

12 September 2025

SUPPLEMENT 1/2025 TO THE GSSP UK BASE PROSPECTUS



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

Pursuant to the Global Structured Securities Programme

Introduction

This supplement dated 12 September 2025 (the "**Supplement**") is supplemental to, and must be read in conjunction with, the Securities Note relating to the GSSP UK Base Prospectus dated 15 April 2025 (as may be supplemented from time to time, the "**UK Base Prospectus Securities Note**") as prepared by Barclays Bank PLC in its capacity as issuer (the "**Issuer**") for the purposes of Article 8 of Regulation (EU) 2017/1129 as it forms part of the UK domestic law by virtue of the European Union (Withdrawal) Act 2018 (as amended, the "**EUWA**") and regulations thereunder (the "**UK Prospectus Regulation**"), and the Issuer's Registration Document 12/2025 dated 20 March 2025 (as may be supplemented from time to time, the "**Registration Document 12/2025**"), which documents together constitute a base prospectus drawn up as separate documents (the "**Base Prospectus**") for the purposes of Article 8 of Regulation (EU) 2017/1129 as it forms part of UK domestic law by virtue of the EUWA and the UK 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 UK Prospectus Regulation. This Supplement has been approved as a supplementary prospectus by the Financial Conduct Authority as competent authority under the UK Prospectus Regulation. The Financial Conduct Authority only approves this Supplement as meeting the standards of completeness, comprehensibility and consistency imposed by the UK 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 the following sections of the UK Base Prospectus Securities Note:

- (A) the "*Cover pages*";
- (B) the "*Table of Contents*";
- (C) the "*General Description of the Programme*";
- (D) the "*Risk Factors*";
- (E) the "*Commonly Asked Questions about the Base Prospectus*";
- (F) the "*Terms and Conditions of the Securities*";
- (G) the "*Form of Final Terms (Notes and Redeemable Certificates)*";
- (H) the "*Information relating to Green and/or Social Notes and Barclays ESG Index Linked Securities*";
- (I) the "*Purchase and Sale*";
- (J) the "*Important Information*"; and
- (K) the "*General Information*".

Updates and supplements

(A) COVER PAGES

The cover pages on pages 1 to 3 of the UK Base Prospectus Securities Note shall be updated and supplemented by:

- (i) under the sub-section entitled "*What type of Securities may be offered under this Base Prospectus?*" on pages 1 and 2 of the UK Base Prospectus Securities Note:
 - (A) replacing the second paragraph thereof on page 1 of the UK Base Prospectus Securities Note with the following:

"In addition, the Issuer may issue Sustainable Securities under this Base Prospectus. See "*Information relating to Sustainable Securities*" below.";

and
 - (B) replacing the last sentence of the final paragraph thereof on page 2 of the UK Base Prospectus Securities Note with the following:

"For the avoidance of doubt, BP 5 Fungible Securities may not constitute Sustainable Securities.";

and
- (ii) under the sub-section entitled "*What type of Underlying Assets may the Securities be linked to?*" replacing the words "(including Barclays ESG Indices)" in the penultimate line of the paragraph under the sub-heading "*All Securities (other than BP 5 Fungible Securities)*" on page 2 of the UK Base Prospectus Securities Note with

the words "(including indices that are marketed as having "green", "sustainable", "social", "ESG" or similar considerations)".

(B) TABLE OF CONTENTS

The section entitled "*Table of Contents*" on pages 8 to 11 of the UK Base Prospectus Securities Note shall be updated and supplemented by:

- (i) inserting a new sub-item after the existing sub-item 5 entitled "FX Disruption Event (Equity Linked Annex)" entitled "6. FX Inbound Valuation Disruption Event" under the section entitled "A. EQUITY LINKED ANNEX" on page 9 (and renumbering the existing sub-items accordingly);
- (ii) inserting new sub-items after the existing sub-item 7 entitled "*Depository Receipt Provisions*" entitled "9. *Stapled Shares*", "10. *Local Jurisdiction Early Redemption Events*" and "11. *China Terms*" under the section entitled "A. EQUITY LINKED ANNEX" on page 9 (and renumbering the existing sub-item 9 entitled "*Definitions Applicable to Share Linked Securities and/or Index Linked Securities*");
- (iii) replacing the title "INFORMATION RELATING TO GREEN AND/OR SOCIAL NOTES AND BARCLAYS ESG INDEX LINKED SECURITIES" on page 10 of the UK Base Prospectus Securities Note with "INFORMATION RELATING TO SUSTAINABLE SECURITIES"; and
- (iv) replacing the words "Green Notes, Social Notes, Green and Social Notes and Barclays ESG Index Linked Securities" with "Sustainable Securities" in the paragraph below the existing title "INFORMATION RELATING TO GREEN AND/OR SOCIAL NOTES AND BARCLAYS ESG INDEX LINKED SECURITIES" on page 10 of the UK Base Prospectus Securities Note.

(C) GENERAL DESCRIPTION OF THE PROGRAMME

The section entitled "*General Description of the Programme*" on pages 12 to 13 of the UK Base Prospectus Securities Note shall be updated and supplemented by replacing the sections "Green and/or Social Notes" and "Barclays ESG Index Linked Securities" on page 13 of the UK Base Prospectus Securities Note in their entirety with the following:

"Sustainable Securities: The Issuer may issue Sustainable Securities (in each case, if specified as such in the Final Terms) whereby the net proceeds thereof will be used to finance and/or refinance eligible assets from the Eligible Asset Pool, subject to and in accordance with Barclays' Sustainability Issuance Framework. See "*Information relating to Sustainable Securities – Sustainable Securities*" and "*Information relating to Sustainable Securities – Important information regarding Sustainable Securities*" below."

(D) RISK FACTORS

The section entitled "*Risk Factors*" on pages 14 to 84 of the UK Base Prospectus Securities Note shall be updated and supplemented by:

- (i) inserting a new risk factor 3.8 entitled "The Securities may be redeemed early following a failure to comply with an information request by the PRC Regulators" below the existing risk factor 3.7 entitled "The Securities may be redeemed early

following a TARN (Targeted Accrual Redemption) early settlement event" on page 35 of the UK Base Prospectus Securities Note (and renumbering all subsequent risk factors and updating all cross-references to all subsequent risk factors accordingly) as follows:

"3.8 The Securities may be redeemed early following a failure to comply with an information request by the PRC Regulators

The Securities may be redeemed prior to their scheduled settlement date if the Issuer does not receive all necessary information from investors in response to information requests by PRC Regulators. In the event of early redemption of your Securities due to the occurrence of such event, the Issuer may elect to redeem the Securities at their local jurisdiction early redemption cash settlement amount.

Depending on the terms of your Securities, the early cash settlement amount you will receive may be less than your original investment and you could lose some or all of your investment.

See also risk factor 3.1 (*If your Securities are redeemed early, you may suffer potential loss of some or all of your investment, loss of opportunity and reinvestment risk*), and risk factor 3.9 (*There are costs associated with any early redemption of Securities (other than an automatic settlement (autocall)) that will reduce the amount otherwise payable or deliverable*).

(ii) replacing the existing risk factor 3.22 (as renumbered to 3.23) entitled "*There are additional risks associated with Green and/or Social Notes*" (including the title) on pages 42 and 43 of the UK Base Prospectus Securities Note with the following:

"3.23 There are additional risks associated with Sustainable Securities

There is currently no global framework or definition (legal, regulatory or otherwise) as to what constitutes, an "ESG" (Environmental, Social or Governance), "green", "social", "sustainable", "climate-friendly" or an equivalently-labelled product, or as to what precise attributes are required for a particular investment, product or asset to be defined as "ESG", "green", "social", "sustainable", "climate-friendly" or such other equivalent label nor can any assurance be given that such a clear global definition or consensus will develop over time. In the EU, the EU Taxonomy Regulation ("**EU Taxonomy**") (Regulation (EU) 2020/852) establishes a classification system (or taxonomy) which seeks to provide a common basis to identify whether or not a given economic activity should be considered "environmentally sustainable". Also, the Sustainable Finance Disclosure Regulation ("**SFDR**") (Regulation (EU) 2019/2088) sets out how financial market participants must disclose sustainability information including the criteria to qualify certain investment products or their holdings as "sustainable investments". However, this legislation is still developing (including through the passage of delegated acts) and Sustainable Securities do not take into account any of the EU criteria for environmentally sustainable investments as set out under the EU Taxonomy Regulation and do not qualify as "sustainable investments" under the SFDR. Further, whilst the European Commission has adopted a regulation on a voluntary European Green Bond Standard ("**EUGBS**"), the Issuer does not currently intend for any Sustainable Securities to qualify under the EUGBS. Investors should assume that – save

for any recognised classification regime, certification, standard, guideline, taxonomy, label and/or other regulatory criteria or voluntary guidelines specified in the '*Use of Proceeds*' section of the Final Terms – the Securities will not be subject to any other certification by Climate Bonds Initiative (an international, investor-focused not-for-profit organisation); qualify for the EUGBS; take into account any of the European Union criteria for environmentally sustainable investments, including as set out under the EU Taxonomy; or qualify for any other potential certification, label or taxonomy.

The allocation of the proceeds to the relevant Eligible Asset(s) in respect of Sustainable Securities may not satisfy, whether in whole or in part, any applicable present or future investor expectations or requirements as regards any investment criteria or guidelines with which an investor or its investments are required to comply, whether by any present or future applicable law or regulations or by its own articles of association or other governing rules or investment portfolio mandates, in particular with regard to any direct or indirect environmental, social or sustainability impact related to the relevant Eligible Asset(s).

Any failure of Sustainable Securities and/or the related Eligible Asset(s) to satisfy an investor's objectives, expectations or requirements with regard to sustainable investments may result in adverse consequences for certain investors with portfolio mandates to invest in securities to be used for a particular purpose. For example, an investor may be obliged to divest such Securities (if possible) potentially at a loss and/or not be able to count such Securities towards its relevant portfolio, which could also result in a loss.

Whilst it is the intention of the Issuer to allocate an amount equal to the net proceeds of any issue of Sustainable Securities in, or substantially in, the manner described above and in the Final Terms, occasionally there may not be enough Eligible Assets for such amount equal to the net proceeds to be fully utilised. In such circumstances, any unallocated net proceeds will be invested, at the Issuer's own discretion, in cash and short-term liquid investments in accordance with its liquidity policy until sufficient Eligible Assets are available. Further, the withdrawal or amendment of any external party opinion or certification (whether or not solicited by the Issuer or Manager(s)) and/or the amendment of any criteria on which such opinion or certification was given, or any such external party opinion or certification stating that the Issuer is not complying or fulfilling relevant criteria, in whole or in part, with respect to any matters for which such opinion or certification is opining or certifying and/or the Sustainable Securities no longer being listed or admitted to trading on any dedicated "green", "environmental", "sustainable" or other equivalently-labelled segment of any stock exchange or securities market as aforesaid, will not constitute an Event of Default under the Securities.

Additionally, adverse environmental, social or other impacts may occur during the implementation of any eligible project, and any eligible project may become controversial or criticised by activist groups or other stakeholders. Other investments made by Barclays or other aspects of its business may also be criticised by activist groups or other stakeholders focused on sustainability issues.

Such events described above may result in adverse consequences for certain investors with portfolio mandates to invest in securities to be used for a particular purpose. For example, an investor may be obliged to divest such Securities (if possible) potentially at a loss and/or not be able to count such Securities towards its relevant portfolio, which could also result in a loss.";

(iii) replacing the existing risk factor 3.23 (as renumbered to 3.24) entitled "*There are additional risks associated with Barclays ESG Index Linked Securities or other Securities linked to an index that is marketed as having "green", "sustainable", "social", "ESG" or similar objectives*" (including the title) on pages 43 and 44 of the UK Base Prospectus Securities Note with the following:

"3.24 **There are additional risks associated with Securities linked to an index that is marketed as reflecting "green", "sustainable", "social", "ESG" or similar considerations**

There are a variety of approaches taken by market participants in the construction of sustainable indices and socially responsible index construction methodologies. These approaches reflect differing opinions and perspectives on the best approach to investing in environmental and/or social products and/or products, which reflect similar considerations and to respond to demand from investors with different sustainability considerations and mandates.

The methodologies applied in respect of indices that are marketed as having "green", "sustainable", "social", "ESG" or similar objectives (as applicable) may not satisfy, whether in whole or in part, any present or future investor expectations or requirements as regards any investment criteria or guidelines with which an investor or its investments are required to comply, whether by any present or future applicable law or regulations or by its own articles of association or other governing rules or investment portfolio mandates, in particular with regard to any direct or indirect environmental, sustainability or social impact related to such index or relevant investment. Any failure to satisfy an investor's objectives, expectations or requirements with regard to sustainable investments may negatively impact on the Issuer's reputation as an issuer of Sustainable Securities. This, in turn may result in adverse consequences for certain investors with portfolio mandates to invest in securities to be used for a particular purpose. For example, an investor may be obliged to divest such Securities (if possible) potentially at a loss and/or not be able to count such Securities towards its relevant portfolio, which could also result in a loss. Investors may potentially also suffer other adverse consequences such as reputational damages."; and

(iv) inserting the following new risk factors after the existing risk factor 4.22 entitled "*Risks associated with Securities linked to dividends of shares comprised in an equity index that is a dividend index*" on page 59 of the UK Base Prospectus Securities Note (and renumbering all subsequent risk factors and updating all cross-references to all subsequent risk factors accordingly) as follows:

"4.23 **Risks associated with the occurrence of a China Connect Early Redemption Event**

The Final Terms may provide that 'China Connect Early Redemption Event' applies in respect of Securities that reference one or more Underlying Assets

that are Shares listed on an exchange in the PRC (excluding Hong Kong, Macau and Taiwan) and have been or are available for trading under the China Connect Service or Indices (which include constituents that are shares listed on an exchange in the PRC (excluding Hong Kong, Macau and Taiwan) and have been or are available for trading under the China Connect Service). In order to ensure compliance with the applicable PRC regulations, upon the occurrence of certain circumstances in relation to the holder, the Issuer may elect to redeem the Securities early at their local jurisdiction early redemption cash settlement amount. Such amount may be less than the investor's initial investment and could be zero.

4.24 Risks associated with the occurrence of a China Early Redemption Event

The Final Terms may provide that 'China Early Redemption Event' applies in respect of Securities that reference one or more Underlying Assets that are (i) Shares listed on an exchange in the PRC (excluding Hong Kong, Macau and Taiwan) that are (A) denominated and traded in Renminbi or (B) denominated in Renminbi but traded in a foreign currency, and issued in accordance with the Securities Law of the PRC (excluding Hong Kong, Macau and Taiwan) and the Rules for Onshore Listing of Foreign Funded Shares by Joint Stock Companies or (ii) Indices (which include constituents that are shares listed on an exchange in the PRC (excluding Hong Kong, Macau and Taiwan) that are (A) denominated and traded in Renminbi or (B) denominated in Renminbi but traded in a foreign currency, and issued in accordance with the Securities Law of the PRC and the Rules for Onshore Listing of Foreign Funded Shares by Joint Stock Companies). In order to ensure compliance with the applicable PRC regulations, upon the occurrence of certain circumstances in relation to the holder, the Issuer may elect to redeem the Securities early at their local jurisdiction early redemption cash settlement amount. Such amount may be less than the investor's initial investment and could be zero.

4.25 Risks associated with the occurrence of a China Restriction Early Redemption Event

The Final Terms may provide that 'China Restriction Early Redemption Event' applies in respect of Securities that reference one or more Underlying Assets that are Shares listed on an exchange in the PRC (excluding Hong Kong, Macau and Taiwan) or Indices (which include constituents that are shares listed on an exchange in the PRC (excluding Hong Kong, Macau and Taiwan)). In order to ensure compliance with the applicable PRC restrictions in relation to the holder, its investment manager or investment advisor (if any) or any of the holder's Affiliates and/or any of their respective investment managers or investment advisors (if any), the Issuer may elect to redeem the Securities early at their local jurisdiction early cash settlement amount. Such amount may be less than the investor's initial investment and could be zero.

4.26 Risks associated with the occurrence of an FX Inbound Valuation Disruption Event

The Final Terms may provide that 'FX Inbound Valuation Disruption Event' applies in respect of the Securities. An 'FX Inbound Valuation Disruption

'Event' is an event which has (or would have) the effect that the Issuer or an Affiliate is unable, after using commercially reasonable efforts, through customary legal channels, to transfer, convert or obtain amounts in the Settlement Currency in certain circumstances. Upon the occurrence of an FX Inbound Valuation Disruption Event:

- the Issuer may elect to postpone the relevant Valuation Date, Averaging Date and/or any other relevant date of determination or date for payment;
- terms and conditions of the Securities may be adjusted; and/or
- the Securities may be redeemed early at their early cash settlement amount.

Any such postponement or adjustment may have a negative effect on the value of the Securities, and any early cash settlement amount received by investors may be less than their initial investment and could be zero.".

(E) COMMONLY ASKED QUESTIONS ABOUT THE BASE PROSPECTUS

The section entitled "*Commonly Asked Questions about the Base Prospectus*" on pages 88 to 104 of the UK Base Prospectus Securities Note shall be updated and supplemented by:

- (i) under sub-section 2 "*What type of Securities can be issued under this Base Prospectus?*" on pages 89 and 90 of the UK Base Prospectus Securities Note:
 - (A) replacing the third to last paragraph thereof on page 90 of the UK Base Prospectus Securities Note with the following:

"Securities may be Sustainable Securities under the Base Prospectus. See "*Information relating to Sustainable Securities*" below."; and
 - (B) replacing the final paragraph thereof on page 90 of the UK Base Prospectus Securities Note with the following:

"For the avoidance of doubt, BP 5 Fungible Securities may not constitute Sustainable Securities."; and
- (ii) replacing the words "(including Barclays ESG Indices)" in the penultimate line of the first paragraph under sub-section 28 "*What type of Underlying Assets may be linked to Securities issued under this Base Prospectus?*" on page 102 of the UK Base Prospectus Securities Note with the words "(including indices that are marketed as having "green", "sustainable", "social", "ESG" or similar considerations)".

(F) TERMS AND CONDITIONS OF THE SECURITIES

The section entitled "*Terms and Conditions of the Securities*" on pages 238 to 533 of the UK Base Prospectus Securities Note shall be updated and supplemented by:

- (i) inserting a new sub-item after the existing sub-item 5 entitled "FX Disruption Event (Equity Linked Annex)" entitled "6. FX Inbound Valuation Disruption Event" under the section entitled "A. EQUITY LINKED ANNEX" on page 238 (and renumbering the existing sub-items accordingly);

- (ii) inserting new sub-items after the existing sub-item 7 entitled "*Depository Receipt Provisions*" entitled "9. *Stapled Shares*", "10. *Local Jurisdiction Early Redemption Events*" and "11. *China Terms*" under the section entitled "A. EQUITY LINKED ANNEX" on page 238 (and renumbering the existing sub-item 9 entitled "*Definitions Applicable to Share Linked Securities and/or Index Linked Securities*");
- (iii) replacing the definitions entitled "Spread Rate 1" and "Spread Rate 2" in Condition 10.6(c) (*Relevant defined terms*) on page 299 of the UK Base Prospectus Securities Note and replacing them with the following:

""Spread Rate 1" means either (i) the Fixed Interest Rate or (ii) the Floating Rate, in any such case specified as Spread Rate 1 in the Final Terms.

