

21 August 2024

SUPPLEMENT 2/2024 TO THE BASE PROSPECTUSES OF BARCLAYS BANK PLC LISTED IN SCHEDULE 1 HERETO



(Incorporated with limited liability in England and Wales)

Legal Entity Identifier (LEI): G5GSEF7VJP5I7OUK5573

Introduction

This supplement dated 21 August 2024 (the "**Supplement**") supplements the base prospectuses listed in Schedule 1 hereto (the "**Prospectuses**") as prepared by Barclays Bank PLC in its capacity as issuer (the "**Issuer**") with respect to information relating to the Issuer (the "**Issuer Related Information**") contained in such Prospectuses including the Issuer's Registration Document 10/2023 dated 16 March 2023 (as supplemented on 18 August 2023, the "**Registration Document 10/2023**"), which forms a constituent part of each of the Prospectuses. Each of the Prospectuses is constituted by (i) the Registration Document 10/2023 and (ii) the respective securities notes listed in Schedule 1. The Issuer Related Information was last updated by way of supplement to the relevant base prospectuses by way of supplement dated 22 April 2024.

This Supplement constitutes a supplement for the purposes of Article 23(1) and Article 23(5) of Regulation (EU) 2017/1129 (as amended, the "**EU Prospectus Regulation**") to each of the Prospectuses and relates to the Issuer Related Information contained in the Prospectuses. The terms used in this Supplement have the same meaning as the terms used in the Registration Document 10/2023.

This Supplement is supplemental to, and should be read in conjunction with, each of the Prospectuses listed in Schedule 1 hereto, the Registration Document 10/2023, which forms a constituent part of the Prospectuses, and the information incorporated by reference into each of the Prospectuses and the Registration Document 10/2023, all as supplemented from time to time. To the extent that there is any inconsistency between (a) any statement in this Supplement or any statement or information incorporated by reference into the Prospectuses by this Supplement and (b) any other statement or information in or incorporated by reference into the Prospectuses or the Registration Document 10/2023, the statements or information in (a) above will prevail.

This Supplement has been approved by the Central Bank of Ireland as competent authority under the EU Prospectus Regulation. The Central Bank of Ireland only approves this Supplement as meeting the standards of completeness, comprehensibility and consistency imposed by the EU Prospectus Regulation. Such approval should not be considered as an endorsement of the Issuer or the quality of the securities (the "**Securities**") that are the subject of this Supplement. Investors should make their own assessment as to the suitability of investing in the Securities.

The Issuer accepts responsibility for the information contained in this Supplement and declares that, to the best of its knowledge, the information contained in this Supplement is in accordance with the facts and contains no omission likely to affect its import. Save as disclosed in this Supplement, no significant new factor, material mistake or inaccuracy relating to the information included in the Prospectuses (as supplemented by this Supplement), is capable of affecting the assessment of securities issued pursuant to the Prospectuses has arisen or been noted, as the case may be, since the publication of the Prospectuses (as supplemented by this Supplement at the date hereof) by the Issuer.

Purpose

The purpose of this Supplement is to update and supplement:

1. the information incorporated by reference in the Prospectuses, which is set out in the section titled "Information Incorporated by Reference" in the Registration Document 10/2023 (page 24) as supplemented by the supplement dated 22 April 2024;
2. the forward-looking statements in the Prospectuses, as made in the section titled "Forward-Looking Statements" in the Registration Document 10/2023 (page 25) as supplemented by the supplement dated 22 April 2024;
3. the description of the Issuer in the Prospectuses, which is set out in the section titled "The Issuer, the Barclays Bank Group and the Group" in the Registration Document 10/2023 (pages 26 to 28) as supplemented by the supplement dated 22 April 2024;
4. the significant change statement in the Prospectuses, as made in the section titled "General Information - 1. Significant Change Statement" in the Registration Document 10/2023 (page 29) as supplemented by the supplement dated 22 April 2024;
5. the information on legal proceedings in the Prospectuses, which is set out in the section titled "General Information - 3. Legal Proceedings" in the Registration Document 10/2023 (page 29) as supplemented by the supplement dated 22 April 2024; and
6. the information on the Issuer to be included in issue specific summaries relating to products issued under the Prospectuses listed in Schedule 1 hereto, which is set out in the section titled "Appendix" in the Registration Document 10/2023 (pages 31 to 33) as supplemented by the supplement dated 22 April 2024.

