

Pricing Supplement



BARCLAYS BANK PLC

(Incorporated with limited liability in England and Wales)

GLOBAL STRUCTURED SECURITIES PROGRAMME

for the issue of Securities

BARCLAYS BANK PLC

Legal Entity Identifier: G5GSEF7VJP5I7OUK5573

2,000 Super Tracker Certificates linked to a Basket of Equity Indices due March 2025

Series: NX00373032

under the Global Structured Securities Programme

These Certificates are FinSA Exempt Securities as defined in the Offering Circular.

Issue Price: EUR 1,000 per Security

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 EEA RETAIL INVESTORS: The Securities are not intended to be offered, sold or otherwise made available to, and should not be offered, sold or otherwise made available to, any retail investor in the European Economic Area. For these purposes, a retail investor means a person who is one (or more) of: (i) a retail client as defined in point (11) of Article 4(1) of Directive 2014/65/EU (as amended, "**MiFID II**"); (ii) a customer within the meaning of Directive (EU) 2016/97, as amended, where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID II; or (iii) not a qualified investor as defined in Regulation (EU) 2017/1129 (as amended, the "**EU Prospectus Regulation**"). Consequently, no key information document required by Regulation (EU) No 1286/2014 (as amended, the "**EU PRIIPs Regulation**") for offering or selling the Securities or otherwise making them available to retail investors in the European Economic Area has been prepared and therefore offering or selling the Securities or otherwise making them available to any retail

investor in the European Economic Area may be unlawful under the EU PRIIPs Regulation.

PROHIBITION OF SALES TO SWISS RETAIL INVESTORS: The Securities are not intended to be offered, sold or otherwise made available to and may not be offered, sold or otherwise made available to any retail investor in Switzerland. For these purposes a retail investor means a person who is not a professional or institutional client, as defined in article 4 para. 3, 4 and 5 and article 5 para. 1 and 2 Swiss Federal Act on Financial Services ("**FinSA**") of 15 June 2018, as amended. 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.

What is this document?

This document constitutes the Pricing Supplement of the Securities (the "**Pricing Supplement**") described herein and is prepared in connection with the Offering Circular under the Global Structured Securities Programme established by Barclays Bank PLC (the "**Issuer**") and is supplemental to the Offering Circular dated 13 April 2023 as supplemented by the Supplemental Offering Circulars from time to time.

What other documents do I need to read?

This Pricing Supplement sets out the specific details of your particular issuance of Securities and supplements the terms and conditions and disclosure set out in the Offering Circular including any Supplemental Offering Circulars. Therefore, full information on the Issuer and the Securities is only available on the basis of the combination of this Pricing Supplement and the Offering Circular including any Supplemental Offering Circulars. The Offering Circular and any Supplemental Offering Circulars are available for viewing and copies may be obtained from the registered office of the Issuer and by electronic version from the Issuer and Paying Agent whose specified office for the time being is in London.

Capitalised terms used in this Pricing Supplement, if not defined in this Pricing Supplement, have the meanings given to them in the Offering Circular and/or any Supplemental Offering Circular.

What should I consider before investing in Securities issued under the Pricing Supplement?

Investment in Securities that are issued under this Pricing Supplement involve a significant degree of risk and if you invest in them you should be prepared to sustain a loss of all or part of your investment. You should not acquire any Securities unless (i) you understand the nature of the relevant transaction, the complexity of the transaction, the risks inherent in securities and the extent of your exposure to potential loss and (ii) any investment in such Securities is consistent with your overall investment strategy. Before investing in the Securities you should consider carefully whether the Securities you are considering acquiring are suitable in light of your investment objectives, financial capabilities and expertise. You should also consult your own business, financial, investment, legal, accounting, regulatory, tax and other professional advisers to assist you in determining the suitability of the Securities for you as an investment.

U.S. withholding on dividend equivalent amounts: If in item 54 '*871(m) Securities*' below the Pricing Supplement provides that the Issuer has determined that the Securities are subject to U.S. withholding tax under Section 871(m) of the U.S. Internal Revenue Code and regulations promulgated thereunder, then certain actual or deemed payments on the Securities held by non-U.S. investors generally will be subject to U.S. withholding tax of 30 per cent without regard to any reduced rate that may apply under a treaty, as more fully described in '*U.S. federal tax treatment of Non-U.S. Holders*' in the Taxation section of the Offering Circular. No additional amounts will be payable in respect of such withholding taxes.

