

14 June 2024

SUPPLEMENT 1/2024 TO THE GSSP EU BASE PROSPECTUS



BARCLAYS BANK PLC
(Incorporated with limited liability in England and Wales)

Pursuant to the Global Structured Securities Programme

Introduction

This supplement dated 14 June 2024 (the "**Supplement**") is supplemental to, and must be read in conjunction with, the Securities Note relating to the GSSP EU Base Prospectus dated 12 April 2024 (as may be supplemented from time to time, the "**EU Base Prospectus Securities Note**") as prepared by Barclays Bank PLC in its capacity as issuer (the "**Issuer**") which, together with the Issuer's Registration Document 11/2024 dated 3 April 2024 (as may be supplemented from time to time, the "**Registration Document 11/2024**"), constitutes a base prospectus drawn up as separate documents (the "**Base Prospectus**") for the purposes of Article 8 of Regulation (EU) 2017/1129 (as amended, the "**EU Prospectus Regulation**") in respect of its Global Structured Securities Programme (the "**Programme**").

This Supplement constitutes a supplement in respect of the Base Prospectus for the purposes of Article 23 of the EU Prospectus Regulation. This Supplement has been approved as a supplementary prospectus by the Central Bank of Ireland as competent authority under the EU Prospectus Regulation. The Central Bank of Ireland only approves this Supplement as meeting the standards of completeness, comprehensibility and consistency imposed by the EU Prospectus Regulation. Such approval should not be considered as an endorsement of the Issuer or the quality of the securities (the "**Securities**") that are the subject of this Supplement. Investors should make their own assessment as to the suitability of investing in the Securities.

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

Purpose

The purpose of this Supplement is to make certain technical supplementary changes to (A) the "Terms and Conditions of the Securities", (B) the "Form of Final Terms (Notes and Redeemable Certificates)", (C) the "Form of Final Terms (Exercisable Certificates)", (D) the "Purchase and Sale", (E) the "Important Legal Information" and (F) the "General Information" sections of the EU Base Prospectus Securities Note.

Updates and supplements

(A) TERMS AND CONDITIONS OF THE SECURITIES

- (i) The definition of "x" contained on page 259 under the sub-section entitled "13.42: Drop Back, (c) Relevant defined terms" shall be updated and supplemented to read as follows:

"**x**" means the number of Reinvestment Dates_(i). The value of x shall increase by one (1) every time a Reinvestment Trigger Event occurs, even if two or more Reinvestment Trigger Events occur on a single date."

- (ii) The definition of "x" contained on pages 366 and 367 under the sub-section entitled "16.27: Drop Back" shall be updated and supplemented to read as follows:

"**x**" means the number of Reinvestment Dates_(i). The value of x shall increase by one (1) every time a Reinvestment Trigger Event occurs, even if two or more Reinvestment Trigger Events occur on a single date."

(B) FORM OF FINAL TERMS (NOTES AND REDEEMABLE CERTIFICATES)

The section entitled "Form of Final Terms (Notes and Redeemable Certificates)" on pages 619 to 688 of the EU Base Prospectus shall be updated and supplemented by:

- (i) replacing the "PROHIBITION OF SALES TO SWISS RETAIL INVESTORS" on the cover page of Part A on page 620 with the following:

"**[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.]¹¹

(Insert for all trades:) None of the Securities constitute a participation in a collective investment scheme within the meaning of the Swiss Federal Act on Collective Investment Schemes ("**CISA**") and are neither subject to the authorisation nor the supervision by the Swiss Financial Market Supervisory Authority FINMA ("**FINMA**") and investors do not benefit from the specific investor protection provided under the CISA."

- (ii) replacing the third and fourth paragraphs on the cover page of Part A on page 620 with the following text:

"(Insert for all trades other than Swiss public offer or listing on SIX Swiss Exchange:) [Neither the Base Prospectus nor these Final Terms or any other offering or marketing material relating to the Securities constitute a prospectus pursuant to the FinSA, and such documents may not be publicly distributed or otherwise made publicly available in

¹¹ Delete in case of a public offering of the Securities in Switzerland and / or admission to trading of the Securities in Switzerland.

Switzerland, unless the requirements of FinSA for such public distribution are complied with.

The Securities documented in these Final Terms are not being offered, sold or advertised, directly or indirectly, in Switzerland to retail clients (*Privatkundinnen und -kunden*) within the meaning of FinSA ("**Retail Clients**"). Neither these Final Terms nor any offering materials relating to the Securities may be available to Retail Clients in or from Switzerland. The offering of the Securities directly or indirectly, in Switzerland is only made by way of private placement by addressing the Securities (a) solely at investors classified as professional clients (*professionelle Kunden*) or institutional clients (*institutionelle Kunden*) within the meaning of FinSA ("**Professional or Institutional Clients**"), (b) at fewer than 500 Retail Clients, and/or (c) at investors acquiring securities to the value of at least CHF 100,000.]"

(iii) inserting the following text "(Insert for all trades other than Swiss public offer or listing on SIX Swiss Exchange:)" immediately before "[These [Notes]/[Redeemable Certificates] are FinSA Exempt Securities as defined in the Base Prospectus.]" on the cover page of Part A on page 622.

(iv) replacing the existing item 7 (*Issue Price*) of Part A (*Provisions relating to the Securities*) on page 625 in its entirety with the following:

"7. Issue Price: [[●] per cent. of the Specified Denomination [plus accrued interest from [●]].][●] per Security.]

[The Issue Price includes a [commission element][fee] payable by the Issuer to the [Initial] [Authorised Offeror] /[Distributor] which will be no more than [●] per cent. of the Issue Price [per annum][(i.e. [●]per cent. of the Issue Price in total)] [(which, for [●] invested, amounts to [●])] [and relates solely to the [initial design], [arrangement] [manufacture] and [custody] of the Securities by the [Initial] [Authorised Offeror] /[Distributor]].] [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.]"

(v) deleting the following text immediately after the word "[Not Applicable]" under item 18 (*Interest Type*) of Part A (*Provisions relating to interest (if any) payable*) on page 626:

"[(subject to the exercise of the Switch Option)]"

(vi) inserting a closing round bracket immediately after the words "[([subject to])[following] the exercise of the Switch Option]" under item 18 (*Interest Type*) of Part A (*Provisions relating to interest (if any) payable*) on page 628.

(vii) replacing the existing item 18(d) (*Fixing Business Day*) of Part A (*Provisions relating to the Securities*) on page 629 in its entirety with the following:

"(d) [Fixing Business Day:] [As defined in Condition 43.1 (*Definitions*) of the General Conditions]

[Other (*specify*)]"

(viii) replacing the existing item 18(g) (*Fixed Interest Type*) of Part A (*Provisions relating to the Securities*) on page 629 in its entirety with the following:

"(g) Information relating [Applicable][Not Applicable]"

to the Fixed Rate: *(if not applicable, delete the remaining sub-paragraphs of this paragraph)*

(i) [Fixed Interest [Per Annum][Fixed Amount]
Type:] [[●][per annum]]”

(ii) [Fixed Interest
Rate:]

- (ix) inserting the following text immediately after the words “[Not Applicable][Applicable]” under item 18(h) (*Information relating to the Floating Rate*) of Part A (*Provisions relating to the Securities*) on page 630:

“(if not applicable, delete the remaining sub-paragraphs of this paragraph)”

- (x) inserting the following text immediately after the words “[Each of the percentages set out in Table 1 above in the column entitled 'Fixed Interest Rate'.]” under item 18(gg) (*Information relating to the Floating Rate*) of Part A (*Provisions relating to the Securities*) on page 637:

“(if there are multiple types of fixed interest rates please complete the below)”

- (xi) amending the numbering of items 18(hh) (*Fixed Interest Rate[s](1)*) and 18(ii) (*Fixed Interest Rate[s]2*) to sub-items 18(gg)(i) and 18(gg)(ii) of the immediately preceding item 18(gg) (*Information relating to the Floating Rate*) of Part A (*Provisions relating to the Securities*) on page 637 (and all subsequent items (and cross references thereto) shall be renumbered accordingly).

- (xii) deleting item 18(aaa) (*Fixed Rate*) of Part A (*Provisions relating to the Securities*) on page 641 (and all subsequent items (and cross references thereto) shall be renumbered accordingly).

- (xiii) replacing the existing item 18(ddd) (*Zero Coupon*) of Part A (*Provisions relating to the Securities*) on page 641 in its entirety with the following:

“(aaa) Interest Rate of [[●] %] (*only applicable in relation to Zero Coupon Return:*)”

- (xiv) replacing the existing item 18(fff) (*FX Provisions*) of Part A (*Provisions relating to the Securities*) on pages 641 to 642 with the following:

“(ccc) [FX Provisions:] [Applicable][Not applicable]

(if not applicable, delete the remaining sub-paragraphs of this paragraph)

(i) [Type of FX(i,t):] [Discrete Fixing] [Intra-Day(spot)] [Average Fixing]

(ii) [Averaging Dates (FX):] [●][Each of the dates set out in Table 1 above in the column entitled 'Averaging Dates (FX)'.]

