FINAL TERMS

BARCLAYS BANK PLC

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

EUR 3,500,000 Securities due July 2024 under the Global Structured Securities Programme (the Tranche 1 Securities)
Issue Price: 100.00 per cent

This document constitutes the final terms of the Securities (the "**Final Terms**") described herein for the purposes of Article 5.4 of the Prospectus Directive and is prepared in connection with the Global Structured Securities Programme established by Barclays Bank PLC (the "**Issuer**"). These Final Terms are supplemental to and should be read in conjunction with the GSSP Base Prospectus 9 dated 10 August 2018, as supplemented on 4 September 2018, 12 November 2018 and 11 April 2019 (the "**Base Prospectus**"), which constitutes a base prospectus for the purposes of the Prospectus Directive. Full information on the Issuer and the offer of the Securities is only available on the basis of the combination of these Final Terms and the Base Prospectus. A summary of the individual issue of the Securities is annexed to these Final Terms.

The Base Prospectus, and any supplements thereto, are available for viewing at *https://www.home.barclays/prospectuses-and-documentation/structured-securities/prospectuses.html* 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.

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 22 July 2019

PART A – CONTRACTUAL TERMS

Provisions relating to the Securities

1.	(a) Series:	NX000230594
	(b) Tranche:	1
2.	Settlement Currency:	Euro ("**EUR**")
3.	Securities:	Notes
4.	Notes:	Applicable
	(a) Aggregate Nominal Amount as at the Issue Date:	
	(i) Tranche:	EUR 3,500,000
	(ii) Series:	EUR 3,500,000
	(b) Specified Denomination:	EUR 1,000
	(c) Minimum Tradable Amount:	EUR 1,000
5.	Certificates:	Not Applicable
6.	Calculation Amount:	EUR 1,000
7.	Issue Price:	100.00% of the Aggregate Nominal Amount
8.	Issue Date:	22 July 2019
9.	Scheduled Redemption Date:	5 July 2024
10.	Type of Security:	Share Linked Securities
11.	Underlying Performance $Type_{(Interest)}$:	Single Asset
12.	Underlying Performance $Type_{(Autocall)}$:	Single Asset
13.	Underlying Performance $Type_{(Redemption)}$:	Single Asset

Provisions relating to interest (if any) payable

14.	Interest Type:	Digital (Bullish with memory feature)
	General Condition 7 (*Interest*)	
	(a) Interest Payment Dates:	Each of the dates set out in Table 1 below in the column entitled 'Interest Payment Date', subject to adjustment in accordance with the Business Day Convention.
	(b) Interest Valuation Dates:	Each of the dates set out in Table 1 below in the column entitled 'Interest Valuation Date'.

Table 1

Interest Payment Date	Interest Valuation Date
6 July 2020	15 June 2020
5 July 2021	14 June 2021
5 July 2022	14 June 2022
5 July 2023	14 June 2023
5 July 2024	14 June 2024

(c) Interest Barrier Percentage: 60.00 per cent.

(d) (i) Fixed Interest Type Per Annum

(ii) Fixed Interest Rate: 7.84 per cent.

(e) Interest Valuation Price: The Valuation Price on the Interest Valuation Date as determined by the Determination Agent

(i) Averaging-out: Not Applicable

(ii) Min Lookback-out: Not Applicable

(iii) Max Lookback-out: Not Applicable

Provisions relating to Automatic Redemption (Autocall)

15. Automatic Redemption (Autocall): General Condition 8 (*Automatic Redemption (Autocall)*) Applicable

(a) Autocall Observation Type: Discrete

(b) Autocall Barrier Percentage: 100.00 per cent.

(c) Autocall Redemption Percentage: 100.00 per cent.

(d) Autocall Valuation Dates: Each date set out in Table 2 below in the column entitled 'Autocall Valuation Date'.

(e) Autocall Redemption Dates: Each date set out in Table 2 below in the column entitled 'Autocall Redemption Date'.