Prospective investors are urged to read the section headed “*Risk Factors*” in the Offering Circular as supplemented by the Supplemental Offering Circulars for a discussion of certain matters that should be considered when making a decision to invest in the Securities.

Who is responsible for the content of this Pricing Supplement?

The Issuer accepts responsibility for the information contained in this Pricing Supplement. To the best of its knowledge and belief the information contained in this Pricing Supplement is in accordance with the facts and does not contain anything likely to affect its import.

The information relating to the Underlying Asset(s) contained herein has been accurately extracted from publicly available sources. The Issuer confirms that any information from third party sources has been accurately reproduced and that, so far as it is aware and is able to ascertain from information published by such third party source, no facts have been omitted which would render the reproduced information inaccurate or misleading.

Barclays

Pricing Supplement dated 22 August 2023

Distribution

The distribution or delivery of this document and the offer of the Securities in certain jurisdictions may be restricted by law. Persons into whose possession this Pricing Supplement come are required by the Issuer to inform themselves about and to observe any such restrictions. Details of selling restrictions for various jurisdictions are set out in "*Purchase and Sale*" in the Offering Circular.

In particular, the Securities 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, and 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**").

In relation to Securities which are being offered and sold outside the United States in reliance on Regulation S only, there are restrictions on the Issuer and its affiliates (including Barclays Bank PLC in its role as Manager) making sales of Securities in the United States, including for market making purposes.

Trading in the Securities has not been approved by the U.S. Commodity Futures Trading Commission under the U.S. Commodity Exchange Act of 1936, as amended. Securities in bearer form may be subject to U.S. tax law requirements. Subject to certain exceptions, the Securities may not at any time be offered, sold or delivered in the United States or its possessions or to United States persons (as defined in the U.S. Internal Revenue Code of 1986, as amended), nor may any United States persons at any time trade or maintain a position in such Securities.

THE SECURITIES COMPRISE BEARER SECURITIES THAT ARE SUBJECT TO U.S. TAX LAW REQUIREMENTS. ANY UNITED STATES PERSON WHO HOLDS THIS OBLIGATION WILL BE SUBJECT TO LIMITATIONS UNDER THE UNITED STATES INCOME TAX LAWS, INCLUDING THE LIMITATIONS PROVIDED IN SECTIONS 165(j) AND 1287(a) OF THE CODE.

THE SECURITIES HAVE NOT BEEN APPROVED OR DISAPPROVED BY THE U.S. SECURITIES AND EXCHANGE COMMISSION, ANY STATE SECURITIES COMMISSION IN THE UNITED STATES OR ANY OTHER U.S. REGULATORY AUTHORITY, AND NONE OF THE FOREGOING AUTHORITIES HAS PASSED UPON OR ENDORSED THE MERITS OF THE OFFERING OF SECURITIES OR, AS APPLICABLE, THE ENTITLEMENTS, OR THE ACCURACY OR THE ADEQUACY OF THIS PRICING SUPPLEMENT OR THE OFFERING CIRCULAR. ANY REPRESENTATION TO THE CONTRARY IS A CRIMINAL OFFENCE IN THE UNITED STATES.

THE OFFERING CIRCULAR DOES NOT COMPRISE AND HAS NOT BEEN APPROVED BY ANY REGULATORY AUTHORITY OR STOCK EXCHANGE AS (I) A BASE PROSPECTUS FOR THE PURPOSES OF (A) REGULATION (EU) 2017/1129 AS IT FORMS PART OF UK DOMESTIC LAW BY VIRTUE OF THE EUROPEAN UNION (WITHDRAWAL) ACT 2018 (AS AMENDED, THE "EUWA") (AS AMENDED, THE "UK PROSPECTUS REGULATION") OR (B) ARTICLE 8 OF REGULATION (EU) 2017/1129 (AS AMENDED, THE "EU PROSPECTUS REGULATION") OR (II) LISTING PARTICULARS FOR THE PURPOSES OF (A) SECTION 79 OF THE FSMA OR (B) ANY RULES OR REGULATIONS RELATED TO A LISTING ON ANY REGULATED MARKET UNDER MiFID II.

