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**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 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.

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

## AMENDED AND RESTATED FINAL TERMS



**BARCLAYS BANK PLC**

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

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

**Up to EUR 25,000,000 Securities due May 2029 under the Global Structured Securities Programme (the "Tranche 1 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 amended.

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This document constitutes the amended and restated final terms of the Securities (the “**Final Terms**” or the “**Amended and Restated Final Terms**”) described herein for the purposes of Article 8 of 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 Amended and Restated Final Terms complete and should be read in conjunction with GSSP EU Base Prospectus which constitutes a base prospectus drawn up as separate documents (including the Registration Document dated 16 March 2023 (as supplemented on 18 August 2023) and the Securities Note relating to the GSSP EU Base Prospectus dated 13 April 2023 as supplemented on 26 September 2023, 17 October 2023, 16 November 2023 and 13 December 2023) 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 this Amended and Restated Final Terms and the Base Prospectus. A summary of the individual issue of the Securities is annexed to this Amended and Restated Final Terms.

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

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

The Base Prospectus expires on 13 April 2024. The new base prospectus (the “**2024 Base Prospectus**”) will be valid from and including on or around 12 April 2024 and will be published on the website of the Issuer <https://home.barclays/investor-relations/structured-securities-prospectuses>. Following expiry of the Base Prospectus the offering of the Securities will continue under the 2024 Base Prospectus. The terms and conditions of the securities from the Base Prospectus will be incorporated by reference into the 2024 Base Prospectus and will continue to apply to the Securities.<sup>1</sup>

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

## BARCLAYS

### Amended and Restated Final Terms dated 19 March 2024

(replacing the Final Terms dated 18 March 2024)

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

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## PART A – CONTRACTUAL TERMS

### *Provisions relating to the Securities*

1	(a) Series:	NX00391498
	(b) Tranche:	1
2	Currencies:	
	(a) Issue Currency:	Euro (“EUR”)
	(b) Settlement Currency:	Euro (“EUR”)
3	Securities:	Notes
4	Notes:	Applicable
	(a) Aggregate Nominal Amount as at the Issue Date:	
	(i) Tranche:	Up to EUR 25,000,000
	(ii) Series:	Up to EUR 25,000,000
	(b) Specified Denomination:	EUR 1,000
	(c) Minimum Tradable Amount:	EUR 1,000 (and EUR 1,000 thereafter)
5	Redeemable Certificates:	Not Applicable
6	Calculation Amount:	EUR 1,000 per Security
7	Issue Price:	100.00 per cent of the Specified Denomination The Issue Price includes a fee payable by the Issuer to the Authorised Offeror which will be no more than 5% of the Issue Price. Investors in the Securities intending to invest through an intermediary (including by way of introducing broker) should request details of any such commission or fee payment from such intermediary before making any purchase hereof.
8	Issue Date:	22 May 2024
9	Scheduled Settlement Date:	22 May 2029, subject to adjustment in accordance with the Business Day Convention
10	Type of Security:	Share Linked Securities
11	Relevant Annex(es) which apply to the Securities:	Equity Linked Annex
12	Underlying Performance Type <sub>(Interest)</sub> :	Single Asset
13	Underlying Performance Type <sub>(Autocall)</sub> :	Single Asset
14	Underlying Performance Type <sub>(Settlement)</sub> :	Single Asset
15	Downside Underlying Performance Type <sub>(Settlement)</sub> :	Not Applicable

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

16	Interest Type:	In respect of each Interest Payment Date, each of the Interest Types in Table 1 below in the column entitled ‘Interest Type’
	General Condition 13 ( <i>Interest or coupon</i> )	
	(a) Interest Payment Dates:	Each of the dates set out in Table 1 below in the column entitled ‘Interest Payment Date’, subject to adjustment in accordance with the Business Day Convention.
	(b) Interest Valuation Dates:	Each of the dates set out in Table 1 below in the column entitled ‘Interest Valuation Date’.
	(c) Interest Determination Dates:	Each of the dates set out in Table 1 below in the column entitled ‘Interest Determination Date’.
	(i) In Period Setting:	Not Applicable
	(ii) Advance Setting:	Not Applicable

(iii) Arrears Setting:

Not Applicable

**Table 1**

<b>Interest Type</b>	<b>Interest Determination Dates</b>	<b>Interest Valuation Dates</b>	<b>Interest Barrier Percentages</b>	<b>Interest Payment Dates</b>	<b>Fixed Interest Rate</b>
Fixed	13 November 2024	N/A	N/A	15 November 2024	3.20%
Phoenix with memory	N/A	15 May 2025	100%	22 May 2025	4.00%
Phoenix with memory	N/A	15 May 2026	100%	22 May 2026	4.00%
Phoenix with memory	N/A	17 May 2027	100%	24 May 2027	4.00%
Phoenix with memory	N/A	15 May 2028	100%	22 May 2028	4.00%
Phoenix with memory	N/A	15 May 2029	100%	22 May 2029	4.00%

(d) (i) Fixed Interest Type:

In respect of each Interest Payment Date for which the Interest Type is specified in Table 1 above as 'Fixed': Per Annum.

(ii) Fixed Interest Rate:

In respect of each Interest Payment Date for which the Interest Type is specified in Table 1 above as 'Fixed': each of the interest rates set out in Table 1 above in the column entitled 'Fixed Interest Rate'.

(e) Information relating to the Floating Rate:

Not Applicable

(f) Fixing Business Day:

Not Applicable

(g) Interest Barrier Percentages:

In respect of each Interest Payment Date for which the Interest Type is specified in Table 1 above as 'Phoenix with memory': each of the dates set out in Table 1 above in the column entitled 'Interest Barrier Percentage'.

(h) Interest Valuation Price:

In respect of each Interest Payment Date for which the Interest Type is specified in Table 1 above as 'Phoenix with memory': the Valuation Price of the Underlying Asset in respect of the Interest Valuation Date

(i) Averaging-out:

Not Applicable

(ii) Min Lookback-out:

Not Applicable

(iii) Max Lookback-out:

Not Applicable

(i) Fixed Interest Rate

In respect of each Interest Payment Date for which the Interest Type is specified in Table 1 above as 'Phoenix with memory': each of the interest rates set out in Table 1 above in the column entitled 'Fixed Interest Rate'.

(j) Day Count Fraction:

In respect of each Interest Payment Date for which the Interest Type is specified in Table 1 above as 'Fixed': 30/360

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

17 Automatic Settlement (Autocall) or Automatic Settlement (Autocall) (bearish):

Automatic Settlement (Autocall) is Applicable

General Condition 14 (*Automatic Settlement (Autocall)*)

(a) Autocall Observation Type:

Discrete

- (b) Autocall Barrier Percentages: Each of the percentages set out in Table 2 below in the column entitled 'Autocall Barrier Percentage'.
- (c) Autocall Settlement Percentages: Each of the percentages set out in Table 2 below in the column entitled 'Autocall Settlement Percentage'.
- (d) Autocall Valuation Dates: Each date set out in Table 2 below in the column entitled 'Autocall Valuation Date'.
- (e) Autocall Settlement Dates: Each date set out in Table 2 below in the column entitled 'Autocall Settlement Date', subject to adjustment in accordance with the Business Day Convention.
- (f) Autocall Valuation Price: The Valuation Price of the Underlying Asset on the Autocall Valuation Date.
- (i) Averaging-out: Not Applicable
- (ii) Min Lookback-out: Not Applicable
- (iii) Max Lookback-out: Not Applicable
- (g) Autocall Reset Event: Not Applicable
- (h) Worst-of Memorizer: Not Applicable

Table 2

Autocall Valuation Date(s):	Autocall Barrier Percentage(s):	Autocall Settlement Percentage(s):	Autocall Settlement Date(s):
15 May 2025	100.00%	100.00%	22 May 2025
15 May 2026	100.00%	100.00%	22 May 2026
17 May 2027	100.00%	100.00%	24 May 2027
15 May 2028	100.00%	100.00%	22 May 2028

**Provisions relating to Optional Early Settlement Event**

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

**Provisions relating to TARN Early Settlement Event**

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

**Provisions relating to Final Settlement**

- 21 (a) Final Settlement Type: Capped  
General Condition 16  
(*Final Settlement*)
- (b) Settlement Method: Cash
- (c) Strike Price Percentage: 100.00 per cent.
- (d) Knock-in Barrier Type: European
- (e) Knock-in Barrier Percentage: 65.00 per cent.
- (f) Downside: Not Applicable

**Provisions relating to Drop Back**

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

**Provisions relating to Nominal Call Event Settlement**

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

**Provisions relating to Instalment Notes**

- 24 Instalment Notes: General Condition 24 Applicable  
(*Settlement by Instalments*)

	(a)	Instalment Date:	15 November 2024
	(b)	Instalment Amounts:	80%
	(c)	Instalment Methodology:	Pool Factor
<b>Provisions relating to the Underlying Asset(s)</b>			
25		Underlying Asset(s) <sub>(Interest)/</sub> Underlying Asset(s) <sub>(Final Settlement):</sub>	EURO STOXX Banks <sup>®</sup> Index (the " <b>Underlying Asset</b> ")
	(a)	Initial Valuation Date:	22 May 2024
	(b)	Index:	EURO STOXX Banks <sup>®</sup> Index
	(i)	Exchange:	Multi-exchange
	(ii)	Related Exchange:	All Exchanges
	(iii)	Underlying Asset Currency:	EUR
	(iv)	Bloomberg Screen:	SX7E
	(v)	Refinitiv Screen:	.SX7E
	(vi)	Index Sponsor:	Stoxx Limited
	(vii)	Weight:	Not Applicable
	(viii)	Pre-nominated Index:	Not Applicable
	(ix)	Scheduled Trading Days:	As per the Equity Linked Annex
	(x)	Elections in respect of the Fund Component Linked Conditions:	Not Applicable
	(xi)	Decrement Adjustment Level:	Not Applicable
26	(a)	Initial Price <sub>(Interest):</sub>	The closing price of the Underlying Asset on the Initial Valuation Date.
	(i)	Averaging-in	Not Applicable
	(ii)	Min Lookback-in	Not Applicable
	(iii)	Max Lookback-in:	Not Applicable
	(b)	Initial Price <sub>(Settlement):</sub>	The Valuation Price of the Underlying Asset on the Initial Valuation Date.
	(i)	Averaging-in:	Not Applicable
	(ii)	Min Lookback-in:	Not Applicable
	(iii)	Max Lookback-in:	Not Applicable
	(c)	Initial Valuation Date:	22 May 2024
27	(a)	Final Valuation Price:	The Valuation Price of the Underlying Asset on the Final Valuation Date.
	(i)	Averaging-out:	Not Applicable
	(ii)	Min Lookback-out:	Not Applicable
	(iii)	Max Lookback-out:	Not Applicable
	(b)	Final Valuation Date:	15 May 2029
28		Interim Valuation Price:	Not Applicable
<b>Provisions relating to the disruption events</b>			
29		Consequences of a Disrupted Day (in respect of an Averaging Date or Lookback Date): Equity Linked Condition 4 ( <i>Consequences of Disrupted Days</i> )	
	(a)	Omission:	Not Applicable
	(b)	Postponement:	Not Applicable
	(c)	Modified Postponement:	Not Applicable