""Spread Rate 2" means either (i) the Fixed Interest Rate or (ii) the Floating Rate, in any such case specified as Spread Rate 2 in the Final Terms."
- (iv) replacing General Condition 20(d)(ii) (*Determination of Range Accrual Floating Rate(s)*) on page 381 of the UK Base Prospectus Securities Note with the following:
 - "(ii) Where the relevant Range Accrual Provisions specify 'Floating Rate Determination' to be 'Overnight SONIA', 'Overnight SOFR' or 'Overnight €STR' the relevant Range Accrual Floating Rate on the Observation Date will be:
 - (A) in respect of Overnight SONIA, the SONIAi-pLBD (as defined in General Condition 10.3(d)(i)(C)) in respect of the relevant London Business Day "i" falling on such Observation Date;
 - (B) in respect of Overnight SOFR, the SOFRi-pUSBD (as defined in General Condition 10.3(d)(i)(E)) in respect of the relevant U.S. Government Securities Business Day "i" falling on such Observation Date;
 - (C) in respect of Overnight €STR, the €STRi-pTSD (as defined in General Condition 10.3(d)(i)(G)) in respect of the relevant TARGET Settlement Day "i" falling on such Observation Date;
 - (D) in respect of Overnight F-TIIE, the F-TIIEi-pMBD (as defined in General Condition 10.3(d)(i)(I)) in respect of the relevant Mexico City Day "i" falling on such Observation Date; or"
- (v) inserting the words ", Local Jurisdiction Early Redemption Cash Settlement Amount" after the words "Disruption Cash Settlement Price" in the definition of "Settlement Amount" in Condition 25 (*Definitions*) on page 436 of the UK Base Prospectus Securities Note;
- (vi) inserting a new Equity Linked Condition 6 (*FX Inbound Valuation Disruption Event*) on page 450 (and the existing Equity Linked Conditions shall be renumbered and all references therein shall be updated accordingly):

6. FX Inbound Valuation Disruption Event

The following provisions of this Equity Linked Condition 6 will apply to all Share Linked Securities and Index Linked Securities.

6.1 If the Issuer Terms specifies 'FX Inbound Valuation Disruption Event' to be 'Applicable', upon the occurrence of an FX Inbound Valuation Disruption Event, the Issuer may take any one or more of the following actions:

- (a) (i) postpone the relevant Valuation Date, Averaging Date or any other relevant date of determination until, in the determination of the Determination Agent, an FX Inbound Valuation Disruption Event is no longer subsisting; and
- (ii) request that the Determination Agent determines whether an appropriate adjustment can be made to the Conditions and any other provisions relating to the Securities to account for such postponement. If the Determination Agent determines that such adjustment(s) can be made, the Issuer shall determine the effective date of such adjustment(s) and take the necessary steps to effect such adjustment(s). The Issuer shall notify Securityholders of any such adjustment(s) of the General Conditions as soon as reasonably practicable after the nature and effective date of the adjustments are determined. If the Determination Agent determines that no adjustment that could be made would produce a commercially reasonable result, it shall notify the Issuer of such determination and no adjustment(s) shall be made. None of the Determination Agent, the Issuer or any other party shall be liable to any holder, Securityholder or any other person for any determination and/or adjustment made by the Determination Agent and/or the Issuer pursuant to this Equity Linked Condition 6.1(a)(ii); and
- (iii) the date for payment of the payment obligations to which the FX Inbound Valuation Disruption Event relates (including a Redemption Date, Optional Cash Redemption Date, Early Cash Redemption Date, Early Cancellation Date, Exercise Cash Settlement Date, date of payment of the Disruption Cash Settlement Price and/or date of payment of any other amount payable by the Issuer pursuant to the Conditions) will be postponed accordingly; or
- (b) on giving not less than ten Business Days' irrevocable notice to Securityholders (or such other notice period as may be specified in the Pricing Supplement) (such period the "**Early Redemption Notice Period**"), redeem all of the Securities of the relevant Series in whole, subject to General Condition 9 (*Settlement*), General Condition 7 (*Calculations and publication*) and General Condition 8 (*Payments and deliveries*), at their Early Cash Settlement Amount on the Early Cash Redemption Date.

6.2 Upon the occurrence of an FX Inbound Valuation Disruption Event, the Issuer shall give notice as soon as practicable to the Securityholders stating the occurrence of the FX Inbound Valuation Disruption Event, giving details thereof and the action proposed to be taken in relation thereto.";

(vii) inserting a new Equity Linked Condition 10 (*Local Jurisdiction Early Redemption Events*) and a new Equity Linked Condition 11 (*China Terms*) after the existing Equity

Linked Condition 8 (*Stapled Shares*) (renumbered as Equity Linked Condition 9 in accordance with paragraph (F)(iv) above) on page 456 (and the existing Equity Linked Condition 9 (*Definitions Applicable to Share Linked Securities and/or Index Linked Securities*) shall be renumbered Equity Linked Condition 12 and all references therein shall be updated accordingly) as follows:

"10. Local Jurisdiction Early Redemption Events

10.1 China Connect Early Redemption Event

In respect of (i) Share Linked Securities that reference one or more Underlying Assets that are Shares listed on an Exchange in the PRC (excluding Hong Kong, Macau and Taiwan) and have been or are available for trading under the China Connect Service or (ii) Index Linked Securities that reference one or more Underlying Assets that are Indices to which any of its constituents are Shares listed on an Exchange in the PRC (excluding Hong Kong, Macau and Taiwan) and have been or are available for trading under the China Connect Service and in relation to which 'China Connect Early Redemption Event' is specified as applicable in the Final Terms, in addition to the Issuer's rights in relation to early redemption of the Securities as set out in the General Conditions, the Issuer may redeem the Securities early upon the occurrence of a China Connect Early Redemption Event.

If a China Connect Early Redemption Event occurs, the Issuer may give a Local Jurisdiction Early Redemption Event Notice and redeem the Securities in whole at their Local Jurisdiction Early Redemption Cash Settlement Amount on the Local Jurisdiction Early Redemption Date.

10.2 China Early Redemption Event

In respect of (i) Share Linked Securities that reference one or more Underlying Assets that are Shares listed on an Exchange in the PRC (excluding Hong Kong, Macau and Taiwan) that are (A) denominated and traded in Renminbi or (B) denominated in Renminbi but traded in a foreign currency, and issued in accordance with the Securities Law of the PRC (excluding Hong Kong, Macau, and Taiwan) and the Rules for Onshore Listing of Foreign Funded Shares by Joint Stock Companies or (ii) Index Linked Securities that reference one or more Underlying Assets that are Indices to which any of its constituents are Shares listed on an Exchange in the PRC (excluding Hong Kong, Macau and Taiwan) that are (A) denominated and traded in Renminbi or (B) denominated in Renminbi but traded in a foreign currency, and issued in accordance with the Securities Law of the PRC (excluding Hong Kong, Macau, and Taiwan) and the Rules for Onshore Listing of Foreign Funded Shares by Joint Stock Companies, and in relation to which 'China Early Redemption Event' is specified as applicable in the Final Terms, in addition to the Issuer's rights in relation to early redemption of the Securities as set out in the General Conditions, the Issuer may redeem the Securities early upon the occurrence of a China Early Redemption Event.

If a China Early Redemption Event occurs, the Issuer may give a Local Jurisdiction Early Redemption Event Notice and redeem the Securities in whole at their Local Jurisdiction Early Redemption Cash Settlement Amount on the Local Jurisdiction Early Redemption Date.

10.3 China Restriction Early Redemption Event

In respect of Share Linked Securities or Index Linked Securities that (i) reference one or more Underlying Assets that are Shares listed on an Exchange in the PRC (excluding Hong Kong, Macau and Taiwan) or Indices to which any of its Components are Shares listed on an Exchange in the PRC (excluding Hong Kong, Macau and Taiwan) or (ii) are CCS Equity Linked Securities (as defined in the China Terms), and in relation to which 'China Restriction Early Redemption Event' is specified as applicable in the Final Terms, in addition to the Issuer's rights in relation to early redemption of the Securities as set out in the General Conditions, the Issuer may redeem the Securities early upon the occurrence of a China Restriction Early Redemption Event.

If a China Restriction Early Redemption Event occurs, the Issuer may give a Local Jurisdiction Early Redemption Event Notice and redeem the Securities in whole at their Local Jurisdiction Early Redemption Cash Settlement Amount on the Local Jurisdiction Early Redemption Date.

10.4 PRC Regulator Information Request Early Redemption Event

In respect of (i) Share Linked Securities that reference one or more Underlying Assets that are Shares listed on an Exchange in the PRC (excluding Hong Kong, Macau and Taiwan) that are (A) denominated and traded in Renminbi or (B) denominated in Renminbi but traded in a foreign currency, and issued in accordance with the Securities Law of the PRC (excluding Hong Kong, Macau, and Taiwan) and the Rules for Onshore Listing of Foreign Funded Shares by Joint Stock Companies or (ii) Index Linked Securities that reference one or more Underlying Assets that are Indices to which any of its constituents are Shares listed on an Exchange in the PRC (excluding Hong Kong, Macau and Taiwan) that are (A) denominated and traded in Renminbi or (B) denominated in Renminbi but traded in a foreign currency, and issued in accordance with the Securities Law of the PRC (excluding Hong Kong, Macau, and Taiwan) and the Rules for Onshore Listing of Foreign Funded Shares by Joint Stock Companies, and in relation to which 'PRC Regulator Information Request Early Redemption Event' is specified as applicable in the Final Terms, in addition to the Issuer's rights in relation to early redemption of the Securities as set out in the General Conditions, the Issuer may redeem the Securities early upon the occurrence of a PRC Regulator Information Request Early Redemption Event.

If a PRC Regulator Information Request Early Redemption Event occurs, the Issuer may give a Local Jurisdiction Early Redemption Event Notice and redeem the Securities in whole at their Local Jurisdiction Early Redemption Cash Settlement Amount on the Local Jurisdiction Early Redemption Date.

11. China Terms

In respect of Share Linked Securities or Index Linked Securities that (i) reference Underlying Assets that are Shares listed on an Exchange in the PRC (excluding Hong Kong, Macau and Taiwan) or Indices to which any of its Components are listed on an Exchange in the PRC (excluding Hong Kong, Macau and Taiwan) or (ii) are CCS Equity Linked Securities, the terms and definitions as set out below shall supplement the Equity Linked Conditions

and apply to the Securities, unless in the case of (i), the Determination Agent determines they are not relevant or material to such Securities.

In the event of any inconsistency between (i) these China Terms and (ii) the Equity Linked Conditions, the China Terms shall prevail and apply to such Securities.

11.1 **Scheduled Trading Day**

The definition of "Scheduled Trading Day" in Equity Linked Condition 12 (*Definitions Applicable to Share Linked Securities and/or Index Linked Securities*) shall be deleted and replaced with the following for the purposes of these Securities:

""Scheduled Trading Day" means any day on which (i) each Exchange and each Related Exchange are scheduled to be open for trading for their respective regular trading sessions; and (ii) the China Connect Service is scheduled to be open for order-routing for its regular order-routing sessions."

11.2 **Exchange Business Day**

The definition of "Exchange Business Day" in Equity Linked Condition 12 (*Definitions Applicable to Share Linked Securities and/or Index Linked Securities*) shall be deleted and replaced with the following for the purposes of these Securities:

""Exchange Business Day" means any Scheduled Trading Day (i) on which each Exchange and each Related Exchange are open for trading during their respective regular trading sessions, notwithstanding any such Exchange or Related Exchange closing prior to its Scheduled Closing Time and (ii) which is a China Connect Business Day."

11.3 **Additional provisions relating to Market Disruption Event**

Paragraph (i) of the definition of "Market Disruption Event" in Equity Linked Condition 12 (*Definitions Applicable to Share Linked Securities and/or Index Linked Securities*) shall be amended by inserting the following new sub-paragraph at the end of sub-paragraph (d):

- (e) a China Connect Disruption, which the Determination Agent determines is material; or
- (f) a China Connect Early Closure, which the Determination Agent determines is material;"

11.4 **Scheduled Closing Time**

The definition of "Scheduled Closing Time" in Equity Linked Condition 12 (*Definitions Applicable to Share Linked Securities and/or Index Linked Securities*) shall be deleted and replaced with the following:

""Scheduled Closing Time" means, in respect of an Exchange, Related Exchange or the China Connect Service and a Scheduled Trading Day, the

scheduled weekday closing time of such Exchange, Related Exchange or the China Connect Service on such Scheduled Trading Day, without regard (in the case of any Exchange or Related Exchange) to after hours or any other trading outside of the regular trading session hours or (in the case of the China Connect Service) any after hours or any other order-routing outside of the regular order-routing session hours."

11.5 Additional provisions relating to Disrupted Day

Paragraph (a) of the definition of "Disrupted Day" in Equity Linked Condition 12 (*Definitions Applicable to Share Linked Securities and/or Index Linked Securities*) shall be amended by inserting after the words "regular trading session" the following words:

", or on which the China Connect Service fails to open for order-routing during its regular order-routing session,"

11.6 Additional Disruption Event

The definition of "Additional Disruption Event" in Equity Linked Condition 12 (*Definitions Applicable to Share Linked Securities and/or Index Linked Securities*) shall be amended by inserting a new limb (v) under the existing limb (iv) as follows:

"(v) if the Securities are (A) Share Linked Securities that reference one or more Underlying Assets that are Shares listed on an Exchange in the PRC (excluding Hong Kong, Macau and Taiwan) and have been or are available for trading under the China Connect Service or (B) Index Linked Securities that reference one or more Underlying Assets that are Indices to which any of its constituents are Shares listed on an Exchange in the PRC (excluding Hong Kong, Macau and Taiwan) and have been or are available for trading under the China Connect Service, each of a China Connect Share Disqualification Event, a China Connect Service Termination Event and a China Regulatory Disruption Event;"

11.7 Additional provisions relating to Potential Adjustment Event

The following shall be inserted at the end of the first paragraph of Equity Linked Condition 2.1 (*Potential Adjustment Events*):

"Further, the Determination Agent may (but need not) take into account any requirement, adjustment and/or limitation that may be imposed by the China Connect Service or any action or inaction by any one or more of the Exchange, SEHK, CSDCC and HKSCC in relation to such Potential Adjustment Event in respect of Shares held through the China Connect Service."

11.8 Additional provisions relating to Merger Events, Nationalisation, Insolvency Filing, Delisting, Tender Offers and De-Stapling

Equity Linked Condition 2.2 (*Merger Events, Nationalisation, Insolvency, Insolvency Filing, Delisting, Tender Offers and De-Stapling*) shall be amended by inserting the following words at the end of such paragraph before the full stop:

"provided that in the case of a Merger Event or Tender Offer, in its determinations of any adjustments to the terms of the Securities to account for the economic effect on the Securities of the Merger Event or the Tender Offer (as the case may be), the Determination Agent may (but need not) take into account any requirement, adjustment and/or limitation that may be imposed by the China Connect Service or any action or inaction by any one or more of the Exchange, SEHK, CSDCC and HKSCC in relation to such Merger Event or Tender Offer (as the case may be) in respect of Shares held through the China Connect Service."

11.9 **China Connect Share Disqualification Event**

A "**China Connect Share Disqualification Event**" shall occur if, in the determination of the Determination Agent, the occurrence of any event, issuance of any announcement, publication or notification, in each case on or after the Trade Date where the Shares will cease or have ceased to be accepted as 'China Connect Securities' (as defined in the rules of the exchange of SEHK) for the purpose of the China Connect Service.

11.10 **China Connect Service Termination Event**

A "**China Connect Service Termination Event**" shall occur if, in the determination of the Determination Agent, the occurrence of any announcement, on or after the Trade Date, by one or more of the Exchange, SEHK, the CSDCC, HKSCC or any regulatory authority with competent jurisdiction of a suspension or termination of the China Connect Service or a part thereof for any reason which materially affects the routing of orders in respect of, or holding of, the Shares through the China Connect Service and the Determination Agent determines that there is a reasonable likelihood that such suspension or termination is not, or will not be, temporary.

11.11 **China Regulatory Disruption Event**

A "**China Regulatory Disruption Event**" shall occur if, on or after the Trade Date, due to:

- (a) the adoption of or any change in any applicable law or regulation (including, without limitation, any tax law); or
- (b) the promulgation of, or any change in the formal or informal interpretation by any court, tribunal, government or regulatory authority with competent jurisdiction of, any relevant law or regulation (including any action taken by a taxing authority); and/or
- (c) the public or private statement or action by any court, tribunal, government, regulatory authority (including a taxing authority) or exchange or any official or representative of any such party (in each case, acting in an official capacity),

the Determination Agent determines in good faith that:

- (i) it will or there is a substantial likelihood that it will become or it has become, illegal, for the Issuer and/or its Affiliates; or

- (ii) the Issuer and/or its Affiliates will or there is a substantial likelihood that the Issuer and/or its Affiliates will suffer or has suffered, a material adverse consequence, material obstacle or material burden, to (x) acquire, establish, re-establish, substitute, maintain, unwind or dispose of any Hedge Positions or futures contracts related to the Securities, (y) freely realise, recover, receive, repatriate, remit or transfer the proceeds of, or any amounts in connection with, any Hedge Positions, futures contracts related to the Hedge Positions or the Securities themselves or (z) satisfy the Issuer's obligations under the Securities.

11.12 Additional provisions relating to Affected Jurisdiction Hedging Disruption

For the avoidance of doubt, in respect of CCS Equity Linked Securities only, the words 'using commercially reasonable efforts' to hedge the risks with respect to the Securities, as used in the definition of Affected Jurisdiction Hedging Disruption in the Equity Linked Conditions, does not include the use of any quota granted to the Issuer or its Affiliates under the Qualified Foreign Institutional Investor (QFII) or Renminbi Qualified Foreign Institutional Investor (RQFII) schemes.

11.13 Additional provisions for FX Disruption Event (Equity Linked Annex)

FX Disruption Event (Equity Linked Annex) is as defined in Equity Linked Condition 11.16 (*China definitions*), provided that references to:

- (a) 'inside the Specified Jurisdiction' means:
 - (i) in the case of Offshore CNY, 'within Hong Kong'; and
 - (ii) in the case of CNY, 'within the PRC (excluding Hong Kong, Macau and Taiwan)';
- (b) 'outside the Specified Jurisdiction' means:
 - (i) in the case of Offshore CNY, 'outside Hong Kong and the PRC (excluding Hong Kong, Macau and Taiwan)'; and
 - (ii) in the case of CNY, 'outside the PRC (excluding Hong Kong, Macau and Taiwan)'; and
- (c) in the case of Offshore CNY, 'customary legal channels' and 'commercially reasonable rate' shall exclude any channel or rate, respectively, applicable to any purchase or sale of CNY where such CNY is required by relevant laws or regulations for settlement of any cross-border trade transaction with an entity in the PRC (excluding Hong Kong, Macau and Taiwan), or any purchase or sale of CNY for personal customers residing in Hong Kong.

Further, for the purpose of sub-paragraphs (iv) and (v) of the definition of 'FX Disruption Event (Equity Linked Annex)', a segregated Chinese Renminbi fiduciary cash account with the People's Bank of China and operated by Bank

of China (Hong Kong) Limited shall be deemed to be an account within Hong Kong.

11.14 **Additional provisions for FX Inbound Valuation Disruption Event**

FX Inbound Valuation Disruption Event is as defined in Equity Linked Condition 11.16 (*China definitions*), provided that references to:

- (a) 'within that Specified Jurisdiction' means:
 - (i) in the case of Offshore CNY, 'within Hong Kong'; and
 - (ii) in the case of CNY, 'within the PRC (excluding Hong Kong, Macau and Taiwan)';
- (b) 'outside any Specified Jurisdiction' means:
 - (i) in the case of Offshore CNY, 'outside Hong Kong and the PRC (excluding Hong Kong, Macau and Taiwan)'; and
 - (ii) in the case of CNY, 'outside the PRC (excluding Hong Kong, Macau and Taiwan)'; and
- (c) in the case of Offshore CNY, references to 'customary legal channels' and 'commercially reasonable rate' shall exclude any channel or rate, respectively, applicable to any purchase or sale of CNY where such CNY is required by relevant laws or regulations for settlement of any cross-border trade transaction with an entity in the PRC (excluding Hong Kong, Macau and Taiwan), or any purchase or sale of CNY for personal customers residing in Hong Kong; and
- (d) a new sub-paragraph (d) and sub-paragraph (e) shall be inserted after the end of sub-paragraph (c) before the word 'or':
 - "(d) transfer any amounts denominated in Offshore CNY between accounts within Hong Kong; and
 - (e) transfer any amounts denominated in CNY between accounts within the PRC (excluding Hong Kong, Macau and Taiwan);".

Further, for the purpose of sub-paragraphs (a) and (d) of the definition of 'FX Inbound Valuation Disruption Event', a segregated Chinese Renminbi fiduciary cash account with the People's Bank of China and operated by Bank of China (Hong Kong) Limited shall be deemed to be an account within Hong Kong.