Securities issued pursuant to the Programme may be unlisted or an application may be made for Securities to be listed on any stock exchange other than any stock exchange or market which constitutes a UK regulated market for the purposes of UK MiFIR or a regulated market for the purposes of MiFID II. Please refer to Part B '*Listing and Admission to Trading*' for information on if this offer of Securities is unlisted or listed and details on this.

Neither the Offering Circular nor this Pricing Supplement 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 Pricing Supplement 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 this Pricing Supplement 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.

PART A

Terms and Conditions of the Securities

The Securities shall have the following terms and conditions, which shall complete, modify and/or amend the Base Conditions and/or any applicable Relevant Annex(es) set out in the Offering Circular dated 13 April 2023 as may be supplemented up to, and including, the Trade Date of the Tranche 1 Securities.

Issuer:	Barclays Bank PLC
Manager:	Barclays Bank Ireland PLC
Determination Agent:	Barclays Bank PLC
Issue and Paying Agent:	The Bank of New York Mellon, London Branch
Registrar:	N/A
CREST Agent:	N/A
Paying Agents:	N/A
Transfer Agent:	N/A
Exchange Agent:	N/A
CMU Lodging and Paying Agent:	N/A
CMU Registrar:	N/A
CMU Transfer Agent:	N/A
Additional Agents:	N/A

Provisions to the Securities:

1	(i) Series:	NX00373032
	(ii) Tranche:	1
2	Issue Currency:	Euro (" EUR ")
3	Notes:	N/A
4	Redeemable Certificates:	Applicable
	(i) Number of Certificates:	2,000 Securities
	(ii) Minimum Tradable Amount:	1 Security
	(iii) Calculation Amount as at the Trade Date and Issue Date:	EUR 1,000 per Security
5	Form:	
	(i) Global / Definitive /Uncertificated and dematerialised:	Global Bearer Securities: Permanent Global Security
	(ii) CDIs:	N/A
6	Trade Date:	7 August 2023
7	Issue Date:	22 August 2023
8	Redemption Date:	3 March 2025 (the " Scheduled Redemption Date ") subject to adjustment in accordance with the Business Day Convention
9	Issue Price:	EUR 1,000 per Security
10	Relevant Annex(es) which apply to the Securities:	Equity Linked Annex
11	Interest:	N/A
12	Interest Amount:	N/A
13	Interest Rate(s):	N/A
14	Floating Rate Determination – Reference Rate:	N/A
15	Floating Rate Determination – CMS Rate:	N/A
16	Margin:	N/A
17	Minimum/Maximum Interest Rate:	N/A
18	Interest Commencement Date:	N/A
19	Interest Determination Date:	N/A
20	Fixing Business Day:	N/A
21	Interest Calculation Periods:	N/A
22	Interest Payment Dates:	N/A
23	Day Count Fraction:	N/A
24	Fallback provisions, rounding provisions, denominator and any other terms relating to	N/A

the method of calculating interest, if different from those set out in the Base Conditions:

- 25 Settlement Method: For the purposes of Condition 5.1 (*Redemption and Redemption by Instalments*) of the Base Conditions:
Cash Settlement
- 26 Settlement Currency: EUR
- 27 Settlement Number: As defined in Condition 25 (*Definitions*) of the Base Conditions
- 28 Terms relating to Cash Settled Securities:
(i) Final Cash Settlement Amount:

Provided that no event that may lead to the early redemption or termination of the Securities has occurred prior to the Redemption Date as determined by the Determination Agent, on the Redemption Date, each Security will be redeemed by the Issuer at a cash amount determined by the Calculation Agent in accordance with the following:

Calculation Amount \times {Protection Level + Min [20.00%, Max (0.00%, (SPW Return - SPX Return) \times Participation)]}

Where:

“**Final Valuation Date**” means 24 February 2025.

“**Final Valuation Level**” means, in respect of an Underlying Asset_(i), the Valuation Level of the Underlying Asset_(i) on the Final Valuation Date.

“**Initial Valuation Date**” means 11 August 2023.