(iii) [Fixed Interest Rate[s] (FX):] [●] [Each of the percentages set out in Table 1 above in the column entitled 'Fixed Interest Rate (FX)'.]

(iv) [Conditional Interest Rate[s]:] [●] [Each of the percentages set out in Table 1 above in the column entitled 'Conditional Interest Rate'.]

(v) [Day Count Fraction Convention[s]:] [●] [As set out in Table 1 above in the column entitled 'Day Count Fraction Convention'.]

- | | | |
|--------|--------------------------------|---|
| (vi) | [Interest Period End Date[s]:] | [●] [Each of the dates set out in Table 1 above in the column entitled 'Interest Period End Date'] [, subject to adjustment in accordance with the Business Day Convention] [and adjustment for Unscheduled Business Day Holiday] [, unadjusted]] |
| (vii) | [Interest Condition Type:] | [Digital] [One Touch – Discrete] [One Touch – Continuous] [No Touch – Discrete] [No Touch – Continuous] [As set out in Table 1 above in the column entitled 'Interest Condition Type'.] |
| (viii) | [Upside Strike Shift[s]:] | [●] [Each of the dates set out in Table 1 above in the column entitled 'Upside Strike Shift'.] |
| (ix) | [Cap[s] (FX):] | [●] [Each of the percentages set out in Table 1 above in the column entitled 'Cap (FX)'.] |
| (x) | [Observation Dates (FX):] | [●] [Each of the dates set out in Table 1 above in the column entitled Observation Dates (FX).]" |
- (xv) inserting the following text immediately after the words “[Applicable [in respect of each Interest Payment Date as set out in Table 1 above in the column entitled 'FX Conversion'.]” under item 18(ggg) (*FX Conversion*) of Part A (*Provisions relating to the Securities*) on page 642:
- “(if not applicable, delete the remaining sub-paragraphs of this paragraph)”
- (xvi) deleting the following text “[if not applicable, delete the remaining sub-paragraphs of this paragraph]” under item 18(ggg)(iv) (*FX Conversion*) of Part A (*Provisions relating to the Securities*) on page 642.
- (xvii) inserting opening and closing square brackets around the text “Range Accrual Factor” and adding the following text immediately after the words “[Applicable][Not Applicable]” under item 18(III) (*Range Accrual Factor*) of Part A (*Provisions relating to the Securities*) on page 643:
- “(if not applicable, delete the remaining sub-paragraphs of this paragraph)”
- (xviii) inserting opening and closing square brackets around the heading “Range Accrual Factor” under item 18(kkk) (*Range Accrual Factor*) of Part A (*Provisions relating to the Securities*) on page 643.
- (xix) inserting opening and closing square brackets around the headings “Rolled-up Interest”, “Switch Option”, “Conversion Option”, “Global Floor” and “Knock-out Type” under items 18(mmm) (*Rolled-Up Interest*), 18(nnn) (*Switch Option*), 18(ooo) (*Conversion Option*), 18(ppp) (*Global Floor*) and 18(qqq) (*Knock-out Type*) of Part A (*Provisions relating to the Securities*) on pages 647 and 648.
- (xx) inserting the following text immediately after the words “[Automatic Settlement (Autocall) (range) is Applicable] [Not Applicable]” under item 19 (*Automatic Settlement (Autocall) or Automatic Settlement (Autocall) (bearish) or Automatic Settlement (Autocall) (range): General Condition 13 (Automatic Settlement (Autocall))*) of Part A (*Provisions relating to the Securities*) on page 648:
- “(if not applicable, delete the remaining sub-paragraphs of this paragraph)”

(xxi) inserting opening and closing square brackets around the words “Worst-of Memorizer:” under items 19(l) (*Worst-of Memorizer*) of Part A (*Provisions relating to Automatic Settlement (Autocall)*) on page 649.

(xxii) inserting the following text immediately after the words “[Put-Bermudan] [Not Applicable]” under item 21 (*Option Type*) of Part A (*Provisions relating to Optional Early Settlement Event*) on page 650:

“(if not applicable, delete the remaining sub-paragraphs of this paragraph)”

(xxiii) replacing the existing item 22 (*TARN Early Settlement Event: General Condition 22 (TARN Early Settlement Event)*) (including the heading) of page of Part A (*Provisions relating to TARN Early Settlement Event*) on page 651 with the following:

“**[Provisions relating to TARN Early Settlement Event]** (if not applicable, delete this paragraph)

22. TARN Early Settlement Event: General Condition 22 (*TARN Early Settlement Event*) Applicable

(a) TARN Early Settlement Percentage: [●] per cent.

(b) TARN Percentage: [●] per cent.

(c) Limited Final Interest: [Applicable][Not Applicable]”

(xxiv) inserting the following text immediately after the words “[Not Applicable]” under item 23(n) (*Knock-in Trigger Event*) of Part A (*Provisions relating to Final Settlement*) on page 652:

“[If Applicable and 'Trigger Event Type' is 'European (Final)']:

Trigger Event Observation Date: [●]”

(xxv) replacing the existing item 24 (*Drop Back Payout: General Condition 13.42 and General Condition 16.27*) of Part A (*Provisions relating to Dropback*) on pages 657 to 658 with the following:

“**[Provisions relating to Drop Back]** (if not applicable, delete this paragraph)

24. Drop Back Payout: General Condition 13.42 and General Condition 16.27 Applicable

(a) [Valuation Price Determination:] Applicable

(b) [Reinvestment Trigger Barrier Determination:] Applicable

(c) [Reinvestment Trigger Barrier and Reinvestment Allocation:]	i	Reinvestment Trigger Barrier_(i)	Reinvestment Allocation_(i)
	1	[●]%	[●]%
	2	[●]%	[●]%
	3	[●]%	[●]%

(d) [Initial Investment Allocation:] [●]

(e) [Initial Equity Investment Allocation:] [●]

(f) [Initial Cash Allocation:] [●]"

(xxvi) replacing the existing item 25 (*Nominal Call Event Settlement: General Condition 17 (Nominal Call Event Settlement)*) of Part A (*Provisions relating to Nominal Call Event Settlement*) on page 658 with the following:

[Provisions relating to Nominal Call Event Settlement] (*if not applicable, delete this paragraph*)

"25. Nominal Call Event Settlement: General Applicable
Condition 17 (*Nominal Call Event Settlement*)

Nominal Call Threshold [●][10%][Not Applicable]"
Percentage:

(xxvii) inserting opening and closing square brackets around the heading "Provisions relating to Instalment Notes" and adding the following words "*(if not applicable, delete this paragraph)*" immediately after the heading above items 26 *Instalment Notes: General Condition 24 (Settlement by Instalments)*) of Part A (*Provisions relating to Instalment Notes*) on page 658.

(xxviii) deleting the words "[Not Applicable]" and the square brackets around the word "Applicable" under item 26 (*Instalment Notes: General Condition 24 (Settlement by Instalments)*) of Part A (*Provisions relating to Instalment Notes*) on page 658.

(xxix) replacing the existing item 27(g)(ix) (*Scheduled Trading Days*) of Part A (*Provisions relating to the Underlying Asset(s)*) on page 662 with the following:

"(ix) Scheduled Trading [For the purpose of limb (c) of the definition of "Scheduled Trading Day", the Fund-Linked Index Business Day Centre(s) [is/are]: [●]]

[As defined as per the Equity Linked Annex]"

(xxx) inserting the following text immediately after the words "*(if more than one Index, then specify as necessary for each Index, whether in this line item or in the Table)*" under item 27(g)(xi)(E) (*Decrement Adjustment Level Start Date*) of Part A (*Provisions relating to the Underlying Asset(s)*) on page 663:

"*(Insert additional columns as necessary to include the items listed below in tabular form)*"

(xxxi) replacing the existing item 27(l)(v) (*Scheduled Trading Days*) of Part A (*Provisions relating to the Underlying Asset(s)*) on page 667 with the following:

"(v) Scheduled Trading [For the purpose of the definition of "Scheduled Trading Day" as per the Barclays Index Annex, the Index Business Centre(s) [is/are]: [●]]"

(xxxii) inserting the following text under item 29(a) (*Final Valuation Price*) of Part A (*Provisions relating to the Underlying Asset(s)*) on page 670:

"[In respect of [an Underlying Asset] [a Downside Underlying Asset] and the Final Valuation Date, the Valuation Price of such Underlying Asset in respect of the Final Valuation Date.] [As defined in the General Conditions]"