11.15 **Transfer Restrictions in respect of Products applicable to China Terms**

Each purchaser of Share Linked Securities or Index Linked Securities that (i) reference Underlying Assets that are Shares listed on an Exchange in the PRC (excluding Hong Kong, Macau and Taiwan) or Indices to which any of its Components are listed on an Exchange in the PRC (excluding Hong Kong,

Macau and Taiwan) or (ii) are CCS Equity Linked Securities and each subsequent purchaser of such Securities for re-sale to any investor, by accepting delivery of this Base Prospectus and the Securities, will be deemed to have represented, agreed and acknowledged that (terms used in this paragraph that are defined in the China Terms are used herein as defined therein):

(a) **Information Request by PRC Regulators**

If the Issuer and/or its affiliates receives a PRC Regulator Information Request from the PRC Regulators, each purchaser of the Securities or if it is acting for the account or benefit of an investor, such investor:

- (i) consents to the provision of information in relation to a PRC Regulator Information Request that is already in the Issuer and/or its affiliates' possession, and confirms that it is not subject to any law which prohibits such disclosure or where it is subject to such restriction, that it has waived the benefit of such law or consented to the performance of this clause; and
- (ii) undertakes and agrees to provide such additional information and documents relating to the Securities and/or the Securityholder, any purchaser and/or any investor, as may be requested by Issuer or its affiliates, in order for the Issuer or its affiliates to comply with a PRC Regulator Information Request.

(b) **China Market Access Products**

The purchaser of the Securities is not, nor it is acting for the account or benefit of an investor who is:

- (i) a Domestic Investor;
- (ii) purchasing the Securities as trustee for a trust, where interests in the trust are majority-owned by, or the management decision over the trust is controlled by, one or more Domestic Investor(s). For the avoidance of doubt, in the case only where a trust's investments are being managed on a discretionary basis by an investment manager, such investment manager shall not be deemed to control such trust for the purposes of this representation by reason only of it being able to control the decision-making in relation to the trust's financial, investment and/or operating policies;
- (iii) making payments in relation to the Securities involving moneys financed by or sourced from any Domestic Investor in contravention of the laws and regulations of the PRC; or
- (iv) purchasing the Securities as an agent of any person or entity rather than as principal.

(c) **China Connect**

The purchaser of the Securities is, or it is acting for the account or benefit of an investor who is:

- (i) (A) a PRC Citizen resident in the PRC (excluding Hong Kong, Macau and Taiwan); or (B) a legal entity incorporated or registered in the PRC (excluding Hong Kong, Macau and Taiwan); or
- (ii) not using assets located outside of the PRC (excluding Hong Kong, Macau and Taiwan) to purchase, redeem or make any other payments in relation to the Securities.

11.16 **China definitions**

In respect of Share Linked Securities or Index Linked Securities that (i) reference Underlying Assets that are Shares listed on an Exchange in the PRC (excluding Hong Kong, Macau and Taiwan) or Indices to which any of its Components are listed on an Exchange in the PRC (excluding Hong Kong, Macau and Taiwan) or (ii) are CCS Equity Linked Securities, the definitions as set out below shall apply to the Securities:

"Affected Jurisdiction" means Hong Kong and/or the PRC (excluding Hong Kong, Macau and Taiwan), as determined by the Determination Agent.

"CCS Equity Linked Securities" means Equity Linked Securities that reference Underlying Assets that are Shares listed on an Exchange in the PRC (excluding Hong Kong, Macau and Taiwan) or Indices to which any of its Components are listed on an Exchange in the PRC (excluding Hong Kong, Macau and Taiwan) and in relation to which 'China Connect Service' is specified as applicable in the Final Terms.

"CCS Securities" means China Securities that have been or are available for trading under the China Connect Service.

"China Connect Business Day" means any Scheduled Trading Day on which the China Connect Service is open for order-routing during its regular order-routing sessions, notwithstanding the China Connect Service closing prior to its Scheduled Closing Time.

"China Connect Disruption" means (i) any suspension of or limitation imposed on routing of orders (including in respect of buy orders only, sell orders only or both buy and sell orders) through the China Connect Service, relating to the Share on the Exchange; or (ii) any event (other than a China Connect Early Closure) that disrupts or impairs the ability of the market participants in general to enter orders in respect of Shares through the China Connect Service.

"China Connect Early Closure" means the closure on any China Connect Business Day of the China Connect Service prior to its Scheduled Closing Time.

"China Connect Early Redemption Event" means the occurrence of any of the following events in the determination of the Determination Agent:

- (a) a purchaser of the Securities is, or it is acting for the account or benefit of an investor who is (i) a PRC Citizen resident in the PRC (excluding Hong Kong, Macau and Taiwan); or (ii) a legal entity incorporated or registered in the PRC (excluding Hong Kong, Macau and Taiwan); or
- (b) a purchaser of the Securities is, or it is acting for the account or benefit of an investor who is, not using assets located outside of the PRC (excluding Hong Kong, Macau and Taiwan) to purchase, redeem or make any other payments in relation to the Securities.

"China Early Redemption Event" means the occurrence of any of the following events in the determination of the Determination Agent:

- (a) a purchaser of the Securities is, or it is acting for the account or benefit of an investor who is (i) a PRC Citizen resident in the PRC (excluding Hong Kong, Macau and Taiwan) or a holder of a joint bank account for which one of the holders is a PRC Citizen resident in the PRC; (ii) a PRC Citizen resident outside the PRC who is not a permanent resident of another country or permanent resident of Hong Kong, Macau or Taiwan; or (iii) a Legal Person Registered in the PRC (excluding Hong Kong, Macau and Taiwan) (each a **"Domestic Investor"**);
- (b) a purchaser of the Securities is, or it is acting for the account or benefit of an investor who is, acting as trustee for a trust, where interests in the trust are majority-owned by, or the management decision over the trust is controlled by, one or more Domestic Investor(s). For the avoidance of doubt, in the case only where a trust's investments are being managed on a discretionary basis by an investment manager, such investment manager shall not be deemed to control such trust for the purposes of this representation by reason only of it being able to control the decision-making in relation to the trust's financial, investment and/or operating policies; or
- (c) any payments made by a purchaser of the Securities or an investor for whom it acts in relation to the Securities involve moneys financed by or sourced from any Domestic Investor in contravention of the laws and regulations of the PRC.

For the purposes of the definition of 'China Early Redemption Event', the terms below shall have the following meanings:

"Legal Person Registered in the PRC" means an entity incorporated or organised in the PRC (excluding Hong Kong, Macau and Taiwan).

"trust" includes a trust fund or any similar arrangement where the legal title to the trust assets are held by a trustee or legal

representative but the beneficial interests in the trust assets are held by beneficiaries; and "trustee" shall be construed accordingly.

"China Restriction Early Redemption Event" means that, on or after the Trade Date, any announcement by one or more of the Exchange, SEHK, the CSDCC, HKSCC or any regulatory authority with competent jurisdiction, of a suspension or restriction of the China Connect Service or a part thereof (whether temporary or otherwise), or a suspension or restriction in respect of Shares or Components that are listed on an Exchange in the PRC (excluding Hong Kong, Macau and Taiwan), that relates to a purchaser of the Securities or an investor for whom it acts, such purchaser's or investor's investment manager or advisor (if any) and/or any of such purchaser's or investor's Affiliates and/or any of their respective investment manager or advisors (if any), including, any suspension or restriction that materially affects the ability of such entities to hold, acquire or dispose of Shares or Components that are listed on an Exchange in the PRC (excluding Hong Kong, Macau and Taiwan).

"Funding Currency" means, if specified as 'Applicable' in the Final Terms, the currency of the fund obtained by the Issuer and/or any of its Affiliate to acquire, establish, re-establish, substitute or maintain of its position in any Underlying Asset.

"Local Jurisdiction Early Redemption Cash Settlement Amount" means an amount per Calculation Amount in the Settlement Currency determined as the pro rata proportion of the market value of the Securities. Such amount shall be determined on or about the Business Day following the date the Local Jurisdiction Early Redemption Event Notice is given by the Issuer, and in any event no later than the Local Jurisdiction Early Redemption Date by reference to such factors as the Determination Agent considers to be appropriate including, without limitation, as soon as reasonably practicable following the event giving rise to the early redemption of the Securities and by reference to such factors as the Determination Agent considers to be appropriate including, without limitation:

- (a) market prices or values for the Underlying Asset(s) and other relevant economic variables (such as interest rates and, if applicable, exchange rates) at the relevant time;
- (b) the remaining term of the Securities had they remained outstanding to scheduled maturity and/or any scheduled early redemption;
- (c) the value at the relevant time of any minimum redemption amount which would have been payable had the Securities remained outstanding to scheduled maturity and/or any scheduled early redemption;
- (d) internal pricing models; and
- (e) prices at which other market participants might bid for securities similar to the Securities,

provided that the Determination Agent may adjust such amount to take into account deductions for any costs (including Local Jurisdiction Regulatory Costs), charges, fees, accruals, losses, withholdings and expenses (including Local Jurisdiction Taxes and Expenses), which are or will be incurred by the Issuer or its Affiliates in connection with the unwinding of any Hedge Positions and/or related funding arrangements, when determining such market value.

"Local Jurisdiction Regulatory Costs" means, in respect of an early redemption event, any costs, losses or expenses incurred by the Issuer or any of its Affiliates in relation to any inquiry or investigation by the applicable regulatory authority, or any discussion between the Issuer or any of its Affiliates and any such regulatory authority, which arises or becomes necessary as a result of such early redemption event, including, without limitation, any fines, sanctions or penalties imposed or expected to be imposed on the Issuer or any of its Affiliates or any legal costs incurred or expected to be incurred by the Issuer or any of its Affiliates in connection with any such regulatory inquiries, investigations or discussions.

"Local Jurisdiction Taxes and Expenses" means, in respect of each Security, Local Market Expenses and all present, future or contingent Taxes, together with interest, additions to Taxes or penalties, which are (or may be) or were (or may have been) withheld or payable or otherwise incurred under the laws, regulations or administrative practices of the jurisdiction of the Shares (in the case of Share Linked Securities) or a Component comprised in an Index (in the case of Index Linked Securities) or any other state (or political subdivision or authority thereof or therein) (the "**Local Jurisdiction**") in respect of:

- (a) the issue, transfer, redemption, unwind or enforcement of the Securities;
- (b) any payment (or delivery of Securities or other assets) to such Securityholder;
- (c) a person (not resident in the Local Jurisdiction) or its agent's Shares (in the case of Share Linked Securities) or a Component comprised in an Index (in the case of Index Linked Securities) or any rights, distributions or dividends appertaining to such Shares (in the case of Share Linked Securities) or a Component comprised in an Index (in the case of Index Linked Securities) (had such an investor (or agent) purchased, owned, held, realised, sold or otherwise disposed of Shares (in the case of Share Linked Securities) or a Component comprised in an Index (in the case of Index Linked Securities)) in such a number as the Determination Agent may determine to be appropriate as a hedge or related trading position in connection with the Securities; or

(d) any of the Issuer's (or any Affiliates') other hedging arrangements in connection with the Securities.

"Local Market Expenses" means (a) all costs, charges, fees, accruals, withholdings and expenses incurred in the local market of the underlying Underlying Asset or any Hedge Position, and (b) all costs, losses and expenses incurred as a result of any foreign exchange suspension or settlement delays or failures in the local market of the underlying Underlying Asset or any Hedge Position. In determining such Local Market Expenses, the Determination Agent may take into account (i) the amount and timing of payments or deliveries that the Issuer or its Affiliates (as the case may be) would receive under its Hedge Position(s), (ii) whether the Hedge Positions include illiquid or non-marketable assets (which may be valued at zero) or synthetic hedges (where the mark-to-market may be zero or in-the-money to the relevant counterparty to the Hedge Positions) and (iii) whether the Issuer or its Affiliates would be subject to contingent liabilities, including any requirement to return any distributions or otherwise make any payments.

"PRC" means People's Republic of China.

"PRC Citizen" means any person holding a resident identification card or other equivalent government-issued identification of the PRC (excluding Hong Kong, Macau and Taiwan).

"PRC Regulator Information Request Early Redemption Event" means that, on or after the Trade Date, the Issuer and/or its affiliates receives a request by the China Securities Regulatory Commission, the People's Bank of China, the State Administration of Foreign Exchange and/or any other relevant governmental, regulatory or listing authority of the People's Republic of China (excluding Hong Kong, Macau and Taiwan) (together, the **"PRC Regulators"**) to provide information regarding the Securities, including (without limitation) details of the identity of the Securityholder, the distributor(s) of the Securities and/or the purchaser(s) to whom the Securities have been sold and/or distributed (such request, a **"PRC Regulator Information Request"**), and the Issuer and/or its affiliates are unable to comply with this PRC Regulator Information Request as a result of the Securityholder, distributor(s) and/or purchaser(s) failing to provide the relevant information to the Issuer and/or its affiliates.

"Specified Currency" means, in respect of a Share (in the case of Share Linked Securities), the currency of denomination for such Share or, in respect of a Component or an Index (in the case of Index Linked Securities), the currency of denomination of such Component or Index, unless otherwise specified in the Final Terms.

"China Connect Service" means the securities trading and clearing links programme developed by the Exchange, SEHK, the CSDCC and HKSCC, through which (i) SEHK and/or its Affiliates provides order-routing and other related services for certain eligible securities traded on the Exchange and

(ii) CSDCC and HKSCC provides clearing, settlement, depository and other services in relation to such securities.

"China Securities" means shares that are listed and traded on an Exchange in the PRC.

"CSDCC" means the China Securities Depository and Clearing Corporation.

"Exchange Rate" means, in respect of a day, the applicable rate of exchange for conversion of any amount into the Settlement Currency as determined by the Determination Agent, provided that in respect of CCS Equity Linked Securities, the rate of exchange for Offshore CNY shall be used for any conversions relating to CNY.

"FX Disruption Event (Equity Linked Annex)" means the occurrence of any of the following events:

- (a) the determination by the Determination Agent of the occurrence of any event on or prior to the relevant Payment Date that has or would have the effect of preventing or delaying the Issuer and/or any of its Affiliates directly or indirectly from, through customary legal channels:
 - (i) converting the Specified Currency into the Settlement Currency or, if applicable, either converting the Specified Currency into the Funding Currency or converting the Funding Currency into the Settlement Currency;
 - (ii) converting the Specified Currency into the Settlement Currency or, if applicable, either converting the Specified Currency into the Funding Currency or converting the Funding Currency into the Settlement Currency, in each case at a rate at least as favourable as the rate for domestic institutions located in the Specified Jurisdiction;
 - (iii) converting the Specified Currency into the Settlement Currency or, if applicable, either converting the Specified Currency into the Funding Currency or converting the Funding Currency into the Settlement Currency, in each case at a commercially reasonable rate;
 - (iv) delivering the Settlement Currency from accounts inside the Specified Jurisdiction to accounts outside the Specified Jurisdiction or between accounts inside the Specified Jurisdiction or to a party that is a non-resident of the Specified Jurisdiction;
 - (v) delivering the Specified Currency from accounts inside the Specified Jurisdiction to accounts outside the Specified Jurisdiction or between accounts inside the Specified Jurisdiction or to a party that is a non-resident of the Specified Jurisdiction; or

- (vi) if applicable, delivering the Funding Currency from accounts inside the Specified Jurisdiction to accounts outside the Specified Jurisdiction or between accounts inside the Specified Jurisdiction or to a party that is a non-resident of the Specified Jurisdiction; or
- (b) the Determination Agent determines that the government of the Specified Jurisdiction has given public notice of its intention to impose any capital controls which the Determination Agent determines are likely to materially affect the Issuer's ability to hedge its obligations with respect to the Securities, maintain such hedge or to unwind such hedge and/or its ability to maintain, replace, transfer, unwind, liquidate or recover any futures contracts related to such hedge.

"FX Inbound Valuation Disruption Event" means, in the determination of the Determination Agent, the occurrence of any event on or after the Trade Date whereby the Issuer and/or any of its Affiliates is unable, after using commercially reasonable efforts, through customary legal channels to:

- (a) transfer any amounts denominated in the Settlement Currency or, if applicable, the Funding Currency from one or more accounts outside any Specified Jurisdiction to one or more accounts within that Specified Jurisdiction;
- (b) convert any amounts denominated in the Settlement Currency or, if applicable, the Funding Currency at a commercially reasonable rate into a Specified Currency; and/or
- (c) obtain a commercially reasonable rate to convert an amount denominated in the Settlement Currency or, if applicable, the Funding Currency into a Specified Currency,

in each case, for the purposes of establishing, maintaining, transferring, unwinding, disposing, or recovering one or more Hedge Positions and/or futures contracts related to such Hedge Positions or the proceeds of such Hedge Positions or related futures contracts to determine a relevant payment obligation in relation to a Series.

"HKSCC" means the Hong Kong Securities Clearing Company Limited.

"Offshore CNY" means the lawful currency of the PRC settled solely by transfer to a Renminbi bank account maintained in accordance with applicable laws and regulations in Hong Kong.

"SEHK" means The Stock Exchange of Hong Kong Limited.

"Specified Currency" means CNY or Offshore CNY, as determined by the Determination Agent.

"Specified Jurisdiction" means Hong Kong and/or the PRC (excluding Hong Kong, Macau and Taiwan), as determined by the Determination Agent.".

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

The section entitled "*Form of Final Terms (Notes and Redeemable Certificates)*" on pages 534 to 580 of the UK Base Prospectus Securities Note shall be updated and supplemented by replacing it with Annex 1 attached hereto.

(H) INFORMATION RELATING TO GREEN AND/OR SOCIAL NOTES AND BARCLAYS ESG INDEX LINKED SECURITIES

The section entitled "*Information relating to Green and/or Social Notes and Barclays ESG Index Linked Securities*" on pages 581 to 588 of the UK Base Prospectus Securities Note shall be updated and supplemented by replacing it (including the title of such section) with Annex 2 attached hereto.

(I) PURCHASE AND SALE

The section entitled "*Purchase and Sale*" on pages 599 to 605 of the UK Base Prospectus Securities Note shall be updated and supplemented by inserting the words "or where there are restrictions, the distribution is in full compliance with such restriction(s)," immediately after the words "permitted without restriction," in limb (iii) of the third paragraph on page 599.

(J) IMPORTANT LEGAL INFORMATION

The section entitled "*Important Legal Information*" on pages 606 to 613 of the UK Base Prospectus Securities Note shall be updated and supplemented by replacing the hyperlink <https://home.barclays/investor-relations/fixed-income-investors/prospectus-and-documents/structured-securities-final-terms>" with "<http://www.barx-is.com>" (under "Document Repository")" in limb (ii) under (a) "*Specific Consent*" under the heading "*Consent to the use of the Base Prospectus for the purposes of the FSMA*" on page 606.

(K) GENERAL INFORMATION

The section entitled "*General Information*" on pages 614 to 619 of the UK Base Prospectus Securities Note shall be updated and supplemented by replacing the sub-section entitled "*Use of Proceeds*" on page 614 with the following:

"The Issuer intends to apply the net proceeds from the sale of any Securities either for hedging purposes or for general corporate purposes unless otherwise specified in the Final Terms relating to a particular Security or Series. If, in respect of an issue of Securities, there is a particular identified use of proceeds (for example, if the proceeds will be used to finance and/or refinance Eligible Assets in respect of Sustainable Securities or if a portion of the proceeds will be donated for charitable purposes), this will be specified in the Final Terms (for example, see "*Information relating to Sustainable Securities*")."

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 UK 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 UK Prospectus Regulation) have the right, exercisable within

three 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 17 September 2025.



The date of this Supplement is 12 September 2025

ANNEX 1

FORM OF FINAL TERMS

The Final Terms for each Series of Securities other than BP 5 Fungible Securities will include such of the following information as is applicable with respect to such Securities. If your Securities are BP 5 Fungible Securities, you should instead consider the section headed '*Form of Final Terms*' in the historical GSSP Base Prospectus 5 relating to such BP 5 Fungible Securities.

[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 and regulations made thereunder (as amended, the "**UK Prospectus Regulation**"). Consequently no key information document required by Regulation (EU) No 1286/2014 as it forms part of UK domestic law by virtue of the EUWA (as amended, the "**UK PRIIPs Regulation**") for offering or selling the Securities or otherwise making them available to retail investors in the United Kingdom has been prepared and therefore offering or selling the Securities or otherwise making them available to any retail investor in the United Kingdom may be unlawful under the UK PRIIPs Regulation.]

