

PROHIBITION OF SALES TO UK RETAIL INVESTORS – The Securities are not intended to be offered, sold or otherwise made available to, and should not be offered, sold or otherwise made available to, any retail investor in the United Kingdom. For these purposes, a retail investor means a person who is one (or more) of: (i) a retail client, as defined in point (8) of Article 2 of Regulation (EU) No 2017/565 as it forms part of UK domestic law by virtue of the European Union (Withdrawal) Act 2018 (as amended, the "EUWA"); or (ii) a customer within the meaning of the provisions of the Financial Services and Markets Act 2000 (as amended, the "FSMA") and any rules or regulations made under the FSMA to implement Directive (EU) 2016/97, where that customer would not qualify as a professional client, as defined in point (8) of Article 2(1) of Regulation (EU) No 600/2014 as it forms part of UK domestic law by virtue of the EUWA; or (iii) not a qualified investor as defined in Article 2 of Regulation (EU) 2017/1129 as it forms part of UK domestic law by virtue of the EUWA (as amended, the "**UK Prospectus Regulation**"). Consequently, no key information document required by Regulation (EU) No 1286/2014 as it forms part of UK domestic law by virtue of the EUWA (as amended, the "**UK PRIIPs Regulation**") for offering or selling the Securities or otherwise making them available to retail investors in the United Kingdom has been prepared and therefore offering or selling the Securities or otherwise making them available to any retail investor in the United Kingdom may be unlawful under the UK PRIIPs Regulation.

PROHIBITION OF SALES TO SWISS RETAIL INVESTORS – The Securities are not intended to be offered, sold or otherwise made available to and may not be offered, sold or otherwise made available to any retail investor in Switzerland. For these purposes a "retail investor" means a person who is not a professional or institutional client, as defined in article 4 para. 3, 4 and 5 and article 5 para. 1 and 2 of the Swiss Federal Act on Financial Services of 15 June 2018, as amended ("**FINSA**"). Consequently, no key information document required by FINSA for offering or selling the Securities or otherwise making them available to retail investors in Switzerland has been prepared and therefore, offering or selling the Securities or making them available to retail investors in Switzerland may be unlawful under FINSA.

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

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

PRICING SUPPLEMENT



BARCLAYS BANK PLC

(Incorporated with limited liability in England and Wales)

Legal Entity Identifier (LEI): G5GSEF7VJP5I7OUK5573

**EUR 50,000,000 European Barrier Autocallable Securities due May 2029 under the Global Structured Securities Programme
(the "Tranche 1 Securities")
Issue Price: 100.00 per cent**

The Securities are not intended to qualify as eligible debt securities for purposes of the minimum requirement for own funds and eligible liabilities ("**MREL**") as set out under the Bank Recovery and Resolution Directive (EU) 2014/59, as amended.

This document constitutes the Pricing Supplement of the Securities (the "**Pricing Supplement**") described herein and is prepared in connection with the Global Structured Securities Programme established by Barclays Bank PLC (the "**Issuer**"). This Pricing Supplement completes and should be read in conjunction with the GSSP EU Offering Memorandum which is constituted in two parts (including the Registration Document dated 16 March 2023 as supplemented on 18 August 2023, and the Securities Note relating to the GSSP EU

Offering Memorandum dated 13 April 2023 as supplemented on 26 September 2023, 17 October 2023, 16 November 2023 and 13 December 2023) (the "**Offering Memorandum**"). Full information on the Issuer and the offer of the Securities is only available on the basis of the combination of this Pricing Supplement and the Offering Memorandum.

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

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

Words and expressions defined in the Offering Memorandum and not defined in the Pricing Supplement shall bear the same meanings when used herein.