(xxxiii) replacing the existing item 31 (*Consequences of a Disrupted Day (in respect of an Averaging Date or Lookback Date): Equity Linked Condition 3 (Consequences of Disrupted Days)*) of Part A (*Provisions relating to disruption events*) on page 671:

"31. [Consequences of a Disrupted Day (in respect of an Averaging Date or Lookback Date): Equity Linked Condition 3 (*Consequences of Disrupted Days*)] *[Insert for Equity Linked Securities where either averaging or lookback observation is applicable, otherwise delete]*

[Omission] [Postponement]
[Modified Postponement]"

[Repeat as necessary where the Underlying Asset(s) for the determination of the Interest Amount and/or an Automatic Settlement (Autocall) Event and/or the Final Cash Settlement Amount is or are not the same or Downside Underlying Performance Type_(Settlement) is applicable]"

(xxxiv) replacing the existing item 32 (*Consequences of a Disrupted Day (in respect of an Averaging Date or Lookback Date): Fund Linked Condition 1 (Adjustments to Valuation Dates and Reference Dates)*) of Part A (*Provisions relating to disruption events*) on page 671:

"32. [Consequences of a Disrupted Day (in respect of an Averaging Date or Lookback Date): Fund Linked Condition 1 (*Adjustments to Valuation Dates and Reference Dates*)] *[Insert for Fund Linked Securities where either averaging or lookback observation is applicable, otherwise delete]*

[Omission] [Postponement]

[Repeat as necessary where the Underlying Asset(s) for the determination of the Interest Amount and/or an Automatic Settlement (Autocall) Event and/or the Final Cash Settlement Amount is or are not the same or Downside Underlying Performance Type_(Settlement) is applicable]"

(xxxv) replacing the existing item 33 (*Consequences of a Disrupted Day (in respect of an Averaging Date or Lookback Date): Barclays Index Linked Condition 4 (Consequences upon a Reference Date becoming a Disrupted Day)*) of Part A (*Provisions relating to disruption events*) on page 671:

"33. [Consequences of a Disrupted Day (in respect of an Averaging Date or Lookback Date): Barclays Index Linked Condition 4 (*Consequences upon a Reference Date becoming a Disrupted Day*)] *[Insert for Barclays Index Linked Securities where either averaging or lookback observation is applicable, otherwise delete]*

[Omission] [Postponement]
[Modified Postponement]

[Repeat as necessary where the Underlying Asset(s) for the determination of the Interest Amount and/or an Automatic Settlement (Autocall) Event and/or the Final Cash Settlement Amount is or are not the same or Downside Underlying Performance Type_(Settlement) is applicable]"

(xxxvi) inserting a new sub-item 34(m)(i) immediately under existing item 34(m) (*Fund Event*) of Part A (*Provisions relating to disruption events*) on page 672 as follows:

"(i) [Consequences of a Fund Event: Equity Linked Condition 3 (*Consequences of a Fund Event*)] [Fund Linked Condition[s] [3.1(a)], [3.1(b)], [3.1(c)] and [3.1(d)] are applicable.] [Fund Linked Condition[s] [3.2(a)] and [3.2(b)] are applicable.]
[Not Applicable]"

(xxxvii) inserting opening and closing square brackets around the words "Substitution of Shares" and deleting the words "[Not Applicable]" under items 38 (*Substitution of Shares*) of Part A (*Provisions relating to Instalment Notes*) on page 673.

(xxxviii) inserting opening and closing square brackets around the words "Entitlement Substitution", deleting the words "[Not Applicable]" and inserting the following text immediately after the words "[Applicable]" under item 39 (*Entitlement Substitution*) of Part A (*Provisions relating to disruption events*) on page 673:

"(insert if (i) *Share Linked* and (ii) *Cash or Physically Settled*)"

(xxxix) replacing the existing item 40 (*FX Disruption Event*) of Part A (*Provisions relating to disruption events*) on page 673 with the following:

"40. [FX Disruption Event:] Applicable

(a) Specified Currency: [●]

(b) Disruption Fallbacks: [[To be applied first:] [Fallback Reference Price (FX)] [Dealer Poll][Postponement (FX)] [Currency Replacement (FX)]]
(*Consequences of FX Disruption Events (FX Linked Annex)*) [To be applied second: [Fallback Reference Price (FX)] [Dealer Poll][Postponement (FX)] [Currency Replacement (FX)]]
[To be applied third: [Fallback Reference Price (FX)] [Dealer Poll][Postponement (FX)] [Currency Replacement (FX)]]
[To be applied fourth: [Fallback Reference Price (FX)] [Dealer Poll][Postponement (FX)] [Currency Replacement (FX)]]
[Modified Postponement (FX): [Applicable] [Not Applicable]]
[Following the occurrence of a Currency Replacement Event: Currency Replacement (FX)]

[Not Applicable]"

- (xl) deleting item 41 (*Disruption Fallbacks: FX Linked Condition 1 (Consequences of FX Disruption Events (FX Linked Annex))*) of Part A (*Provisions relating to disruption events*) on page 673 (and all subsequent items (and cross references thereto) shall be renumbered accordingly).
- (xli) deleting item 45 (*Consequences of a Fund Event: Equity Linked Condition 3 (Consequences of a Fund Event)*) of Part A (*Provisions relating to disruption events*) on page 674 (and all subsequent items (and cross references thereto) shall be renumbered accordingly).
- (xlii) deleting the text "(Only relevant for French Notes, otherwise delete line item)" immediately below the sentence "A Representative shall be appointed when the French Securities of a Series are held by more than one Holder.]" and inserting the text "(Only relevant for French Notes, otherwise delete line item)" below "[Not Applicable]" under item 58 (*Masse Category*) of Part A (*General Provisions*) on page 677.

(C) FORM OF FINAL TERMS (EXERCISABLE CERTIFICATES)

The section entitled "*Form of Final Terms (Exercisable Certificates)*" on pages 689 to 753 of the EU Base Prospectus shall be updated and supplemented by:

- (i) replacing the "PROHIBITION OF SALES TO SWISS RETAIL INVESTORS" on the cover page of Part A on page 690 with the following:

"[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.]¹¹

(Insert for all trades:) None of the Securities constitute a participation in a collective investment scheme within the meaning of the Swiss Federal Act on Collective Investment Schemes ("**CISA**") and are neither subject to the authorisation nor the supervision by the Swiss Financial Market Supervisory Authority FINMA ("**FINMA**") and investors do not benefit from the specific investor protection provided under the CISA."

- (ii) replacing the third and fourth paragraphs on the cover page of Part A on page 690 with the following text:

"(Insert for all trades other than Swiss public offer or listing on SIX Swiss Exchange:) [Neither the Base Prospectus nor these Final Terms or any other offering or marketing material relating to the Securities constitute a prospectus pursuant to the FinSA, and such documents may not be publicly distributed or otherwise made publicly available in Switzerland, unless the requirements of FinSA for such public distribution are complied with.

The Securities documented in these Final Terms are not being offered, sold or advertised, directly or indirectly, in Switzerland to retail clients (*Privatkundinnen und -kunden*) within the meaning of FinSA ("**Retail Clients**"). Neither these Final Terms nor

¹¹ Delete in case of a public offering of the Securities in Switzerland and / or admission to trading of the Securities in Switzerland.

any offering materials relating to the Securities may be available to Retail Clients in or from Switzerland. The offering of the Securities directly or indirectly, in Switzerland is only made by way of private placement by addressing the Securities (a) solely at investors classified as professional clients (*professionelle Kunden*) or institutional clients (*institutionelle Kunden*) within the meaning of FinSA ("Professional or Institutional Clients"), (b) at fewer than 500 Retail Clients, and/or (c) at investors acquiring securities to the value of at least CHF 100,000.]”

(iii) inserting the following text “(Insert for all trades other than Swiss public offer or listing on SIX Swiss Exchange:)” immediately before “[These Exercisable Certificates are FinSA Exempt Securities as defined in the Base Prospectus.]” on the cover page of Part A on page 693.

(iv) replacing the existing item 5 (*Issue Price*) of Part A (*Provisions relating to the Securities*) on page 694 in its entirety with the following:

“5. Issue Price: [●] per Security

[The Issue Price includes a [commission element][fee] payable by the Issuer to the [Initial] [Authorised Offeror] / [Distributor] which will be no more than [●] per cent. of the Issue Price [per annum][(i.e. [●] % of the Issue Price in total)] [(which, for [●] invested, amounts to [●])] [and relates solely to the [initial design], [arrangement] [manufacture] and [custody] of the Securities by the [Initial] [Authorised Offeror]. / [Distributor].] [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.]