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

[PROHIBITION OF SALES TO SWISS RETAIL INVESTORS – The Securities are not intended to be offered, sold or otherwise made available to and may not be offered, sold or otherwise made available to any retail investor in Switzerland. For these purposes a "retail investor means a person who is not a professional or institutional client, as defined in article 4 para. 3, 4 and 5 and article 5 para. 1 and 2 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.

The Securities may not be publicly offered, directly or indirectly, in Switzerland within the meaning of the FinSA and no application has or will be made to admit the Securities to trading on any trading

venue (exchange or multilateral trading facility) in Switzerland. Neither the Base Prospectus, the Final Terms nor any other offering or marketing material relating to the Securities constitute a prospectus pursuant to the FinSA, and neither the Base Prospectus, the Final Terms nor any other offering or marketing material relating to the Securities may be publicly distributed or otherwise made publicly available in Switzerland.]

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

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

(Insert for Sustainable Securities and/or Securities linked to an index that is marketed as having "green", "sustainable", "social", "ESG" or similar considerations, amending as required:) [There is currently no universally accepted, global framework or definition (legal, regulatory or otherwise) as to what constitutes, an "ESG" (Environmental, Social or Governance), "green", "social", "sustainable", "climate-friendly" or an equivalently-labelled product, or as to what precise attributes are required for a particular investment, product or asset to be defined as "ESG", "green", "social", "sustainable", "climate-friendly" or such other equivalent label; nor can any assurance be given that such a globally accepted definition or consensus will develop over time. Save for any certification, standard, guideline, taxonomy, label and/or other regulatory or index inclusion criteria or voluntary guidelines specified in *"Use of proceeds"* below, the Securities are not intended to satisfy, in whole or in part, any present or future "ESG", "green", "sustainable", "climate-friendly" or equivalently-labelled certification, standard, guideline, taxonomy, label and/or other regulatory or index inclusion criteria or voluntary guidelines with which an investor or its investments may be expected to comply or otherwise seeks to have. For example and without limitation, the Securities [are not intended to qualify for the proposed EU Green Bond Standard label;] [do not take into account any of the EU criteria for environmentally sustainable investments, including as set out under the EU Taxonomy Regulation (Regulation (EU) 2020/852) (or any equivalent regime); nor] [do not qualify as "sustainable investments" as defined under the Sustainable Finance Disclosure Regulations (Regulation (EU) 2019/2088) (or any equivalent regime).] *(Insert for Securities linked to an index that is marketed as having "green", "sustainable", "social", "ESG" or similar considerations, amending as required:)* [Further, investors should assume that the ind[ex]/[ices] [is]/[are] not intended to qualify as [an 'EU Climate Transition Benchmark'] [or] [an 'EU Paris-Aligned Benchmark'] [or] [a 'UK Climate Transition Benchmark'] [or] [a 'UK Paris-aligned Benchmark'] under the EU Benchmarks Regulation or UK Benchmarks Regulation, as applicable.]

The Securities and, as applicable, the Entitlements have not been and will not be, at any time, registered under the U.S. Securities Act of 1933, as amended (the "**Securities Act**"), or with any securities regulatory authority of any state or other jurisdiction of the United States. The Securities may not be offered or sold within the United States or to, or for the account or benefit of, U.S. persons (as defined in Regulation S under the Securities Act ("**Regulation S**")) ("**U.S. persons**"), except in certain transactions exempt from the registration requirements of the Securities Act and applicable state securities laws. The Securities are being offered and sold outside the United States

to non-U.S. persons in reliance on Regulation S. Trading in the Securities and, as applicable, the Entitlements has not been approved by the U.S. Commodity Futures Trading Commission under the U.S. Commodity Exchange Act of 1936, as amended (the "**Commodity Exchange Act**") and the rules and regulations promulgated thereunder.

Final Terms



BARCLAYS BANK PLC

(Incorporated with limited liability in England and Wales)

Legal Entity Identifier (LEI): G5GSEF7VJP5I7OUK5573

[Up to] [●] Securities due [●] under the Global Structured Securities Programme (the "[Tranche [●]] Securities" [or the "Securities"] [or the "[Notes][Certificates]"]) [(to be consolidated and to form a single series with the [●] Securities due [●], and issued on [●] [,][and] the [●] Securities due [●], and issued on [●]) [and the [●] Securities due [●], and issued on [●]] under the Global Structured Securities Programme (the "Tranche [●] Securities" [and] [●]))]
Issue Price: [●] per cent.

[The Securities are not intended to qualify as eligible debt securities for purposes of the minimum requirement for own funds and eligible liabilities ("MREL") as set out under the Bank Recovery and Resolution Directive (EU) 2014/59), as implemented in the UK (or local equivalent, for example TLAC).]¹

This document constitutes the final terms of the Securities (the "**Final Terms**") described herein for the purposes of Article 8 of [the UK Prospectus Regulation] [Regulation (EU) 2017/1129 as it forms part of UK domestic law by virtue of the European Union (Withdrawal) Act 2018 (as amended) and regulations made thereunder (as amended, the "**UK Prospectus Regulation**")]] and is prepared in connection with the Global Structured Securities Programme established by Barclays Bank PLC (the "**Issuer**"). These Final Terms complete and should be read in conjunction with GSSP UK Base Prospectus which constitutes a base prospectus drawn up as separate documents (including the Registration Document dated 20 March 2025 [as supplemented on [●] [,] [and] [●]]) and the Securities Note relating to the GSSP UK Base Prospectus dated 15 April 2025 [as supplemented [on] [●] [,] [and] [●]]) for the purposes of Article 8(6) of the UK 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 Final Terms and the Base Prospectus. A summary of the individual issue of the Securities is annexed to this Final Terms.

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

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

¹ This should be included unless specifically instructed at the outset that the Securities are intended to qualify as eligible securities for MREL purposes.

These Final Terms will be published on the website [<http://www.barx-is.com>] (under "Document Repository")) [●].] Should the aforementioned website change, the Issuer will notify such change upon publication on the website.

(Use the alternative language set out under "Important Legal Information – Fungible issuances" if the first tranche of an issue which is being increased was issued under an expired base prospectus, the terms of which are incorporated by reference into this Base Prospectus)

[The Base Prospectus expires on 15 April 2026. [As at the date hereof, the] [The] new base prospectus (the "[●] **Base Prospectus**") will be valid from and including [on or around] [●] and will be published on the London Stock Exchange's website and the website of the Issuer at <https://home.barclays/investor-relations/fixed-income-investors/prospectus-and-documents/structured-securities-prospectuses>. [Following expiry of the Base Prospectus] [Upon publication of the [●] Base Prospectus] the offering of the Securities will continue under the [●] Base Prospectus. The terms and conditions of the securities from the Base Prospectus will be incorporated by reference into the [●] Base Prospectus and will continue to apply to the Securities.]

[These [Notes]/[Certificates] are FinSA Exempt Securities as defined in the Base Prospectus.]

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

BARCLAYS

Final Terms dated [●]

PART A – CONTRACTUAL TERMS

Provisions relating to the Securities

1. (a) Series: [Up to] [●]
(b) [Tranche: [Up to] [●]]
[The Securities shall be consolidated and form a single series with the Tranche [●] Securities[, the Tranche [●] Securities] [and the Tranche [●] Securities] but shall not be fungible with the Tranche [●] Securities [, the Tranche [●] Securities] [and the Tranche [●] Securities] until such time as the clearing systems recognise the Securities to be fungible with the Tranche [●] Securities[, the Tranche [●] Securities] [and the Tranche [●] Securities].]

2. Currencies:
(a) Issue Currency: [●]
(b) Settlement Currency: [●]

3. [Exchange Rate:] [As specified in the Conditions] [●]
[Fixing Date – Interest:] [Not Applicable][As specified in the Conditions] [●]
[Fixing Time – Interest:] [Not Applicable][As specified in the Conditions] [●]
[Fixing Date – Settlement:] [Not Applicable][As specified in the Conditions] [●]
[Fixing Time – Settlement:] [Not Applicable][As specified in the Conditions] [●]

4. Securities: [Notes][Certificates]

5. Notes:
(a) [Aggregate Nominal Amount as at the Issue Date:]
(i) Tranche: [Up to] [●]
(ii) Series: [Up to] [●]
(b) [Specified Denomination:] [[●]]
[●] and integral multiples of [●]] in excess thereof [up to (and including) [●].] [Notes will not be issued in definitive form with a Specified Denomination above [●].]
(c) [Minimum Tradable Amount: [●]]

6. Certificates:	[Not Applicable][Applicable]
(a) [Number of Securities:]	<p>[Up to] [●]</p> <p>[Up to authorised number of Securities: [●]]</p> <p>[Initial issuance number of Securities as at the Issue Date: [●]]</p>
(i) Tranche:	[Up to] [●]
(ii) Series:	[Up to] [●]
(b) [Minimum Tradable Amount:]	[●] [Not Applicable]
7. Calculation Amount:	[●]
8. Issue Price:	<p>[●] % of the Specified Denomination [[insert currency amount] [(being equal to [●] per cent. of the Aggregate Principal Amount, converted into [insert currency] at an FX rate of [●])]] [plus accrued interest from [●]].] [●] per Security.]</p> <p>[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.] [●]</p>
9. Trade Date:	[●]
10. Issue Date:	[●]
11. Scheduled Settlement Date:	<p>[●] [subject to adjustment in accordance with the Business Day Convention]</p> <p>[Open-ended – see below – the Optional Cash Settlement Date]</p>
12. Type of Security:	<p>[Share Linked Securities] [Index Linked Securities]</p> <p>[Inflation Linked Securities] [Fund Linked Securities] [Barclays Index Linked Securities]</p>

[Hybrid Basket Linked Securities][See 'Interest Type' [and]['Final Settlement Type'] below]

13. Relevant Annex(es) which apply to the [Equity Linked Annex] [Inflation Linked Annex] [FX Linked Annex] [Fund Linked Annex] [Barclays Index Annex] [Hybrid Basket Linked Annex] [None]

(Specify each applicable Relevant Annex)

(If multiple annexes apply consider if there is any inconsistency between them and if so, include language setting out which should prevail)

14. [Underlying Performance Type:] [Single Asset][Worst-of][Basket]

15. [Underlying Performance Type_(Interest):] [Single Asset][Worst-of]

16. [Underlying Performance Type_(Settlement):] [For the purpose of determination of the Final Performance: [Single Asset] [Worst-of]]

[For the purpose of determination of the Interim Performance: Single Asset]

17. [Conversion Rate (FX):] [Not Applicable]

[Fixing Source: [●]]

[Fixing Time: [●]]

Provisions relating to interest (if any) payable

18. Interest Type: [Not Applicable]

[In respect of [date(s)] [specify Interest Payment Date(s), Interest Determination Date(s) and/or Interest Valuation Date(s)] [●]:]

[Aggregation of Interests: Applicable: [specify Interest Types]]

[Fixed]

[Fixed Rate (FX)]

[Floating]

[Inverse Floating]

[Inflation Linked]

[Digital Interest]

[Digital (Bullish with dual barrier and memory feature)]

- [Snowball]
- [Phoenix without memory]
- [Phoenix with memory – with Single Fixed Interest]
- [Phoenix One Touch – Daily without memory]
- [Phoenix One Touch – Daily with memory]
- [Phoenix One Touch – Continuous without memory]
- [Phoenix One Touch – Continuous with memory]
- [Phoenix Constant Touch – Daily without memory]
- [Phoenix Constant Touch – Daily with memory]
- [Phoenix Constant Touch – Continuous without memory]
- [Phoenix Constant Touch – Continuous with memory]
- [Range Accrual]
- [Knock-out]
- [Spread-Linked]
- [Decompounded Floating]
- [Zero Coupon]
- [Double Conditional Digital]
- [[[subject to][following] the exercise of the Switch Option)]
- [As set out in Table 1 below in the column entitled 'Interest Type']
- [Repeat as necessary if more than one of the above Interest Types applies]*
- (a) [Interest Payment Date[s]:]
 - [●] [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] [, subject to adjustment in accordance with the provisions of Fund Linked Condition 9 (*Adjustments to Payment Dates*)]
 - [Actual Settlement Date]

(b) [Interest Valuation Date[s]:] [●] [Each of the dates set out in Table 1 below in the column entitled 'Interest Valuation Date']

(c) [Interest Determination Date[s]:] [As per General Conditions 10 (*Interest*) and General Condition 39.1 (*Definitions*)]

[Other (*specify*)]

[Not Applicable]

(If other definition or "Not Applicable" is specified, delete the following sub-paragraphs; also delete the following sub-paragraphs if the Reference Rate is a Compounded RFR);

(i) In-Period Setting: [Applicable – [first] [*specify*] Fixing Business Day of any Interest Calculation Period]

[Not Applicable]

(Populate this sub-paragraph for Term Rates or CMS Rates that are to be determined at, or soon after, the start of the Interest Calculation Period, as applicable)

(ii) Advance Setting: [Applicable – [second] [*specify*] Fixing Business Day prior to the Interest Commencement Day or the Interest Period End Date of the immediately preceding Interest Calculation Period]

[Not Applicable]

(Populate this sub-paragraph for Term Rates or CMS Rates that are to be determined before the start of the Interest Calculation Period)

(iii) Arrears Setting: [Applicable – [second] [*specify*] Fixing Business Day prior to any Interest Period End Date]

[Not Applicable]

(Populate this sub-paragraph for Term Rates or CMS Rates that are to be determined towards the end of the Interest Calculation Period rather than at the start of the Interest Calculation Period)

(d) [Fixing Business Day:] [As defined in General Condition 39.1 (*Definitions*) of the General Conditions]

[Other (*specify*)]

[Table 1]

(Insert additional columns as necessary to include the items listed below in tabular form where the relevant specifications are not the same for each Interest Payment Date/Interest Valuation Date/Interest Determination Date.)

[N]	[Interest Type:]	[Interest Date[s]:]	[Observation Date:]	[Interest Percentage]	[Lower Barrier]	[Upper Barrier]	[Fixed Interest Rate]	[Fixed Interest Rate (1)]	[Fixed Interest Rate (2)]	[Average]	[●]
		(FX):	Percenta ge:]	Percenta ge:]	Percenta ge:]	Interest Rate	Interest Rate (1)]	Interest Rate (2)]	Dates]		
									[Lookba ck-out Dates]		

[1]	[●]	[●]	[●]	[●]	[●]	[●]	[●]	[●]	[●]	[●]	[●]
-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----

[2]	[●]	[●]	[●]	[●]	[●]	[●]	[●]	[●]	[●]	[●]	[●]
-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----

(e) [Interest Observation Period[s]:] [From [and including/but excluding] [[time] on] [date] to [and including/but excluding] [[time] on] [date]]][●][As set out in Table 1 above in the column entitled 'Interest Observation Period'.]

(f) [Interest Commencement Date[s]:] [●] [Issue Date][Each of the dates set out in Table 1 above in the column entitled 'Interest Commencement Date'.]

(g) Information relating to the Fixed [Applicable][Not Applicable] Rate:
(if not applicable, delete the remaining sub-paragraphs of this paragraph)

(i) [Fixed Interest Type:] [Per Annum][Fixed Amount]
[In respect of each Interest Payment Date as set out in Table 1 above in the column entitled 'Fixed Interest Type']

(ii) [Fixed Interest Rate:] [[●] [per annum]]
[In respect of each Interest Payment Date, as set out in Table 1 above in the column entitled 'Fixed Interest Rate']

(h) Information relating to the [Not Applicable][Applicable] Floating Rate:
(if not applicable, delete the remaining sub-paragraphs of this paragraph)

(i) [Floating Rate Determination – CMS Rate:] [Not Applicable][Applicable]
– Specified Swap Rate: [GBP SONIA ICE Swap Rate]
[USD SOFR ICE Swap Rate]

[EUR EURIBOR ICE Swap Rate-11:00][EUR EURIBOR ICE Swap Rate-12:00]

[●] (*insert full name of alternative swap rate*)

- Reference Currency: [GBP][USD][EUR][●]
- Designated Maturity: [●]
- Relevant Screen [●] page:
- Relevant Time: [●]
- Recommended Fallback Rate: [Applicable: [●]][Not Applicable]
- Temporary Non-Publication Fallback – Alternative Rate: [Applicable][Not Applicable]
- Linear Interpolation: [Not Applicable][Applicable]
[Interest Calculation Period[s]: [●]]

(ii) [Floating Rate Determination – Reference Rate:]

[– Reference Rate: [●] [EURIBOR]
[Compounded Daily SONIA (Non-Index Determination)][Compounded Daily SOFR (Non-Index Determination)][Compounded Daily €STR (Non-Index Determination)][Compounded Daily F-TIIE (Non-Index Determination)]
F-TIIE DCD: *[insert applicable day count fraction for calculation of the compounded rate].*
[ICE Term SONIA][FTSE Term SONIA]
[€STR Bank Compounded Index][€STR ICE Compounded Index][€STR ICE Compounded Index 2D Lag][€STR ICE Compounded Index 5D Lag][€STR ICE Compounded Index 0 Floor][€STR ICE Compounded Index 0 Floor 2D Lag][€STR ICE Compounded Index 0 Floor 5D Lag]

		[SONIA Bank Compounded Index][SONIA ICE Compounded Index] [SONIA ICE Compounded Index 2D Lag][SONIA ICE Compounded Index 5D Lag][SONIA ICE Compounded Index 0 Floor][SONIA ICE Compounded Index 0 Floor 2D Lag][SONIA ICE Compounded Index 0 Floor 5D Lag]
		[SOFR Bank Compounded Index][SOFR ICE Compounded Index 2D Lag][SOFR ICE Compounded Index 5D Lag][SOFR ICE Compounded Index 0 Floor][SOFR ICE Compounded Index 0 Floor 2D Lag][SOFR ICE Compounded Index 0 Floor 5D Lag]
		[<i>insert Recommended Fallback Rate</i>] in respect of [<i>insert relevant Underlying Asset</i>]
		(<i>if not applicable, consider deleting this row and re-numbering</i>)
-	Compounding Method:	[Observation Period Shift] [Lookback] [Not Applicable] (<i>Specify Not Applicable if the Reference Rate is not SONIA, SOFR, €STR or F-TIIE</i>)
[-]	Designated Maturity:	[●] [Month[s]] [Year[s]] [Not Applicable] (<i>Use Not Applicable where the Reference Rate is SONIA, SOFR, €STR, F-TIIE or any other risk-free rate</i>)
-	Offered Quotation:	[Applicable][Not Applicable]
-	Arithmetic Mean:	[Applicable][Not Applicable]
[-]	Interest Determination Date:	[●][Not Applicable]]
-	Relevant Screen	[●] Page:
-	Relevant Time:	[●] [a.m.]/[p.m.] [●] time
-	Relevant Interbank Market:	[●]
-	["p"] [Observation [●]] [Not Applicable] (<i>specify "p" where Compounding Method is 'Lookback' and specify "Observation Shift Days" where Compounding Method is 'Observation Period Shift'; otherwise, specify 'Not Applicable' or delete this row and re-number</i>)	Shift Days]:

	-	Recommended Fallback Rate:	<p>[●] [EURIBOR]</p> <p>[Compounded Daily SONIA (Non-Index Determination)][Compounded Daily SOFR (Non-Index Determination)][Compounded Daily €STR (Non-Index Determination)][Compounded Daily FTIIE (Non-Index Determination)]</p> <p>[ICE Term SONIA][FTSE Term SONIA]</p> <p>[€STR Bank Compounded Index][€STR ICE Compounded Index][€STR ICE Compounded Index 2D Lag][€STR ICE Compounded Index 5D Lag][€STR ICE Compounded Index 0 Floor][€STR ICE Compounded Index 0 Floor 2D Lag][€STR ICE Compounded Index 0 Floor 5D Lag]</p> <p>[SONIA Bank Compounded Index][SONIA ICE Compounded Index] [SONIA ICE Compounded Index 2D Lag][SONIA ICE Compounded Index 5D Lag][SONIA ICE Compounded Index 0 Floor][SONIA ICE Compounded Index 0 Floor 2D Lag][SONIA ICE Compounded Index 0 Floor 5D Lag]</p> <p>[SOFR Bank Compounded Index][SOFR ICE Compounded Index][SOFR ICE Compounded Index 2D Lag][SOFR ICE Compounded Index 5D Lag][SOFR ICE Compounded Index 0 Floor][SOFR ICE Compounded Index 0 Floor 2D Lag][SOFR ICE Compounded Index 0 Floor 5D Lag]</p> <p><i>[insert Recommended Fallback Rate] in respect of [insert relevant Underlying Asset]</i></p> <p><i>(if not applicable, consider deleting this row and re-numbering)</i></p>
	[-]	Linear Interpolation:	<p>[Applicable][Not Applicable]</p> <p>[Interest Calculation Period[s]: [●]]</p>
(i)		[Cap Rate:]	<p>[[●]% [per annum]] [Not Applicable]</p> <p>[Interest Calculation [Cap Rate(%)] Period:]</p> <p>[●] to [●] [●] [Not Applicable]</p>
(j)		[Curve Cap Rate:]	<p>[Applicable] [Not Applicable]</p> <p>[[Interest Calculation Period: [[●] to [●]] [Not Applicable]</p>