THE OFFERING MEMORANDUM HAS NOT BEEN SUBMITTED TO, REVIEWED BY OR APPROVED BY, THE UNITED KINGDOM FINANCIAL CONDUCT AUTHORITY IN ITS CAPACITY AS COMPETENT AUTHORITY UNDER THE FINANCIAL SERVICES AND MARKETS ACT 2000 (AS AMENDED, THE "**FSMA**") OR BY THE CENTRAL BANK OF IRELAND IN ITS CAPACITY AS COMPETENT AUTHORITY UNDER REGULATION (EU) 2017/1129 (AS AMENDED, THE "**EU PROSPECTUS REGULATION**") OR BY ANY OTHER COMPETENT AUTHORITY IN THE EUROPEAN UNION OR BY ANY STOCK EXCHANGE WHICH CONSTITUTES A UK REGULATED MARKET FOR THE PURPOSES OF REGULATION (EU) NO 600/2014 AS IT FORMS PART OF UK DOMESTIC LAW BY VIRTUE OF THE EUROPEAN UNION (WITHDRAWAL) ACT 2018 (AS AMENDED, THE "**EUWA**") (AS AMENDED, "**UK MiFIR**") OR A REGULATED MARKET FOR THE PURPOSES OF DIRECTIVE 2014/65/EU (AS AMENDED, "**MiFID II**").

THIS MEANS THAT THE OFFERING MEMORANDUM DOES NOT COMPRISE (I) A BASE PROSPECTUS FOR THE PURPOSES OF (A) REGULATION (EU) 2017/1129 AS IT FORMS PART OF UK DOMESTIC LAW BY VIRTUE OF THE EUWA (AS AMENDED, THE "**UK PROSPECTUS REGULATION**") OR (B) ARTICLE 8 OF THE EU PROSPECTUS REGULATION OR (II) LISTING PARTICULARS FOR THE PURPOSES OF (A) SECTION 79 OF THE FSMA OR (B) ANY RULES OR REGULATIONS RELATED TO A LISTING ON ANY REGULATED MARKET UNDER MiFID II.

As a result of the Offering Memorandum not having been approved by any regulatory authority in its capacity as a competent authority, you should be aware that:

- the Offering Memorandum may not include the type, level and detail of disclosure required by the UK Prospectus Regulation, the EU Prospectus Regulation or other UK or EU legislation concerning disclosure requirements; and
- if you acquire the Tranche 1 Securities you will not have any recourse to the Issuer under the liability regime relating to the UK Prospectus Regulation or the EU Prospectus Regulation, including but not limited to provisions for compensation arising under Section 90 of the FSMA, Section 1349 of the Irish Companies Act 2014 (as amended) or any similar legislation of the relevant Member States of the European Economic Area.

The Offering Memorandum has been prepared on the basis that (a) any offer of Securities in the United Kingdom will be made under an exemption in the UK Prospectus Regulation from the requirement to publish a prospectus for offers of such Securities and (b) any offer of Securities in a Member State of the European Economic Area will be made under an exemption in the EU Prospectus Regulation from the requirement to publish a prospectus for offers of such Securities. Accordingly, if you are making or intending to make an offer of Securities to which the Offering Memorandum as supplemented from time to time (by any supplement to the Offering Memorandum) relates, as amended or supplemented by the Pricing Supplement in the United Kingdom or any Member State of the European Economic Area, you must only do so in circumstances where no obligation to publish a prospectus under Section 85 of the FSMA or Article 3 of the EU Prospectus Regulation, as the case may be, arises. The Issuer has not authorised and will not authorise any offer of Securities which would require the Issuer or any other entity to publish a prospectus in respect of such offer.

BARCLAYS

Pricing Supplement dated 15 January 2024

PART A – CONTRACTUAL TERMS

Provisions relating to the Securities

1	(a) Series:	NX000383997
	(b) Tranche:	1
2	Currencies:	
	(a) Issue Currency:	Euro (" EUR ")
	(b) Settlement Currency:	EUR
3	Securities:	Notes
4	Notes:	Applicable
	(a) Aggregate Nominal Amount as at the Issue Date:	
	(i) Tranche:	EUR 50,000,000
	(ii) Series:	EUR 50,000,000
	(b) Specified Denomination:	EUR 1,000
	(c) Minimum Tradable Amount:	EUR 1,000 (and EUR 1,000 thereafter)
5	Redeemable Certificates:	Not Applicable
6	Calculation Amount:	EUR 1,000 per Security
7	Issue Price:	100.00 per cent of the Specified Denomination The Issue Price includes a fee payable by the Issuer to the Distributor which will be no more than 1.50% per annum of the Issue Price. Investors in the Securities intending to invest through an intermediary (including by way of introducing broker) should request details of any such commission or fee payment from such intermediary before making any purchase hereof.
8	Issue Date:	15 January 2024
9	Scheduled Settlement Date:	22 May 2029, subject to adjustment in accordance with the Business Day Convention
10	Type of Security:	Share Linked Securities
11	Relevant Annex(es) which apply to the Securities:	Equity Linked Annex
12	Underlying Performance Type _(Interest) :	Single Asset
13	Underlying Performance Type _(Autocall) :	Single Asset
14	Underlying Performance Type _(Settlement) :	For the purpose of determination of the Final Performance: Single Asset
15	Downside Underlying Performance Type _(Settlement) :	Not Applicable