(v) deleting the following text immediately after the word “[Not Applicable]” under item 19 (*Coupon Type*) of Part A (*Provisions relating to coupon (if any) payable*) on page 696:

“[(subject to the exercise of the Switch Option)]”

(vi) inserting a closing round bracket immediately after the words “[([subject to])[following] the exercise of the Switch Option” under item 19 (*Coupon Type*) of Part A (*Provisions relating to interest (if any) payable*) on page 698.

(vii) replacing the existing item 19(d) (*Fixing Business Day*) of Part A (*Provisions relating to the Securities*) on page 698 in its entirety with the following:

“(d) [Fixing Business Day:] [As defined in Condition 43.1 (*Definitions*) of the General Conditions]

[Other (*specify*)]”

(viii) replacing the existing item 19(g) (*Fixed Coupon Type*) of Part A (*Provisions relating to the Securities*) on page 699 in its entirety with the following:

“(g) Information relating to the Fixed Rate: [Applicable][Not Applicable]

(if not applicable, delete the remaining subparagraphs of this paragraph)

(i) [Fixed Coupon Type:] [Fixed Amount]

(ii) [Fixed Coupon

Rate:] [●]”

- (ix) inserting the following text immediately after the words “[Each of the percentages set out in Table 1 above in the column entitled 'Fixed Coupon Rate'.]” under item 19(gg) (*Fixed Coupon Rate[s]*) of Part A (*Provisions relating to the Securities*) on pages 705 to 706:

“(if there are multiple types of fixed interest rates please complete the below)”

- (x) deleting item 19(aaa) (*Fixed Rate*) of Part A (*Provisions relating to coupon (if any) payable*) on page 710 (and all subsequent items (and cross references thereto) shall be renumbered accordingly).

- (xi) replacing the existing Item 19(eee) (*FX Provisions*) of Part A (*Provisions relating to coupon (if any) payable*) on page 710 with the following:

“(fff) [FX Provisions:] [Applicable][Not applicable]

(if not applicable, delete the remaining subparagraphs of this paragraph)

(i) [Type of FX(i,t):] [Discrete Fixing] [Intra-Day(spot)] [Average Fixing]

(ii) [Averaging Dates (FX):] [●][Each of the dates set out in Table 1 above in the column entitled 'Averaging Dates (FX)'.]

(iii) [Fixed Coupon Rate[s] (FX):] [●] [Each of the percentages set out in Table 1 above in the column entitled 'Fixed Coupon Rate (FX)'.]

(iv) [Conditional Coupon Rate[s]:] [●] [Each of the percentages set out in Table 1 above in the column entitled 'Conditional Coupon Rate'.]

(v) [Day Count Fraction Convention[s]:] [●] [As set out in Table 1 above in the column entitled 'Day Count Fraction Convention'.]

(vi) [Coupon Period End Date[s]:] [●] [Each of the dates set out in Table 1 above in the column entitled 'Coupon Period End Date'] [, subject to adjustment in accordance with the Business Day Convention] [and adjustment for Unscheduled Business Day Holiday] [, unadjusted]]

(vii) [Coupon Condition Type:] [Digital] [One Touch – Discrete] [One Touch – Continuous] [No Touch – Discrete] [No Touch – Continuous] [As set out in Table 1 above in the column entitled 'Coupon Condition Type'.]

(viii) [Upside Strike Shift[s]:] [●] [Each of the dates set out in Table 1 above in the column entitled 'Upside Strike Shift'.]

(ix) [Cap[s] (FX):] [●] [Each of the percentages set out in Table 1 above in the column entitled 'Cap (FX)'.]

(x) [Observation Dates (FX):] [●] [Each of the dates set out in Table 1 above in the column entitled Observation Dates (FX).]”

- (xii) inserting opening and closing square brackets around the words “FX Conversion” and inserting the following text immediately after the words “[Applicable [in respect of each Interest Payment Date as set out in Table 1 above in the column entitled 'FX Conversion'.]” under item 19(fff) (*FX Conversion*) of Part A (*Provisions relating to the Securities*) on pages 710 to 711:

“(if not applicable, delete the remaining sub-paragraphs of this paragraph)”

- (xiii) inserting opening and closing square brackets around the heading “Range Accrual Factor” and adding the following text immediately after the words “[Applicable][Not Applicable]” under item 19(kkk) (*Range Accrual Factor*) of Part A (*Provisions relating to the Securities*) on page 712:

“(if not applicable, delete the remaining sub-paragraphs of this paragraph)”

- (xiv) inserting opening and closing square brackets around the headings “Rolled-up Interest”, “Switch Option”, “Conversion Option”, “Global Floor” and “Knock-out Type” under items 19(III) (*Rolled-Up Interest*), 19(mmm) (*Switch Option*), 19(nnn) (*Conversion Option*), 19(ooo) (*Global Floor*) and 19(ppp) (*Knock-out Type*) of Part A (*Provisions relating to the Securities*) on page 716.

- (xv) replacing the existing item 20 (*Nominal Call Event Settlement: General Condition 17 (Nominal Call Event Settlement)*) of Part A (*Provisions relating to Nominal Call Event Settlement*) on pages 716 to 717 with the following:

“**[Provisions relating to Nominal Call Event Settlement]** (if not applicable, delete this paragraph)

20. Nominal Call Event Settlement: General Applicable
Condition 17 (*Nominal Call Event Settlement*)

Nominal Call Threshold [●][10%][Not Applicable]”
Percentage:

- (xvi) inserting the following text immediately after the words “[Automatic Settlement (Autocall) (range) is Applicable]” under item 21 (*Automatic Settlement (Autocall) or Automatic Settlement (Autocall) (bearish) or Automatic Settlement (Autocall) (range): General Condition 14 (Automatic Settlement (Autocall))*) of Part A (*Provisions relating to the Securities*) on page 717:

“[Not Applicable] (if not applicable, delete the remaining sub-paragraphs of this paragraph)”

- (xvii) inserting opening and closing square brackets around words “Worst-of Memorizer:” under items 21(l) (*Worst-of Memorizer*) of Part A (*Provisions relating to Automatic Settlement (Autocall)*) on page 718.

- (xviii) inserting the following text immediately after the words “[Put-Bermudan] [Not Applicable]” under item 23 (*Option Type*) of Part A (*Provisions relating to Optional Early Settlement Event*) on page 719:

“(if not applicable, delete the remaining sub-paragraphs of this paragraph)”

- (xix) replacing the existing item 24 (*TARN Early Settlement Event: General Condition 21 (TARN Early Settlement Event)*) (including the heading) of page of Part A (*Provisions relating to TARN Early Settlement Event*) on page 720 with the following:

“**[Provisions relating to TARN Early Settlement Event]** (if not applicable, delete this paragraph)

22. TARN Early Settlement Event: General Applicable
Condition 21 (*TARN Early Settlement*)

Event)

- (a) TARN Early Settlement [●] per cent.
Percentage:
- (b) TARN Percentage: [●] per cent.
- (c) Limited Final Interest: [Applicable][Not Applicable]"

(xx) inserting the following text immediately after the words "[Not Applicable]" under item 25(n) (*Knock-in Trigger Event*) of Part A (*Provisions relating to Final Settlement*) on page 721:

"[If Applicable and 'Trigger Event Type' is 'European (Final)']:

Trigger Event Observation Date: [●]"

(xxi) replacing the existing item 26 (*Drop Back Payout: General Condition 13.42 and General Condition 16.27*) of Part A (*Provisions relating to Dropback*) on page 726 to 727 with the following:

"**[Provisions relating to Drop Back]** (if not applicable, delete this paragraph)

26. Drop Back Payout: General Condition Applicable
13.42 and General Condition 16.27

(a) [Valuation Price Determination:] Applicable

(b) [Reinvestment Trigger Barrier Applicable
Determination:]

(c) [Reinvestment Trigger Barrier and Reinvestment Allocation:]

i	Reinvestment Trigger Barrier ⁽ⁱ⁾	Reinvestment Allocation ⁽ⁱ⁾
1	[●]%	[●]%
2	[●]%	[●]%
3	[●]%	[●]%

(d) [Initial Investment Allocation:] [●]

(e) [Initial Equity Investment Allocation:] [●]

(f) [Initial Cash Allocation:] [●]"

(xxii) replacing the existing item 27(g)(ix) (*Scheduled Trading Days*) of Part A (*Provisions relating to the Underlying Asset(s)*) on page 730 with the following:

"(ix) Scheduled Trading Days: [For the purpose of limb (c) of the definition of "Scheduled Trading Day", the Fund-Linked Index Business Day Centre(s) [is/are]: [●]]

[As defined as per the Equity Linked Annex]"