“**Initial Valuation Level**” means, in respect of an Underlying Asset_(i), the Valuation Level of the Underlying Asset_(i) on the Initial Valuation Date, as specified in the Schedule.

“**Max**” means the greater of.

“**Min**” means the smaller of.

“**Participation**” means 200.00%.

“**Protection Level**” means 100.00%.

“**SPW Index**” means the S&P 500 Equal Weighted Index, as specified in the Schedule.

“**SPW Return**” means, in respect of the SPW Index, (Final Valuation Level / Initial Valuation Level) – 100.00%.

“**SPX Index**” means the S&P 500 Index, as specified in the Schedule.

“**SPX Return**” means, in respect of the SPX Index, (Final Valuation Level / Initial Valuation Level) – 100.00%.

“Valuation Level” means, in respect of a Underlying Asset⁽ⁱ⁾ and in respect of any relevant Scheduled Trading Day, the level of the Underlying Asset⁽ⁱ⁾ at the Valuation Time on such day, as determined by the Determination Agent.

“Valuation Time” has the meaning as set out in Paragraph 38 of this Pricing Supplement.

(ii)	Early Cash Settlement Amount:	As defined in Condition 25 (<i>Definitions</i>) of the Base Conditions
(iii)	Early Cash Redemption Date:	As defined in Condition 25 (<i>Definitions</i>) of the Base Conditions
29	Terms relating to Physically Delivered Securities:	N/A
30	Nominal Call Event:	N/A
31	Call Option:	N/A
32	Put Option:	N/A
33	Specified Early Redemption Event:	N/A
34	Maximum and Minimum Redemption Requirements:	N/A
35	Additional Disruption Events:	
(i)	The following constitute Additional Disruption Event(s):	
(a)	Change in Law:	Applicable as per Condition 25 (<i>Definitions</i>) of the Base Conditions
(b)	Currency Disruption Event:	Applicable as per Condition 25 (<i>Definitions</i>) of the Base Conditions
(c)	Issuer Tax Event:	Applicable as per Condition 25 (<i>Definitions</i>) of the Base Conditions
(d)	Extraordinary Market Disruption:	Applicable as per Condition 25 (<i>Definitions</i>) of the Base Conditions
(ii)	Hedging Disruption:	Applicable as per the Equity Linked Annex
(iii)	Increased Cost of Hedging:	N/A
(iv)	Affected Jurisdiction Hedging Disruption:	N/A
(v)	Affected Jurisdiction Increased Cost of Hedging:	N/A
(vi)	Affected Jurisdiction:	N/A
(vii)	Cessation of CREST Eligibility:	N/A
(viii)	Other Additional Disruption Event(s):	Applicable See also 38(xv)

36	Unlawfulness and Impracticability:	Limb (b) of condition 15 of the Base conditions: Applicable
37	Share Linked Securities:	N/A
38	Index Linked Securities (Equity indices only):	Applicable
	(i) Index/Indices (each an " Underlying Asset "):	A basket comprised of 2 Equity Indices, each of which is set out in the Underlying Asset Table (each, an " Underlying Asset " and together, the " Underlying Assets "). Any Underlying Asset stated as being an "Index" represents a notional investment in such index with a notional investment size of 1 Underlying Asset Currency per index point.
	(ii) Future Price Valuation:	N/A
	(iii) Exchange-traded Contract:	N/A
	(iv) Exchange(s):	With respect to each Underlying Asset, as set out in the Schedule
	(v) Related Exchange(s):	With respect to each Underlying Asset, as set out in the Schedule
	(vi) Exchange Rate:	N/A
	(vii) Weighting for each Underlying Asset comprising the Basket of Underlying Assets:	N/A
	(viii) Initial Level of each Underlying Asset:	Initial Valuation Level, as set out in paragraph 28(i) of this Pricing Supplement.
	(ix) Valuation Date:	The Initial Valuation Date, the Final Valuation Date, and each Scheduled Trading Day.
	(x) Maximum Number of Postponement Days:	Eight (8) Scheduled Trading Days
	(xi) Valuation Time:	In relation to an Underlying Asset, the Scheduled Closing Time on the relevant Exchange on the relevant Valuation Date, Lookback Date or Averaging Date, as the case may be, in relation to such Underlying Asset. If the relevant Exchange closes prior to its Scheduled Closing Time and the specified Valuation Time is after the actual closing time for its regular trading session, then the Valuation Time shall be such actual closing time.
	(xii) Averaging:	N/A
	(xiii) Observation Dates:	N/A
	(xiv) Observation Period:	N/A
	(xv) The following constitute Additional Disruption Event(s) in respect of Index Linked Securities:	
	(a) Foreign Ownership Event:	N/A