Updates and supplements

1. Information incorporated by reference

The information incorporated by reference in the Prospectuses, which is set out in the section titled "Information Incorporated by Reference" in the Registration Document 10/2023 (page 24) as supplemented by the supplement dated 22 April 2024 (page 26) is updated and amended to read as follows:

“The following information has been filed with the Central Bank and shall be deemed to be incorporated in, and to form part of, this Registration Document:

- the Annual Report of the Issuer, as filed with the US Securities and Exchange Commission (the "**SEC**") as Amendment No.1 on Form 20-F/A on 21 February 2024 (the "**2023 20-F**") in respect of the years ended 31 December 2023 and 31 December 2022, except for the section entitled "*Exhibit Index*" on page 263 of the 2023 20-F, which is not incorporated in and does not form part of this Registration Document;
- the sections set out below from the Annual Report of the Issuer, as filed with the SEC on Form 20-F on 15 February 2023 containing the audited consolidated financial statements of the Issuer and the independent auditor's report thereon, in respect of the financial years ended 31 December 2022 and 31 December 2021 (the "**2022 20-F**"):

Report of Independent Registered Public Accounting Firm	Pages 114-116
Consolidated Financial Statements	Pages 117-122
Notes to the Financial Statements	Pages 127-212

and

- the unaudited Interim Results Announcement of the Issuer, as filed with the SEC on Form 6-K (including exhibits thereto) on 1 August 2024 in respect of the six months ended 30 June 2024 (the "**Interim Results Announcement**").

The above documents may be inspected as described in paragraph 5 of "*General Information – Documents Available*" herein and are available at <https://home.barclays/investor-relations>. The documents listed above that have been filed with the SEC are available on the SEC's website at <https://www.sec.gov/edgar/browse/?CIK=312070&owner=exclude>. Any information contained in any of the documents specified above which is not incorporated by reference in this Registration Document is either not relevant for prospective investors for the purposes of Article 6(1) of the Prospectus Regulation or is covered elsewhere in this Registration Document. For the avoidance of doubt, unless specifically incorporated by reference into this Registration Document, information contained on any website referenced in this Registration Document does not form part of this Registration Document.

To the extent that any document or information incorporated by reference into this Registration Document itself incorporates any information by reference, either expressly or impliedly, such information will not form part of this Registration Document for the purposes of the Prospectus Regulation, except where such information or documents are stated within this Registration Document as specifically being incorporated by reference.

The Issuer has prepared the financial statements incorporated by reference above from the 2023 20-F and the 2022 20-F in accordance with UK-adopted international accounting standards. Such financial statements have also been prepared in accordance with (i) IFRS as issued by the International Accounting Standards Board, including interpretations issued by the IFRS Interpretations Committee ("**IFRICs**"); and (ii) IFRS adopted pursuant to Regulation (EC) No 1606/2002 as it applies in the European Union. There are currently no differences between UK-adopted international accounting standards and IFRS as adopted by the EU. A summary of the significant accounting policies for the Issuer is included in the 2023 20-F and the 2022 20-F."

2. **Forward-Looking Statements**

The forward-looking statements in the Prospectuses, as made in the section titled "Forward-Looking Statements" in the Registration Document 10/2023 (page 25) as supplemented by the supplement dated 22 April 2024 (page 26), is updated and amended to read as follows:

"This Registration Document and certain documents incorporated by reference herein contain certain forward-looking statements within the meaning of Section 21E of the US Securities Exchange Act of 1934, as amended, and Section 27A of the US Securities Act of 1933, as amended, with respect to the Barclays Bank Group. The Barclays Bank Group cautions readers that no forward-looking statement is a guarantee of future performance and that actual results or other financial condition or performance measures could differ materially from those contained in the forward-looking statements. Forward-looking statements can be identified by the fact that they do not relate only to historical or current facts.