30	Consequences of a Disrupted Day (in respect of an Averaging Date or Lookback Date): Equity Linked Condition 1 ( <i>Adjustments to Valuation Dates and Reference Dates</i> )	
	(a) Omission:	Not Applicable
	(b) Postponement:	Not Applicable
	(c) Modified Postponement:	Not Applicable
31	Consequences of a Disrupted Day (in respect of an Averaging Date or Lookback Date): Barclays Index Condition 4 ( <i>Consequences upon a Reference Date becoming a Disrupted Day</i> )	
	(a) Omission:	Not Applicable
	(b) Postponement:	Not Applicable
	(c) Modified Postponement:	Not Applicable
32	Additional Disruption Events: General Condition 43.1 ( <i>Definitions</i> )	
	(a) Change in Law:	Applicable as per General Condition 43.1 ( <i>Definitions</i> )
	(b) Currency Disruption Event:	Applicable as per General Condition 43.1 ( <i>Definitions</i> )
	(c) Hedging Disruption:	Applicable as per General Condition 43.1 ( <i>Definitions</i> )
	(d) Issuer Tax Event:	Applicable as per General Condition 43.1 ( <i>Definitions</i> )
	(e) Extraordinary Market Disruption:	Applicable as per General Condition 43.1 ( <i>Definitions</i> )
	(f) Increased Cost of Hedging:	Not Applicable
	(g) Affected Jurisdiction Hedging Disruption:	Not Applicable
	(h) Affected Jurisdiction Increased Cost of Hedging:	Not Applicable
	(i) Increased Cost of Stock Borrow:	Not Applicable
	(j) Loss of Stock Borrow:	Not Applicable
	(k) Foreign Ownership Event:	Not Applicable
	(l) Fund Disruption Event:	Applicable
	(m) Fund Event:	Not Applicable
	(n) Potential Adjustment of Payment Event:	Not Applicable
	(o) Barclays Index Disruption:	Not Applicable
33	Unlawfulness and Impracticability:	Limb (b) of Condition 32 of the General Conditions: Applicable
34	Early Cash Settlement Amount:	Market Value
35	Early Settlement Notice Period Number:	As specified in General Condition 43.1 ( <i>Definitions</i> )
36	Substitution of Shares:	Not Applicable
37	Entitlement Substitution:	Not Applicable
38	FX Disruption Event:	Not Applicable
39	Disruption Fallbacks: FX Linked Condition 1 ( <i>Consequences of FX Disruption Events (FX Linked Annex)</i> )	Not Applicable
40	Unwind Costs:	Applicable
41	Settlement Expenses:	Not Applicable
42	Local Jurisdiction Taxes and Expenses:	Applicable
43	Consequences of a Fund Event: Equity Linked Condition 3 ( <i>Consequences of a Fund Event</i> )	Not Applicable

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**General provisions**

44	Form of Securities:	Global Bearer Securities: Permanent Global Security
45	Trade Date:	29 February 2024
46	Taxation Gross Up:	Applicable
47	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.
48	(a) Prohibition of Sales to EEA Retail Investors:	Not Applicable
	(b) Prohibition of Sales to UK Retail Investors:	Applicable – see the cover page of these Final Terms
	(c) Prohibition of Sales to Swiss Retail Investors:	Applicable – see the cover page of these Final Terms
49	Business Day:	As defined in General Condition 43.1
50	Business Day Convention:	Modified Following, subject to adjustment for Unscheduled Business Day Holiday.
51	Determination Agent:	Barclays Bank PLC
52	Registrar:	Not Applicable
53	Transfer Agent:	Not Applicable
54	(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
55	Registration Agent:	Not Applicable
56	Governing Law:	English law
57	Relevant Benchmarks:	Amounts payable under the Securities are calculated by reference to the EURO STOXX Banks <sup>®</sup> Index which is provided by Stoxx Limited (the “ <b>Administrator</b> ”). As at the date of this Final Terms, the Administrator appears on the register of administrators and benchmarks established and maintained by the European Securities and Markets Authority (“ESMA”) pursuant to article 36 of Regulation (EU) 2016/1011 (as amended, the "EU Benchmarks Regulation").



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## PART B – OTHER INFORMATION

### 1 LISTING AND ADMISSION TO TRADING

- (a) Listing and Admission to Trading: Application will be made to the Irish Stock Exchange plc trading as Euronext Dublin for the securities to be admitted to the official list and trading on its regulated market with effect from the Issue Date.
- (b) Estimate of total expenses related to admission to trading: 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: Not Applicable
- (c) Estimated net proceeds: Not Applicable
- (d) Estimated total expenses: Not Applicable

### 4 YIELD

Not Applicable

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

Details of the past and future performance and volatility of the Underlying Asset(s) may be obtained from:  
Bloomberg Screen: SX7E  
Refinitiv code: .SX7E

### 6 POST ISSUANCE INFORMATION

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

### 7 OPERATIONAL INFORMATION

- (a) ISIN: XS2727198967
- (b) Common Code: 272719896
- (c) Relevant Clearing System(s): Euroclear, Clearstream
- (d) Delivery: Delivery free of payment
- (e) Green Structured Securities: No
- (f) Green Index Linked Securities: No

### 9 TERMS AND CONDITIONS OF THE OFFER

#### 9.1 Authorised Offer(s)

- (a) Public Offer: An offer of the Notes may be made, subject to the conditions set out below by the Authorised Offeror(s)

	(specified in (b) immediately below) other than pursuant to Article 1(4) of the EU Prospectus Regulation in the Public Offer Jurisdiction(s) (specified in (c) immediately below) during the Offer Period (specified in (d) immediately below) subject to the conditions set out in the Base Prospectus and in (e) immediately below
(b) Name(s) and address(es), to the extent known to the Issuer, of the placers in the various countries where the offer takes place (together the "Authorised Offeror(s)"):	Each financial intermediary specified in (i) and (ii) below: (i) <b>Specific consent:</b> Abanca Corporacion Bancaria SA Sucursal em Portugal (the " <b>Initial Authorised Offeror(s)</b> ") and each financial intermediary expressly named as an Authorised Offeror on the Issuer's website ( <a href="https://home.barclays/investor-relations/structured-securities-final-terms">https://home.barclays/investor-relations/structured-securities-final-terms</a> ); and (ii) <b>General Consent:</b> Not Applicable
(c) Jurisdiction(s) where the offer may take place (together, the " <b>Public Offer Jurisdictions(s)</b> "):	Portugal
(d) Offer period for which use of the Base Prospectus is authorised by the Authorised Offeror(s):	From and including 18 March 2024 to and including 13 May 2024 (the " <b>Offer Period</b> ")
(e) Other conditions for use of the Base Prospectus by the Authorised Offeror(s):	Not Applicable
(f) Other terms and conditions of the offer	
(g) Offer Price:	The Issue Price
(h) Total amount of offer:	Up to EUR 25,000,000
(i) Conditions to which the offer is subject:	The Issuer reserves the right to withdraw the offer for Securities at any time prior to the end of the Offer Period. Following withdrawal of the offer, if any application has been made by any potential investor, each such potential investor shall not be entitled to subscribe or otherwise acquire the Securities and any applications will be automatically cancelled and any purchase money will be refunded to the applicant by the Authorised Offeror in accordance with the Authorised Offeror's usual procedures.
(j) Time period, including any possible amendments, during which the offer will be open and description of the application process:	The Offer Period
(k) Description of the application process:	An offer of the Securities may be made by the Manager or the Authorised Offeror other than pursuant to Article 1(4) of the EU Prospectus Regulation in Portugal (the " <b>Public Offer Jurisdiction</b> ") 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.

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|--|---|
| (l) Details of the minimum and/or maximum amount of application:   | The minimum and maximum amount of application from the Authorised Offeror will be notified to investors by the Authorised Offeror.  |
| (m) Description of possibility to reduce subscriptions and manner for refunding excess amount paid by applicants:                                | Not Applicable  |
| (n) Details of method and time limits for paying up and delivering the Securities:   | Investors will be notified by the Authorised Offeror of their allocations of Securities and the settlement arrangements in respect thereof.   |
| (o) Manner in and date on which results of the offer are to be made public:  | Investors will be notified by the Authorised Offeror of their allocations of Securities and the settlement arrangements in respect thereof.   |
| (p) Procedure for exercise of any right of pre-emption, negotiability of subscription rights and treatment of subscription rights not exercised: | Not Applicable  |
| (q) Whether tranche(s) have been reserved for certain countries:   | Offers may be made through the Authorised Offeror in the Public Offer Jurisdiction to any person. Offers (if any) in other EEA countries will only be made through the Authorised Offeror pursuant to an exemption from the obligation under the Prospectus Directive as implemented in such countries to publish a prospectus. |
| (r) Process for notification to applicants of the amount allotted and indication whether dealing may begin before notification is made:          | Applicants will be notified directly by the Authorised Offeror of the success of their application. No dealings in the Securities may take place prior to the Issue Date.   |
| (s) Amount of any expenses and taxes specifically charged to the subscriber or purchaser:  | Prior to making any investment decision, investors should seek independent professional advice as they deem necessary.  |
| (t) Name(s) and address(es), to the extent known to the Issuer, of the placers in the various countries where the offer takes place:             | Abanca Corporacion Bancaria SA Sucursal em Portugal, address Rua Castilho 20, Lisboa 1250069, Portugal.   |

## 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:** Up to EUR 25,000,000 Securities due May 2029 pursuant to the Global Structured Securities Programme (ISIN: XS2727198967) (the "Securities").