Factor:	[[plus]][minus] [●%] [Not Applicable]
Margin:	[[plus]][minus] [●%] [Not Applicable]
Reference Index:	<p>[single rate]</p> <p>Multiplier: [[●%]] [Not Applicable]</p> <p>Reference Rate: [●]]</p> <p>[[spread rate]][combined rate]</p> <p>Multiplier 1: [[●%]] [Not Applicable]</p> <p>Reference Rate 1: [●]</p> <p>Multiplier 2: [[●%]] [Not Applicable]</p> <p>Reference Rate 2: [●]]</p>
Upper Limit:	[●%]
[[Reference Rate [1][2]:	
– Floating Rate Determination:	<p>[Floating Rate Determination – Reference Rate]</p> <p>[Floating Rate Determination – CMS Rate]</p> <p><i>(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' above)</i></p> <p><i>(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight ESTR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' above)</i></p>
(k) [Floor Rate:]	[Plus/Minus] [●] [Not Applicable]
(l) [Participation:]	<p>[[●] [As specified in the Conditions]]]</p> <p>[Interest Calculation Period:]</p> <p>[●] to [●] [●] [As specified in the Conditions]</p>
(m) [Participation _(Interest) :]	[[●] [As specified in the Conditions] [Each of the percentages set out in Table 1 above in the column entitled 'Participation _(Interest) ']]

		[Interest Calculation Period:]	[Participation _{(Interest):}]
		[●] to [●]	[●][As specified in the Conditions]
(n)	[Spread:]	[Plus/Minus][Zero] [●] [Not Applicable]	
(o)	[Inflation Factor:]	[Inflation Factor (Cumulative)][Inflation Factor (Year-on-Year)]	
(p)	[Fixed Percentage:]	[[●] [As specified in the Conditions]	
		[Interest Calculation Period:]	[Fixed Percentage:]
		[●] to [●]	[●] [As specified in the Conditions]
(q)	Digital Rate [1]:		
(i)	[Fixed Interest Type:]	[Per Annum][Fixed Amount]]	
	Fixed Interest Rate:	[[●] [per annum]] [Not Applicable]	
(ii)	[Floating Rate Determination:]	[Applicable]	[Floating Rate Determination – Reference Rate]
		<i>(if applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' above)</i>	
		[Floating Rate Determination – CMS Rate]	
		<i>(if applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' above)</i>	
(iii)	[Cap Rate:]	[Applicable]]	<i>(if applicable, insert and complete the relevant items from the 'Cap Rate' above)</i>
(iv)	[Curve Cap Rate:]	[Applicable]]	<i>(if applicable, insert and complete the relevant items from the 'Curve Cap Rate' above)</i>
(v)	[Floor Rate:]	[Applicable]]	<i>(if applicable, insert and complete the relevant items from the 'Floor Rate' above)]</i>

(r) [Digital Rate [2]:

- (i) [Fixed Interest Type: [Per Annum][Fixed Amount]]
Fixed Interest Rate: [[●] [per annum]] [Not Applicable]
- (ii) [Floating Rate Determination: [Applicable]
[Floating Rate Determination – Reference Rate]
(if applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' above)
[Floating Rate Determination – CMS Rate]
(if applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' above)
- (iii) [Cap Rate: [Applicable]]
(if applicable, insert and complete the relevant items from the 'Cap Rate' above)
- (iv) [Curve Cap Rate: [Applicable]]
(if applicable, insert and complete the relevant items from the 'Curve Cap Rate' above)
- (v) [Floor Rate: [Applicable]]
(if applicable, insert and complete the relevant items from the 'Floor Rate' above)]

(s) [Digital Strike: [●]
[Interest Calculation Period:] [Digital Strike (%):]
[●] to [●] [●]]

(t) [Observed Rate:

- (i) Single Observed Rate: [Applicable] [Not Applicable]
[or]
Spread Observed Rate: [Applicable] [Not Applicable]
- (ii) Provisions applicable to the determination of each Observed Rate:
[Floating Rate: *(Include where Single Observed Rate applies)*]

	<ul style="list-style-type: none"> - Floating Rate Determination: 	<p>[Floating Rate Determination – CMS Rate]</p> <p><i>(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' above)</i></p>
		<p>[Floating Rate Determination – Reference Rate]</p> <p><i>(if Floating Rate Determination – Reference Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' above)</i></p>
	<p>[Spread Rate [1][2]:</p> <ul style="list-style-type: none"> - Fixed Interest Rate: - Floating Rate Determination: 	<p><i>(Include where Spread Observed Rate applies)</i></p> <p>[•][per annum][Not Applicable]</p> <p>[Floating Rate Determination – CMS Rate]</p> <p><i>(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' above)</i></p>
		<p>[Floating Rate Determination – Reference Rate]</p> <p><i>(if Floating Rate Determination – Reference Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' above)</i></p>
		<p><i>(Repeat this sub-section for each of Spread Rates 1 and 2)</i></p>
(iii)	Cap Rate:	<p>[Applicable] [Not Applicable]</p> <p><i>(if applicable, insert and complete the relevant items from the 'Cap Rate' above)</i></p>
(iv)	Curve Cap Rate:	<p>[Applicable] [Not Applicable]</p> <p><i>(if applicable, insert and complete the relevant items from the 'Curve Cap Rate' above)</i></p>
(v)	Floor Rate:	<p>[Applicable] [Not Applicable]</p> <p><i>(if applicable, insert and complete the relevant items from the 'Floor Rate' above)</i></p>
(u)	[Observation Date[s]:]	<p>[•] [Each Common Scheduled Trading Day] [Each of the dates set out in Table 1 above in the column entitled 'Observation Date'.]</p>

		[Not Applicable]
(v)	[Observation Date[s] (FX):]	[●] [Each of the dates set out in Table 1 above in the column entitled 'Observation Date (FX)').]
(w)	[Interest Barrier Percentage[s]:]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Interest Barrier Percentage'.]
(x)	[Interest Barrier Percentage[s](1):]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Interest Barrier Percentage (1)').]
(y)	[Interest Barrier Percentage[s](2):]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Interest Barrier Percentage(2)').]
(z)	[Fixed Interest Rate[s]:]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Fixed Interest Rate']. <i>(if there are multiple types of fixed interest rates please complete the below)</i>
(i)	[Fixed Interest Rate[s](1):]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Fixed Interest Rate(1)').]
(ii)	[Fixed Interest Rate[s](2):]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Fixed Interest Rate(2)').]
(aa)	[Interest Valuation Price:]	[In respect of an Underlying Asset and the Interest Valuation Date, the Valuation Price of such Underlying Asset in respect of the Interest Valuation Date.] [As defined in the General Conditions]
(i)	[Averaging-out _[(Interest)] :]	[Not Applicable][Applicable] [Averaging-out Dates _(Interest) : each of the dates corresponding to an Interest Valuation Date as set out in Table 1 above in the column entitled 'Averaging-out Dates _(Interest) '.]
		[Each of the dates set out in Table 1 above in the column entitled 'Averaging-out Dates'.]
(ii)	[Min Lookback-out _[(Interest)] :]	[Not Applicable][Applicable] Lookback-out Dates: each of the dates corresponding to an Interest Valuation Date as set

		out in Table 1 above in the column entitled 'Lookback-out Dates _(Interest) '.]
		[Each of the dates set out in Table 1 above in the column entitled 'Lookback-out Dates'.]
(iii)	[Max out _(Interest) :]	<p>Lookback- [Not Applicable][Applicable]</p> <p>Lookback-out Dates: each of the dates corresponding to an Interest Valuation Date as set out in Table 1 above in the column entitled 'Lookback-out Dates_(Interest)'.]</p>
		[Each of the dates set out in Table 1 above in the column entitled 'Lookback-out Dates'.]
(iv)	[Final Interest Valuation Override:]	[Applicable][Not Applicable]
(bb)	[Lower Barrier:]	[Not Applicable] [Applicable]
(i)	[Lower Barrier Percentage:]	[●]
		[The percentages set out in Table [●] below in the column entitled 'Lower Barrier Percentage'.]
		[Not Applicable]
(cc)	[Upper Barrier:]	[Not Applicable] [Applicable]
(i)	[Upper Barrier Percentage:]	[●]
		[The percentages set out in Table [●] below in the column entitled 'Upper Barrier Percentage'.]
(dd)	[Knock-out Type:]	[American Daily][American Continuous][European (Final)]
		[Not Applicable]
(ee)	[Knock-out Barrier Percentage:]	[●]
		[Not Applicable]
(ff)	[Day Count Fraction:]	[Actual/Actual (ICMA)][Act/Act (ICMA)]
		[Actual/Actual]
		[Actual/Actual (ISDA)]
		[Actual/365 (Fixed)]
		[Actual/360]
		[30/360]

[360/360]

[Bond Basis]

[30E/360]

[Eurobond Basis]

[30/360 (SIA)]

[30E/360 (ISDA)]

[Not Applicable]

(Repeat as necessary if more than one of the above Interest Types applies)

(gg) [Interest Period End Date[s]: [●][(unadjusted)][[, subject to adjustment in accordance with the Business Day Convention] [and adjustment for Unscheduled Business Day Holiday]][Not Applicable]

(hh) [Valuation Time: [●]]

(ii) [Floating Rate provisions Spread-Linked Rate Spread-Linked Rate
applicable to the determination of One_(t) Two_(t)
Spread-Linked Rate One_(t) and
Spread-Linked Rate Two_(t):

(i) [Floating Rate [Applicable] [Applicable]
Determination - Reference
Rate:]

*(if Floating Rate (if Floating Rate
Determination - Determination -
Reference Rate is Reference Rate is
applicable, insert and applicable, insert and
complete the relevant complete the relevant
items from the 'Floating items from the 'Floating
Rate Determination - Rate Determination -
Reference Rate' above Reference Rate' above
and if not applicable, and if not applicable,
delete relevant delete relevant
paragraphs below) paragraphs below)*

– Spread-Linked [Not Applicable] [[●]%)
Rate One_(t) Cap:

[Interest [Spread-
Calculation Linked Rate
Period:] One_(t) Cap
(%):]

		[●] to [●] [●] [Not Applicable]	
-	Spread-Linked Rate One _(t) Floor:	[Not Applicable] [[●] %]	
		[Interest Calculation Period:] Linked Rate One _(t) Floor (%):]	
-		[●] to [●] [●] [Not Applicable]	
-	Spread-Linked Rate Two _(t) Cap:	[Not Applicable] [[●] %]	
		[Interest Calculation Period:] Linked Rate Two _(t) Cap (%):]	
-		[●] to [●] [●] [Not Applicable]	
-	Spread-Linked Rate Two _(t) Floor:	[Not Applicable] [[●] %]	
		[Interest Calculation Period:] Linked Rate Two _(t) Floor (%):]	
		[●] to [●] [●] [Not Applicable]	
(ii)	[Floating Rate Determination – CMS Rate:]	[Applicable]	[Applicable]
		<p>(if Floating Rate (if Floating Rate Determination – CMS Determination – CMS Rate is applicable, insert Rate is applicable, insert and complete the and complete the relevant items from the relevant items from the 'Floating Rate 'Floating Rate Determination – CMS Determination – CMS Rate' above and if not Rate' above and if not applicable, delete applicable, delete relevant paragraphs relevant paragraphs below) below)</p>	

- Spread-Linked [Not Applicable] [[●%]]
Rate One_(t) Cap:
[Interest Calculation Period:] [Spread-Linked Rate One_(t) Cap (%):]
[●] to [●] [●] [Not Applicable]
- Spread-Linked [Not Applicable] [[●%]]
Rate One_(t) Floor:
[Interest Calculation Period:] [Spread-Linked Rate One_(t) Cap (%):]
[●] to [●] [●] [Not Applicable]
- Spread-Linked [Not Applicable] [[●%]]
Rate Two_(t) Cap:
[Interest Calculation Period:] [Spread-Linked Rate Two_(t) Cap (%):]
[●] to [●] [●] [Not Applicable]
- Spread-Linked [Not Applicable] [[●%]]
Rate Two_(t) Floor:
[Interest Calculation Period:] [Spread-Linked Rate Two_(t) Floor (%):]
[●] to [●] [Not Applicable]

(jj) [Leverage:] [Applicable] [Not Applicable]
[Interest Calculation Period:] [Leverage:]
[●] to [●] [[plus] [minus] [●]] [Not Applicable]

(kk) [Compounding Period Number:] [●]

(II) [Decompounded Cap:] [●] [Not Applicable]

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

(i) [Internal Rate of Return: [[●]]%]

(nn) [Details of any short or long [Applicable: [●]] [Not Applicable] Interest Calculation Period:]

(oo) [Range Accrual Factor:] [Applicable] [Not Applicable]
(if not applicable, delete the remaining sub-paragraphs of this paragraph)

(i) Accrual Condition Type: [Year-on-Year Inflation Range Accrual] [Single Rate Range Accrual] [Spread Range Accrual] [Dual Rate Range Accrual] [Dual Spread Range Accrual]

(ii) [Year-on-Year Inflation Range Accrual:] [Applicable]

- Inflation Index: [●]
- Inflation Index [●] Sponsor:
- Range Accrual The calendar month falling [●] month[s] prior to Reference Month: the Interest Calculation Period [subject to linear interpolation].
[Range Accrual Reference Month:] [Interest Calculation Period:]
[●] [●] to [●]
- Related Bond: [●] [As specified in the Conditions]
- Lower Barrier: [●]
- Upper Barrier: [●]
- Pre-nominated Index: [●] [Not Applicable]

(iii) [Single Rate Range [Applicable] Accrual:]
[Range Accrual Floating Rate:
– Floating Rate [Floating Rate Determination - Reference Rate] Determination: [Floating Rate Determination - CMS Rate]

[Overnight SONIA] [Overnight SOFR] [Overnight €STR] [Overnight F-TIIE]

(if Floating Rate Determination - CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination - CMS Rate' above)

(if any of Floating Rate Determination - Reference Rate, Overnight SONIA, Overnight SOFR, Overnight €STR or Overnight F-TIIE are applicable, insert and complete the relevant items from the 'Floating Rate Determination - Reference Rate' above)

- Lower Barrier: [●]
- Upper Barrier: [●]

(iv) [Spread Range Accrual:] [Applicable]

(A) Range Accrual
Floating Rate 1:

- Floating Rate [Floating Rate Determination - Reference Rate]
Determination [Floating Rate Determination - CMS Rate]
[Overnight SONIA] [Overnight SOFR] [Overnight €STR] [Overnight F-TIIE]

(if Floating Rate Determination - CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination - CMS Rate' above)

(if any of Floating Rate Determination - Reference Rate, Overnight SONIA, Overnight SOFR, Overnight €STR or Overnight F-TIIE are applicable, insert and complete the relevant items from the 'Floating Rate Determination - Reference Rate' above)

(B) Range Accrual
Floating Rate 2:

- Variable: [[plus] [minus] [●]] [Not Applicable]
- Floating Rate [Floating Rate Determination - Reference Rate]
Determination: [Floating Rate Determination - CMS Rate]
[Overnight SONIA] [Overnight SOFR] [Overnight €STR] [Overnight F-TIIE]

(if Floating Rate Determination - CMS Rate is applicable, insert and complete the relevant items

from the 'Floating Rate Determination – CMS Rate' above)

(if any of Floating Rate Determination - Reference Rate, Overnight SONIA, Overnight SOFR, Overnight €STR or Overnight F-TIIE are applicable, insert and complete the relevant items from the 'Floating Rate Determination - Reference Rate' above)

- Lower Barrier: [●]
- Upper Barrier: [●]]

(v) Dual Rate Range Accrual: [Applicable] [Not Applicable]

(A) Range Accrual
Floating Rate 1:

- Floating Rate [Floating Rate Determination - Reference Rate]
Determination: [Floating Rate Determination – CMS Rate]
[Overnight SONIA] [Overnight SOFR] [Overnight
€STR] [Overnight F-TIIE]

(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' above)

(if any of Floating Rate Determination - Reference Rate, Overnight SONIA, Overnight SOFR, Overnight €STR or Overnight F-TIIE are applicable, insert and complete the relevant items from the 'Floating Rate Determination - Reference Rate' above)

- Lower Barrier 1: [●]
- Upper Barrier 1: [●]]

(B) Range Accrual
Floating Rate 2:

- Floating Rate [Floating Rate Determination - Reference Rate]
Determination: [Floating Rate Determination – CMS Rate]
[Overnight SONIA] [Overnight SOFR] [Overnight
€STR] [Overnight F-TIIE]

(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' above)

(if any of Floating Rate Determination - Reference Rate, Overnight SONIA, Overnight SOFR, Overnight €STR or Overnight F-TIIE are applicable, insert and complete the relevant items from the 'Floating Rate Determination - Reference Rate' above)

- Lower Barrier 2: [●]
- Upper Barrier 2: [●]]

(vi) [Dual Spread Range [Applicable] Accrual]:

(A) Range Accrual
Floating Rate 1:

- Floating Rate Determination: [Floating Rate Determination - Reference Rate] [Floating Rate Determination - CMS Rate] [Overnight SONIA] [Overnight SOFR] [Overnight €STR] [Overnight F-TIIE]

(if Floating Rate Determination - CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination - CMS Rate' above)

(if any of Floating Rate Determination - Reference Rate, Overnight SONIA, Overnight SOFR, Overnight €STR or Overnight F-TIIE are applicable, insert and complete the relevant items from the 'Floating Rate Determination - Reference Rate' above)

(B) Range Accrual
Floating Rate 2:

- Variable: [[plus] [minus] [●]] [Not Applicable]
- Floating Rate Determination: [Floating Rate Determination - Reference Rate] [Floating Rate Determination - CMS Rate] [Overnight SONIA] [Overnight SOFR] [Overnight €STR] [Overnight F-TIIE]

(if Floating Rate Determination - CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination - CMS Rate' above)

(if any of Floating Rate Determination - Reference Rate, Overnight SONIA, Overnight SOFR, Overnight €STR or Overnight F-TIIE are applicable, insert and complete the relevant items from the 'Floating Rate Determination - Reference Rate' above)

			<i>'Floating Rate Determination - Reference Rate' above)</i>
	–	Lower Barrier 1:	[●]
	–	Upper Barrier 1:	[●]]
(C)	Range Accrual Floating Rate 3:		
	–	Floating Rate Determination:	[Floating Rate Determination - Reference Rate] [Floating Rate Determination - CMS Rate] [Overnight SONIA] [Overnight SOFR] [Overnight €STR] [Overnight F-TIIE]
			<i>(if Floating Rate Determination - CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination - CMS Rate' above)</i>
			<i>(if any of Floating Rate Determination - Reference Rate, Overnight SONIA, Overnight SOFR, Overnight €STR or Overnight F-TIIE are applicable, insert and complete the relevant items from the 'Floating Rate Determination - Reference Rate' above)</i>
	–	Lower Barrier 2:	[●]
	–	Upper Barrier 2:	[●]]
(vii)	[Observation Number of [●] [As specified in the Conditions]] Business Days:		<i>[Repeat as necessary if more than one of the above Interest Types applies]</i>
(pp)	[Rolled Up Interest:]	[Applicable][Not Applicable]	
			<i>(if not applicable, delete the remaining sub- paragraphs of this paragraph)</i>
(i)	[Zero Floor per Period:]	[Applicable][Not Applicable]]	
(qq)	[Switch Option:]	[Applicable][Not Applicable]	
			<i>(if not applicable, delete the remaining sub- paragraphs of this paragraph)</i>
(i)	[Switch Exercise Period:]	Interest Payment Date	Switch Exercise Period (each date inclusive)
		[●]	[●]

(ii)	Switch Notice Period	[●] Business Days
	Number:	
(iii)	Switch Option Number of	[●][As specified in the General Conditions]]
	Business Days:	
(rr)	[Conversion Option:]	[Applicable] [Not Applicable]
		<i>(if not applicable, delete the remaining sub-paragraphs of this paragraph)</i>
(i)	Cut-off Time	[2:00 pm London time] [●]
(ii)	Minimum Number of Option Exercise Business Days Cut off	[Fifth] [●] Option Exercise Business Day
(iii)	Notice Delivery Email	[●] contact(s): [●] Address(es):
(iv)	Option Exercise Centre(s):	[London] [and] [●] [and] [●]
(v)	Maximum Exercise Number:	[Three] [●]
(ss)	[Global Floor:]	[Applicable] [Applicable (subject to change following the exercise of the [Switch Option][Conversion Option])] [Not Applicable]
		<i>(if not applicable, delete the remaining sub-paragraph of this paragraph)</i>
(i)	[Global Floor Percentage:]	[●]%
(tt)	[Conversion Rate (FX) Provisions:]	[Applicable] [Not Applicable]
(i)	Fixed Interest Rate[s] (FX):	[●][Each of the percentages set out in Table 1 above in the column entitled 'Fixed Interest Rate (FX)'.]
(ii)	Observation Date[s] (FX):	[●][Each of the dates set out in Table 1 above in the column entitled 'Observation Date (FX)'.]