Forward-looking statements sometimes use words such as 'may', 'will', 'seek', 'continue', 'aim', 'anticipate', 'target', 'projected', 'expect', 'estimate', 'intend', 'plan', 'goal', 'believe', 'achieve' or other words of similar meaning. Examples of forward-looking statements include, among others, statements or guidance regarding or relating to the Barclays Bank Group's future financial position, business strategy, income levels, costs, assets and liabilities, impairment charges, provisions, capital, leverage and other regulatory ratios, capital distributions (including policy on dividends and share buybacks), return on tangible equity, projected levels of growth in banking and financial markets, industry trends, any commitments and targets (including environmental, social and governance ("**ESG**") commitments and targets), plans and objectives for future operations, International Financial Reporting Standards ("**IFRS**") and other statements that are not historical or current facts. By their nature, forward-looking statements involve risk and uncertainty because they relate to future events and circumstances.

Forward-looking statements speak only as at the date on which they are made. Forward-looking statements may be affected by a number of factors, including, without limitation: changes in legislation, regulations, governmental and regulatory policies, expectations and actions, voluntary codes of practices, and the interpretation thereof, changes in IFRS and other accounting standards, including practices with regard to the interpretation and application thereof and emerging and developing ESG reporting standards; the outcome of current and future legal proceedings and regulatory investigations; the Barclays Bank Group's ability along with governments and other stakeholders to measure, manage and mitigate the impacts of climate change effectively; environmental, social and geopolitical risks and incidents and similar events beyond the Barclays Bank Group's control; the impact of competition in the banking and financial services industry; capital, liquidity, leverage and other regulatory rules and requirements applicable to past, current and future periods; UK, US, Eurozone and global macroeconomic and business conditions, including inflation; volatility in credit and capital markets; market related risks such as changes in interest rates and foreign exchange rates; reforms to benchmark interest

rates and indices; higher or lower asset valuations; changes in credit ratings of any entity within the Barclays Bank Group or any securities issued by it; changes in counterparty risk; changes in consumer behaviour; the direct and indirect consequences of the conflicts in Ukraine and the Middle East on European and global macroeconomic conditions, political stability and financial markets; political elections, including the impact of the UK, European and US elections in 2024; developments in the UK's relationship with the European Union ("EU"); the risk of cyberattacks, information or security breaches, technology failures or operational disruptions and any subsequent impact on the Barclays Bank Group's reputation, business or operations; the Barclays Bank Group's ability to access funding; and the success of acquisitions, disposals and other strategic transactions. A number of these factors are beyond the Barclays Bank Group's control. As a result, the Barclays Bank Group's actual financial position, results, financial and non-financial metrics or performance measures or its ability to meet commitments and targets may differ materially from the statements or guidance set forth in the Barclays Bank Group's forward-looking statements.

Additional risks and factors which may impact the Barclays Bank Group's future financial condition and performance are identified in Barclays Bank PLC's filings with the SEC (including, without limitation, Barclays Bank PLC's Annual Report on Form 20-F for the financial year ended 31 December 2023, as amended), which are available on the SEC's website at www.sec.gov.

Subject to Barclays' obligations under the applicable laws and regulations of any relevant jurisdiction (including, without limitation, the UK and the US) in relation to disclosure and ongoing information, we undertake no obligation to update publicly or revise any forward-looking statements, whether as a result of new information, future events or otherwise."

3. Amendments to the description of the Issuer

The description of the Issuer in the Prospectuses, which is set out in the section titled "The Issuer, the Barclays Bank Group and the Group" in the Registration Document 10/2023 (pages 26 to 28) as supplemented by the supplement dated 22 April 2024 (pages 27 to 30), is updated and amended to read as follows:

"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 head office at 1 Churchill Place, London, E14 5HP, United Kingdom (telephone number +44 (0)20 7116 1000). The Issuer was incorporated on 7 August 1925 under the Colonial Bank Act 1925 and on 4 October 1971 was registered as a company limited by shares under the Companies Acts 1948 to 1967. Pursuant to The Barclays Bank Act 1984, on 1 January 1985, the Issuer was re-registered as a public limited company and its name was changed from 'Barclays Bank International Limited' to 'Barclays Bank PLC'. 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. 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.