Provisions relating to interest (if any) payable

16	Interest Type: General Condition 13 (<i>Interest or coupon</i>)	In respect of each Interest Valuation Date, Phoenix with memory The definition of "Interest Payment Condition" is amended as follows:
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""**Interest Payment Condition**" means:

- (i) in respect of an Interest Valuation Date other than the Final Interest Valuation Date, if the Issue Terms specifies the 'Underlying Performance Type_(Interest)' to be 'Single Asset', the Valuation Price of the Underlying Asset in respect of such Interest Valuation Date is at or above the corresponding Interest Barrier; and
- (ii) in respect of the Final Interest Valuation Date, if the Issue Terms specifies 'Underlying

Performance Type_(Interest) to be 'Single Asset', the Final Valuation Price of the Underlying Asset is at or above the corresponding Interest Barrier."

- (a) Interest Payment Dates: Each of the dates set out in Table 1 below in the column entitled 'Interest Payment Dates:', subject to adjustment in accordance with the Business Day Convention.
- (b) Interest Valuation Dates: Each of the dates set out in Table 1 below in the column entitled 'Interest Valuation Dates:'.

Table 1

Interest Valuation Dates	Interest Barrier Percentages	Interest Payment Dates	Fixed Interest Rates
15 August 2024	80.00%	22 August 2024	2.5000%
15 November 2024	80.00%	22 November 2024	2.5000%
17 February 2025	80.00%	24 February 2025	2.5000%
15 May 2025	80.00%	22 May 2025	2.5000%
15 August 2025	80.00%	22 August 2025	2.5000%
17 November 2025	80.00%	24 November 2025	2.5000%
16 February 2026	80.00%	23 February 2026	2.5000%
15 May 2026	80.00%	22 May 2026	2.5000%
17 August 2026	80.00%	24 August 2026	2.5000%
16 November 2026	80.00%	23 November 2026	2.5000%
15 February 2027	80.00%	22 February 2027	2.5000%
17 May 2027	80.00%	24 May 2027	2.5000%
16 August 2027	80.00%	23 August 2027	2.5000%
15 November 2027	80.00%	22 November 2027	2.5000%
15 February 2028	80.00%	22 February 2028	2.5000%
15 May 2028	80.00%	22 May 2028	2.5000%
15 August 2028	80.00%	22 August 2028	2.5000%
15 November 2028	80.00%	22 November 2028	2.5000%
15 February 2029	80.00%	22 February 2029	2.5000%
15 May 2029 (" Final Interest Valuation Date ")	80.00%	22 May 2029	2.5000%

- (c) (i) Fixed Interest Type: Not Applicable
- (ii) Fixed Interest Rate: Not Applicable
- (d) Information relating to the Floating Rate: Not Applicable
- (e) Fixing Business Day: Not Applicable
- (f) Interest Barrier Percentages: Each of the percentages set out in Table 1 above in the column entitled 'Interest Barrier Percentage'.
- (g) Fixed Interest Rates: Each of the percentages set out in Table 1 above in the column entitled 'Fixed Interest Rate'.
- (h) Flexible Fixed Interest: Not Applicable

Provisions relating to Automatic Settlement (Autocall)

- 17 Automatic Settlement (Autocall) or Automatic Settlement (Autocall) (bearish): Automatic Settlement (Autocall) is Applicable
- General Condition 14 (*Automatic Settlement (Autocall)*): Automatic Settlement (Autocall) (bearish) is Not Applicable
- (a) Autocall Observation Type: Discrete
- (b) Autocall Barrier Percentages: Each of the percentages set out in Table 2 below in the column entitled 'Autocall Barrier Percentages:'.
- (c) Autocall Settlement Percentages: Each of the percentages set out in Table 2 below in the column entitled 'Autocall Settlement Percentages:'.
- (d) Autocall Valuation Dates: Each date set out in Table 2 below in the column entitled 'Autocall Valuation Dates:'.