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

**The Authorised Offeror:** The Authorised Offeror is Abanca Corporacion Bancaria SA Sucursal em Portugal, address Rua Castilho 20, Lisboa 1250069, Portugal, telephone +351 21 311 1219 and its LEI is 54930056IRBXX0Q1FP96.

**Competent authority:** The Base Prospectus was approved on 13 April 2023 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:** The Group's businesses include consumer banking and payments operations around the world, as well, full service, 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.

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. Venkatakrisnan (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 2022 and 31 December 2021 from the annual consolidated financial statements of the Issuer for the years ended 31 December 2022 and 2021 (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 2023 and 30 June 2022 was derived from the unaudited condensed consolidated interim financial statements of the Issuer in respect of the six months ended 30 June 2023 (the "Interim Results Announcement").

#### Consolidated Income Statement

	As at 30 June (unaudited)		As at 31 December	
	2023	2022	2022	2021
	(£m)		(£m)	
Net interest income .....	3,120	2,233	5,398	3,073
Net fee and commission income .....	2,806	2,839	5,426	6,587
Credit impairment (charge)/release .....	(688)	(293)	(933)	277
Net trading income .....	3,853	5,026	7,624	5,788
Profit before tax .....	3,132	2,605	4,867	5,418
Profit after tax .....	2,607	2,129	4,382	4,588

#### Consolidated Balance Sheet

	As at 30		
	June		As at 31 December
	(unaudited)		
	2023	2022	2021
	(£m)	(£m)	
Total assets.....	1,246,636	1,203,537	1,061,778
Debt securities in issue.....	58,377	60,012	48,388
Subordinated liabilities.....	36,325	38,253	32,185
Loans and advances at amortised cost.....	183,237	182,507	145,259
Deposits at amortised cost.....	307,820	291,579	262,828
Total equity.....	58,348	58,953	56,317

#### Certain Ratios from the Financial Statements<sup>1</sup>

	As at 30		
	June		As at 31 December
	(unaudited)		
	2023	2022	2021
	(%)	(%)	
Common Equity Tier 1 capital.....	12.5	12.7	12.9
Total regulatory capital.....	20.1	20.8	20.5
UK leverage ratio (sub-consolidated) <sup>2</sup> .....	5.9		

<sup>1</sup> Capital, RWAs and leverage are calculated applying the transitional arrangements of the CRR as amended by CRR II. This includes IFRS 9 transitional arrangements and the grandfathering of CRR II non-compliant capital instruments.

<sup>2</sup> Leverage minimum requirements for Barclays Bank PLC were set at a sub-consolidated level effective from 1 January 2023. No comparatives are provided as this is the first reporting period for Barclays Bank PLC sub-consolidated leverage.

#### 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 COVID-19; (iii) the impact of interest rate changes on the Barclays Bank Group's profitability; (iv) the competitive environments of the banking and financial services industry; (v) the regulatory change agenda and impact on business model; (vi) the impact of benchmark interest rate reforms on the Barclays Bank Group; and (vii) change delivery and execution risks.
- **Climate risk:** Climate risk is the impact on financial and operational risks arising from climate change through physical risks, risks associated with transitioning to a lower carbon economy and connected risks arising as a result of second order impacts of these two drivers on portfolios.
- **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) 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; (2) capital risk – the risk that the Barclays Bank Group has an insufficient level or composition of capital; 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.

- **Conduct, reputation and legal risks and legal, competition and regulatory matters:** Conduct 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. 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 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 their respective obligations, including legal, regulatory or contractual requirements. Legal risk may arise in relation to any number of the material existing and emerging risks summarised above.

In Q2 2023, the "Conduct Risk" principal risk was expanded to include "Laws, Rules and Regulations (LRR) Risk" and consequently renamed "Compliance Risk". Reflecting this, the definition of compliance risk is: "The risk of poor outcomes for, or harm to, customers, clients and markets, arising from the delivery of the firm's products and services (also known as "Conduct Risk") and the risk to Barclays Bank Group, its clients, customers or markets from a failure to comply with the laws, rules and regulations applicable to the firm (also known as Laws, Rules and Regulations Risk "LRR Risk")." The definition of the "Legal Risk" principal risk was updated to: "The risk of loss or imposition of penalties, damages or fines from the failure of the firm to meet applicable laws, rules and regulations or contractual requirements or to assert or defend its intellectual property rights." The revised framework is in force from June 2023.

## 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: NX00391498; Tranche number: 1; ISIN: XS2727198967; Common Code: 272719896.

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

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

The Securities will be issued in EUR (the "Issue Currency") and settled in the same currency (the "Settlement Currency"). The Securities are tradable in nominal and the specified denomination per Security is EUR 1,000. The issue size is up to EUR 25,000,000. The issue price is 100.00% of the Specified Denomination.

The issue date is 22 May 2024 (the "Issue Date"). Subject to early termination, the Securities are scheduled to redeem on 22 May 2029 (the "Scheduled Settlement Date").

#### *Rights attached to the Securities*

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

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

**Events of default:** If the Issuer fails to make any payment due under the Securities or breaches any other term and condition of the Securities in a way that is materially prejudicial to the interests of the holders (and such failure is not remedied within 30 calendar days, or, in the case of interest or instalment amount has not been paid within 14 calendar days of the due date), or the Issuer is subject to a winding-up order, then (subject, in the case of interest, to the Issuer being prevented from payment for a mandatory provision of law) the Securities will become immediately due and payable, upon notice being given by the holder.

#### *Limitations on rights:*

**Early redemption following certain disruption events or due to unlawfulness or impracticability:** The Issuer may redeem the Securities prior to their Scheduled Settlement Date following the occurrence of certain disruption events or extraordinary events concerning the Issuer, its hedging arrangements, the Underlying Asset(s), taxation or the relevant currency of the Securities, or if it determines that an unlawfulness or impracticability event has occurred. In such case, investors will receive an "Early Cash Settlement Amount" equal to the fair market value of the Securities prior to their redemption.

#### **Certain additional limitations:**

- Notwithstanding that the Securities are linked to the performance of the Underlying Asset(s), holders do not have any rights in respect of the Underlying Asset(s).
- The terms and conditions of the Securities permit the Issuer and the Determination Agent (as the case may be), on the occurrence of certain events and in certain circumstances, without the holders' consent, to make adjustments to the terms and conditions of the Securities, to redeem the Securities prior to maturity, to monetise the securities, to postpone or obtain alternative valuation of the Underlying Asset(s), to postpone scheduled payments under the Securities, to change the currency in which the securities are denominated, to substitute the Underlying Asset(s), to substitute the Issuer with another permitted entity subject to certain conditions, and to take certain other actions with regard to the Securities

and the Underlying Asset(s).

- The Securities contain provisions for calling meetings of holders to consider matters affecting their interests generally and these provisions permit defined majorities to bind all holders, including holders who did not attend and vote at the relevant meeting and holders who voted in a manner contrary to the majority.

**Governing law**

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

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

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

Underlying Assets <sup>(Interest Settlement)</sup> / Underlying Assets <sup>(Autocall Settlement)</sup> / Underlying Assets <sup>(Final Settlement)</sup>	Type	Initial Price	Initial Valuation Date
EURO STOXX Banks® Index	Index	The closing price of the Underlying Asset on the Initial Valuation Date	22 May 2024

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

**Calculation Amount:** Calculations in respect of amounts payable under the Securities are made by reference to the "Calculation Amount", being EUR 1,000 per Security, as may be reduced in respect of Settlement in Instalments (see below).

**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 different types of interest or coupon, as specified in the table below.

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

Interest Determination Dates	Interest Valuation Dates	Interest Payment Dates	Interest Barrier	Fixed Interest Rate	Interest Type
13 November 2024	N/A	15 November 2024	N/A	3.20% per annum	Fixed
N/A	15 May 2025	22 May 2025	100% of the Initial Price	4.00%	Phoenix with memory
N/A	15 May 2026	22 May 2026	100% of the Initial Price	4.00%	Phoenix with memory
N/A	17 May 2027	24 May 2027	100% of the Initial Price	4.00%	Phoenix with memory
N/A	15 May 2028	22 May 2028	100% of the Initial Price	4.00%	Phoenix with memory
N/A	15 May 2029	22 May 2029	100% of the Initial Price	4.00%	Phoenix with memory

**Fixed Interest:** The Interest Amount payable on each Security on the 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 the amount specified in the table above) by the Calculation Amount and further multiplying by a fraction representing the number of days in the relevant interest calculation period over which interest has accrued.

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

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

### B - Automatic Settlement (Autocall)

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

Autocall Valuation Date(s)	Autocall Settlement Date(s)	Autocall Barrier Percentage(s)
15 May 2025	22 May 2025	100.00%
15 May 2026	22 May 2026	100.00%
17 May 2027	24 May 2027	100.00%
15 May 2028	22 May 2028	100.00%

### C – Final Settlement

If the Securities have not otherwise redeemed, each Security will be redeemed on the Scheduled Settlement Date by payment of the Final Cash Settlement Amount.

The Scheduled Settlement Date may be postponed following the postponement of the Final Valuation Date due to a disruption event.

The Final Cash Settlement Amount is calculated as follows:

- (i) if the Final Performance is greater than or equal to the Knock-in Barrier Percentage (being 65.00%), 100% multiplied by the Calculation Amount;
- (ii) otherwise, an amount calculated by dividing the Final Performance by the Strike Price Percentage (being 100.00%) and multiplying the result by the Calculation Amount.

Where:

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

"**Final Valuation Date**" means 15 May 2029, subject to adjustment.

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

### D – Settlement in Instalments

If the Securities have not previously redeemed early, each Security will be partially redeemed in the Instalment Amount (being 80%) on the Instalment Date (being 15 November 2024).

The outstanding nominal amount of each Security and the Calculation Amount shall be reduced by the relevant Instalment Amount with effect from the related Instalment Date.