Provisions relating to Automatic Settlement (Autocall)

19. Automatic Settlement (Autocall), [Automatic Settlement (Autocall) is Applicable]
Automatic Settlement (Autocall) (bearish)
or Automatic Settlement (Autocall) [Automatic Settlement (Autocall) (bearish) is
(range):
[Automatic Settlement (Autocall) (range) is
Applicable]

[Not Applicable]

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

(a) [Autocall Barrier Percentage[s]:] [●] [Each of the percentages set out in Table [●] below in the column entitled 'Autocall Barrier Percentage'.] [Not Applicable] *(insert if Equity trade)*

(b) [Autocall Barrier[s]:] [●] [Each of the values set out in Table [●] below in the column entitled 'Autocall Barrier'.] [Not Applicable]] *(insert if Rate trade)*

(c) [Autocall Lower Barrier[s]:] [●] [Each of the values set out in Table [●] below in the column entitled 'Autocall Lower Barrier'.]

(d) [Autocall Upper Barrier[s]:] [●] [Each of the values set out in Table [●] below in the column entitled 'Autocall Upper Barrier'.]

(e) Autocall Percentage[s]: Settlement [[●] [Each of the percentages set out in Table [●] below in the column entitled 'Autocall Settlement Percentage'.]]]

(f) Autocall Valuation Date[s]: [●] [Each date set out in Table [●] below in the column entitled 'Autocall Valuation Date(s)'] [, subject to adjustment in accordance with the Reference Rate Business Day Convention.]

(g) Autocall Settlement Date[s]: [●] [Each date set out in Table [●] below in the column entitled 'Autocall Settlement Date']. [, subject to adjustment in accordance with the provisions of Fund Linked Condition 9 (*Adjustments to Payment Dates*)][, subject to adjustment in accordance with the Business Day Convention.]

(h) [Reference Rate (for the purposes [Single Reference Rate: Applicable] of Automatic Settlement (Autocall): General Condition 11 [Reference Rate Spread: Applicable] (Automatic Settlement (Autocall))):] [Not Applicable]

– [Autocall] Reference Rate [●]
[1]:

(i) Floating Rate Determination: [Floating Rate Determination – Reference Rate]
[Floating Rate Determination – CMS Rate]
(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' above)

(if Floating Rate Determination – Reference Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' above)

(ii) Reference Rate Financial [●]
Centre(s):

(iii) Reference Rate Business Day Convention: [Following] [Modified Following] [Nearest] [Preceding] [Not Applicable]

(specify Business Day Convention in respect of each applicable date in the relevant line items above, as needed)

- [Autocall] Reference Rate [●]
[2]:

(i) Floating Rate Determination: [Floating Rate Determination – Reference Rate]
[Floating Rate Determination – CMS Rate]

(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' above)

(if Floating Rate Determination – Reference Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' above)

(ii) Reference Rate Financial [●]
Centre(s):

(iii) Reference Rate Business Day Convention: [Following] [Modified Following] [Nearest] [Preceding] [Not Applicable]

(specify Business Day Convention in respect of each applicable date in the relevant line items above, as needed)]

[Table [•]]

Autocall	[Autocall	[Autocall	Lower	[Autocall	Upper	[Autocall	Autocall
Valuation	Barrier(s)	Barrier(s):]		Barrier(s):]		Settlement	Settlement
Date(s):	[Percentage(s)]					Percentage(s):]	Date(s):

[•] [•] [•] [•] [•] [•]

Provisions relating to Optional Early Settlement Event

20. Optional Early Settlement Event: General [Not Applicable][Applicable]
 Condition 13 (*Optional Early Settlement*)

[Issuer Call [- The Issuer Call Early Settlement Percentage is [●] (*Specify in relation to timing of Optional Cash Settlement Date if required*) [set out in Table [●] below in the column entitled 'Issuer Call Early Settlement Percentage']]]

[Holder Put [- The Holder Put Early Settlement Percentage is [●][set out in Table [●] below in the column entitled 'Holder Put Early Settlement Percentage']]]

[At Maturity Value – Issuer Call]

[At Maturity Value – Holder Put]

21. [Option Type:]

[Call-European][Call-Bermudan][Put-European][Put-Bermudan]

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

(a) [Optional Cash Settlement Date[s]:] [The [●]th Business Day immediately following the Issuer Call Valuation Date or the [●]th Business Day immediately following the Holder Put Valuation Date, whichever is earlier] [*Insert specific date: [●]*] [Each of the dates set out in Table [●] below in the column entitled 'Optional Cash Settlement Date'] [, subject to adjustment in accordance with the Business Day Convention]]

(*NB: The clearing systems require a gap of at least 5 Business Days between the date of the Early Redemption Notice and settlement of an issuer call option and a gap of at least 15 Business Days between the exercise and settlement of a holder put option.*)

(b) [Issuer Option Exercise Period:] [From [(and including)][but excluding] [●] to [(and including)][(but excluding)] [●]]

[Table [●]]

Issuer Option Exercise Period	[Optional Cash Settlement Date]	[Issuer Call Early Settlement Percentage]
[●]	[●]	[●]
[●]	[●]	[●]]]

(c) [Holder Option Exercise Period:] [From [(and including)][but excluding] [●] to [(and including)][(but excluding)] [●]]

[Table [●]]

Holder Option Exercise Period	Optional Cash Settlement Date	[Holder Put Early Settlement Percentage]
[●]	[●]	[●]
[●]	[●]	[●]]

(d) [Issuer Notice Period Number: [●][As specified in the General Condition]]]

(e) [Put Notice Period: [●][As specified in the General Condition]]]

(f) [Issuer Call Valuation Date: The [●]th Business Day immediately following the Issuer Call Exercise Date]

(g) [Holder Put Valuation Date: The [●]th Business Day immediately following the Holder Put Exercise Date]

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

22. TARN Early Settlement Event: General Applicable Condition 12 (*TARN Early Settlement Event*)

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

(b) TARN Percentage: [●] per cent.

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

Provisions relating to Final Settlement

23. (a) Final Settlement Type: [Fixed]
[Fixed Settlement (FX)]
[Capped]
[Call]
[Bull-Bear – European Barrier]
[Bull-Bear – American Barrier]
[Put Spread]

		[MaxNav DeltaOne]
		[Inflation Linked]
		[Digital Settlement]
(b)	[Settlement Method:]	[Cash] [Cash or Physical][Physical]
(c)	[Switch Option:]	[Not Applicable][Applicable – See 'Switch Option' provisions above]
(d)	[Trigger Event Type:]	[American Daily][American Continuous][European (Final)]
(e)	[Final Barrier Percentage:]	[●]%
		[Not Applicable]
(f)	[Strike Price Percentage:]	[●]%
	[SPP:]	[The Strike Price is [●].]
(g)	[Settlement Percentage:]	[●]% / As specified in the General Conditions]
(h)	[Vanilla Barrier Type:]	[Autocall][Reverse Convertible]
(i)	[Knock-in Barrier Type:]	[Not Applicable][American][European][Bullish][Bearish][Collar]
(j)	[Trigger Event Observation Date:]	[●]
(k)	[American Barrier Type:]	[Autocall][Reverse Convertible]
(l)	[Knock-in Trigger Event:]	[Applicable][Not Applicable]
(m)	[Knock-in Barrier Percentage[(1)][(2):]]	[●] [The Knock-in Barrier Price is [●].] [Include Knock-in Barrier Percentage or Knock-in Barrier Percentage(1) and Knock-in Barrier Percentage(2) as required] [Include Knock-in Barrier Price or Knock-in Barrier Price(1) and Knock-in Barrier Price(2) as required]
(n)	[Knock-in Barrier Period Start [●] Date:]	[Not Applicable]
(o)	[Knock-in Barrier Period End [●] Date:]	[Not Applicable]

(p) [Knock-in Event Observation [●]
Date:] [Not Applicable]

(q) [Lower Strike Price Percentage:] [●]% [Not Applicable]

(r) [Participation:] [●] [Not Applicable]

(s) [Participation_{1(Settlement)}:] [●]

(t) [Participation_{2(Settlement)}:] [●]

(u) [Unleveraged Put:] [Applicable][Not Applicable]

(v) [Cap:] [Applicable ([●]%)][Not Applicable]

(w) [Valuation Time:] [●]]

(x) [Protection Level:] [●][As specified in the General Conditions]

(y) [Final Settlement Floor:] [Applicable: [●]][Not Applicable]

(z) [Fixed Settlement Percentage:] [●]

(aa) [Final Observation Date:] [●]

(bb) [FX Conversion:] [Applicable] [Not Applicable]
(if not applicable, delete the remaining sub-paragraphs of this paragraph)

(i) [FX Business Centre[s]:] [●][TARGET]

(ii) [Initial FX Date:] [Trade Date] [●]

(iii) [Final FX Date:] [[●] Business Day following the [Final Valuation Date] [●]]

(iv) [FX Conversion Rate:] [●]

[Provisions relating to Instalment Notes] (if not applicable, delete this paragraph)

24. Instalment Notes: General Condition 21 Applicable
(*Settlement by Instalments*)

(a) [Instalment Date[s]:] [●] [Each of the dates set out in Table [●] below in the column entitled 'Instalment Date'.]

(b) [Instalment Amount[s]:] [●] [Each of the amounts set out in Table [●] below in the column entitled 'Instalment Amount'.]

(c) [Minimum Instalment Amount:] [●]

(d) [Maximum Instalment Amount:] [●]

(e) [Instalment Methodology:] [Pool Factor][Reduction of Nominal] [●] (*if other methodology used, specify details*)

[Table [•]]

Instalment Date	Instalment Amount
[•]	[•]
[•]	[•]

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

25. Nominal Call Event: [Not Applicable] [Applicable]
(a) Nominal Call Threshold [●] [Not Applicable]
Percentage:

Provisions relating to the Underlying Asset(s)

26. Underlying Asset[s]: [Not Applicable] (if not applicable, delete the remaining sub-paragraphs of this paragraph)

(a) [Share:] [Stapled Shares applicable]

[(Name:) [[Share]/ [●] [●] [●] [Full][Parti [●] / [●] [●] [●] [●] [●]
●] [Stapled
Share
Bloomberg Constituent
Screen: [● s]
]
Refinitiv
Screen: [●
]
Underlying

ISIN1 [●]] Asset, the date specified in the column headed "Initial Valuation Date" in the table above.]

(If the Underlying Asset(s) for interest, autocall or final settlement purposes is or are not the same replicate the above table for each such scenario)

(b) [Index:]	[●]									
Underly ing Asset	Underlying Asset	Index Sponsor	Exchange	Related Exchange	[Initial Valuation Date:]	[Initial Price]	[Relevant Price]	[Weight]	[●]	
Asset	Currency				[Initial Valuation Date _(Interest)]	[Initial Valuation Date _{(Settlement})]				
[(Name :)]	[●]	[●]	[●]	[●]	[●] / ["Common Pricing"]	[●]	[●]	[●]	[●]	
Bloomb erg					applicable: [●]]					
Screen: [●]					/["Individua l Pricing"]					
Refiniti v					applicable: In respect of each Underlying Asset, the date specified in the column headed "Initial Valuation Date" in the table above.]					
Screen: [●]										
ISIN1 [●]]										

(If the Underlying Asset(s) for interest, autocall or final settlement purposes is or are not the same replicate the above table for each such scenario)

(i)	Additional information relating to the Ind[ex][ices]:	[●]				
(ii)	Pre-nominated Ind[ex][ices]:	[●]				
(c)	[Mixed Basket:]	[●]				
Underly ing Asset	Asset Class Underlyi ng Asset Curren cy	Exchange Related Exchange Sponsor	Index [Lookthroug h Depository Receipt Provisions] /	[Initial Valuation Date:] [Initial Price] Valuation [Initial Valuation Date _(Settlemen t)] [Initial Valuation Date _(Interest)] [Initial Valuation Date _(Settlemen t)]	[Initial Price] / [Relevant Price] [Initial Price] [Initial Valuation] [Initial Valuation] [Initial Valuation]	[Weight] [●]
[<i>(Name</i> [Share]/[Ind [●] :) [●] ex]		[●]	[●]	[Full][Partia l]	[●] / [“Common Pricing” applicable: [●]] /[“Individu al Pricing” applicable: In respect of each Underlying Asset, the date specified in the column headed “Initial Valuation Date” in the table above.]	[●] [●]
Bloomb erg Screen: [●]						
Refiniti v Screen: [●]						
ISIN1 [●]]						

(If the Underlying Asset(s) for interest, autocall or final settlement purposes is or are not the same replicate the above table for each such scenario)

- (i) Additional information relating to the Ind[ex][ices]: [●]
- (ii) Pre-nominated Ind[ex][ices]: [●]

(d) Inflation Index: [●] [Not Applicable]

Underlying Asset / [(a "Basket" comprising of the following)]	Asset Class	[Inflation Index Sponsor]	[Reference Month]	[Related Bond]	[●]	[Pre-nominated Index]
[●]	[Inflation Index]	[●]	<p style="margin-left: 20px;">[- Initial Valuation Date: [●] / [the calendar month falling [●] month[s] prior to the Initial Valuation Date[, subject to linear interpolation]]]</p> <p style="margin-left: 20px;">[- Scheduled Settlement Date: [●] /][Interest Period End Date(s)]: the calendar month falling [●] month[s] prior to the [Scheduled Settlement Date][Interest Period End Date][, subject to linear interpolation]]]</p> <p style="margin-left: 20px;">[- Interest Period End Date: [●]/[, subject to adjustment in accordance with the Business Day Convention][and adjustment for the Unscheduled Business Day Holiday]::]</p> <p style="margin-left: 20px;">[The calendar month falling [●] month[s] prior to the relevant Interest Period End Date [subject to linear interpolation]]</p>	[●]	[●]	

(If the Underlying Asset(s) for interest, autocall or final settlement purposes is or are not the same replicate the above table for each such scenario)

(e) Fund[s]:	[•]
Underlying Asset / [(a "Basket" comprising of the following)]	<p>Asset Class [Fund Administra Manager:] Services [Key person:] Share: [Strike] Fund Custodian[s] Weight: [:]</p> <p>[Fund[s]] [•] [•] [•] [•] [•] [•] [•]</p>
	(i) Additional information [•] relating to the Fund[s]:

(A) Specified Number: For the purposes of:

- each Adjusted Payment Date: [[three]/[•]]; or
- each Autocall Receipt Deadline, Interest Receipt Deadline and the Receipt Deadline: [[180]/[•]]

(f) [Barclays Index]:	[•]
Underlying Asset / [(a "Basket" comprising of the following)]	<p>Asset Class [Bloomberg Screen:] [Refinitiv Screen:] [Weight:] [Pre-nominated Index:] [Initial Price[(Interest)] [(Settlement)]:] / [Relevant Price]</p> <p>[Barclays Index:] [•] [•] [•] [•] [•]</p>

(If the Underlying Asset(s) for interest, autocall or final settlement purposes is or are not the same replicate the above table for each such scenario)

(i) Additional information [•] relating to the Barclays Ind[ex][ices]:	
(A) Scheduled Trading Days:	<p>[For the purpose of the definition of "Scheduled Trading Day" as per the Barclays Index Annex, the Index Business Centre(s) [is/are]: [•]]</p> <p>[Limb (d)(i) of the definition of "Scheduled Trading Day" does not apply]</p>
(B) Component Valuation:	[Not Applicable][Applicable]

(C)	Maximum Number [●] Scheduled Trading Days of Postponement Days:	[The proviso to the definition of "Maximum Number of Postponement Days" applies]
(D)	Elections in respect of the Fund Component Linked Conditions: <i>(if not applicable, delete the remaining sub-paragraphs of this paragraph)</i>	[Not Applicable] [Applicable]
(1)	Fund Component Events:	[Not Applicable] [Applicable as per Fund Component Linked Condition 1 (<i>Fund Component Events</i>), and for the purposes of Fund Component Linked Condition 1.2(e)(iii) the " Holding Threshold " is [10/[●]]%]
(2)	Potential Adjustment of Payment Events:	[Not Applicable] [Applicable as per Fund Component Linked Condition 2 (<i>Potential Adjustment of Payment Events</i>)]
(3)	Specified Number: For the purposes of:	<ul style="list-style-type: none"> - each Adjusted Payment Date: [[three]/[●]]; or - each Autocall Receipt Deadline, Interest Receipt Deadline and the Receipt Deadline: [[180]/[●]]
(g)	[Conversion Rate (FX):]	[Applicable] [Not Applicable]
(i)	[Currency:]	[●]]
(ii)	[Fixing Source:]	[●] [<i>Where the Conversion Rate (FX) is the MXV/MXN Conversion Rate (FX), insert: As per the Conditions</i>]]
(iii)	[Fixing Time:]	[●] [Not Applicable] [As per the Fixing Source]]
(iv)	[FX Business Day Convention:]	[Following] [Modified Following] [Nearest] [Preceding] [No Adjustment]]
(v)	[FX Business Centre:]	[●]]
(vi)	[Disruption Fallbacks: FX Linked Condition 1 (<i>Consequences of FX Disruption Events (FX Linked Annex)</i>):]	[<i>Where the Conversion Rate (FX) is the MXV/MXN Conversion Rate (FX), insert: As per the Conditions</i>] [<i>Otherwise, insert: [To be applied first:] [Fallback Reference Price (FX)] [Dealer Poll] [Postponement (FX)] [Currency Replacement (FX)]</i>] [<i>To be applied second: [Fallback Reference Price (FX)] [Dealer Poll] [Postponement (FX)] [Currency Replacement (FX)]</i>]]

		[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)]]
		[Following the occurrence of a Currency Replacement Event: Currency Replacement (FX)]]
27. [Initial Price[s]:]		<i>[[●] [For everything other than Share Linked Securities and Index Linked Securities]</i>
		<i>[[●] [Relevant Price: Opening Price/Closing Price/[●] Intraday Price] [Only options for Index Linked Securities and Share Linked Securities]] [Each of the values set out in Table [●] above in the column entitled 'Initial Price'.]]</i>
(a) Averaging-in:		[Not Applicable] [Applicable]
		[Averaging-in Dates: [●]]
(b) Min Lookback-in:		[Not Applicable] [Applicable]
		[Lookback-in Dates: [●]]
(c) Max Lookback-in:		[Not Applicable] [Applicable]
		[Lookback-in Dates: [●]]
28. (a) [Initial Price _(Interest) :]		<i>[[●] [For everything other than Share Linked Securities and Index Linked Securities]</i>
		<i>[[●] [Relevant Price: Opening Price/Closing Price/[●] Intraday Price] [Only options for Index Linked Securities and Share Linked Securities]] [Each of the values set out in Table [●] above in the column entitled 'Initial Price_(Interest)'.]]</i>
(i) Averaging-in:		[Not Applicable][Applicable]
		[Averaging-in Dates: [●]]
		[Each of the dates set out in Table [●] above in the column entitled 'Averaging-in Dates'.]
(ii) Min Lookback-in:		[Not Applicable][Applicable]
		[Lookback-in Dates: [●]]
		[Each of the dates set out in Table [●] above in the column entitled 'Lookback-in Dates'.]