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

Table 2

Autocall Valuation Dates:	Autocall Barrier Percentages:	Autocall Settlement Percentages:	Autocall Settlement Dates:
15 May 2025	100.00%	100.00%	22 May 2025
15 August 2025	100.00%	100.00%	22 August 2025
17 November 2025	100.00%	100.00%	24 November 2025
16 February 2026	100.00%	100.00%	23 February 2026
15 May 2026	100.00%	100.00%	22 May 2026
17 August 2026	100.00%	100.00%	24 August 2026
16 November 2026	100.00%	100.00%	23 November 2026
15 February 2027	100.00%	100.00%	22 February 2027
17 May 2027	100.00%	100.00%	24 May 2027
16 August 2027	100.00%	100.00%	23 August 2027
15 November 2027	100.00%	100.00%	22 November 2027
15 February 2028	100.00%	100.00%	22 February 2028
15 May 2028	100.00%	100.00%	22 May 2028
15 August 2028	100.00%	100.00%	22 August 2028
15 November 2028	100.00%	100.00%	22 November 2028
15 February 2029	100.00%	100.00%	22 February 2029

Provisions relating to Optional Early Settlement Event

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

Provisions relating to TARN Early Settlement Event

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

Provisions relating to Final Settlement

- 21 (a) Final Settlement Type: Capped
General Condition 12
(*Final Settlement*)
- (b) Settlement Method: Cash
- (c) Strike Price Percentage: 100.00 per cent
- (d) Knock-in Barrier Type: European
- (e) Knock-in Barrier Percentage: 60.00 per cent
- (f) Downside: Not Applicable
- (g) Unleveraged Put: Not Applicable

Provisions relating to Drop Back

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

Provisions relating to Nominal Call Event Settlement

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

Provisions relating to Instalment Notes

24 Instalment Notes: General Condition 24
(Settlement by Instalments) Not Applicable

Provisions relating to the Underlying Asset(s)

25 Underlying Asset(s)_(Interest)/ Underlying Asset(s)_(Autocall Settlement)/ Underlying Asset(s)_(Final Settlement)/ Underlying Asset(s)_(Downside): Ordinary shares of VALEO (the "**Underlying Asset**")

- (a) Initial Valuation Date: 17 May 2024
- (b) Share: VALEO
 - (i) Exchange: Euronext Paris
 - (ii) Related Exchange: All Exchanges
 - (iii) Underlying Asset Currency: EUR
 - (iv) Bloomberg Screen: FR FP <Equity>
 - (v) Refinitiv Screen: VLOF.PA
 - (vi) Underlying Asset ISIN: FR0013176526
 - (vii) Weight: Not Applicable

26 (a) Initial Price_(Interest): In respect of the Underlying Asset, the arithmetic average of the Valuation Price of such Underlying Asset on each of the Averaging-in Dates as determined by the Determination Agent.

(i) Averaging-in: Applicable

Averaging-in Dates:

15 May 2024, 16 May 2024 and 17 May 2024

(ii) Min Lookback-in: Not Applicable

(iii) Max Lookback-in: Not Applicable

(b) Initial Price_(Settlement): In respect of the Underlying Asset, the arithmetic average of the Valuation Price of such Underlying Asset on each of the Averaging-in Dates as determined by the Determination Agent.