#### **Status of the Securities**

The Securities are direct, unsubordinated and unsecured obligations of the Issuer and rank equally among themselves.

#### **Description of restrictions on free transferability of the Securities**

The Securities are offered and sold outside the United States to non-U.S. persons in reliance on Regulation S under the Securities Act and must comply with transfer restrictions with respect to the United States. Securities held in a clearing system will be transferred in accordance with the rules, procedures and regulations of that clearing system. Subject to the foregoing, the Securities will be freely transferable.

#### **Where will the Securities be traded?**

Application is expected to be made by the Issuer (or on its behalf) for the Securities to be admitted to trading on the regulated market of the Irish Stock Exchange Trading plc as Euronext Dublin.

#### **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 payment or deliveries to be made by Barclays Bank PLC as Issuer under the Securities are subject to its financial position and its ability to meet its obligation. The Securities constitute unsubordinated and unsecured obligation of the Issuer and rank *pari passu* with each and all other current and future unsubordinated and unsecured obligations of the Issuer. The terms of the Securities do not provide for a scheduled minimum payment at maturity and as such, depending on the performance of the Underlying Asset(s), you may lose some or all of your investment. You may also lose some or all of your investment if: (a) you sell your Securities before their scheduled maturity or expiry; (b) your Securities are early redeemed in certain extraordinary circumstances; or (c) the terms and conditions of your Securities are adjusted such that



the amount payable or property deliverable to you is less than your initial investment.

- **There are risks associated with the valuation, liquidity and offering of the Securities:** The market value of your Securities may be lower than the issue price since the issue price may take into account the Issuer's and/or distributor's profit margin and costs in addition to the fair market value of the Securities. The market value of your Securities may be affected by the volatility, level, value or price of the Underlying Asset(s) at the relevant time, changes in interest rates, the Issuer's financial condition and credit ratings, the supply of and demand for the Securities, the time remaining until the maturity or expiry of the Securities and other factors. The price, if any, at which you will be able to sell your Securities prior to maturity may be substantially less than the amount you originally invested. Your Securities may not have an active trading market and the Issuer may not be under any obligation to make a market or repurchase the Securities prior to redemption. 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. The Securities bear interest at a rate that is contingent upon the performance of the Underlying Asset and may vary from one Interest Payment Date to the next.

The Interest Amount is either a higher pre-determined Interest Amount or a lower Interest Amount, depending on whether the performance criteria are met. It is possible that you will receive the lower Interest Amount over the lifetime of the Securities.

- **Your Securities are subject to adjustments and early redemption:** Pursuant to the terms and conditions of the Securities, following the occurrence of certain disruption events or extraordinary events concerning the Issuer, its hedging arrangements, the Underlying Asset(s), taxation or the relevant currency of the Securities, the Determination Agent or the Issuer may take a number of remedial actions, including estimating the level of the Underlying Asset(s), substituting the Underlying Asset(s), and making adjustments to the terms and conditions of the Securities. Any of such remedial action may change the economic characteristics of the Securities and have a material adverse effect on the value of and return on the Securities. If no remedial action can be taken, or it is determined that an unlawfulness or impracticability event has occurred, the Issuer may early redeem the Securities by payment of an Early Cash Settlement Amount. If early redemption occurs, you may lose some or all of your investment because the Early Cash Settlement Amount may be lower than the price at which you purchase the Securities, or may even be zero. You will also lose the opportunity to participate in any subsequent positive performance of the Underlying Asset(s) and be unable to realise any potential gains in the value of the Securities. You may not be able to reinvest the proceeds from an investment at a comparable return and/or with a comparable interest or coupon rate for a similar level of risk.

- **Risks relating to Underlying Asset(s) that are equity indices:** Equity indices are composed of a synthetic portfolio of shares and provide investment diversification opportunities, but will be subject to the risk of fluctuations in both equity prices and the value and volatility of the relevant equity index. The Securities are linked to equity indices, and as such may not participate in dividends or any other distributions paid on the shares which make up such indices. Accordingly, you may receive a lower return on the Securities than you would have received if you had invested directly in those shares. The index sponsor can add, delete or substitute the components of an equity index at its discretion, and may also alter the methodology used to calculate the level of such index. These events may have a detrimental impact on the level of that index, which in turn could have a negative impact on [the level of the Barclays Index and in turn] the value of and return on the Securities.

- **Underlying Asset(s) are 'benchmarks' for the purposes of the EU Benchmarks Regulation (Regulation (EU) 2016/1011, as amended):** Pursuant to the EU Benchmarks Regulation, an Underlying Asset may not be used in certain ways by an EU supervised entity after 31 December 2025 if its administrator does not obtain authorisation or registration (or, if a non-EU entity, does not satisfy the "equivalence" conditions and is not "recognised" pending an equivalence decision or is not "endorsed" by an EU supervised entity). If this happens, a disruption event will occur and the Securities may be early redeemed. Further, the methodology or other terms of an Underlying Asset could be changed in order to comply with the requirements of the EU Benchmarks Regulation, and such changes could reduce or increase the level or affect the volatility of the published level of such Underlying Asset, which may in turn lead to adjustments to the terms of the Securities or early redemption.

- **Taxation risks:** The levels and basis of taxation on the Securities and any reliefs for such taxation will depend on your individual circumstances and could change at any time over the life of the Securities. This could have adverse consequences for you and you should therefore consult your own tax advisers as to the tax consequences to you of transactions involving the Securities.

- **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 or its affiliate in relation to the Securities may not always be in the best interest of the holders. In addition to hedging transactions, Barclays Bank PLC may trade on the Underlying Asset(s) in the ordinary course of its business. Such trading could affect the market price of the Underlying Asset(s), which may in turn materially adversely affect the value and return on your Securities.

## KEY INFORMATION ON THE OFFER OF SECURITIES TO THE PUBLIC AND/OR THE ADMISSION TO TRADING ON A REGULATED MARKET

### Under which conditions and timetable can I invest in these Securities?

*Terms and conditions of the offer*

The terms and conditions of any offer of Securities to the public may be determined by agreement between the Issuer and the Manager at the time of each issue.

The Securities are offered for subscription in Portugal during the period from (and including) 18 March 2024 to (and including) 13 May 2024 (the "**Offer Period**") and such offer is subject to the following conditions:

- Offer Price: The Issue Price
- Conditions to which the offer is subject: Conditions to which the offer is subject: The Issuer reserves the right to withdraw the offer for Securities at any time prior to the end of the Offer Period. Following withdrawal of the offer, if any application has been made by any potential investor, each such potential investor shall not be entitled to subscribe or otherwise acquire the Securities and any applications will be automatically cancelled and any purchase money will be refunded to the applicant by the Authorised Offeror in accordance with the Authorised Offeror's usual procedures.
- Description of the application process: An offer of the Securities may be made by the Manager or the Authorised Offeror other than pursuant to Article 1(4) of the EU Prospectus Regulation in Portugal (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.
- Details of the minimum and/or maximum amount of application: The minimum and maximum amount of application from the Authorised Offeror will be notified to investors by the Authorised Offeror.
- Description of possibility to reduce subscriptions and manner for refunding excess amount paid by applicants: Not Applicable
- Details of the method and time limits for paying up and delivering the Securities: Investors will be notified by the Authorised Offeror of their allocations of Securities and the settlement arrangements in respect thereof.
- Manner in and date on which results of the offer are to be made public: Investors will be notified by the Authorised Offeror of their allocations of Securities and the settlement arrangements in respect thereof.
- Procedure for exercise of any right of pre-emption, negotiability of subscription rights and treatment of subscription rights not exercised: Not Applicable.
- Categories of holders to which the Securities are offered and whether Tranche(s) have been reserved for certain countries: Offers may be made through the Authorised Offeror in the Public Offer Jurisdiction to any person. Offers (if any) in other EEA countries will only be made through the Authorised Offeror pursuant to an exemption from the obligation under the Prospectus Regulation to publish a prospectus.
- Process for notification to applicants of the amount allotted and indication whether dealing may begin before notification is made: Applicants will be notified directly by the Authorised Offeror of the success of their application. No dealings in the Securities may take place prior to the Issue Date.

Name(s) and address(es), to the extent known to the Issuer, of the placers in the various countries where the offer takes place: the Authorised Offeror

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

The estimated total expenses of the issue and/or offer are EUR 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?**

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

**Why is the Prospectus being produced?**

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

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

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

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

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

The Authorised Offeror may be paid fees in relation to the offer of Securities. Potential conflicts of interest may exist between the Issuer, Determination Agent, Authorised Offeror or their affiliates (who may have interests in transactions in derivatives related to the Underlying Asset(s) which may, but are not intended to, adversely affect the market price, liquidity or value of the Securities) and holders.

The Authorised Offeror will be paid aggregate commissions equal to up to 5% of the Issue Price. Any Authorised Offeror and its affiliates may engage, and may in the future engage, in hedging transactions with respect to the Underlying Asset.

## RESUMO

### INTRODUÇÃO E AVISOS

O Resumo deve ser lido como uma introdução ao Prospeto. Qualquer decisão de investir nos Valores Mobiliários deve basear-se na consideração do Prospeto como um todo por parte do investidor. Em certas circunstâncias, o investidor poderá perder parte ou a totalidade do capital investido. Nos casos em que uma reclamação relativa às informações contidas no Prospeto seja apresentada em tribunal, o investidor queixoso poderá, de acordo com a lei nacional, ter de arcar com os custos de tradução do Prospeto antes do início do processo judicial. A responsabilidade civil é atribuída apenas às pessoas que apresentaram o Resumo, incluindo qualquer tradução do mesmo, mas apenas quando o Resumo for enganoso, impreciso ou inconsistente quando lido em conjunto com as outras partes do Prospeto ou não for fornecido, quando lido em conjunto com as outras partes do Prospeto, informações essenciais para ajudar os investidores a considerar a possibilidade de investir nos Valores Mobiliários.

**Está prestes a comprar um produto que não é simples e poderá ser difícil de entender.**

**Valores Mobiliários:** até EUR 25.000.000 em Valores Mobiliários, com vencimento em Maio de 2029, de acordo com o Global Structured Securities Program (ISIN: XS2727198967) (os "**Valores Mobiliários**").