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 businesses across the Group. Barclays UK broadly represents businesses that sit within the UK ring-fenced bank and its subsidiaries, and comprises Personal Banking, Business Banking and Barclaycard Consumer UK. The Personal Banking business offers retail solutions to help customers with their day-to-day banking needs, the UK Business Banking business serves business clients, from high growth start ups to small-and-medium-sized enterprises, with specialist advice, and the Barclaycard Consumer UK business offers flexible borrowing and payment solutions.

The remaining divisions broadly represent the businesses that sit within the non-ring fenced bank, Barclays Bank PLC ("BBPLC"), and its subsidiaries. Barclays UK Corporate Bank offers lending, trade and working capital, liquidity, payments and FX solutions for corporate clients with turnover from £6.5m (excluding those that form part of the FTSE 350). Barclays Private Bank and Wealth Management comprises the Private Bank, Wealth Management and Investments businesses. Barclays Investment Bank incorporates the Global Markets, Investment Banking and International Corporate Banking businesses, serving FTSE 350, multinationals and financial institution clients that are regular users of Investment Bank services. Barclays US Consumer Bank represents the US credit card business, focused in the partnership market, as well as an online deposit franchise.

Based on the Barclays Bank Group's audited financial information for the year ended 31 December 2023 as stated in the 2023 20-F, the Barclays Bank Group had total assets of £1,185,166m (2022: £1,203,537m), total loans and advances and debt securities at amortised cost of £185,247m (2022: £182,507m), total deposits at amortised cost of £301,798m (2022: £291,579m), and total equity of £60,504m (2022: £58,953m). The profit before tax of the Barclays Bank Group for the year ended 31 December 2023 was £4,223m (2022: £4,867m) after credit impairment charges of £1,578m (2022: credit impairment charges of £933m). The financial information in this paragraph is extracted from the audited consolidated financial statements of the Issuer for the year ended 31 December 2023 as stated in the 2023 20-F.

Based on the Barclays Bank Group's unaudited financial information for the six months ended 30 June 2024 as stated in the Interim Results Announcement, the Barclays Bank Group had total assets of £1,283,964m (December 2023: £1,185,166m), total loans and advances and debt securities at amortised cost of £190,572m (December 2023: £185,247m), total deposits at amortised cost of £324,012m (December 2023: £301,798m), and total equity of £59,110m (December 2023: £60,504m). The profit before tax of the Barclays Bank Group for the six months ended 30 June 2024 was £2,677m (June 2023: £3,132m) after credit impairment charges of £831m (June 2023: credit impairment charges of £688m). The financial information in this paragraph is extracted from the unaudited condensed consolidated interim financial statements of the Issuer for the year ended 30 June 2024, as stated in the Interim Results Announcement.

Legal Proceedings

For a description of the governmental, legal or arbitration proceedings that the Issuer and the Barclays Bank Group face, see Note 11 (*Legal, competition and regulatory matters*) to the condensed consolidated interim financial statements of the Issuer on pages 42 to 46 of the Interim Results Announcement.

Directors

The Directors of the Issuer, each of whose business address is 1 Churchill Place, London E14 5HP, United Kingdom, their functions in relation to the Issuer and their principal outside activities (if any) of significance to the Issuer are as follows:

"Name	<i>Function(s) within the Issuer</i>	<i>Principal outside activities</i>
Nigel Higgins	Chairman and Non-Executive Director	Group Chairman and Non-Executive Director, Barclays PLC; Chairman, Sadler's Wells; Non-Executive Director, Tetra Laval Group
C.S. Venkatakrishnan	Chief Executive and Executive Director	Group Chief Executive and Executive Director, Barclays PLC; Board Member, Institute of International Finance; Advisory Member to the Board, Massachusetts Institute of Technology Golub Centre for Finance and Policy; Member of Leadership Council, UN Environment Programme Finance Initiative Leadership Council; Chair, Corporate Partnerships Board, The Royal Marsden Cancer Charity; Member, CNBC ESG Council Board Member, Bank Policy Institute
Anna Cross	Executive Director	Group Finance Director and Executive Director, Barclays PLC; Chair, The 100 Group of the FTSE Finance Directors
Robert Berry	Non-Executive Director	Non-Executive Director, Barclays PLC; Non-Executive Director, Barclays Capital Securities Limited; Board President, Alina Lodge, Trustee, High Watch Recovery Center