	(iii) Max Lookback-in:	[Not Applicable][Applicable] [Lookback-in Dates: [●]] [Each of the dates set out in Table [●] above in the column entitled 'Lookback-in Dates'.]
(b)	[Initial Price _(Settlement) :]	[[●][<i>For everything other than Share Linked Securities and Index Linked Securities</i>]] [[●] [Relevant Price: Opening Price/Closing Price/[●] Intraday Price] [<i>Only options for Index Linked Securities and Share Linked Securities</i>]] [Each of the values set out in Table [●] above in the column entitled 'Initial Price _(Settlement) '.]]
	(i) Averaging-in:	[Not Applicable][Applicable] [Averaging-in Dates: [●]] [Each of the dates set out in Table [●] above in the column entitled 'Averaging-in Dates'.]
	(ii) Min Lookback-in:	[Not Applicable][Applicable] [Lookback-in Dates: [●]] [Each of the dates set out in Table [●] above in the column entitled 'Lookback-in Dates'.]
	(iii) Max Lookback-in:	[Not Applicable][Applicable] [Lookback-in Dates: [●]] [Each of the dates set out in Table [●] above in the column entitled 'Lookback-in Dates'.]
29. (a)	Final Valuation Price:	[In respect of an 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]
	(i) [Averaging-out:]	[Not Applicable][Applicable] [In respect of the Final Valuation Date, the Averaging-out Dates: [●]]
	(ii) [Min Lookback-out:]	[Not Applicable][Applicable] [In respect of the Final Valuation Date, the Lookback-out Dates: [●],[,][●] [and] [●]]
	(iii) [Max Lookback-out:]	[Not Applicable][Applicable]

		[In respect of the Final Valuation Date, the Lookback-out Dates: [●][,][●] [and] [●]]	
(b) [Final Valuation Date:]	[●]	<i>[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]</i>	
30. Interim Valuation Price:		[In respect of an Underlying Asset and the Interim Valuation Date, the Valuation Price of such Underlying Asset in respect of the Interim Valuation Date.] [As defined in the General Conditions] [Not Applicable] <i>(If 'Not Applicable', delete the rest of this line item)</i>	
(a) [Averaging-out:]		[Not Applicable][Applicable] [Averaging-out Dates: [●]]	
(b) [Min Lookback-out:]		[Not Applicable][Applicable] [Lookback-out Dates: [●][,][●] [and] [●] [each Asset Scheduled Trading Day from [(and including)][(but excluding)] [●] to [(and including)][(but excluding)] [●]]]	
(c) [Max Lookback-out:]		[Not Applicable][Applicable] [Lookback-out Dates: [●][,][●] [and] [●] [each Asset Scheduled Trading Day from [(and including)][(but excluding)] [●] to [(and including)][(but excluding)] [●]]]	
(d) [Final Valuation Date:]	[●]		
<i>Provisions relating to disruption events and taxes and expenses</i>			
31. [Consequences of a Disrupted Day (in [Insert for Equity Linked Securities where either respect of an Averaging Date or Lookback averaging or lookback observation is applicable, Date]: Equity Linked Condition 3 otherwise delete] <i>(Consequences of Disrupted Days)</i>]	[Omission]	[Postponement]	[Modified Postponement]
32. Additional Disruption Event:			
(a) Change in Law:		[Applicable as per General Condition 39.1 (Definitions): limb (b) of the definition of "Change in Law": [Applicable / Not Applicable]][Not Applicable]	

- (b) Currency Disruption Event: [Applicable as per General Condition 39.1 (*Definitions*)][Not Applicable]
- (c) Hedging Disruption: [Applicable as per General Condition 39.1 (*Definitions*)][Not Applicable]
- (d) Issuer Tax Event: [Applicable as per General Condition 39.1 (*Definitions*)][Not Applicable]
- (e) Extraordinary Market Disruption: [Applicable as per General Condition 39.1 (*Definitions*)][Not Applicable]
- (f) Increased Cost of Hedging: [Applicable as per [Equity Linked Condition 12 (*Definitions Applicable to Share Linked Securities and/or Index Linked Securities*)][Inflation Linked Condition 3 (*Definitions Applicable to Inflation Linked Securities*)]]][Not Applicable]
- (g) [Affected Jurisdiction Hedging Disruption: [Applicable as per Equity Linked Condition 12 (*Definitions Applicable to Share Linked Securities and/or Index Linked Securities*)][Not Applicable] [Affected Jurisdiction: [●]]]
- (h) [Affected Jurisdiction Increased Cost of Hedging: [Applicable as per Equity Linked Condition 12 (*Definitions Applicable to Share Linked Securities and/or Index Linked Securities*)][Not Applicable] [Affected Jurisdiction: [●]]]
- (i) [Increased Cost of Stock Borrow: [Applicable as per Equity Linked Condition 12 (*Definitions Applicable to Share Linked Securities and/or Index Linked Securities*)]] [Initial Stock Loan Rate: [●]] [Not Applicable]]]
- (j) [Loss of Stock Borrow: [Applicable as per Equity Linked Condition 12 (*Definitions Applicable to Share Linked Securities and/or Index Linked Securities*)][Not Applicable] [Maximum Stock Loan Rate: [●] [Not Applicable]]]
- (k) [Foreign Ownership Event: [Applicable as per Equity Linked Condition 12 (*Definitions Applicable to Share Linked Securities and/or Index Linked Securities*)][Not Applicable]]]
- (l) [China Connect Early Redemption Applicable Event: [Applicable]]
- (m) [China Early Redemption Event: Applicable]
- (n) [China Regulatory Disruption Applicable Event: [Applicable]]
- (o) [China Restriction Early Redemption Event: Applicable]

(p) [Local Jurisdiction Taxes and Applicable Expenses:

(q) [China Connect Service: Applicable]

(r) [PRC Regulator Information Applicable]
Request Early Redemption Event:

(s) Fund Disruption Event: [Applicable as per Equity Linked Condition 12 (*Definitions Applicable to Share Linked Securities and/or Index Linked Securities*)][Not Applicable]

(t) [FX Disruption Event: Applicable]
(if not applicable, delete the remaining subparagraph of this paragraph)

(i) Specified Currency: [●]

(u) [FX Disruption Event (Equity Applicable)
Linked Annex):
(if not applicable, delete the remaining subparagraphs of this paragraph)

(i) Specified Currency: [As defined in Equity Linked Condition 12 (*Definitions Applicable to Share Linked Securities and/or Index Linked Securities*)[, but as further amended by Equity Linked Condition 11 (*China Terms*)]] [●]

(ii) Specified Jurisdiction: [As defined in Equity Linked Condition 12 (*Definitions Applicable to Share Linked Securities and/or Index Linked Securities*)[, but as further amended by Equity Linked Condition 11 (*China Terms*)]] [●]

(iii) Funding Currency: [Applicable][Not Applicable]

(v) [FX Inbound Valuation Disruption Applicable]
Event:
(if not applicable, delete the remaining subparagraphs of this paragraph)

(i) Specified Currency: [As defined in Equity Linked Condition 12 (*Definitions Applicable to Share Linked Securities and/or Index Linked Securities*)[, but as further amended by Equity Linked Condition 11 (*China Terms*)]] [●]

(ii) Specified Jurisdiction: [As defined in Equity Linked Condition 12 (*Definitions Applicable to Share Linked Securities and/or Index Linked Securities*)[, but as further

	amended by Equity Linked Condition 11 (<i>China Terms</i>)]][●]
(iii) Funding Currency:	[Applicable][Not Applicable]
33. Unlawfulness and Impracticability:	Limb (b) of Condition 28 of the General Conditions: [Applicable]/[Not Applicable]
34. Early Cash Settlement Amount:	[Par] [Market Value] [Amortised Face Amount (Amortisation Yield: [[●]%] [As specified in the Conditions], Day Count Fraction: [Actual/Actual (ICMA)] [Act/Act (ICMA)] [Actual/Actual] [Actual/Actual (ISDA)] [Actual/365 (Fixed)] [Actual/360] [30/360] [360/360] [Bond Basis] [30E/360] [Eurobond Basis] [30/360 (SIA)] [30E/360 (ISDA)])] [Greater of Market Value and Par] [Greater of Market Value and Settlement Floor] [Settlement Floor: [●]] <i>[Note: include if 'Greater of Market Value and Settlement Floor' is selected]</i>
35. Early Settlement Notice Period Number:	[●][As specified in General Condition 39.1 (<i>Definitions</i>)]
36. Unwind Costs:	[Not Applicable][Applicable]
37. Settlement Expenses:	[Not Applicable][Applicable]
38. Local Jurisdiction Taxes and Expenses:	[Not Applicable][Applicable]
<i>General provisions</i>	
39. Form of Securities:	[Global Bearer Securities: [Temporary Global Security, exchangeable for a Permanent Global Security] [Permanent Global Security[, exchangeable for a Definitive Bearer Security]]] [TEFRA: [D Rules] [C Rules] [Not Applicable]] [Global Registered Security[, exchangeable for a Definitive Registered Security]] [Definitive Registered Securities] [Registered Security Closed Period: [Not Applicable] [Applicable]] [CREST Securities held in uncertificated registered form]

CDIs: [Applicable] [Not Applicable]

40. Taxation Gross Up: [Applicable][Not Applicable]

41. 871(m) Securities: [The Issuer has determined that Section 871(m) of the U.S. Internal Revenue Code of 1986, as amended, is not applicable to the Securities.]

[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 of 1986, as amended, and regulations promulgated thereunder.]

[The Issuer has determined that the Securities are subject to U.S. withholding tax under Section 871(m) of the U.S. Internal Revenue Code as amended, and regulations promulgated thereunder. The Issuer expects to withhold at the rate of 30 per cent. on amounts subject to withholding under Section 871(m) of the U.S. Internal Revenue Code of 1986, as amended, and regulations promulgated thereunder without regard to any reduced rate that may apply under a treaty.]

[The Issuer has determined that the Securities are subject to U.S. withholding tax under Section 871(m) of the U.S. Internal Revenue Code of 1986, as amended, and the regulations promulgated thereunder, which may be subject to reduction under an applicable treaty.]

42. (a) Prohibition of Sales to UK Retail Investors: [Applicable – see the cover page of these Final Terms][Not Applicable]

(If the Securities clearly do not constitute "packaged" products or the Securities do constitute "packaged" products and a key information document will be prepared in the UK, "Not Applicable" should be specified. If the Securities may constitute "packaged" products and no key information document will be prepared, "Applicable" should be specified.)

(b) Prohibition of Sales to EEA Retail Investors: [Applicable – see the cover page of these Final Terms][Not Applicable]

(If the Securities clearly do not constitute "packaged" products or the Securities do constitute "packaged" products and a key information document will be prepared in the EEA, "Not

"Applicable" should be specified. If the Securities may constitute "packaged" products and no key information document will be prepared, "Applicable" should be specified.)

(c) Prohibition of Sales to Swiss Retail [Applicable – see the cover page of these Final Investors:][Not Applicable]

43. Business Day [As defined in General Condition 39.1 (*Definitions*)]

[With respect to [payments only] [delivery of [name of Relevant Asset] only] [any purpose]: [[specify] (each, a "**Business Day Financial Centre**")] [a TARGET Settlement Day] and a [Clearing System Business Day] [and] [or] [CREST Business Day]]

[●] (*Specify other Business Day definition in full*)

44. Business Day Convention: [Following][Modified Following][Nearest]
[Preceding]

(specify Business Day Convention in respect of each applicable date in the relevant line items above, as needed)

[subject to adjustment for Unscheduled Business Day Holiday]

(if Modified Following or Preceding applies, may wish to specify 'subject to adjustment for Unscheduled Business Day Holiday')

45. Determination Agent: [Barclays Capital Securities Limited][Barclays Bank PLC][●]

46. Registrar: [The Bank of New York Mellon SA/NV, Luxembourg Branch][●][Not Applicable]

47. CREST Agent: [Computershare Investor Services PLC][●][Not Applicable]

48. Transfer Agent: [The Bank of New York Mellon] [The Bank of New York Mellon SA/NV, Luxembourg Branch] [The Bank of New York Mellon (New York branch)][●][Not Applicable]

49. (a) [Names] [and addresses] of [Barclays Bank PLC][Barclays Bank Ireland Manager[s]] [and underwriting PLC][Barclays Capital Securities Limited][●] commitments:

(b) Date of underwriting agreement: [●][Not Applicable]

(c) Names and addresses of [●][Not Applicable] secondary trading intermediaries and main terms of commitment:

50. Governing Law: English law

51. Relevant Benchmark[s]: [Amounts payable under the Securities may be calculated by reference to *[specify benchmark]*, which is provided by *[administrator legal name]* (the "**Administrator**"). As at the date of this Final Terms, the Administrator [appears][does not appear] on the register of administrators and benchmarks established and maintained by the Financial Conduct Authority ("FCA") pursuant to Article 36 of the Benchmarks Regulation (Regulation (EU) 2016/1011) as it forms part of UK domestic law by virtue of the European (Withdrawal) Act 2018 (as amended) (as amended, the "**UK Benchmarks Regulation**").]

*(Additional explanatory language where the statement is negative:) [As far as the Issuer is aware, [[administrator legal name], as administrator of *[specify benchmark]* (repeat as necessary) [is/are] not required to be registered by virtue of Article 2 of the UK Benchmarks Regulation.] OR [the transitional provisions in Article 51 of the UK Benchmarks Regulation apply, such that [insert names(s) of administrator(s)] [is/are] not currently required to obtain authorisation or registration (or, if located outside the United Kingdom, recognition, endorsement or equivalence).]]*

[Not Applicable]

PART B - OTHER INFORMATION

1. LISTING AND ADMISSION TO TRADING

(a) Listing and Admission to Trading:

[The Securities will not be listed or admitted to trading on any exchange.]

[[Application [has been made/will be made] by the Issuer (or on its behalf) for the Securities to be listed on the official list and admitted to trading on the Regulated Market of the London Stock Exchange with effect from [●]. [The Tranche [●] Securities[, Tranche [●] Securities][and Tranche [●] Securities] were [admitted to trading] on the Regulated Market of the London Stock Exchange [●] on or around [●][,●][and [●], respectively].]

[The Securities shall not be fungible with the Tranche [●] Securities[, the Tranche [●] Securities][or the Tranche [●] Securities] until such time as the Securities are [listed] [and] [admitted to trading] as indicated above.]

(b) Estimate of total expenses [●][Not Applicable] related to admission to trading:

2. RATINGS

Ratings:

[The Securities have not been individually rated.]

Upon issuance, the Securities are expected to be rated:

[Standard & Poor's: [●]]

[Moody's: [●]]

[Fitch: [●]]

[Other: [●]]

[Include here a brief explanation of the meaning of the ratings if this has previously been published by the rating provider]

3. **[INTERESTS OF NATURAL AND LEGAL PERSONS INVOLVED IN THE [ISSUE/OFFER]]**

[Save for any fees payable to the Manager[s] and save as discussed in risk factor 6 (*Risks associated with conflicts of interest and discretionary powers of the Issuer and the Determination Agent*), so far as the Issuer is aware, no person involved in the offer of the Securities has an interest material to the [issue/offer].][•]

[Specify other fee arrangement and interests]

4. **REASONS FOR THE OFFER, ESTIMATED NET PROCEEDS AND TOTAL EXPENSES**

(a) Reasons for the offer: [•][General funding] [See (b) below][Not Applicable]

(b) Use of proceeds: [•] [Not Applicable] (*If there is more than one principal intended use, the proceeds shall be broken down into each intended use and presented in order of priority of such use*)

(Complete the following for Sustainable Securities)

[An amount of funding equal to the net proceeds of the issue of the Sustainable Securities (as at the date of issuance) will be allocated as funding for the financing and/or re-financing of assets ("Eligible Assets") within a combined pool of green and social assets ("Eligible Asset Pool") as described in Barclays Sustainability Issuance Framework, which is provided on the Barclays investor relations website (<https://home.barclays/investor-relations/fixed-income-investors/funding-and-liquidity/green-and-social-bonds> (or its successor website)).]

[Please see "**10. Sustainable Securities**" below for more information]

(c) [Estimated net proceeds:] [•] [Not Applicable]

(d) [Estimated total expenses:] [•][Not Applicable] (*If there is more than one principal expense, the expenses shall be broken down into each intended use and presented in order of priority of such use*)

5. **YIELD**

[Not Applicable] (*Insert yield if Interest Type is Fixed and Final Settlement Type is Fixed with a 100 per cent. Protection Level*) [The yield is [•]% per annum.]

6. **[HISTORIC INTEREST RATES]**

[Details of historic [EURIBOR/SONIA/SOFR/€STR] rates can be obtained from [Bloomberg Screen [●]][Refinitiv Screen [●] Page][●].]

7. **[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 [free of charge]/[at a charge] from [●]

[Bloomberg Screen [●][SPX <Index>][SX5E <Index>][UKX <Index>]]

[Refinitiv Screen [●][.SPX][.STOXX50E][.FTSE] Page]

[and] [www.[●]][<http://eu.spindices.com/indices/equity/sp-500>]
[<http://www.stoxx.com>] [<http://www.ftse.com>]

[Index Disclaimer[s]: [FTSE® 100 Index] [EURO STOXX 50® Index] [S&P 500® Index]
[See [the] Annex [[●]] hereto][Not Applicable]

8. **POST-ISSUANCE INFORMATION**

(Specify what information will be reported and where such information can be obtained)/[The Issuer will not provide any post-issuance information with respect to the Underlying Asset[s], unless required to do so by applicable law or regulation.]

9. **OPERATIONAL INFORMATION**

- (a) ISIN: [●]
- (b) [Temporary ISIN:] [●]
- (c) Common Code: [●]
- (d) [Temporary Common Code:] [●]
- (e) [Valoren: [●]]
- (f) Relevant Clearing System(s) [Euroclear, Clearstream][CREST [-identification [and the relevant number [●]]]
identification number(s)]:

[The Securities are CREST Securities]

- (g) Delivery: Delivery [against/free of] payment.
- (h) [Name and address of [●][Not Applicable]
additional Paying Agent(s):]

10. [SUSTAINABLE SECURITIES:

[The Eligible Assets are selected based on the relevant Eligible Activities set out in the Sustainability Issuance Framework, and which were originated or refinanced up to 36 months prior to inclusion in the combined Eligible Asset Pool.]

[The Eligible Assets criteria have been designed by or on behalf of the Issuer to meet the International Capital Market Association ("ICMA") [Green Bond Principles] [Social Bond Principles] [Sustainability Bond Guidelines] [, the United Nations Sustainable Development Goals] as at the date of issuance of the Securities.]

[[The Issuer will apply an amount equal to all of the net proceeds from the issuance of the Sustainable Securities in the financing and/or refinancing of Eligible Assets as soon as reasonably practicable,] [●]. [However, if it is unable to, any shortfall will be invested (at the Issuer's own discretion) in cash and short-term and liquid investments in accordance with its liquidity policy until additional Eligible Assets are available] [●]. The amount and asset types to which proceeds from the issuance of the Sustainable Securities will be applied to will be disclosed on the Barclays investor relations website (<https://home.barclays/investor-relations/fixed-income-investors/funding-and-liquidity/green-and-social-bonds/> (or its successor website)).]

[[Sustainalytics GmbH] [●] has provided [a second party opinion] [●] in which they have stated their belief that the Sustainability Issuance Framework complies with the core principles and key recommendations of the ICMA [Green Bond Principles] [Social Bond Principles] [Sustainability Bond Guidelines] (applicable as at the date of issuance of the Securities).]

The Issuer will publish an investor report at least annually to include all outstanding applicable Securities on the Barclays investor relations website (<https://home.barclays/investor-relations/fixed-income-investors/funding-and-liquidity/green-and-social-bonds/> (or its successor website)).]