**O Emitente:** O emitente é o Barclays Bank PLC. A sua sede social localiza-se em 1 Churchill Place, Londres, E14 5HP, Reino Unido (número de telefone: +44 (0)20 7116 1000) e seu identificador de entidade jurídica ("**LEI**") é o G5GSEF7VJP5I7OUK5573.

**O Oferente Autorizado:** O Oferente Autorizado é o Abanca Corporacion Bancaria SA Sucursal em Portugal, address Rua Castilho 20, Lisboa 1250069, Portugal telephone +351 21 311 1219 and its LEI is 54930056IRBXXK0Q1FP96.

**Autoridade competente:** O Prospeto de Base foi aprovado a 13 de Abril de 2023 pelo Banco Central da Irlanda em New Wapping Street, North Wall Quay, Dublin 1, D01 F7X3, Irlanda (número de telefone: +353 (0)1 224 6000).

### PRINCIPAIS INFORMAÇÕES SOBRE O EMITENTE

#### Quem é o Emitente dos valores mobiliários?

**Domicílio e forma jurídica do emitente:** Barclays Bank PLC (o "**Emitente**") é uma empresa pública limitada registada na Inglaterra e no País de Gales sob o número 1026167 e sediada em 1 Churchill Place, Londres, E14 5HP, Reino Unido (telefone +44 (0)20 7116 1000). A responsabilidade dos membros do Emitente é limitada. O Identificador de Pessoa Jurídica (LEI) do Emitente é G5GSEF7VJP5I7OUK5573.

**Principais atividades do emitente:** Os negócios do Grupo incluem operações bancárias e pagamentos ao consumidor em todo o mundo, além de um banco de primeira linha, serviço completo, corporativo global e banco de investimentos. O Grupo é constituído pelo Barclays PLC, juntamente com as suas subsidiárias, incluindo o Emitente. A principal atividade do Emitente é oferecer produtos e serviços concebidos para grandes clientes bancários empresariais, grossistas e internacionais.

O termo "**Grupo**" diz respeito ao Barclays PLC em conjunto com as suas subsidiárias e o termo "**Barclays Bank Group**" refere-se ao Barclays Bank PLC em conjunto com as suas subsidiárias.

**Principais acionistas do emitente:** A totalidade do capital social ordinário emitido pelo Emitente pertence ao Barclays PLC. O Barclays PLC é a empresa-mãe final do grupo.

**Identidade dos principais administradores do Emitente:** Os principais diretores administrativos do emitente são C.S. Venkatakrisnan (Presidente Executivo e Diretor Executivo) e Anna Cross (Diretora Executiva).

**Identidade dos revisores oficiais de contas do Emitente:** Os revisores oficiais de contas do Emitente são a KPMG LLP ("**KPMG**"), revisores oficiais de contas e auditores registados (membro do Institute of Chartered Accountants na Inglaterra e no País de Gales), 15 Canada Square, London E14 5GL, Reino Unido.

#### Quais são as principais informações financeiras sobre o Emitente?

O Emitente obteve as informações financeiras consolidadas incluídas na tabela *infra*, para os anos encerrados a 31 de Dezembro de 2022 e 31 de Dezembro de 2021, a partir das demonstrações financeiras consolidadas anuais do Emitente para os anos encerrados a 31 de Dezembro de 2022 e 2021 (as "**Demonstrações Financeiras**"), que foram auditados com uma opinião inalterada fornecida pela KPMG. As informações financeiras selecionadas incluídas na tabela abaixo para os seis meses findos em 30 de Junho de 2023 e 30 de Junho de 2022 resultam de das demonstrações financeiras consolidadas condensadas intercalares não auditadas do Emitente relativamente aos seis meses findos a 30 de Junho de 2023 (o "Anúncio de Resultados Intercalares"). Algumas das métricas financeiras comparativas incluídas na tabela abaixo para os seis meses findos a 30 de Junho de 2022 foram reexpressas no Anúncio de Resultados Intercalares.

#### Demonstração de Resultados Consolidada

	Em 30 de Junho (não auditada)		Em 31 de Dezembro	
	2023	2022	2022	2021
	(€m)		(€m)	
Rendimento líquido de juros.....	3.120	2.233	5.398	3.073
Rendimento líquido de taxas e comissões .....	2.806	2.839	5.426	6.587

Imparidade de créditos por (despesas de perdas)/libertação de provisões.....	(688)	(293)	(933)	277
Resultado líquido de transações em mercado .....	3.853	5.026	7.624	5.788
Lucros antes de impostos.....	3.132	2.605	4.867	5.418
Lucros após impostos .....	2.607	2.129	4.382	4.588

#### Balanço Consolidado

	Em 30 de Junho (não auditada)		Em 31 de Dezembro	
	2023	2022	2021	
	(£m)		(£m)	
Total do ativo .....	1.246.636	1.203.537	1.061.778	
Valores mobiliários de dívida em emissão .....	58.377	60.012	48.388	
Responsabilidades subordinadas .....	36.325	38.253	32.185	
Empréstimos e adiantamentos a custo amortizado .....	183.237	182.507	145.259	
Depósitos a custo amortizado .....	307.820	291.579	262.828	
Total de fundos próprios.....	58.348	58.953	56.317	

#### Determinados Índices das Declarações Financeiras<sup>1</sup>

	Em 30 de Junho (não auditada)		Em 31 de Dezembro	
	2023	2022	2021	
	(% )		(% )	
Capital Próprio Comum de Nível 1 (Tier 1) .....	12,5	12,7	12,9	
Capital regulatório total.....	20,1	20,8	20,5	
Rácio de alavancagem do Reino Unido (subconsolidada) <sup>2</sup> .....	5,9			

<sup>1</sup> O Capital Próprio, RWAs e alavancagem são calculados aplicando as disposições transitórias do CRR, com a redação que lhe foi dada pelo CRR II. Tal inclui as disposições transitórias da IFRS 9 e a proteção dos instrumentos de capital não conformes com o CRR II.

<sup>2</sup> Os requisitos mínimos de alavancagem para o Barclays Bank PLC foram definidos a um nível subconsolidado com efeitos a partir de 1 de Janeiro de 2023. Não são apresentados dados comparativos, uma vez que este é o primeiro período de reporte para a alavancagem subconsolidada do Barclays Bank PLC.

#### Quais são os principais riscos específicos do Emitente?<sup>2</sup>

O Grupo Barclays Bank identificou uma vasta gama de riscos aos quais os seus negócios estão expostos. Os riscos materiais são aqueles a que a administração presta particular atenção e que podem fazer com que a estratégia, os resultados das operações, a situação financeira e/ou as perspetivas do Grupo Barclays Bank sejam materialmente diferentes das expectativas. Os riscos emergentes são aqueles que têm componentes desconhecidas, e cujo impacto poderia cristalizar-se durante um período de tempo mais longo. Adicionalmente, outros fatores fora do controlo do Grupo Barclays Bank, incluindo o agravamento de conflitos globais, atos de terrorismo, catástrofes naturais, pandemias e eventos semelhantes, embora não detalhados abaixo, podem ter um impacto semelhante no Grupo Barclays Bank.

- **Riscos materiais existentes e emergentes com potencial impacto em mais do que um risco principal:** Para além dos riscos abaixo indicados, existem também riscos materiais existentes e emergentes que potencialmente têm impacto em mais do que um destes riscos principais. Estes riscos são: (i) as condições económicas e de mercado globais e locais potencialmente desfavoráveis, bem como desenvolvimentos geopolíticos; (ii) o impacto da Covid-19; (iii) o impacto da alteração das taxas de juro na rentabilidade do Grupo Barclays Bank; (iv) os ambientes competitivos da indústria bancária e dos serviços financeiros; (v) a agenda das alterações regulamentares e o impacto no modelo de negócio; (vi) o impacto das reformas das taxas de juro de referência sobre o Grupo Barclays Bank; e (vii) riscos de alteração do resultado e da execução.
- **Risco ambiental:** O risco ambiental é o impacto nos riscos financeiros e operacionais decorrentes das alterações climáticas através de riscos físicos, riscos associados à transição para uma economia hipocarbónica e riscos conexos decorrentes dos impactos de segunda ordem destes dois fatores nas carteiras.
- **Riscos de Crédito e de Mercado:** O risco de crédito é o risco de perda para o Grupo Barclays Bank decorrente do incumprimento por parte de clientes, consumidores ou contrapartes, das suas obrigações para com os membros do Grupo Barclays Bank. O Grupo Barclays Bank está sujeito a riscos

decorrentes de alterações na qualidade de crédito e taxas de recuperação para empréstimos e adiantamentos devidos por mutuários e contrapartes. O risco de mercado é o risco de perda decorrente de uma potencial alteração adversa no valor dos ativos e passivos do Grupo Barclays Bank devido à flutuação das variáveis de mercado.