(xxiii) inserting the following text immediately after the words "(if more than one Index, then specify as necessary for each Index, whether in this line item or in the Table)" under item 27(g)(xi)(E) (*Decrement Adjustment Level Start Date*) of Part A (*Provisions relating to the Underlying Asset(s)*) on page 731:

“(Insert additional columns as necessary to include the items listed below in tabular form)”

(xxiv) replacing the existing item 27(l)(v) (*Scheduled Trading Days*) of Part A (*Provisions relating to the Underlying Asset(s)*) on page 735 with the following:

“(v) Scheduled Trading Days: [For the purpose of the definition of "Scheduled Trading Day" as per the Barclays Index Annex, the Index Business Centre(s) [is/are]: [●]]”

(xxv) inserting the following text under item 29(a) (*Final Valuation Price*) of Part A (*Provisions relating to the Underlying Asset(s)*) on page 737:

“[In respect of [an Underlying Asset] [a Downside Underlying Asset] and the Final Valuation Date, the Valuation Price of such Underlying Asset in respect of the Final Valuation Date.] [As defined in the General Conditions]”

(xxvi) replacing the existing item 31 (*Consequences of a Disrupted Day (in respect of an Averaging Date or Lookback Date): Equity Linked Condition 3 (Consequences of Disrupted Days)*) of Part A (*Provisions relating to disruption events*) on page 738:

“31. [Consequences of a Disrupted Day (in respect of an Averaging Date or Lookback Date): Equity Linked Condition 3 (*Consequences of Disrupted Days*)] [Insert for Equity Linked Securities where either averaging or lookback observation is applicable, otherwise delete]

[Omission] [Postponement]
[Modified Postponement]”

[Repeat as necessary where the Underlying Asset(s) for the determination of the Interest Amount and/or an Automatic Settlement (Autocall) Event and/or the Final Cash Settlement Amount is or are not the same or Downside Underlying Performance Type_(Settlement) is applicable]”

(xxvii) replacing the existing item 32 (*Consequences of a Disrupted Day (in respect of an Averaging Date or Lookback Date): Fund Linked Condition 1 (Adjustments to Valuation Dates and Reference Dates)*) of Part A (*Provisions relating to disruption events*) on page 739:

“32. [Consequences of a Disrupted Day (in respect of an Averaging Date or Lookback Date): Fund Linked Condition 1 (*Adjustments to Valuation Dates and Reference Dates*)] [Insert for Fund Linked Securities where either averaging or lookback observation is applicable, otherwise delete]

[Omission] [Postponement]

[Repeat as necessary where the Underlying Asset(s) for the determination of the Interest Amount and/or an Automatic Settlement (Autocall) Event and/or the Final Cash Settlement Amount is or are not the same or Downside Underlying Performance Type_(Settlement) is applicable]”

(xxviii) replacing the existing item 33 (*Consequences of a Disrupted Day (in respect of an Averaging Date or Lookback Date): Barclays Index Linked Condition 4 (Consequences upon a Reference Date becoming a Disrupted Day)*) of Part A (*Provisions relating to disruption events*) on page 739:

“33. [Consequences of a Disrupted Day (in respect of an Averaging Date or Lookback Date): Barclays Index Linked Condition 4 (*Consequences upon a Reference Date becoming a Disrupted Day*)] [Insert for Barclays Index Linked Securities where either averaging or lookback observation is applicable, otherwise delete]
 [Omission] [Postponement]
 [Modified Postponement]
 [Repeat as necessary where the Underlying Asset(s) for the determination of the Interest Amount and/or an Automatic Settlement (Autocall) Event and/or the Final Cash Settlement Amount is or are not the same or Downside Underlying Performance Type_(Settlement) is applicable]”

(xxix) inserting a new sub-item 34(m)(i) immediately under existing item 34(m) (*Fund Event*) of Part A (*Provisions relating to disruption events*) on page 740 as follows:

“(i) [Consequences of a Fund Event: Equity Linked Condition 3 (*Consequences of a Fund Event*)] [Fund Linked Condition[s] [3.1(a)], [3.1(b)], [3.1(c)] and [3.1(d)] are applicable.] [Fund Linked Condition[s] [3.2(a)] and [3.2(b)] are applicable.]
 [Not Applicable]”

(xxx) inserting opening and closing square brackets around the words “Entitlement Substitution”, deleting the words “[Not Applicable]” and inserting the following text immediately after the words “[Applicable] [Not Applicable]” under item 39 (*Entitlement Substitution*) of Part A (*Provisions relating to disruption events*) on page 741:

“(Insert if (i) Share Linked and (ii) Cash or Physically Settled)”

(xxxi) replacing the existing item 40 (*FX Disruption Event*) of Part A (*Provisions relating to disruption events*) on page 741 with the following:

“40. [FX Disruption Event:] Applicable
 (a) Specified Currency: [●]
 (b) Disruption Fallbacks: [[To be applied first:] [Fallback Reference Price (FX)] [Dealer Poll][Postponement (FX)] [Currency Replacement (FX)]]
 (Consequences of FX Disruption Events (FX Linked Annex)) [To be applied second: [Fallback Reference Price (FX)] [Dealer Poll][Postponement (FX)] [Currency Replacement (FX)]]
 [To be applied third: [Fallback Reference Price (FX)] [Dealer Poll][Postponement (FX)] [Currency Replacement (FX)]]
 [To be applied fourth: [Fallback Reference Price (FX)] [Dealer Poll][Postponement (FX)] [Currency Replacement (FX)]]

Replacement (FX)]]

[Modified Postponement (FX): [Applicable] [Not Applicable]]

[Following the occurrence of a Currency Replacement Event: Currency Replacement (FX)]

[Not Applicable]"

(xxxii) deleting item 41 (*Disruption Fallbacks: FX Linked Condition 1 (Consequences of FX Disruption Events (FX Linked Annex))*) of Part A (*Provisions relating to disruption events*) on page 741 (and all subsequent items (and cross references thereto) shall be renumbered accordingly).

(xxxiii) deleting item 45 (*Consequences of a Fund Event: Equity Linked Condition 3 (Consequences of a Fund Event)*) of Part A (*Provisions relating to disruption events*) on page 741 (and all subsequent items (and cross references thereto) shall be renumbered accordingly).

(D) PURCHASE AND SALE

The second sentence of the second paragraph under the section entitled "*Purchase and Sale*" on page 829 of the EU Base Prospectus Securities Note shall be updated and supplemented to read as follows:

"Unless otherwise agreed with the Issuer and the relevant Manager at the relevant time, any sale of Securities under this Base Prospectus shall only be carried out in a "Permitted Jurisdiction" described in sub-paragraph (i) or (ii), namely: (i) a jurisdiction in respect of which restrictions are expressly stipulated under the heading "Selling Restrictions" below (in which case the sale of Securities must be carried out in compliance with the applicable restrictions); or (ii) Isle of Man. No action shall be taken by the Issuer, any Manager or any Distributor in any jurisdiction other than a Permitted Jurisdiction."

(E) IMPORTANT LEGAL INFORMATION

The sub-section entitled "*Securities with offer periods continuing beyond the validity of the 2023 GSSP EU Base Prospectus*" under the section entitled "*Important Legal Information*" on pages 851 to 852 of the EU Base Prospectus Securities Note shall be updated and supplemented by inserting the following below ISIN SE0021924131 on page 852:

Issue Size:	ISIN:	Offer Period:	Issue Date:
30,000 Securities	XS2354916301	2 March 2022 to 28 February 2025	2 March 2022
30,000 Securities	XS2358055882	31 March 2022 to 25 March 2025	31 March 2022
30,000 Securities	XS2358059793	31 March 2022 to 30 March 2027	31 March 2022
50,000 Securities	XS2366911878	8 April 2022 to 7 April 2025	8 April 2022
10,000 Securities	XS2366922487	6 April 2022 to 7 April 2025	6 April 2022
10,000 Securities	XS2366922560	6 April 2022 to 7 April 2025	6 April 2022
10,000 Securities	XS2366922644	6 April 2022 to 7 April 2025	6 April 2022
10,000 Securities	XS2366922727	6 April 2022 to 7 April 2025	6 April 2022
30,000 Securities	XS2366932957	7 April 2022 to 6 April 2027	07 April 2022