(i) Averaging-in: Applicable

Averaging-in Dates:

15 May 2024, 16 May 2024 and 17 May 2024

(ii) Min Lookback-in: Not Applicable

(iii) Max Lookback-in: Not Applicable

(c) Initial Valuation Date: 17 May 2024

27 (a) Final Valuation Price: In respect of the Underlying Asset, the arithmetic average of the Valuation Prices of the Underlying Asset on each of the Averaging-out Dates as determined by the Determination Agent

(i) Averaging-out: Applicable

Averaging-out Dates:

09 May 2029, 10 May 2029, 11 May 2029, 14 May 2029 and 15 May 2029

(ii) Min Lookback-out: Not Applicable

(iii) Max Lookback-out: Not Applicable

(b) Final Valuation Date: 15 May 2029

28 Interim Valuation Price: Not Applicable

Provisions relating to the disruption events

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

43	Consequences of a Fund Event: Equity Linked Condition 3 (<i>Consequences of a Fund Event</i>)	Not Applicable
General provisions		
44	Form of Securities:	Book-entry Securities in bearer form (<i>au porteur</i>) deposited with Euroclear France TEFRA: Not Applicable
45	Trade Date:	21 December 2023
46	Taxation Gross Up:	Not Applicable
47	871(m) Securities:	The Issuer has determined that Section 871(m) of the U.S. Internal Revenue Code is not applicable to the Securities.
48	(i) Prohibition of Sales to EEA Retail Investors:	Not Applicable
	(ii) Prohibition of Sales to UK Retail Investors:	Applicable – see the cover page of this Pricing Supplement
	(iii) Prohibition of Sales to Swiss Retail Investors:	Applicable – see the cover page of this Pricing Supplement
49	Business Day:	As defined in General Condition 43.1
50	Business Day Convention:	Following
51	Determination Agent:	Barclays Bank PLC
52	Registrar:	Not Applicable
53	Transfer Agent:	Not Applicable
54	(a) Name of Manager:	Barclays Bank Ireland PLC
	(b) Date of underwriting agreement:	Not Applicable
	(c) Names and addresses of secondary trading intermediaries and main terms of commitment:	Not Applicable
55	Registration Agent:	Not Applicable
56	Masse Category	Full <i>Masse</i> The Representative shall be: MASSQUOTE S.A.S.U. RCS 529 065 880 Nanterre 33 Rue Anna Jacquin 92100 Boulogne Billancourt France Represented by its Chairman The Representative will receive Euro 350 per year.
	Identification information of Holders in relation to French Securities (General Condition 5.1 (e)):	Applicable
57	Governing Law:	French law
58	Relevant Benchmarks:	Not Applicable

PART B – OTHER INFORMATION

1 LISTING AND ADMISSION TO TRADING

- | | | |
|-----|---|--|
| (a) | Listing and Admission to Trading: | The Issuer will apply for the Securities to be listed on the Official List and admitted to trading on the regulated market of the Luxembourg Stock Exchange as soon as practicable following the approval by the Central Bank of Ireland of a drawdown prospectus (within the meaning of the EU Prospectus Regulation) to be prepared for such purposes. |
| (b) | Estimate of total expenses related to admission to trading: | EUR 600 + EUR 350 per year |
| (c) | Name and address of the entities which have a firm commitment to act as intermediaries in secondary trading, providing liquidity through bid and offer rates and a description of the main terms of their commitment: | Not Applicable |

RATINGS

- | | | |
|---|----------|--|
| 2 | Ratings: | The Securities have not been individually rated. |
|---|----------|--|

3 REASONS FOR THE OFFER, ESTIMATED NET PROCEEDS AND TOTAL EXPENSES

- | | | |
|-----|---------------------------|-----------------|
| (a) | Reasons for the offer: | General funding |
| (b) | Use of proceeds: | Not Applicable |
| (c) | Estimated net proceeds: | Not Applicable |
| (d) | Estimated total expenses: | Not Applicable |

4 YIELD

Not Applicable

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

Details of the past and future performance and volatility of the Underlying Asset(s) may be obtained from:

Bloomberg Screen: FR FP <Equity>

Refinitiv Screen Page: VLOF.PA

Index Disclaimer: Not Applicable

6 POST ISSUANCE INFORMATION

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

7 OPERATIONAL INFORMATION

- | | | |
|-----|--------------------------------|--|
| (a) | ISIN: | FR001400N0W2 |
| (b) | Common Code: | 274243309 |
| (c) | Relevant Clearing System(s): | Euroclear France
The Securities are French Securities |
| (d) | Delivery: | Delivery free of payment |
| (e) | Green Structured Securities: | No |
| (f) | Green Index Linked Securities: | No |