	(b)	Increased Cost of Stock Borrow:	N/A
	(c)	Loss of Stock Borrow:	N/A
	(d)	Index Adjustment Event:	Applicable, provided that an Index Adjustment Event shall only constitute an Additional Disruption Event if the Determination Agent determines that it is unable or can no longer continue to calculate such Index (or, in the case of Index Cancellation, the cancelled Index is not replaced with a Pre-nominated Index) and deems such event to be an Additional Disruption Event, in accordance with Equity Linked Condition 1.1 (<i>Index Adjustment Events</i>)
	(xvi)	FX Disruption Event:	N/A
	(xvii)	FX Inbound Valuation Disruption Event:	N/A
	(xviii)	FINI Early Redemption Event:	N/A
	(xix)	ODI Early Redemption Event:	N/A
	(xx)	China Connect Early Redemption Event:	N/A
	(xxi)	China Early Redemption Event:	N/A
	(xxii)	China Regulatory Disruption Event:	N/A
	(xxiii)	China Restriction Early Redemption Event:	N/A
	(xxiv)	IPI Early Redemption Event:	N/A
	(xxv)	Local Jurisdiction Taxes and Expenses:	N/A
	(xxvi)	China Connect Service:	N/A
	(xxvii)	Other adjustments:	N/A
	(xxviii)	Index Correction - Index-linked Interest:	N/A
	(xxix)	Pre-nominated Index:	N/A
	(xxx)	Fund-Linked Index Business Centre:	N/A
	(xxxi)	Elections in respect of the Fund Component Linked Conditions:	N/A
39		Inflation Linked Securities:	N/A
40		FX Linked Securities:	N/A
41		Credit Linked Securities:	N/A
42		Commodity Linked Securities:	N/A
43	(i)	Barclays Commodity Index Linked Securities (Section 2 of the Barclays Index Annex):	N/A
	(ii)	Barclays Equity Index Linked Securities (Section 3 of the Barclays Index Annex):	N/A

(iii)	Barclays FX Index Linked Securities (Section 4 of the Barclays Index Annex):	N/A
(iv)	Barclays Interest Rate Index Linked Securities (Section 5 of the Barclays Index Annex):	N/A
(v)	Barclays Emerging Market Index Linked Securities (Section 6 of the Barclays Index Annex):	N/A
44	Short Form Barclays Index Annex Securities:	N/A
45	Bond Linked Securities:	N/A
46	Fund Linked Securities:	N/A
47	Hybrid Basket Linked Securities:	N/A
48	Unwind Costs:	Applicable
49	Additional provisions relating to Taxes and Settlement Expenses:	N/A
50	Business Day:	With respect to payments only, New York City (each a “ Business Day Financial Centre ”) and a Clearing System Business Day.
51	Business Day Convention:	Modified Following, subject to adjustment for Unscheduled Business Day Holiday
52	Non-U.S. Selling Restrictions:	<p>Investors are bound by all applicable laws and regulations of the relevant jurisdiction(s) in which the Securities are to be offered, sold and distributed, including the selling restrictions set out in this document and the Offering Circular. Investors in this Product should seek specific advice before on-selling this Product.</p> <p>No action has been made or will be taken by the Issuer that would permit a public offering of the Securities or possession or distribution of any offering material in relation to the Securities in any jurisdiction where action for that purpose is required. Each purchaser or distributor of the Securities represents and agrees that it will not purchase, offer, sell, re-sell or deliver the Securities or, have in its possession or distribute, the Offering Circular, any other offering material or any Pricing Supplement, in any jurisdiction except in compliance with the applicable laws and regulations of such jurisdiction and in a manner that will not impose any obligation on the Issuer or the Manager (as the case may be).</p>
53	Applicable TEFRA exemption:	TEFRA is not applicable
54	871(m) Securities:	The Issuer has determined that the Securities (without regard to any other transactions) should not be subject to