EUR 1,000,000	XS2367254567	12 April 2022 to 11 April 2025	12 April 2022
10,000 Securities	XS2370364171	21 April 2022 to 22 April 2025	21 April 2022
10,000 Securities	XS2370364767	22 April 2022 to 22 April 2026	22 April 2022
10,000 Securities	XS2370427358	29 April 2022 to 28 April 2025	29 April 2022
20,000 Securities	XS2377607358	5 May 2022 to 4 May 2027	5 May 2022
60,000 Securities	XS2377884353	19 July 2022 to 18 July 2025	18 July 2022
30,000 Securities	XS2377907402	27 July 2022 to 26 July 2027	27 July 2022
30,000 Securities	XS2426284977	15 September 2022 to 12 September 2025	15 September 2022
10,000 Securities	XS2426303199	19 September 2022 to 16 September 2025	19 September 2022
30,000 Securities	XS2428685791	22 September 2022 to 20 September 2027	22 September 2022
30,000 Securities	XS2428685874	22 September 2022 to 20 September 2027	22 September 2022
20,000 Securities	XS2428843887	21 September 2022 to 19 September 2025	21 September 2022
30,000 Securities	XS2428845312	22 September 2022 to 20 September 2027	22 September 2022
20,000 Securities	XS2428888635	22 September 2022 to 19 September 2025	22 September 2022
30,000 Securities	XS2437042190	3 October 2022 to 29 September 2026	3 October 2022
10,000 Securities	XS2437067007	6 October 2022 to 3 October 2027	6 October 2022
10,000 Securities	XS2437067262	6 October 2022 to 3 October 2027	6 October 2022
30,000 Securities	XS2437119329	17 October 2022 to 12 October 2028	17 October 2022
30,000 Securities	XS2437119592	17 October 2022 to 12 October 2028	17 October 2022
30,000 Securities	XS2441838088	19 October 2022 to 17 October 2025	19 October 2022
5,000 Securities	XS2448761374	8 December 2022 to 5 June 2025	8 December 2022
30,000 Securities	XS2448763230	8 December 2022 to 8 December 2025	8 December 2022
5,000 Securities	XS2448769351	8 December 2022 to 5 June 2025	8 December 2022
5,000 Securities	XS2448769518	8 December 2022 to 5 June 2025	8 December 2022
5,000 Securities	XS2448769609	8 December 2022 to 5 June 2025	8 December 2022
30,000 Securities	XS2448778006	13 December 2022 to 8 December 2027	13 December 2022
30,000 Securities	XS2448840673	29 December 2022 to 28 December 2026	29 December 2022
30,000 Securities	XS2458817975	17 January 2023 to 6 January 2027	10 January 2023
30,000 Securities	XS2458863060	12 January 2023 to 10 January 2028	12 January 2023
30,000 Securities	XS2458899767	19 January 2023 to 17 January 2025	19 January 2023
360,000 Securities	XS2463717681	10 February 2023 to 30 January 2026	2 February 2023
200,000 Securities	XS2463717764	2 February 2023 to 30 January 2026	2 February 2023

EUR 5,000,000	XS2469997915	14 February 2023 to 14 February 2033	14 February 2023
30,000 Securities	XS2469998301	7 February 2023 to 2 February 2026	7 February 2023
20,000 Securities	XS2470008017	8 February 2023 to 8 February 2027	8 February 2023
30,000 Securities	XS2470031936	15 February 2023 to 14 February 2028	15 February 2023
100,000 Securities	XS2470033551	14 February 2023 to 10 August 2026	14 February 2023
3,000 Securities	XS2470719548	17 February 2023 to 15 August 2025	17 February 2023
8,000 Securities	XS2470726329	17 February 2023 to 15 August 2025	17 February 2023
USD 12,000,000	XS2648291867	8 November 2023 to 8 November 2028	8 November 2023
30,000 Securities	XS2648367279	15 November 2023 to 15 November 2027	15 November 2023
EUR 2,000,000	XS2662197842	8 December 2023 to 8 December 2028	8 December 2023
30,000 Securities	XS2700643708	25 January 2024 to 25 January 2027	25 January 2024
20,000 Securities	XS2716924472	20 February 2024 to 15 August 2028	20 February 2024
30,000 Securities	XS2734569705	20 March 2024 to 27 March 2029	20 March 2024
30,000 Securities	XS2734583011	20 March 2024 to 29 September 2025	20 March 2024
30,000 Securities	XS2491868308	6 April 2023 to 4 April 2028	6 April 2023
EUR 10,000,000	XS2593767697	20 September 2023 to 20 September 2038	20 September 2023
EUR 19,000,000	XS2593770485	20 September 2023 to 20 September 2038	20 September 2023
EUR 10,000,000	XS2694320396	15 January 2024 to 15 January 2034	15 January 2024
30,000 Securities	XS2414593652	16 August 2022 to 11 August 2027	16 August 2022
30,000 Securities	XS2724115733	4 March 2024 to 1 March 2027	4 March 2024
30,000 Securities	XS2724115907	4 March 2024 to 1 March 2027	4 March 2024
30,000 Securities	XS2724115659	4 March 2024 to 1 March 2027	4 March 2024
30,000 Securities	XS2724115816	4 March 2024 to 1 March 2027	4 March 2024
40,000 Securities	XS2443094375	15 November 2022 to 12 May 2025	15 November 2022
30,000 Securities	XS2448737747	2 December 2022 to 1 December 2025	2 December 2022
30,000 Securities	XS2662188692	5 December 2023 to 1 December 2027	5 December 2023
30,000 Securities	XS2662198220	6 December 2023 to 1 December 2028	6 December 2023
30,000 Securities	XS2469990159	6 February 2023 to 2 February 2027	6 February 2023
30,000 Securities	XS2469990076	6 February 2023 to 2 February 2027	6 February 2023
30,000 Securities	XS2706578932	2 February 2024 to 2 February 2029	2 February 2024
30,000 Securities	XS2742931103	5 April 2024 to 2 April 2027	5 April 2024
30,000 Securities	XS2742939007	4 April 2024 to 2 April 2027	4 April 2024

10,000 Securities	XS2409604191	4 August 2022 to 2 August 2027	4 August 2022
210,000 Securities	XS2648316102	3 November 2023 to 2 November 2026	3 November 2023
70,000 Securities	XS2648327133	7 November 2023 to 2 November 2026	7 November 2023
100,000 Securities	XS2648327216	7 November 2023 to 2 November 2026	7 November 2023
30,000 Securities	XS2674392571	5 January 2024 to 3 January 2028	5 January 2024
30,000 Securities	XS2674392142	5 January 2024 to 3 January 2028	5 January 2024
160,000 Securities	XS2470001608	7 February 2023 to 3 February 2026	7 February 2023
50,000 Securities	XS2483259920	10 March 2023 to 3 March 2027	10 March 2023
30,000 Securities	XS2674421933	8 January 2024 to 4 January 2027	8 January 2024
10,000 Securities	XS2694280822	8 January 2024 to 4 January 2027	8 January 2024
30,000 Securities	XS2694301099	9 January 2024 to 4 January 2027	9 January 2024
30,000 Securities	XS2727198538	6 March 2024 to 4 March 2027	6 March 2024
20,000 Securities	XS2377615880	7 July 2022 to 4 July 2025	7 July 2022
20,000 Securities	XS2377616003	7 July 2022 to 4 July 2025	7 July 2022
30,000 Securities	XS2694281713	8 January 2024 to 5 January 2027	8 January 2024
30,000 Securities	XS2694316873	10 January 2024 to 5 January 2027	10 January 2024
30,000 Securities	XS2727217429	7 March 2024 to 5 March 2027	7 March 2024
100,000 Securities	XS2727217692	7 March 2024 to 5 March 2027	7 March 2024
30,000 Securities	XS2742964880	8 April 2024 to 5 April 2027	8 April 2024
50,000 Securities	XS2377614990	7 July 2022 to 5 July 2024	7 July 2022
30,000 Securities	XS2727205507	6 March 2024 to 6 March 2028	6 March 2024
30,000 Securities	XS2727205416	6 March 2024 to 6 March 2028	6 March 2024
10,000 Securities	XS2727244076	8 March 2024 to 6 March 2029	8 March 2024
30,000 Securities	XS2648341399	8 November 2023 to 6 May 2027	8 November 2023
30,000 Securities	XS2648319205	8 November 2023 to 6 November 2025	8 November 2023
30,000 Securities	XS2706640328	9 February 2024 to 7 February 2029	9 February 2024
30,000 Securities	XS2727982907	12 March 2024 to 7 March 2028	12 March 2024
30,000 Securities	XS2662217111	8 December 2023 to 7 December 2026	8 December 2023
30,000 Securities	XS2674270975	11 December 2023 to 7 December 2026	11 December 2023
30,000 Securities	XS2674270892	11 December 2023 to 8 February 2027	11 December 2023
30,000 Securities	XS2706636722	9 February 2024 to 8 February 2027	9 February 2024
30,000 Securities	XS2706646796	12 February 2024 to 8 February 2028	12 February 2024