[●] (*If a portion of the proceeds will be donated for charitable purposes or in sustainable finance projects designed to have a positive impact on the environment or other ethical causes, describe such donation together with the other principal intended use(s)).*

[insert other or further information (if any) on the use of proceeds for Sustainable Securities: ●]]

11. [TERMS AND CONDITIONS OF THE OFFER]

Authorised Offer(s)

(a) Public Offer:

[An offer of the Securities may be made, subject to the conditions set out below by the Authorised Offeror(s) (specified in (b) immediately below) other than pursuant to section 86 of the FSMA) during the Offer Period (specified in (c) immediately below) subject to the conditions set out in the Base Prospectus]

(b) Name(s) and address(es), to Each financial intermediary specified in (i) and (ii) the extent known to the below:

Issuer, of the placers in the various countries where the (i) offer takes place (together the "**Authorised Offeror(s)**":

Specific consent: [[●]] (the "**Initial Authorised Offeror(s)**")) [and each financial intermediary expressly named as an Authorised Offeror on the Issuer's website <http://www.barx-is.com> (under "Document Repository")]; and

(ii)

General consent: [Not Applicable] / [Applicable: each financial intermediary which (A) is authorised to make such offers under the FSMA), and (B) accepts such offer by publishing on its website the Acceptance Statement]

(c) Offer period, including any [●] [Not Applicable] possible amendments, during which the offer will be open and for which use of the Base Prospectus is authorised by the Authorised Offeror(s) (the "**Offer Period**"):

Other terms and conditions of the offer

(a) Offer Price: [The Issue Price][[●]% of the Issue Price]

(b) Total amount of offer: [●][Not Applicable]

(c) Conditions to which the offer [●][Not Applicable] is subject:

(d) Description of the application [●][Not Applicable] process:

(e) Details of the minimum [●][Not Applicable] and/or maximum amount of application:

(f) Description of possibility to [●][Not Applicable] reduce subscriptions and manner for refunding excess amount paid by applicants:

(g) Details of method and time [●][Not Applicable] limits for paying up and delivering the Securities:

(h) Manner in and date on which [●][Not Applicable] results of the offer are to be made public:

(i) Procedure for exercise of any [●][Not Applicable] right of pre-emption,

negotiability of subscription rights and treatment of subscription rights not exercised:

- (j) Whether tranche(s) have [●][Not Applicable] been reserved for certain countries:
- (k) Process for notification to [●][Not Applicable] applicants of the amount allotted and indication whether dealing may begin before notification is made:
- (l) Amount of any expenses and [●][Not Applicable] taxes specifically charged to the subscriber or purchaser:

[ANNEX – INDEX DISCLAIMER[S]]

[•]

[ANNEX – CLIMATE BONDS INITIATIVE DISCLAIMER]

[•]

ISSUE SPECIFIC SUMMARY

[•]

ANNEX 2

INFORMATION RELATING TO SUSTAINABLE SECURITIES

Sustainable Securities

Introduction

The Final Terms in respect of Securities may specify that such Securities are 'Sustainable Securities'. These terms reflect that such Securities are issued in accordance with the applicable criteria set out in the Barclays Sustainability Issuance Framework (the "**Sustainability Issuance Framework**"). The criteria for Eligible Assets (as defined below) in respect of Sustainable Securities are consistent with the broader Barclays Sustainable Finance Framework (the "**Sustainable Finance Framework**"), which sets out the methodologies for classifying financing as sustainable for purposes of tracking and disclosing Barclays' performance against its sustainable finance targets. Barclays intends to periodically review the Sustainability Issuance Framework to ensure that it is aligned with evolving market practices and applicable guidelines and, therefore, it is subject to change. Potential investors in Sustainable Securities should review the latest version of the Sustainability Issuance Framework, which is provided on the Barclays investor relations website (<https://home.barclays/investor-relations/fixed-income-investors/funding-and-liquidity/green-and-social-bonds/> (or its successor website) and, for the avoidance of doubt, is not incorporated by reference in the Base Prospectus).

Barclays intends that the Sustainable Securities issued under the Sustainability Issuance Framework will align as at their issue date with the industry guidelines and principles including the United Nations Sustainable Development Goals ("**UN SDGs**") and United Nations Environment Programme Finance Initiative's 'The Principles for Positive Impact Finance' ("**UNEP FI's**"), and aligning to the International Capital Market Association's ("**ICMA**") Green Bond Principles ("**GBP**"), Social Bond Principles ("**SBP**"), and Sustainability Bond Guidelines ("**SBG**") as amended from time to time.

Each of the ICMA principles and guidelines described immediately above (collectively, the "**Principles**") are voluntary guidelines that were developed by an industry working group administered by the International Capital Markets Association. The Principles are intended to promote integrity in the sustainable securities market through recommendations relating to transparency, disclosure and reporting.

Use of Proceeds

Eligible Assets Criteria

An amount equal to the net proceeds from the Sustainable Security will be used to finance and/or refinance assets from a combined pool of green and social assets ("**Eligible Asset Pool**").

Assets which are eligible for the Eligible Asset Pool ("**Eligible Assets**") are consistent with the Barclays Sustainable Finance Framework, which is provided on the Barclays investor relations website (<https://home.barclays/investor-relations/fixed-income-investors/funding-and-liquidity/green-and-social-bonds/> (or its successor website) and, for the avoidance of doubt, is not incorporated by reference in the Base Prospectus).

Eligible Assets are those which fall into the following eligible activity categories (and related sub-categories), and which were originated or refinanced up to 36 months prior to inclusion in the combined Eligible Asset Pool:

Green Eligible Activities	<ul style="list-style-type: none"> Energy Efficiency Commercial and residential buildings Public Services Transmission and distribution systems Industrial processes and supply chains Energy efficiency technologies Information and Communications Technology
Renewable Energy	<ul style="list-style-type: none"> Electricity generation Transmission and distribution of electricity Energy storage Renewable energy technologies Heat production and thermal energy
Sustainable Transport	<ul style="list-style-type: none"> Zero-emissions passenger transportation Urban transportation systems and infrastructure Freight transport
Sustainable Food, Agriculture, Forestry	<ul style="list-style-type: none"> Sustainable forestry Sustainable food and agriculture Sustainable land use and biodiversity conservation
Pollution Prevention and Control	<ul style="list-style-type: none"> Sustainable waste management GHG emission reduction Reduction of (non-GHG) air emissions Soil remediation
Resource Efficiency and Circular Economy	<ul style="list-style-type: none"> Circular economy

	Sustainable Water	<ul style="list-style-type: none"> • Sustainable water management • Sustainable wastewater management
	Climate Change Adaptation	<ul style="list-style-type: none"> • Climate change adaptation
	Carbon Financing	<ul style="list-style-type: none"> • Carbon financing
	Nature-based Solutions	<ul style="list-style-type: none"> • Nature-based solutions
	Cross-theme	<ul style="list-style-type: none"> • Financing charities and non-profit institutes
Social Eligible Activities	Affordable Housing	<ul style="list-style-type: none"> • Development and provision of affordable housing • Housing improvements
	Affordable Basic Infrastructure	<ul style="list-style-type: none"> • Telecommunication infrastructure and services • Transportation infrastructure • Other basic infrastructure
	Access to Essential Services	<ul style="list-style-type: none"> • Access to credit and financing • Accessible and affordable healthcare • Regeneration of and access to public spaces • Access to affordable and quality education • Emergency services
	Food Security and Sustainable Food Systems	<ul style="list-style-type: none"> • Food and water security • Sustainable food systems
	Cross-theme	<ul style="list-style-type: none"> • Financing charities and non-profit institutions • Development banks, intergovernmental and supranational organisations
	Employment Generation	<ul style="list-style-type: none"> • Employment generation

A description of each of these categories (and sub-categories) is set out in the Sustainability Issuance Framework (accessible on the Barclays investor relations website (<https://home.barclays/investor->

[\(or its successor website\)](https://home.barclays/investor-relations/fixed-income-investors/funding-and-liquidity/green-and-social-bonds/) and, for the avoidance of doubt, is not incorporated by reference in the Base Prospectus)).

Eligible Assets may be used as collateral in Barclays' retained securitisation and repackaging programmes. The Securities issued by such retained securitisation and repackaging programmes may be used in external funding transactions. Any such retained securitisation and repackaging programmes, or external funding transactions in which they are used, will not be labelled as green, social or sustainable.

The Eligible Assets criteria will be updated from time to time in alignment with the Barclays Sustainable Finance Framework and therefore is subject to change in accordance with evolving laws and regulations, industry standards and market practices.

Process for Project Evaluation and Selection

Eligible Assets will be reviewed and approved by an internal Barclays Sustainable Issuance Oversight Forum (the "**Forum**") with oversight responsibility for the respective entity or business line which issues the Sustainable Securities.

Approved Eligible Assets will be added to the Eligible Asset Pool and shared with an independent assurance provider for Sustainable Securities for review against the eligibility criteria at least annually, the review of which will be published on the Barclays' investor relations website.

The Forum is also responsible for ongoing oversight of the eligibility of assets for inclusion in the Eligible Asset Pool and for the exclusion of previously approved assets if criteria or circumstances change.

Management of proceeds

An amount equal to the net proceeds of the Sustainable Securities will be used to finance and/or refinance Eligible Assets.

The Issuer will invest all of the net proceeds from Sustainable Securities in the financing and/or refinancing of Eligible Assets as soon as reasonably practicable, unless otherwise described in the Final Terms. However, if it is unable to, any shortfall will be invested (at Barclays' own discretion) in cash and short-term and liquid investments in accordance with its liquidity policy until additional Eligible Assets are available for as long as the Sustainable Securities remain outstanding, unless otherwise described in the Final Terms. The amount and asset types invested in will be disclosed on the Barclays investor relations website ([\(or its successor website\)](https://home.barclays/investor-relations/fixed-income-investors/funding-and-liquidity/green-and-social-bonds/) which, for the avoidance of doubt, is not incorporated by reference in the Base Prospectus).

The Forum is responsible for monitoring the allocation of proceeds against outstanding Sustainability Issuance Products to ensure Eligible Asset balances are updated. As the portfolio of assets within the Eligible Asset Pool is expected to vary as assets mature, amortize, redeem or refinance, Barclays will aim on a best efforts basis, to replace any assets which are redeemed or no longer eligible, as soon as possible

Compliance with the management of Sustainable Securities proceeds will be verified by a third party assurance provider, as specified in the Final Terms in respect of the relevant Sustainable Securities.

External Review

A Second Party Opinion

A second party opinion from a suitably qualified independent assurance provider will be published on the Barclays investor relations website (<https://home.barclays/investor-relations/fixed-income-investors/funding-and-liquidity/green-and-social-bonds/>) (or its successor website) which, for the avoidance of doubt, is not incorporated by reference in the Base Prospectus) to confirm the alignment of the Sustainability Issuance Framework to certain guidelines and principles published by ICMA together with other matters. The Final Terms in respect of the relevant Sustainable Securities will identify the independent assurance provider and the scope of the opinion provided.

B Annual Reporting

Barclays will publish a limited or reasonable assurance report at least annually to verify compliance of all applicable Sustainable Securities and Eligible Asset evaluation against the requirements set out by the Sustainable Issuance Framework on the Barclays investor relations website (<https://home.barclays/investor-relations/fixed-income-investors/funding-and-liquidity/green-and-social-bonds/>) (or its successor website) which, for the avoidance of doubt, is not incorporated by reference in the Base Prospectus) for as long as the Sustainable Securities remain outstanding. The report will contain details including in relation to allocation reporting and impact reporting, which reporting will be subject to verification from an external auditor or any other appointed independent third party (such external auditor or independent third party and the scope of the opinion provided will be specified in the Final Terms in respect of the relevant Sustainable Securities).

Important information regarding Sustainable Securities and Securities linked to an index that is marketed as reflecting "green", "sustainable", "social", "ESG" or similar considerations

Classification Regimes

There is currently no global framework or definition (legal, regulatory or otherwise) as to what constitutes, an "ESG" (Environmental, Social or Governance), "green", "social", "sustainable", "climate-friendly" or an equivalently-labelled product, or as to what precise attributes are required for a particular investment, product or asset to be defined as "ESG", "green", "social", "sustainable", "climate-friendly" or such other equivalent label nor can any assurance be given that such a global definition or consensus will develop over time. In the EU, the EU Taxonomy Regulation ("EU Taxonomy") (Regulation (EU) 2020/852) establishes a classification system (or taxonomy) which seeks to provide a common basis to identify whether or not a given economic activity should be considered "environmentally sustainable". Also, the Sustainable Finance Disclosure Regulation ("SFDR") (Regulation (EU) 2019/2088) sets out how financial market participants must disclose sustainability information including the criteria to qualify certain investment products or their holdings as "sustainable investments". However, this legislation is still developing (including through the passage of delegated acts) and Sustainable Securities do not take into account any of the EU criteria for environmentally sustainable investments as set out under the EU Taxonomy Regulation and do not qualify as "sustainable investments" under the SFDR. Further, whilst the European Commission has adopted a regulation on a voluntary European Green Bond Standard ("EUGBS"), the Issuer does not currently intend for any Sustainable Securities to qualify under the EUGBS. The information in relation to Sustainable Securities in this document is being provided in order to assist potential investors with regard to Barclays' own current position in view of the possibility of different interpretations of these terms to develop over time. Any references to "sustainable issuance" "sustainable investments", "ESG" or similar terms in this Framework are intended as references to the internally defined criteria of Barclays or its businesses only, as applicable. Any information contained or referred to herein (or in the Sustainability Issuance Framework or the Barclays

Sustainable Finance Framework), in relation to any actual or potential ESG objective, issue or consideration is not intended to be relied upon for SFDR classification purposes, EU Taxonomy classification purposes, or equivalent classification regimes ("Classification Regimes"). While Barclays has obtained information from sources considered to be reliable, Barclays neither represents that any third-party ESG information or data is accurate or complete, nor that Barclays has (itself or via a third party) taken any steps to independently or otherwise verify such information and data. Accordingly, Barclays does not accept any liability whatsoever for any direct, indirect or consequential loss arising from any actions or inactions undertaken in reliance on third party information or any other content contained herein or in relation to determinations made under the Classification Regimes by investors, users and other relevant persons. Investors, users and other relevant persons are reminded that differences in interpretation are possible. Different persons (including third-party data providers, investors and other financial institutions) may apply different interpretations, standards and criteria, including through use of internal methodologies, and arrive at different conclusions. Investors, users and other relevant persons are advised to obtain their own independent financial, legal, regulatory, tax or other advice as necessary in order to make their own investment decision as to whether an index, investment, product or asset meets their ESG needs, including ESG performance, ESG alignment, and alignment to or compliance with any regulatory regime (including without limitation, the Classification Regimes).

With regard to Sustainable Securities, unless the Final Terms specifically provides that the Sustainable Securities qualify for the EU Green Bond label (when available) or any other applicable Classification Regime or certification, standard, guideline, taxonomy, label and/or other regulatory or index inclusion criteria or voluntary guidelines, then investors should assume that such Securities are not subject to any such certification, standard, guideline, taxonomy, label and/or other regulatory or index inclusion criteria or voluntary guidelines and do not qualify for such.

With regard to Securities linked to an index that is marketed as reflecting "green", "sustainable", "social", "ESG" or similar considerations, unless the Final Terms specifically provides otherwise, investors should assume that the index is not intended to qualify as an 'EU Climate Transition Benchmark' or an 'EU Paris-Aligned Benchmark' or a 'UK Climate Transition Benchmark' or a 'UK Paris-Aligned Benchmark' under the EU Benchmarks Regulation or the UK Benchmarks Regulation, as applicable.

No assurance in regard to an investor's environmental, social or sustainability impact related expectations or requirements

No assurance is given by the Issuer or the Manager(s) that the allocation of such amounts for any Eligible Asset(s) will satisfy, whether in whole or in part, any present or future investor expectations or requirements as regards any investment criteria or guidelines with which an investor or its investments are required to comply, whether by any present or future applicable law or regulations or by its own articles of association or other governing rules or investment portfolio mandates, in particular with regard to any direct or indirect environmental, social or sustainability impact related to the relevant Eligible Asset(s).

Application of proceeds and Barclays discretion

The cash proceeds from Sustainable Securities will not be segregated from other funds of Barclays. Barclays intends to invest an amount equal to the net proceeds of the issue (as at the date of issuance of such Securities) to finance and/or refinance Eligible Assets. Barclays has significant flexibility in allocating the net proceeds from the Sustainable Securities, including determining in its discretion what constitutes an Eligible Asset (subject to being satisfied that the relevant asset is consistent with the criteria for Eligible Assets set out in the Barclays Sustainability Issuance Framework), whether to apply proceeds against new Eligible Assets or those originated or refinanced up to 36 months prior to the issue date of the relevant Sustainable Securities, and whether to re-

allocate net proceeds away from Eligible Assets when such investments mature or are divested to other Eligible Assets.

Performance of the Sustainable Securities not linked to the performance of the relevant Eligible Assets

The performance of the Sustainable Securities is not linked to the performance of the relevant Eligible Assets or the performance of the Issuer in respect of any environmental or similar targets. Consequently, neither payments of principal and/or interest (if any) on the Sustainable Securities nor any rights of Holders shall depend on the performance of the relevant Eligible Assets or the performance of the Issuer in respect of any such environmental or similar targets.

Third party opinions and certifications

If any opinion or certification of any external party (whether or not solicited by the Issuer) is made in connection with any Sustainable Securities and in particular whether any Eligible Asset fulfils or any environmental, sustainability, social and/or other criteria, investors should be aware that (i) any such opinion or certification is not, nor shall it be deemed to be, a recommendation by the Issuer, the Manager(s) or any other person to buy, sell or hold the relevant Sustainable Securities; (ii) any such opinion or certification is only current as of the date that opinion or certification was initially issued and the criteria and/or considerations that underlie such opinion or certification provider may change at any time; (iii) the providers of such opinions and certifications are not subject to any specific regulatory or other regime or oversight (however, the European Commission has published a proposal which, if eventually passed in its proposed form, would require such providers in the EU to be authorised by a European competent authority and be subject to a number of other obligations and requirements); and (iv) any such opinion or certification is not, nor shall it be deemed to be, incorporated in and/or form part of the Base Prospectus and Holders of Sustainable Securities will have no recourse against the Issuer, the Manager(s) or the provider of any such opinion or certification for the contents of any such opinion or certification.

Not an Event of Default

Whilst it is the intention of the Issuer to allocate an amount equal to the net proceeds of any issue of Sustainable Securities in, or substantially in, the manner described above and in the Final Terms, occasionally there may not be enough Eligible Assets for such amount equal to the net proceeds to be fully utilised. In such circumstances, any unallocated net proceeds will be invested, at the Issuer's own discretion, in cash and short-term liquid investments in accordance with its liquidity policy until sufficient Eligible Assets are available. Further, the withdrawal or amendment of any external party opinion or certification (whether or not solicited by the Issuer or Manager(s)) in respect of any Sustainable Securities and/or the amendment of any criteria on which such opinion or certification was given, or any such external party opinion or certification stating that the Issuer is not complying or fulfilling relevant criteria, in whole or in part, with respect to any matters for which such opinion or certification is opining or certifying will not constitute a covenant breach or an Event of Default under the Sustainable Securities.

Listing

In the event that any Sustainable Securities are listed or admitted to trading on any dedicated "green", "environmental", "sustainable" or other equivalently-labelled segment of any stock exchange or securities market (whether or not regulated), no representation or assurance is given by the Issuer, the Manager(s) or any other person that such listing or admission satisfies, whether in whole or in part, any present or future investor expectations or requirements as regards any investment criteria or guidelines with which such investor or its investments are required to comply, whether by any present or future applicable law or regulations or by its own by-laws or other

governing rules or investment portfolio mandates, in particular with regard to any direct or indirect environmental, sustainability or social impact related to any Eligible Asset. Further, it should be noted that the criteria for any such listings or admission to trading may vary from one stock exchange or securities market to another. Nor is any representation or assurance given or made by the Issuer, the Manager(s) or any other person that any such listing or admission to trading will be obtained in respect of any Sustainable Securities or, if obtained, that any such listing or admission to trading will be maintained during the term of such Sustainable Securities. If the relevant Sustainable Securities are no longer listed or admitted to trading on any stock exchange or securities market, this may have a material adverse effect on the value of such Sustainable Securities and/or result in adverse consequences for certain investors with portfolio mandates to invest in securities to be used for sustainable purposes.

Risk factors

Investors should also carefully review the information in risk factor 3.24 (*There are additional risks associated with Securities linked to an index that is marketed as reflecting "green", "sustainable", "social", "ESG" or similar considerations*).