Mohamed A. El-Erian*	Non-Executive Director	Non-Executive Director, Barclays PLC; Non-Executive Chair, Under Armour Inc.; Chief Economic Advisor, Allianz SE; President, Queens' College, Cambridge University; Chairman, Gramercy Funds Management; G30, Consultative Group on International Economic and Monetary Affairs Inc.
Dawn Fitzpatrick	Non-Executive Director	Non-Executive Director, Barclays PLC; Non-Executive Director, Barclays Capital Securities Limited; Chief Executive Officer and Chief Investment Officer, Soros Fund Management LLC; Member, Advisory Board and Investment Committee of the Open Society Foundations' Economic Justice Programme; Member of Advisory Council, The Bretton Woods Committee; Chair, Financial Sector Advisory Council, Federal Reserve Bank of Dallas
Mary Francis	Non-Executive Director	Non-Executive Director, Barclays PLC; Senior Independent Director, PensionBee Group PLC; Member, UK Takeover Appeal Board
Marc Moses	Non-Executive Director	Non-Executive Director, BBPLC
Diane Schueneman	Non-Executive Director	Non-Executive Director, Barclays PLC; Non-Executive Director, Barclays US LLC; Chair, Barclays Execution Services Limited
Julia Wilson	Non-Executive Director	Non-Executive Director, Barclays PLC; Non-Executive Director, Barclays Capital Securities Limited
Brian Shea	Non-Executive Director	Non-Executive Director, Barclays PLC; Non-Executive Director, Barclays Execution Services Limited; Director, Ameriprise Financial, Inc.; Director, RBB Funds, Inc.; Board of Trustees, Catholic Charities of the Archdiocese of New York

* On 19 July 2024, the Issuer announced that Mohamed A. El-Erian will step down from the Board (as defined below) as a Non-Executive Director with effect from 1 September 2024.

The Board of Directors of the Issuer (the "**Board**") has authority to authorise Director conflicts of interest, in accordance with the Companies Act 2006 and the Issuer's Articles of Association. This ensures that the influence of third parties does not compromise the independent judgement of the Board. Directors are required to declare any potential or actual conflicts of interest that could interfere with their ability to act in the best interests of the Barclays Bank Group.

A conflicts register recording actual and potential conflicts of interest, together with any Board authorisations of conflicts, is maintained. Authorisations are for an indefinite period but are reviewed on a biannual basis by the Board. The Board also considers the effectiveness of the conflicts authorisation process.

The Board retains the power to vary or terminate conflicts authorisations at any time.

Except as described above, no potential conflicts of interest exist between any duties to the Issuer of the Directors listed above and their private interests or other duties. Where the Board considers it necessary, appropriate

arrangements are put in place to mitigate the risk of potential conflicts of interest arising between any duties to the Issuer of the Directors listed above and their private interests or other duties.”

4. Significant Change Statement

The significant change statement in the Prospectuses, as made in the section titled "General Information - 1. Significant Change Statement" in the Registration Document 10/2023 (page 29) as supplemented by the supplement dated 22 April 2024 (page 30), is updated and amended to read as follows:

“There has been no significant change in the financial position or financial performance of the Issuer or the Barclays Bank Group since 30 June 2024.”

5. Legal Proceedings

The information on legal proceedings in the Prospectuses, which is set out in the section titled "General Information - 3. Legal Proceedings" in the Registration Document 10/2023 (page 29) as supplemented by the supplement dated 22 April 2024 (page 30), is updated and amended to read as follows:

“Save as disclosed under Note 11 (*Legal, competition and regulatory matters*) to the condensed consolidated interim financial statements of the Issuer as set out on pages 42 to 46 of the Interim Results Announcement, there are no governmental, legal or arbitration proceedings (including any such proceedings which are pending or threatened of which the Issuer is aware) during the 12 months preceding the date of this Registration Document which may have, or have had in the recent past, significant effects on the financial position or profitability of the Issuer and/or the Barclays Bank Group.”