20,000 Securities	XS2470033809	10 February 2023 to 8 February 2028	10 February 2023
30,000 Securities	XS2470048740	13 February 2023 to 8 February 2028	13 February 2023
30,000 Securities	XS2706629941	8 February 2024 to 8 February 2028	8 February 2024
30,000 Securities	XS2706626764	8 February 2024 to 8 March 2027	8 February 2024
10,000 Securities	XS2727243938	8 March 2024 to 8 April 2027	8 March 2024
30,000 Securities	XS2742999241	11 April 2024 to 8 November 2024	11 April 2024
40,000 Securities	XS2443086942	11 November 2022 to 9 January 2026	11 November 2022
10,000 Securities	XS2458863904	11 January 2023 to 9 January 2026	11 January 2023
30,000 Securities	XS2458863656	11 January 2023 to 9 January 2026	11 January 2023
10,000 Securities	XS2458863730	11 January 2023 to 9 January 2026	11 January 2023
30,000 Securities	XS2458863490	11 January 2023 to 9 January 2026	11 January 2023
30,000 Securities	XS2458863227	11 January 2023 to 9 January 2026	11 January 2023
10,000 Securities	XS2458864035	11 January 2023 to 9 January 2026	11 January 2023
30,000 Securities	XS2458863573	11 January 2023 to 9 January 2026	11 January 2023
30,000 Securities	XS2470019212	9 February 2023 to 9 February 2026	9 February 2023
30,000 Securities	XS2470048153	13 February 2023 to 9 February 2026	13 February 2023
30,000 Securities	XS2706658452	13 February 2024 to 9 February 2027	13 February 2024
30,000 Securities	XS2706662728	13 February 2024 to 9 February 2027	13 February 2024
30,000 Securities	XS2706663882	13 February 2024 to 9 February 2027	13 February 2024
30,000 Securities	XS2706664187	13 February 2024 to 9 February 2027	13 February 2024
30,000 Securities	XS2485401926	16 March 2023 to 9 March 2026	16 March 2023
30,000 Securities	XS2706626848	8 February 2024 to 9 August 2027	8 February 2024
30,000 Securities	XS2648357718	10 November 2023 to 9 November 2026	10 November 2023
30,000 Securities	XS2648357635	10 November 2023 to 9 February 2027	10 November 2023
30,000 Securities	XS2648357551	10 November 2023 to 9 February 2027	10 November 2023
30,000 Securities	XS2648357981	10 November 2023 to 9 February 2027	10 November 2023
30,000 Securities	XS2648364094	13 November 2023 to 9 February 2027	13 November 2023
30,000 Securities	XS2648363955	13 November 2023 to 9 February 2027	13 November 2023
30,000 Securities	XS2485402148	16 March 2023 to 10 March 2026	16 March 2023
30,000 Securities	XS2485402577	16 March 2023 to 10 March 2026	16 March 2023
50,000 Securities	XS2458866329	12 January 2023 to 10 July 2026	12 January 2023
30,000 Securities	XS2648346356	14 November 2023 to 10 November 2026	14 November 2023

30,000 Securities	XS2694335584	12 January 2024 to 11 January 2027	12 January 2024
30,000 Securities	XS2377634162	14 July 2022 to 11 July 2025	14 July 2022
30,000 Securities	XS2674290650	14 December 2023 to 11 December 2028	14 December 2023
30,000 Securities	XS2458894024	17 January 2023 to 12 January 2026	17 January 2023
30,000 Securities	XS2458894297	17 January 2023 to 12 January 2026	17 January 2023
30,000 Securities	XS2662127633	23 November 2023 to 21 November 2028	23 November 2023
30,000 Securities	XS2662133441	23 November 2023 to 20 November 2028	23 November 2023
30,000 Securities	XS2694471686	17 January 2024 to 12 January 2027	17 January 2024
30,000 Securities	XS2706669657	14 February 2024 to 12 February 2027	14 February 2024
30,000 Securities	XS2728005450	13 March 2024 to 12 March 2026	13 March 2024
30,000 Securities	XS2728005534	13 March 2024 to 12 March 2026	13 March 2024
30,000 Securities	XS2727997095	13 March 2024 to 12 March 2029	13 March 2024
30,000 Securities	XS2734552305	15 March 2024 to 12 March 2029	15 March 2024
30,000 Securities	XS2706669145	14 February 2024 to 12 August 2027	14 February 2024
30,000 Securities	XS2470734422	16 February 2023 to 13 February 2026	16 February 2023
30,000 Securities	XS2706597304	5 February 2024 to 14 February 2028	5 February 2024
30,000 Securities	XS2706608275	7 February 2024 to 14 February 2028	7 February 2024
30,000 Securities	XS2700582138	17 January 2024 to 14 July 2025	17 January 2024
30,000 Securities	XS2443098012	16 November 2022 to 14 November 2025	16 November 2022
30,000 Securities	XS2674279091	13 December 2023 to 11 December 2027	13 December 2023
30,000 Securities	XS2443102145	16 November 2022 to 14 November 2025	16 November 2022
30,000 Securities	XS2674308536	19 December 2023 to 14 December 2027	19 December 2023
30,000 Securities	XS2470711487	17 February 2023 to 15 February 2028	17 February 2023
30,000 Securities	XS2734569028	18 March 2024 to 15 March 2027	18 March 2024
30,000 Securities	XS2734603066	20 March 2024 to 15 March 2027	20 March 2024
30,000 Securities	XS2734609261	20 March 2024 to 15 March 2029	20 March 2024
60,000 Securities	XS2674315663	20 December 2023 to 15 June 2026	20 December 2023
20,000 Securities	XS2428675305	16 September 2022 to 15 September 2025	16 September 2022
30,000 Securities	XS2458909236	18 January 2023 to 16 January 2026	18 January 2023
30,000 Securities	XS2706608192	12 February 2024 to 16 February 2027	12 February 2024
30,000 Securities	XS2478555993	17 February 2023 to 16 February 2027	17 February 2023
30,000 Securities	XS2478555647	17 February 2023 to 16 February 2027	17 February 2023

30,000 Securities	XS2478556025	17 February 2023 to 16 February 2027	17 February 2023
30,000 Securities	XS2478556298	17 February 2023 to 16 February 2027	17 February 2023
30,000 Securities	XS2478555720	17 February 2023 to 16 February 2027	17 February 2023
30,000 Securities	XS2706672792	15 February 2024 to 16 February 2027	15 February 2024
30,000 Securities	XS2716966044	21 February 2024 to 16 February 2027	21 February 2024
30,000 Securities	XS2716964189	21 February 2024 to 16 February 2029	21 February 2024
30,000 Securities	XS2700589497	18 January 2024 to 16 July 2025	18 January 2024
20,000 Securities	XS2428858216	20 September 2022 to 16 September 2025	20 September 2022
20,000 Securities	XS2428858133	20 September 2022 to 16 September 2025	20 September 2022
20,000 Securities	XS2428858992	20 September 2022 to 16 September 2025	20 September 2022
30,000 Securities	XS2648783574	20 November 2023 to 16 November 2026	20 November 2023
30,000 Securities	XS2648783657	20 November 2023 to 16 November 2026	20 November 2023
30,000 Securities	XS2648783491	20 November 2023 to 16 November 2026	20 November 2023
30,000 Securities	XS2662114656	21 November 2023 to 16 November 2026	21 November 2023
30,000 Securities	XS2478590636	21 February 2023 to 17 February 2026	21 February 2023
30,000 Securities	XS2700646123	25 January 2024 to 22 July 2025	25 January 2024
30,000 Securities	XS2443125278	18 November 2022 to 17 November 2025	18 November 2022
30,000 Securities	XS2727998069	14 March 2024 to 18 March 2027	14 March 2024
30,000 Securities	XS2463283155	23 January 2023 to 19 January 2026	23 January 2023
30,000 Securities	XS2700623775	23 January 2024 to 19 January 2027	23 January 2024
30,000 Securities	XS2700623262	23 January 2024 to 19 January 2027	23 January 2024
30,000 Securities	XS2716975037	22 February 2024 to 19 January 2027	22 February 2024
30,000 Securities	XS2700622884	23 January 2024 to 20 January 2026	23 January 2024
30,000 Securities	XS2700623429	23 January 2024 to 20 January 2026	23 January 2024
30,000 Securities	XS2700623346	23 January 2024 to 20 January 2026	23 January 2024
30,000 Securities	XS2734947661	21 March 2024 to 20 March 2028	21 March 2024
30,000 Securities	XS2478602589	22 February 2023 to 20 August 2026	22 February 2023
60,000 Securities	XS2428899160	23 September 2022 to 20 September 2024	23 September 2022
30,000 Securities	XS2674322362	22 December 2023 to 20 December 2027	22 December 2023
30,000 Securities	XS2734569457	18 March 2024 to 21 March 2028	18 March 2024
30,000 Securities	XS2700644185	25 January 2024 to 22 January 2027	25 January 2024
30,000 Securities	XS2700645828	25 January 2024 to 22 January 2027	25 January 2024