- **Risco de tesouraria e de capital e o risco de o Emitente e o Grupo Barclays Bank estarem sujeitos a poderes de resolução substanciais:** Há três tipos primários de risco de tesouraria e de capital enfrentados pelo Grupo Barclays Bank que são (1) risco de liquidez - o risco de que o Grupo Barclays Bank seja incapaz de cumprir as suas obrigações contratuais ou contingentes ou que não tenha o montante de financiamento e liquidez estáveis adequados para suportar os seus ativos, que também podem ser afetados por alterações de notação de crédito; (2) risco de capital - o risco de que o Grupo Barclays Bank tenha um nível ou composição de capital insuficiente; e (3) risco de taxa de juro na carteira bancária - o risco de que o Grupo Barclays Bank esteja exposto à volatilidade do capital ou dos rendimentos devido a um desfasamento entre as exposições às taxas de juro dos seus ativos e passivos (não negociados). Ao abrigo da Lei Bancária de 2009 (*Banking Act 2009*), são concedidos poderes substanciais ao Banco de Inglaterra (ou, em certas circunstâncias, ao Tesouro do Reino Unido (*HM Treasury*)), em concertação com a Autoridade de Regulamentação Prudencial do Reino Unido (*United Kingdom Prudential Regulation Authority*), a Autoridade de Conduta Financeira do Reino Unido (*UK Financial Conduct Authority*) e o Tesouro do Reino Unido (*HM Treasury*), conforme o caso, como parte de um regime de resolução especial. Estes poderes permitem ao Banco de Inglaterra (ou a qualquer sucessor ou substituto deste e/ou outra autoridade no Reino Unido com a capacidade de exercer o Poder de Fiança do Reino Unido) (a “**Autoridade de Resolução**” (“*Resolution Authority*”)) implementar várias medidas de resolução e opções de estabilização (incluindo, entre outros, o instrumento de fiança) no que respeite a um banco ou empresa de investimento do Reino Unido e algumas das suas subsidiárias (à data do Documento de Registo, incluindo o Emitente), em circunstâncias em que a Autoridade de Resolução considera que estão preenchidas as condições de resolução pertinentes.
- **Riscos operacionais e de modelo:** O risco operacional é o risco de perda para o Grupo Barclays Bank devido a processos ou sistemas inadequados ou falhados, fatores humanos ou devido a eventos externos em que a causa principal não seja devida a riscos de crédito ou de mercado. O risco de modelo é a possibilidade de consequências adversas de decisões baseadas em resultados e relatórios de modelos incorretos ou mal utilizados
- **Riscos de conduta, de reputação e jurídico e medidas legais, de concorrência e regulamentares:** O risco de conduta é o risco de se apurarem maus resultados, ou danos para os consumidores, clientes e mercados, decorrente do desempenho dos produtos e serviços do Grupo Barclays Bank. Risco de reputação é o risco de que uma ação, transação, investimento, evento, decisão ou relação comercial venha a reduzir a confiança na integridade e/ou competência do Grupo Barclays Bank. O Grupo Barclays Bank conduz atividades num mercado global altamente regulamentado que o expõe a riscos legais decorrentes (i) da multiplicidade de leis e regulamentos aplicáveis aos negócios que opera, que são altamente dinâmicas, podem variar e/ou conflitar entre jurisdições, e podem ser pouco claras na sua aplicação a circunstâncias particulares, especialmente em áreas novas e emergentes; e (ii) a natureza diversificada e evolutiva dos negócios e práticas comerciais do Grupo Barclays Bank. Em qualquer caso, o Grupo Barclays Bank fica exposto ao risco de perda ou à imposição de sanções, danos ou multas pelo fracasso dos membros do Grupo Barclays Bank em cumprir as respetivas obrigações, incluindo requisitos legais, regulatórios ou contratuais. O risco legal pode surgir em relação a uma série de fatores de risco materiais existentes ou emergentes, resumidos acima.

No segundo trimestre de 2023, o risco principal “Risco de Conduta” foi alargado para incluir o “Risco de Leis, Regras e Regulamentos (LRR)” e, consequentemente, passou a designar-se “Risco de Cumprimento (Compliance)”. Refletindo isto, a definição de risco de cumprimento é: “O risco de maus resultados para, ou danos para, os consumidores, clientes e mercados, decorrentes da entrega dos produtos e serviços da empresa (também conhecido como “Risco de Conduta”) e o risco para o Grupo Barclays Bank, os seus consumidores, clientes ou mercados de um incumprimento das leis, regras e regulamentos aplicáveis à empresa (também conhecido como Risco de Leis, Regras e Regulamentos “Risco LRR”). A definição do risco principal “Risco Jurídico” foi atualizada para: “O risco de perda ou imposição de sanções, danos ou multas decorrentes do incumprimento pela empresa das leis, regras e regulamentos aplicáveis ou requisitos contratuais ou de reivindicar ou defender os seus direitos de propriedade intelectual.” O regime revisto entra em vigor a partir de Junho de 2023.

## PRINCIPAIS INFORMAÇÕES SOBRE OS VALORES MOBILIÁRIOS

### Quais são as principais características dos Valores Mobiliários?

#### *Tipo e classe de valores mobiliários a serem disponibilizados e admitidos à negociação, incluindo números de identificação de segurança*

Os Valores Mobiliários terão a forma de notas e serão identificados exclusivamente através do: Número de série NX00391498; Número de parcela 1; ISIN: XS2727198967; Código Comum: 272719896.

Os Valores Mobiliários serão apurados e liquidados através do Euroclear Bank S.A./N.V. e/ou Clearstream Banking *société anonyme*.

#### *Moeda, denominação especificada, tamanho da emissão e prazo dos Valores Mobiliários*

Os Valores Mobiliários serão emitidos em euros **EUR** (a “**Divisa de Emissão**”) e liquidados na mesma moeda (a “**Divisa de Liquidação**”). Os Valores Mobiliários são negociáveis em valores nominais e a denominação especificada por título é de 1,000 EUR. O tamanho da emissão é de até 25.000.000 de EUR. O preço de emissão é de 100,00% da Denominação Especificada.

A data de emissão é 22 de Maio de 2024 (a “**Data de emissão**”). Sujeitos a rescisão antecipada, os Valores Mobiliários serão reembolsados a 22 de Maio de 2029 (a “**Data de Liquidação Programada**”).

#### *Direitos associados aos Valores Mobiliários*

**Retorno potencial:** Os Valores Mobiliários concederão a cada titular dos Valores Mobiliários o direito de receber um retorno potencial sobre os Valores Mobiliários, juntamente com certos direitos acessórios, como o direito de receber notificação de certas determinações e eventos e o direito de votar em algumas (mas não todas) emendas aos termos e condições dos Valores Mobiliários. O retorno potencial será na forma de: (i) um ou mais Montantes de Juros e/ou (ii) um Montante Final de Liquidação em Numerário, desde que os Valores Mobiliários tenham sido rescindidos antecipadamente, o potencial retorno poderá ser, alternativamente, na forma de Montante de Liquidação em Numerário Antecipado.

**Tributação:** Todos os pagamentos relativos aos Valores Mobiliários serão efetuados sem retenção na fonte ou dedução de ou por conta de quaisquer impostos britânicos, a menos que, tal retenção ou dedução seja exigida por lei. Caso, tal retenção ou dedução seja exigida por lei, o Emitente, salvo em circunstâncias limitadas, deverá pagar valores adicionais para cobrir os valores retidos ou deduzidos.

**Eventos de inadimplência:** Se o Emitente deixar de efetuar qualquer pagamento devido sob os Valores Mobiliários ou violar qualquer outro termo e condição dos Valores Mobiliários de forma que seja materialmente prejudicial aos interesses dos titulares (e essa falha não tenha sido sanada dentro de 30 dias, ou, no caso de juros, 14 dias), ou caso o Emitente esteja sujeito a uma ordem de liquidação, então (sujeito, no caso de juros, ao Emitente ter sido impedido de pagar por uma disposição legal obrigatória), os Valores Mobiliários passarão imediatamente a ser considerados devidos e pagáveis, mediante notificação do titular.

#### *Limitações de direitos*

**Resgate antecipado após certos eventos de interrupção ou devido a ilegalidade ou impraticabilidade:** O Emitente poderá resgatar os Valores Mobiliários antes da Data de Liquidação Programada após a ocorrência de certos eventos de interrupção ou eventos extraordinários relativos ao Emitente, aos seus acordos de cobertura de posições, aos Ativo(s) Subjacentes, à tributação ou à divisa relevante dos Valores Mobiliários, ou se se determinar ocorreu um evento de ilegalidade ou impraticabilidade. Nesse caso, os investidores receberão um "**Montante de Liquidação Antecipada em Numerário**" igual ao valor justo de mercado dos Valores Mobiliários antes do seu resgate.

#### **Certas limitações adicionais:**

- Não obstante os Valores Mobiliários estarem vinculados ao desempenho do(s) Ativo(s) Subjacente(s), os titulares não têm nenhum direito em relação ao Ativo Subjacente.
- Os termos e condições dos Valores Mobiliários permitem que o Emitente e o Agente de Determinação (conforme o caso), na ocorrência de certos eventos e em determinadas circunstâncias, sem o consentimento dos titulares, faça ajustes nos termos e condições dos Valores Mobiliários, resgatar os Valores Mobiliários antes da maturidade, monetizar os valores mobiliários, adiar ou pedir a avaliação alternativa dos Ativo(s) Subjacentes, adiar pagamentos programados sob os valores mobiliários, alterar a divisa na qual os valores mobiliários são denominados, substituir os Ativo(s) Subjacentes, substituir o Emitente por outra entidade permitida, sujeita a determinadas condições, e tomar outras ações relacionadas com os valores mobiliários e com os Ativo(s) Subjacentes.
- Os Valores Mobiliários contêm disposições para convocar assembleias de obrigacionistas para considerar assuntos que afetam os seus interesses em geral, e estas disposições permitem que maiorias definidas vinculem todos os titulares, inclusive aqueles que não compareceram para votar na reunião relevante bem como os que votaram de ao contrário da maioria.

#### *Lei aplicável*

Os Valores Mobiliários serão regidos pela Lei inglesa e os direitos decorrentes serão interpretados de acordo com esta.

#### *Descrição do cálculo do potencial retorno sobre os Valores Mobiliários*

**Ativos subjacentes:** O retorno sobre e o valor dos Valores Mobiliários dependem do desempenho do seguinte "**Ativo Subjacente**":

<b>Ativos Subjacentes<sub>(Juros)</sub> / Ativos Subjacentes<sub>(Liquidação Automática (Autocall)) / Ativos Subjacentes<sub>(Liquidação final)</sub></sub></b>	<b>Tipo</b>	<b>Preço Inicial</b>	<b>Data da Avaliação Inicial</b>
EURO STOXX Banks® Index	Índice	O preço de fecho do Ativo Subjacente na Data de Avaliação Inicial	22 de Maio de 2024

Para efeitos de determinação de um Montante de Juros, entende-se por Ativos Subjacentes os Ativos Subjacentes<sub>(Juros)</sub>. Para efeitos de determinação do Evento de Liquidação Automática<sub>(Autocall)</sub>, entende-se por Ativos Subjacentes os Ativos Subjacentes<sub>(Liquidação Automática (Autocall))</sub>. Para efeitos de determinação do Montante Final de Liquidação em Numerário, entende-se por Ativos Subjacentes os Ativos Subjacentes<sub>(Liquidação Final)</sub>.

**Montante de cálculo:** Os cálculos referentes aos valores a pagar de acordo com os Valores Mobiliários são feitos por referência ao Montante do Cálculo, sendo EUR 1,000 por cada Valor Mobiliário, que poderá ser reduzido de acordo com a Liquidação em Prestações (ver abaixo).