6. Appendix

The information included in the Appendix hereto sets out the information on the Issuer to be included in issue specific summaries relating to products issued under the Prospectuses. For the avoidance of doubt, the Appendix overrides the section headed “Appendix” in the Registration Document 10/2023 and in the supplement dated 22 April 2024 (pages 33 to 35), which have become obsolete.

Withdrawal rights

In accordance with Article 23(2) of the EU Prospectus Regulation, investors who have already agreed to purchase or subscribe for securities pursuant to the Prospectuses before this Supplement is published have the right, exercisable within two working days after the publication of this Supplement, to withdraw their acceptances, provided that the significant new factor, material mistake or material inaccuracy to which this Supplement relates arose or was noted before the closing of the offer period or the delivery of the securities, whichever occurs first. Investors may contact the relevant distributor of such securities in connection therewith should they wish to exercise such right of withdrawal. The final date of such right of withdrawal is 23 August 2024.



The date of this Supplement is 21 August 2024

SCHEDULE 1 – LIST OF BASE PROSPECTUSES TO WHICH THIS SUPPLEMENT RELATES

	Name	Approving Authority	File Number
1.	WERTPAPIERBESCHREIBUNG FÜR RSSP BASISPROSPEKT A DER BARCLAYS BANK PLC VOM 7. FEBRUAR 2024 (<i>SECURITIES NOTE FOR RSSP BASE PROSPECTUS A OF BARCLAYS BANK PLC DATED 7 FEBRUARY 2024</i>)	BaFin	50150365
2.	WERTPAPIERBESCHREIBUNG FÜR RSSP BASISPROSPEKT B DER BARCLAYS BANK PLC VOM 29. NOVEMBER 2023 (<i>SECURITIES NOTE FOR RSSP BASE PROSPECTUS B OF BARCLAYS BANK PLC DATED 29 NOVEMBER 2023</i>)	BaFin	51447800

APPENDIX

This appendix to the Registration Document (the "Appendix") has been prepared for the purposes of Article 26(4) of the Prospectus Regulation. This Appendix is to be read as an introduction to the Registration Document.

Any decision to invest in debt or derivatives securities of the Issuer should be based on a consideration of the Registration Document as a whole and the terms and conditions of such securities, as set out in the relevant prospectus or other offering document by the investor; the investor could lose all or part of the invested capital; where a claim relating to the information contained in a Registration Document is brought before a court, the plaintiff investor might, under national law, have to bear the costs of translating the Registration Document before the legal proceedings are initiated; civil liability attaches only to those persons who have tabled the Appendix including any translation thereof, but only where the Appendix is misleading, inaccurate or inconsistent, when read together with the other parts of the Registration Document, or where it does not provide, when read together with the other parts of the Registration Document, key information in order to aid investors when considering whether to invest in such securities.

Key Information on the Issuer			
Who is the Issuer of the securities?			
<p>Domicile and legal form of the Issuer Barclays Bank PLC (the "Issuer") is a public limited company registered in England and Wales under number 1026167. The liability of the members of the Issuer is limited. It has its registered and head office at 1 Churchill Place, London, E14 5HP, United Kingdom (telephone number +44 (0)20 7116 1000). The Legal Entity Identifier (LEI) of the Issuer is G5GSEF7VJP517OUK5573.</p> <p>Principal activities of the Issuer The Group's businesses include consumer banking and payments operations around the world, as well as a global corporate and investment bank. 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.</p> <p>The term the "Group" mean Barclays PLC together with its subsidiaries and the term "Barclays Bank Group" means Barclays Bank PLC together with its subsidiaries.</p> <p>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.</p> <p>Identity of the key managing directors of the Issuer The key managing directors of the Issuer are C.S. Venkatakrisnan (Chief Executive and Executive Director) and Anna Cross (Executive Director).</p> <p>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.</p>			
What is the key financial information regarding the Issuer?			
<p>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. The selected financial information included in the table below for the six months ended 30 June 2024 and 30 June 2023 was derived from the unaudited condensed consolidated interim financial statements of the Issuer in respect of the six months ended 30 June 2024 (the "Interim Results Announcement"). Certain of the comparative financial metrics included in the table below for the six months ended 30 June 2023 were restated in the Interim Results Announcement.</p>			
Consolidated Income Statement			
<table style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 50%;"></td> <td style="width: 25%; text-align: center; border-bottom: 1px solid black;">As at 30 June (unaudited)</td> <td style="width: 25%; text-align: center; border-bottom: 1px solid black;">As at 31 December</td> </tr> </table>		As at 30 June (unaudited)	As at 31 December
	As at 30 June (unaudited)	As at 31 December	