30,000 Securities	XS2700646396	25 January 2024 to 22 January 2027	25 January 2024
30,000 Securities	XS2700646040	25 January 2024 to 22 January 2027	25 January 2024
30,000 Securities	XS2700646479	25 January 2024 to 22 January 2027	25 January 2024
30,000 Securities	XS2700645745	25 January 2024 to 22 January 2027	25 January 2024
30,000 Securities	XS2717005396	26 February 2024 to 22 February 2027	26 February 2024
30,000 Securities	XS2734569531	18 March 2024 to 22 March 2027	18 March 2024
30,000 Securities	XS2734569614	18 March 2024 to 22 March 2027	18 March 2024
30,000 Securities	XS2443155697	24 November 2022 to 22 November 2024	24 November 2022
30,000 Securities	XS2448833629	27 December 2022 to 22 December 2025	27 December 2022
30,000 Securities	XS2448833546	27 December 2022 to 22 December 2025	27 December 2022
30,000 Securities	XS2448831334	27 December 2022 to 22 December 2026	27 December 2022
30,000 Securities	XS2448831417	27 December 2022 to 22 December 2026	27 December 2022
30,000 Securities	XS2448831680	27 December 2022 to 22 December 2026	27 December 2022
30,000 Securities	XS2700660975	26 January 2024 to 23 January 2029	26 January 2024
30,000 Securities	XS2483157330	27 February 2023 to 23 February 2026	27 February 2023
30,000 Securities	XS2483157769	27 February 2023 to 23 February 2026	27 February 2023
30,000 Securities	XS2483157504	27 February 2023 to 23 February 2026	27 February 2023
30,000 Securities	XS2717015270	28 February 2024 to 27 February 2026	28 February 2024
30,000 Securities	XS2483156878	27 February 2023 to 23 February 2027	27 February 2023
30,000 Securities	XS2463309562	25 January 2023 to 23 July 2026	25 January 2023
30,000 Securities	XS2662138168	24 November 2023 to 23 November 2026	24 November 2023
30,000 Securities	XS2662140909	24 November 2023 to 23 November 2026	24 November 2023
30,000 Securities	XS2662146856	27 November 2023 to 23 November 2026	27 November 2023
30,000 Securities	XS2662148985	27 November 2023 to 23 November 2026	27 November 2023
30,000 Securities	XS2700669414	29 January 2024 to 24 January 2029	29 January 2024
50,000 Securities	XS2662151930	28 November 2023 to 24 November 2026	28 November 2023
30,000 Securities	XS2662155923	29 November 2023 to 24 November 2026	29 November 2023
80,000 Securities	XS2662155840	29 November 2023 to 24 November 2026	29 November 2023
30,000 Securities	XS2700644268	25 January 2024 to 25 January 2027	25 January 2024
30,000 Securities	XS2700655389	26 January 2024 to 25 January 2027	26 January 2024
30,000 Securities	XS2700666311	29 January 2024 to 25 January 2027	29 January 2024
30,000 Securities	XS2706570525	31 January 2024 to 26 January 2028	31 January 2024

30,000 Securities	XS2706570871	31 January 2024 to 26 January 2028	31 January 2024
30,000 Securities	XS2742898724	28 March 2024 to 26 March 2029	28 March 2024
30,000 Securities	XS2700672558	29 January 2024 to 26 July 2027	29 January 2024
30,000 Securities	XS2436703735	29 September 2022 to 26 September 2025	29 September 2022
10,000 Securities	XS2700680908	30 January 2024 to 27 January 2025	30 January 2024
10,000 Securities	XS2700680817	30 January 2024 to 27 January 2025	30 January 2024
30,000 Securities	XS2463342852	3 February 2023 to 27 January 2026	3 February 2023
30,000 Securities	XS2742911840	3 April 2024 to 27 March 2029	3 April 2024
30,000 Securities	XS2742912574	3 April 2024 to 27 March 2029	3 April 2024
30,000 Securities	XS2441870727	28 October 2022 to 27 October 2025	28 October 2022
100,000 Securities	XS2648301682	2 November 2023 to 27 October 2025	2 November 2023
30,000 Securities	XS2724083865	29 February 2024 to 28 February 2028	29 February 2024
30,000 Securities	XS2716996629	29 February 2024 to 28 February 2029	29 February 2024
80,000 Securities	XS2674347864	29 December 2023 to 28 June 2027	29 December 2023
30,000 Securities	XS2706569949	2 February 2024 to 29 January 2027	2 February 2024
30,000 Securities	XS2437064673	4 October 2022 to 29 September 2025	4 October 2022
30,000 Securities	XS2458817892	3 January 2023 to 29 December 2025	3 January 2023
30,000 Securities	XS2491858093	3 April 2023 to 30 March 2026	3 April 2023
30,000 Securities	XS2491857871	3 April 2023 to 30 March 2026	3 April 2023
140,000 Securities	XS2648311640	2 November 2023 to 30 October 2028	2 November 2023
30,000 Securities	XS2491863846	4 April 2023 to 31 March 2026	4 April 2023
20,000 Securities	XS2751814471	22 May 2024 to 3 May 2027	22 May 2024
70,000 Securities	XS2761976732	7 May 2024 to 3 May 2027	7 May 2024
30,000 Securities	XS2751837415	29 April 2024 to 3 May 2029	29 April 2024
30,000 Securities	XS2762009681	10 May 2024 to 7 May 2027	10 May 2024
30,000 Securities	XS2761989123	8 May 2024 to 8 May 2029	8 May 2024
30,000 Securities	XS2751795662	12 April 2024 to 10 April 2029	12 April 2024
30,000 Securities	XS2762009764	13 May 2024 to 11 May 2029	13 May 2024
30,000 Securities	XS2751851242	19 April 2024 to 16 April 2027	19 April 2024
30,000 Securities	XS2751851838	22 April 2024 to 16 April 2027	22 April 2024
30,000 Securities	XS2751796710	12 April 2024 to 19 April 2027	12 April 2024
30,000 Securities	XS2751837332	19 April 2024 to 19 April 2027	19 April 2024

30,000 Securities	XS2751869020	23 April 2024 to 19 April 2027	23 April 2024
30,000 Securities	XS2751857793	22 April 2024 to 19 April 2027	22 April 2024
30,000 Securities	XS2751869616	23 April 2024 to 19 April 2027	23 April 2024
30,000 Securities	XS2751869889	23 April 2024 to 19 April 2027	23 April 2024
30,000 Securities	XS2751881660	24 April 2024 to 19 April 2027	24 April 2024
30,000 Securities	XS2751801148	12 April 2024 to 19 October 2027	12 April 2024
30,000 Securities	XS2751884334	24 April 2024 to 19 October 2027	24 April 2024
30,000 Securities	XS2772437922	16 May 2024 to 20 May 2027	16 May 2024
30,000 Securities	XS2751881587	24 April 2024 to 23 April 2027	24 April 2024
30,000 Securities	XS2751881157	24 April 2024 to 23 April 2029	24 April 2024
30,000 Securities	XS2751819785	18 April 2024 to 24 October 2028	18 April 2024
30,000 Securities	XS2772447210	15 May 2024 to 25 May 2026	15 May 2024
30,000 Securities	XS2761931125	2 May 2024 to 26 April 2029	2 May 2024
100,000 Securities	XS2751880001	24 April 2024 to 29 April 2027	24 April 2024
30,000 Securities	XS2751800843	17 April 2024 to 12 April 2028	17 April 2024

(F) GENERAL INFORMATION

The sub-section entitled "*Index Disclaimers*" under the section entitled "*General Information*" on pages 856 to 858 of the EU Base Prospectus shall be updated and supplemented by deleting the entirety of the section and replacing it with the following:

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To the extent that there is any inconsistency between (a) any statement in this Supplement (in relation to the Base Prospectus) and (b) any other statement in, or incorporated by reference in the Base Prospectus, the statements in (a) above shall prevail.

In accordance with Article 23(2) of the EU Prospectus Regulation, investors who have already agreed to purchase or subscribe for securities pursuant to the Base Prospectus before this Supplement is published, and for whom any of the information in this Supplement relates to the issue of the relevant Securities (within Article 23(4) of the EU Prospectus Regulation) have the right, exercisable within two working days after the publication of this Supplement, to withdraw their acceptances, provided that the significant new factor, material mistake or material inaccuracy to which this Supplement relates arose or was noted before the closing of the offer period or the delivery of the securities, whichever occurs first. Investors may contact the relevant distributor of such securities in connection therewith should they wish to exercise such right of withdrawal. The final date of such right of withdrawal is 18 June 2024.



The date of this Supplement is 14 June 2024