBBLICO DI TITOLI E/O SULL'AMMISSIONE ALLA NEGOZIAZIONE IN UN MERCATO REGOLAMENTATO

A quali condizioni e secondo quali tempistiche posso investire in questi Titoli?

Termini e condizioni dell'offerta

Il Prezzo di Offerta per le sottoscrizioni durante il periodo di sottoscrizione e alla Data di Emissione: 100% Titolo.

I Titoli sono offerti in sottoscrizione in Italia durante il periodo dalla Data di Emissione (inclusa) alla Data di Valutazione Finale (inclusa) (il "**Periodo di Offerta**"), fatta salva l'eventuale chiusura anticipata del Periodo di Offerta o il ritiro dell'offerta, come descritto di seguito.

Tale offerta è soggetta alle seguenti condizioni:

- **Prezzo d'offerta:** Il Prezzo di Emissione
- **Condizioni alle quali l'offerta è soggetta:** Nel caso in cui, durante il Periodo di Offerta, le richieste superino l'ammontare dell'offerta ai potenziali investitori, l'Emittente procederà alla chiusura anticipata del Periodo di Offerta e sospenderà immediatamente le accettazioni di ulteriori richieste. L'Emittente si riserva il diritto di ritirare l'offerta di Titoli in qualsiasi momento prima della fine del Periodo di Offerta. A seguito del ritiro dell'offerta, se è stata presentata qualsiasi domanda da parte di qualsiasi potenziale investitore, tale potenziale investitore non avrà diritto di sottoscrivere o altrimenti acquisire i Titoli e qualsiasi domanda sarà automaticamente cancellata e qualsiasi importo di acquisto sarà rimborsato al richiedente dall'Offerente Autorizzato in conformità con le procedure abituali dell'Offerente Autorizzato. L'Offerente Autorizzato è responsabile di notificare ai potenziali investitori qualunque diritto di ritirare l'offerta applicabile all'offerta dei Titoli. L'efficacia dell'offerta è subordinata all'adozione della delibera di ammissione alla negoziazione dei Titoli su EuroTLX all'incirca alla Data di Emissione. In tal senso, l'Emittente si impegna a presentare domanda di ammissione dei Titoli alla negoziazione su EuroTLX in tempo utile per l'adozione di tale delibera.
- **Descrizione del processo di richiesta:** Un'offerta dei Titoli può essere effettuata dal Barclays Bank PLC o dall'Offerente Autorizzato in situazioni diverse che in conformità all'Articolo 1(4) del Regolamento Prospetti Europeo nella Giurisdizione dell'Offerta Pubblica durante il Periodo di Offerta. Il Manager è Barclays Bank Ireland PLC con sede in One Molesworth Street, Dublin 2, Ireland D02 RF29 costituita in forma di società per azioni ai sensi delle leggi irlandesi in Irlanda. Le richieste dei Titoli possono essere presentate nella Giurisdizione dell'Offerta Pubblica tramite l'Offerente Autorizzato durante il Periodo di Offerta. I Titoli saranno collocati nella Giurisdizione dell'Offerente Pubblica dall'Offerente Autorizzato. Il collocamento avverrà in conformità alle procedure usuali dell'Offerente Autorizzato, notificate all'investitore dall'Offerente Autorizzato.
- **Dettagli dell'importo minimo e/o massimo della domanda:** L'importo minimo e massimo della domanda che può essere presentata all'Offerente Autorizzato sarà comunicato agli investitori dall'Offerente Autorizzato.
- **Dettagli del metodo e dei termini per il pagamento e la consegna dei Titoli:** Gli investitori saranno informati dall'Offerente Autorizzato delle loro assegnazioni di Titoli e delle modalità di regolamento in relazione agli stessi.
- **Modalità e data in cui i risultati dell'offerta devono essere resi pubblici:** Gli investitori saranno informati dall'Offerente Autorizzato delle loro assegnazioni di Titoli e delle modalità di regolamento in relazione agli stessi.
- **Categorie di portatori a cui vengono offerti i Titoli e se la(e) Tranche è(sono) stata(e) riservata(e) ad alcuni paesi:** Non Applicabile.
- **Processo di notifica ai richiedenti dell'importo assegnato e indicazione dell'eventuale possibilità di iniziare le negoziazioni prima della notifica:** Non Applicabile.
- **Nome/i e indirizzo/i, per quanto noto all'Emittente, dei collocatori nei vari paesi in cui ha luogo l'offerta:** Non Applicabile.

Stima delle spese totali dell'emissione e/o dell'offerta, incluse le spese addebitate all'investitore dall'emittente/offerente

Le spese totali stimate dell'emissione e/o offerta possono arrivare a raggiungere una cifra fino a EUR 1.000.

L'Emittente non addebiterà alcuna spesa ai portatori in relazione ad alcuna emissione dei Titoli. Gli offerenti possono, tuttavia, addebitare spese ai portatori. Tali spese (eventuali) saranno determinate in base ad accordo tra l'offerente ed i portatori al momento di ogni emissione.

Chi è l'offerente e/o il soggetto che chiede l'ammissione alla negoziazione?

Si veda la sezione denominata "Offerente Autorizzato" di cui sopra.

L'Emittente è l'entità che richiede l'ammissione alla negoziazione dei Titoli.

Perché viene redatto il Prospetto Informativo?

Utilizzo e stima dell'importo netto dei ricavi

I ricavi netti di ogni emissione di Titoli saranno applicati dall'Emittente per i suoi scopi societari generali, che includono la realizzazione di un profitto e/o la copertura di determinati rischi.

Accordo di sottoscrizione con acquisto a fermo

L'offerta dei Titoli non è soggetta ad un accordo di sottoscrizione con acquisto a fermo.

Descrizione di eventuali interessi rilevanti per l'emissione/offerta, compresi i conflitti di interesse

Sarà corrisposta una commissione per attività di marketing in relazione all'emissione.