**Agente de Determinação:** O Barclays Bank PLC será nomeado para fazer cálculos e determinações em relação aos Valores Mobiliários.

#### **A – Juros**

Durante a vida útil dos Valores Mobiliários eles pagam distintos tipos de Juros, tal como especificado na seguinte tabela.

Os juros serão pagáveis na Data de Pagamento de Juros correspondente, indicada na tabela abaixo. Cada Data de Avaliação de Juros e Barreira(s) de Juros é(são) conforme segue:

<b>Data(s) de Determinação de Juros</b>	<b>Data(s) de Avaliação de Juros</b>	<b>Data(s) de Pagamento de Juros</b>	<b>Barreira(s) de Juros</b>	<b>Taxa de Juros Fixa</b>	<b>Tipo de Juros</b>
13 November 2024	N/A	15 November 2024	N/A	3.20% por ano	Fixos
N/A	15 May 2025	22 May 2025	100% do Preço inicial	4.00%	<i>Phoenix with memory</i>
N/A	15 May 2026	22 May 2026	100% do Preço inicial	4.00%	<i>Phoenix with memory</i>

N/A	17 May 2027	24 May 2027	100% do Preço inicial	4.00%	<i>Phoenix with memory</i>
N/A	15 May 2028	22 May 2028	100% do Preço inicial	4.00%	<i>Phoenix with memory</i>
N/A	15 May 2029	22 May 2028	100% do Preço inicial	4.00%	<i>Phoenix with memory</i>

**Juros Fixos:** O Montante de Juros a pagar por cada Valor Mobiliário na Data de Pagamento de Juros para o qual o Tipo de Juros relativo à Data de Determinação de Juros correspondente é especificado como Fixo é calculado multiplicando a Taxa de Juros Fixa (sendo o montante especificado na tabela acima) pelo Montante de Cálculo e de seguida multiplicando por uma fração que representa o número de dias do período de cálculo de juros relevante durante o qual os juros se venceram.

Juros Phoenix with memory: Na Data de Pagamento de Juros para o qual o Tipo de Juros relativo à sua correspondente Data de Avaliação de Juros é especificado como *Phoenix with memory* cada Valor Mobiliário apenas pagará juros se o nível de fecho do Ativo Subjacente nessa Data de Avaliação de Juros for igual ou superior à sua correspondente Barreira de Juros. Se isto ocorrer, o montante de juros a pagar relativamente a essa Data de Avaliação de Juros é calculado adicionando a soma de (1) e (2) abaixo:

- (1) a Taxa de Juro Fixa multiplicada por EUR 1.000; e
- (2) o número de Datas de Avaliação de Juros anteriores em relação às quais não eram devidos juros (desde a última vez que os juros foram pagos) multiplicado pela Taxa de Juros Fixa multiplicado por EUR 1.000.

### B - Liquidação automática (Autocall)

Os **Valores Mobiliários** serão resgatados automaticamente se nível de fecho do **Ativo Subjacente** dividido pelo **Preço Inicial** for igual ou superior ao seu correspondente **Percentagem da Barreira para Autocall** em relação a uma **Data de Avaliação para Autocall**. Se tal ocorrer, receberá um **Montante para Autocall em Numerário** igual ao Montante de Cálculo multiplicado por 100%, pagável na **Data de Liquidação para Autocall**, correspondente a essa **Data de Avaliação para Autocall**. A **Data de Liquidação para Autocall** relevante pode ser adiada após o adiamento de uma **Data de Avaliação para Autocall** devido a um evento de interrupção.

Data(s) da Avaliação para Autocall	Data(s) de Liquidação para Autocall	Percentagem(ns) da Barreira para Autocall
15 May 2025	22 May 2025	100,00%
15 May 2026	22 May 2026	100,00%
17 May 2027	24 May 2027	100,00%
15 May 2028	22 May 2028	100,00%

### C - Liquidação final

Se os Valores Mobiliários não tiverem sido resgatados de outra forma, cada Valor Mobiliário será resgatado na Data de Liquidação Programada mediante o pagamento do Montante Final da Liquidação em Numerário. A Data de Liquidação Programada pode ser adiada após o adiamento da Data de Avaliação Final devido a um evento de interrupção.

O Montante Final da Liquidação em Numerário é calculado da seguinte forma:

- (i) se o Desempenho Final for igual ou superior à Barreira de Knock-in em Percentagem (sendo 65,00%), 100% multiplicado pelo Montante de Cálculo;
- (ii) caso contrário, um valor calculado dividindo o Desempenho Final pelo Strike Price em Percentagem (100%) e multiplicando o resultado pelo Montante de Cálculo.

Onde:

"**Desempenho Final**" significa o Preço de Avaliação Final dividido pelo Preço Inicial<sup>(Liquidação)</sup>

"**Data de Avaliação Final**" significa 15 de Maio de 2029, sujeito a ajustes.

"**Preço de Avaliação Final**" significa, em relação ao Ativo Subjacente, o nível de fecho referente ao Ativo Subjacente à Data de Avaliação Final.

### D – Liquidação em Prestações

Se os Valores Mobiliários não tiverem sido resgatados antecipadamente, cada Valor Mobiliário será parcialmente reembolsado no Valor da Prestação (de 80%) na respetiva Data de Pagamento da Prestação (15 de novembro de 2024).

Os montantes nominais em dívida de cada Valor Mobiliário e o Montante de Cálculo deverá ser reduzido pelo Valor da Prestação relevante com efeitos a partir da respetiva Data de Pagamento da Prestação.

#### **Situação dos valores mobiliários:**

Os Valores Mobiliários são obrigações diretas, não subordinadas e não garantidas da Emissora e têm a mesma classificação entre si.

### Descrição das restrições à livre transferibilidade dos Valores Mobiliários:

Os Valores Mobiliários são oferecidos e vendidos fora dos Estados Unidos a pessoas fora dos EUA, de acordo com o Regulamento S, de acordo com a Lei de Valores Mobiliários, e devem cumprir as restrições de transferência com relação aos Estados Unidos. Os valores mobiliários mantidos num sistema de compensação serão transferidos de acordo com as regras, procedimentos e regulamentos desse sistema de compensação. Sujeito ao acima exposto, os Valores Mobiliários serão livremente transferíveis.

### Onde serão os Valores Mobiliários negociados?

É esperado que o Emitente (ou em seu nome) solicite que os Valores Mobiliários sejam admitidos à negociação no mercado regulamentado do Irish Stock Exchange Trading plc as Euronext Dublin.

### Quais são os principais riscos que são específicos aos Valores Mobiliários?

Os Valores Mobiliários estão sujeitos aos seguintes riscos principais:

- **Poderá perder parte ou todo o seu investimento nos Valores Mobiliários:** Mesmo que os seus Valores Mobiliários sejam reembolsáveis ao par, poderá perder até ao valor total do seu investimento se o Emitente falhar ou for incapaz de cumprir as suas obrigações de pagamento ou entrega. Poderá também perder parte ou a totalidade do seu investimento se: (a) vender os seus Valores Mobiliários antes do seu vencimento ou expiração previsto(a); (b) os seus Valores Mobiliários forem antecipadamente resgatados em determinadas circunstâncias extraordinárias; ou (c) os termos e condições dos seus Valores Mobiliários forem ajustados de forma a que o montante a pagar ou os bens que lhe podem ser entregues sejam inferiores ao seu investimento inicial.
- **Existem riscos associados à avaliação, liquidez e oferta dos Valores Mobiliários:** O valor de mercado dos seus Valores Mobiliários pode ser menor que o preço de emissão, uma vez que o preço de emissão pode ter em consideração a margem de lucro e os custos do Emitente e/ou distribuidor, além do valor justo de mercado dos Valores Mobiliários. O valor de mercado dos seus Valores Mobiliários poderá ser afetado pela volatilidade, nível, valor ou preço dos Ativo(s) Subjacentes no momento relevante, por alterações às taxas de juros, pela condição financeira e classificações de crédito do Emitente, pela oferta e procura dos Valores Mobiliários, o tempo restante até o vencimento ou maturidade dos Valores Mobiliários e outros fatores. O preço, se algum, pelo qual poderá vender os seus Valores Mobiliários antes da maturidade pode ser substancialmente menor do que o valor que investiu inicialmente. Os seus Valores Mobiliários poderão não ter um mercado de negociação ativo e o Emitente poderá não ter nenhuma obrigação de criar um mercado ou de voltar a comprar os Valores Mobiliários antes do resgate. O Emitente pode retirar a oferta pública a qualquer momento. Nesse caso, se já tiver pago ou entregue o dinheiro da subscrição dos Valores Mobiliários relevantes, terá direito ao reembolso desses montantes, mas não receberá qualquer remuneração que possa ter sido acumulada no período entre o seu pagamento ou entrega do dinheiro da subscrição e o reembolso dos Valores Mobiliários.
- **Está sujeito a riscos associados à determinação do montante a pagar sob os Valores Mobiliários:** Para receber o montante mínimo programado na data de vencimento, deve conservá-los até à data de vencimento. Os Valores Mobiliários vencem juros a uma taxa que está dependente do desempenho do Ativo Subjacente e pode variar de uma Data de Pagamento de Juros para a seguinte. O Montante dos Juros é um Montante de Juros pré-determinado mais alto ou um Montante de Juros mais baixo, dependendo do cumprimento dos critérios de desempenho. É possível que receba o Montante de Juros mais baixo durante a vida útil dos Valores Mobiliários.
- **Os seus Valores Mobiliários estão sujeitos a ajustes e ao resgate antecipado:** De acordo com os termos e condições dos Valores Mobiliários, após a ocorrência de certos eventos de interrupção ou eventos extraordinários relacionados com o Emitente, os seus acordos de cobertura de posições, Ativos Subjacentes, tributação ou a divisa relevante dos Valores Mobiliários, o Agente de Determinação ou o Emitente poderão tomar um conjunto de ações corretivas, incluindo a estimativa do nível dos Ativo(s) Subjacentes, substituição dos Ativo(s) Subjacentes e ajustes nos termos e condições dos Valores Mobiliários. Qualquer uma dessas medidas corretivas pode alterar as características económicas dos Valores Mobiliários e ter um efeito adverso relevante no valor e no retorno dos Valores Mobiliários. Se nenhuma ação corretiva puder ser tomada ou se for determinado que ocorreu um evento de ilegalidade ou impraticabilidade, o Emitente poderá resgatar antecipadamente os Valores Mobiliários mediante o pagamento de um Valor de Liquidação Antecipada. Se ocorrer um resgate antecipado, poderá perder parte ou todo o seu investimento porque o Montante da Liquidação Antecipada em Numerário poderá ser menor que o preço pelo qual comprou os Valores Mobiliários, podendo inclusive ser zero. Perderá também a oportunidade de participar em qualquer desempenho positivo subsequente dos Ativos Subjacentes e não poderá obter quaisquer ganhos potenciais no valor dos Valores Mobiliários. Poderá não conseguir reinvestir os recursos de um investimento com um retorno comparável e/ou com uma taxa de juros ou de cupão comparável para um nível de risco semelhante.
- **Riscos relacionados com Ativos(s) Subjacentes que são índices de ações:** Os índices de ações são compostos por uma carteira sintética de ações e proporcionam oportunidades de diversificação do investimento, mas estarão sujeitos ao risco de flutuações tanto nos preços das ações como no valor e volatilidade do índice de ações relevante. Os Valores Mobiliários estão associados índices de ações, e como tal não pode participar em dividendos ou qualquer outra distribuição paga sobre as ações que compõem o índice. Assim, pode receber um retorno mais baixo sobre os Valores Mobiliários do que receberia se tivesse investido diretamente nessas ações. O patrocinador do índice pode adicionar, apagar ou substituir as componentes de qualquer índice de ações à sua descrição, e pode ainda alterar a metodologia utilizada para calcular o nível de tal índice. Estes eventos podem ter um impacto prejudicial no nível desse índice, que por sua vez pode ter um impacto negativo no valor e retorno dos Valores Mobiliários.
- **Os Ativo(s) Subjacentes são “referências” para efeitos do Regulamento de Referências da UE (EU Benchmarks Regulation) (Regulamento (UE) 2016/1011, conforme alterado):** Nos termos do Regulamento de Referências da UE, um Ativo Subjacente pode não ser utilizado de certas formas por uma entidade supervisionada pela UE após o dia 31 de Dezembro de 2023, se o seu administrador não obtiver autorização ou registo (ou, se uma entidade não pertencente à UE, não satisfizer as condições de “equivalência” e não for “reconhecido” enquanto se aguarda uma decisão de equivalência ou se não for “aprovado” por uma entidade supervisionada pela UE). Se isto acontecer, ocorrerá um evento de perturbação e os Valores Mobiliários podem ser resgatados antecipadamente. Além disso, a metodologia ou outros termos de um Ativo Subjacente poderão ser alterados a fim de cumprir os requisitos do Regulamento de Referências da UE, e tais alterações poderão reduzir ou aumentar a nível ou afetar a volatilidade da nível publicada/o do referido Ativo Subjacente, o que, por sua vez, poderá levar a ajustamentos nos termos dos Valores Mobiliários ou ao resgate antecipado.
- **Riscos de tributação:** os níveis e a base da tributação dos Valores Mobiliários e quaisquer isenções para tal tributação dependerão das suas circunstâncias individuais e podem mudar a qualquer momento durante a vida dos Valores Mobiliários. Isso pode ter consequências adversas para você e, portanto, você deve consultar seus próprios consultores tributários quanto às consequências fiscais para você de transações envolvendo os Valores Mobiliários.