	2024	2023	2023	2022
	(£m)		(£m)	
Net interest income.....	3,115	3,120	6,653	5,398
Net fee and commission income.....	3,248	2,806	5,461	5,426
Credit impairment charges /(releases)	(831)	(688)	(1,578)	(933)
Net trading income	3,302	3,853	5,980	7,624
Profit before tax.....	2,677	3,132	4,223	4,867
Profit after tax	2,157	2,607	3,561	4,382

Consolidated Balance Sheet

	As at 30 June (unaudited)	As at 31 December	
	2024	2023	2022
	(£m)		(£m)
Total assets.....	1,283,964	1,185,166	1,203,537
Debt securities in issue	43,078	45,653	60,012
Subordinated liabilities.....	37,849	35,903	38,253
Loans and advances at amortised cost	190,572	185,247	182,507
Deposits at amortised cost	324,012	301,798	291,579
Total equity	59,110	60,504	58,953

Certain Ratios from the Financial Statements

	As at 30 June (unaudited)	As at 31 December	
	2024	2023	2022
	(%)		(%)
Common Equity Tier 1 capital ^{1,2}	11.7	12.1	12.7
Total regulatory capital	18.6	19.2	20.8
UK leverage ratio (sub-consolidated) ³	5.6	6.0	

¹ Barclays Bank PLC's capital and RWAs are regulated by the Prudential Regulation Authority (PRA) on a solo-consolidated basis. The disclosure above provides a capital metric for Barclays Bank PLC solo-consolidated.

²The CET1 ratio is calculated applying the IFRS 9 transitional arrangements under Regulation (EU) No 575/2013 (the Capital Requirements Regulation), as amended, as it forms part of UK law by virtue of the European Union (Withdrawal) Act 2018, as amended (UK CRR).

³ Leverage minimum requirements for Barclays Bank PLC are set at sub-consolidated level and as a result, the leverage disclosure above is for Barclays Bank PLC sub-consolidated.

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 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 and risks associated with transitioning to a lower carbon economy.
- **Credit and Market risks:** Credit risk is the risk of loss to the Barclays Bank Group from the failure of clients, customers or counterparties, to fully honour their obligations to members of the Barclays Bank Group. The Barclays Bank Group is subject to risks arising from changes in credit quality and recovery rates for loans and advances due from borrowers and counterparties. Market risk is the risk of loss arising

from potential adverse changes in the value of the Barclays Bank Group's assets and liabilities from fluctuation in market variables.

- **Treasury and capital risk and the risk that the Issuer and the Barclays Bank Group are subject to substantial resolution powers:** There are three primary types of treasury and capital risk faced by the Barclays Bank Group which are (1) capital risk – the risk that the Barclays Bank Group has an insufficient level or composition of capital to support its normal business activities and to meet its regulatory capital requirements under normal operating environments and stressed conditions; (2) liquidity risk – the risk that the Barclays Bank Group is unable to meet its contractual or contingent obligations or that it does not have the appropriate amount of stable funding and liquidity to support its assets, which may also be impacted by credit rating changes; and (3) interest rate risk in the banking book – the risk that the Barclays Bank Group is exposed to capital or income volatility because of a mismatch between the interest rate exposures of its (non-traded) assets and liabilities. Under the Banking Act 2009, substantial powers are granted to the Bank of England (or, in certain circumstances, HM 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.