		U.S. withholding tax under Section 871(m) of the U.S. Internal Revenue Code and regulations promulgated thereunder.
55	Central Depository:	N/A
56	Relevant Clearing System(s):	Euroclear Clearstream
57	If syndicated, names of Managers:	N/A
58	(i) Details relating to Partly Paid Securities:	N/A
	(ii) Details relating to Instalment Notes:	N/A
59	Relevant securities codes:	ISIN: XS2568057827 Common Code: 256805782 Valoren: 128293451
60	Representation of holders of French Securities – <i>Masse</i> :	N/A
61	Modifications to the Master Subscription Agreement and/or Agency Agreement:	N/A
62	(i) Prohibition of Sales to UK Retail Investors:	Applicable – see the cover page of this Pricing Supplement.
	(ii) Prohibition of Sales to EEA Retail Investors:	Applicable – see the cover page of this Pricing Supplement
	(iii) Prohibition of Sales to Swiss Retail Investors:	Applicable – see the cover page of this Pricing Supplement
63	Additional Conditions and/or modification to the Conditions of the Securities:	For the avoidance of doubt all scheduled payment and/or settlement dates are subject to adjustment in accordance with the applicable Business Day Convention. Delay or Postponement of Payments and Settlement If the determination of a price or level used to calculate any amount payable or deliverable on any payment or settlement date is delayed or postponed pursuant to the terms and conditions of the Securities, payment or settlement will occur on the later of either (i) the scheduled payment or settlement date or (ii) the second Business Day following the date on which such price or level is determined. This provision shall prevail in case any payment or settlement date is brought forward as a result of the operation of the Preceding or Modified Following Business Day Convention. No additional amounts shall be payable or deliverable by the Issuer because of such postponement.
64	Governing Law:	English law

PART B
Other Information

1 Listing and Admission to Trading	Application is expected to be made by the Issuer (or on its behalf) for the Securities to be admitted to trading on the multilateral trading facility of Euro TLX, managed by Borsa Italiana S.p.A., on or around the Issue Date.
2 Ratings	The Securities have not been individually rated.
3 Interests of Natural and Legal Persons Involved in the Issue	
Save as discussed in " <i>Purchase and Sale</i> ", so far as the Issuer is aware, no person involved in the offer of the Securities has an interest material to the issue.	
4 Reasons for the Offer, Estimated Net Proceeds and Total Expenses	
(i) Reasons for the offer:	General Funding
(ii) Estimated net proceeds:	N/A
(iii) Estimated total expenses:	N/A
(iv) Use of proceeds:	N/A
5 Fixed Rate Securities Only - Yield	
Indication of yield:	N/A
6 Floating Rate Securities Only - Historic Floating Rates	
N/A	
7 Performance of Underlying Asset(s) and Other Information Concerning the Underlying Asset(s)	
N/A	
8 Post issuance information	
The Issuer does not intend to provide post-issuance transaction information regarding the Securities and the performance of the Underlying Asset(s), unless required to do so by applicable law or regulation.	
9 Operational Information	
Any clearing system(s) other than Euroclear Bank S.A./N.V. and, Clearstream Banking, <i>soci�t� anonyme</i> and the Central Moneymarkets Unit Service operated by the Hong Kong Monetary Authority (together with their addresses) and the relevant identification number(s):	N/A
Delivery:	Delivery free of payment
Names and addresses of additional Paying Agent(s) (if any):	N/A
Third Party Fees: The Issue Price includes a commission element shared with a third party, which will be no more than 0.35% of the Issue Price. Further details of the commission element are available upon request.	

Index Disclaimer

S&P 500 Index (the "Index")

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SCHEDULE
Basket of Equities

i	Underlying Asset	Type	Bloomberg Code (for identification purposes only)	Index Sponsor	Underlying Asset Currency	Exchange	Related Exchange	Initial Valuation Level
1	S&P 500 Index	Index	SPX Index	S&P Dow Jones Indices LLC	USD	Multi-exchange	All Exchanges	4464.05
2	S&P500 EQUAL WEIGHTED IX	Index	SPW Index	S&P Dow Jones Indices LLC	USD	Multi-exchange	All Exchanges	6137.61