- **Potenciais conflitos de interesse:** Podem existir conflitos de interesse onde o Barclays Bank PLC ou a sua afiliada: (i) atue em múltiplas capacidades em relação aos Valores Mobiliários (por exemplo, atuando como emitente, gestor e agente de determinação); (ii) realize transações de cobertura para cobrir a exposição do Emitente aos montantes em numerário relevantes a pagar ou ativos a entregar ao abrigo dos Valores Mobiliários à medida que estes se vençam; e (iii) utilize as contribuições de preços das suas mesas de negociação como fonte de preços para um Ativo Subjacente. À luz de tais conflitos, as ações tomadas ou determinações feitas pelo Barclays Bank PLC em relação aos Valores Mobiliários podem não ser sempre no melhor interesse dos titulares. Para além das transações de cobertura, o Barclays Bank PLC pode negociar no(s) Ativo(s) Subjacente(s) no curso normal dos seus negócios. Tais transações podem afetar o preço de mercado do(s) Ativo(s) Subjacente(s), o que, por sua vez, pode afetar de forma materialmente adversa o valor e o retorno dos seus Valores Mobiliários.

### Sob quais condições e cronograma posso investir nesses valores mobiliários?

#### *Termos e condições da oferta*

Os termos e condições de qualquer oferta de Valores Mobiliários ao público podem ser determinados por acordo entre o Emitente e o Gestor no momento de cada emissão.

Os Valores Mobiliários são oferecidos para subscrição em Portugal durante o período de (e incluindo) 18 de Março de 2024 até (e incluindo) 13 de Maio de 2024 (o "Período da Oferta") e esta oferta está sujeita às seguintes condições:

- Preço de oferta: O preço de emissão.
- Condições às quais a oferta está sujeita: Condições às quais a oferta está sujeita: O Emitente reserva o direito de retirar a oferta de Valores Mobiliários a qualquer momento antes do final do período de oferta. Após a retirada da oferta, se algum pedido tiver sido feito por qualquer investidor em potencial, cada investidor em potencial não terá o direito de assinar ou adquirir os Valores Mobiliários, e quaisquer pedidos serão automaticamente cancelados e qualquer dinheiro da compra será devolvido ao subscritor pelo Oferente Autorizado, de acordo com os procedimentos habituais do Oferente Autorizado.
- Descrição do processo de candidatura: Pode ser feita pelo Gestor ou pelo Oferente Autorizado uma oferta de Valores Mobiliários que não esteja de acordo com o Artigo 1 (4) do Regulamento do Prospeto da EU em Portugal (a "**Jurisdição da Oferta Pública**") durante o Período da Oferta. As solicitações dos Valores Mobiliários podem ser feitas na Jurisdição da Oferta Pública por meio do Oferente Autorizado durante o Período da Oferta. Os Valores Mobiliários serão colocados na Jurisdição da Oferta Pública pelo Oferente Autorizado. A distribuição será realizada de acordo com os procedimentos habituais do Oferente Autorizado, notificados aos investidores pelo Oferente Autorizado.
- Informação detalhada sobre a quantidade mínima e/ou máxima de aplicação: A quantidade mínima e máxima de solicitação do Oferente Autorizado será notificada aos investidores pelo Oferente Autorizado.
- Descrição da possibilidade de redução de assinaturas e forma de reembolso do valor excedente pago pelos candidatos: Não aplicável.
- Informação detalhada relacionada com métodos e prazos de pagamento e entrega dos Valores Mobiliários: Os investidores serão notificados pelo Oferente Autorizado sobre as suas alocações de Valores Mobiliários e os acordos de liquidação em relação a estes.
- Procedimento para exercício de qualquer direito de preferência, negociabilidade dos direitos de subscrição e tratamento dos direitos de subscrição não exercidos: Não aplicável.
- Forma e data em que os resultados da oferta serão divulgados: Os investidores serão notificados pelo Oferente Autorizado sobre as suas alocações de Valores Mobiliários e os acordos de liquidação em relação a estes.
- Categorias de titulares aos quais os Valores Mobiliários são oferecidos e se a(s) Tranche(s) foram reservados para determinados países: As ofertas podem ser feitas através do Oferente Autorizado na Jurisdição da Oferta Pública a qualquer pessoa. As ofertas (se alguma) em outros países do EEE serão feitas apenas por meio do Oferente Autorizado, de acordo com uma isenção da obrigação prevista no Regulamento do Prospeto de publicar um prospeto.
- Processo para notificação aos subscritores do valor atribuído e a indicação se a negociação pode começar antes da notificação: Os subscritores serão notificados diretamente pelo Oferente Autorizado do sucesso da sua subscrição. Nenhuma negociação nos Valores Mobiliários pode ocorrer antes da Data de Emissão.
- **Nome(s) e endereço(s), na medida que estes sejam conhecidos pelo emitente, dos licitadores nos diversos países em que a oferta ocorre:** Oferente Autorizado

#### *Despesas totais estimadas da emissão e/ou oferta, incluindo as despesas cobradas ao investidor pelo emitente/oferte*

As despesas totais estimadas da emissão e/ou oferta são de EUR 1.000 por ano

O Emitente não cobrará aos detentores nenhuma despesa relacionada com qualquer emissão de Valores Mobiliários. No entanto, os oferentes podem cobrar despesas aos titulares. Tais despesas (se alguma) serão determinadas por acordo entre o oferente e os titulares no momento de cada emissão.

### Quem é o oferente e/ou a pessoa que solicita a admissão à negociação?

O Emitente ou outra entidade em seu nome é a entidade que solicita admissão para negociar Valores Mobiliários.

### Porque é que este Prospeto está a ser feito?

#### *Uso e valor líquido estimado dos recursos*

O produto líquido de cada emissão de Valores Mobiliários será aplicado pelo Emitente para os seus objetivos empresariais gerais, que incluem obter lucro e/ou proteção de certos riscos.

#### *Contrato de subscrição com base num compromisso firme*

A oferta dos Valores Mobiliários não está sujeita a um contrato de subscrição com base num compromisso firme.

#### *Descrição de qualquer interesse material para a emissão/oferta, incluindo conflito de interesses*

O Oferente Autorizado poderá receber taxas pagas relacionadas com a oferta de Valores Mobiliários. Poderão existir potenciais conflitos de interesse entre o Emitente, o Agente de Determinação, o Oferente Autorizado ou as suas afiliadas (que podem ter interesses em transações de derivativos relacionados com os ativo(s) subjacente(s) que podem, mas não se destinam a, afetar adversamente o preço de mercado, a liquidez ou valor dos Valores Mobiliários) e titulares.

O Oferente Autorizado receberá uma comissão máxima agregada de até 5% do Preço de Emissão. Qualquer Oferente Autorizado e as suas afiliadas podem envolver-se, e no futuro envolver-se, em cobertura de posições relacionadas com os Ativo Subjacente.