(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

(i) Autocall Barrier Percentage$_{(Reset)}$: Not Applicable

(ii) Autocall Reset Percentage: Not Applicable

(iii) Autocall Reset Period Start Date: Not Applicable

(iv) Autocall Reset Period End Date: Not Applicable

Table 2

Autocall Valuation Date:	Autocall Redemption Date:
15 June 2020	6 July 2020
14 June 2021	5 July 2021
14 June 2022	5 July 2022
14 June 2023	5 July 2023

16. Optional Early Redemption Event: General Condition 9 (*Optional Early Redemption Event*) Not Applicable

Provisions relating to Final Redemption

17. (a) Final Redemption Type: General Condition 10 (*Final Redemption*) Capped

(b) Settlement Method: Cash

(c) Strike Price Percentage: 100.00 per cent.

(d) Knock-in Barrier Type: European

(e) Knock-in Barrier Percentage: 50.00 per cent.

Provisions relating to Nominal Call Event Redemption

18. Nominal Call Event Redemption: General Condition 11 (*Nominal Call Event Redemption*) Not Applicable

(a) Nominal Call Threshold Percentage: Not Applicable

Provisions relating to Instalment Notes

19. Instalment Notes: General Condition 13 Not Applicable

(*Redemption by Instalments*)

Provisions relating to the Underlying Asset(s)

20.	Underlying Asset:		Underlying Asset:	Initial Valuation Date:
			PEUGEOT SA	14 June 2019
	(a)	Initial Valuation Date:	14 June 2019	
	(b)	Share:	PEUGEOT SA	
		(i) Exchange:	NYSE Euronext Paris	
		(ii) Related Exchange:	All Exchanges	
		(iii) Underlying Asset Currency:	EUR	
		(iv) Bloomberg Screen:	UG FP <Equity>	
		(v) Reuters Screen:	PEUP.PA	
		(vi) Underlying Asset ISIN:	FR0000121501	
		(vii) Weight:	Not Applicable	
21.	(a)	Initial Price$_{(Interest)}$:	EUR 20.72, being the Valuation Price of the Underlying Asset on the Initial Valuation Date	
		(i) Averaging-in:	Not Applicable	
		(ii) Min Lookback-in:	Not Applicable	
		(iii) Max Lookback-in:	Not Applicable	
	(b)	Initial Price$_{(Redemption)}$:	EUR 20.72, being the Valuation Price of the Underlying Asset on the Initial Valuation Date	
		(i) Averaging-in:	Not Applicable	
		(ii) Min Lookback-in:	Not Applicable	
		(iii) Max Lookback-in:	Not Applicable	
	(c)	Initial Valuation Date:	14 June 2019	
22.	(a)	Final Valuation Price:	The Valuation Price of the Underlying Asset on the Final Valuation Date as determined by the Determination Agent.	
		(i) Averaging-in:	Not Applicable	
		(ii) Min Lookback-in:	Not Applicable	
		(iii) Max Lookback-in:	Not Applicable	
	(b)	Final Valuation Date:	14 June 2024	

Provisions relating to disruption events

23.	Consequences of a Disrupted Day (in respect of an Averaging Date or Lookback Date): General Condition 15 (*Consequences of Disrupted Days*)	
	(a) Omission:	Not Applicable
	(b) Postponement:	Not Applicable
	(c) Modified Postponement:	Not Applicable
24.	Additional Disruption Events: General Condition 22 (*Adjustment or early redemption following an Additional Disruption Event*)	
	(a) Change in Law:	Applicable as per General Condition 44.1 (*Definitions*)
	(b) Currency Disruption Event:	Applicable as per General Condition 44.1 (*Definitions*)
	(c) Hedging Disruption:	Applicable as per General Condition 44.1 (*Definitions*)
	(d) Issuer Tax Event:	Applicable as per General Condition 44.1 (*Definitions*)
	(e) Extraordinary Market Disruption:	Applicable as per General Condition 44.1 (*Definitions*)
	(f) Increased Cost of Hedging:	Not Applicable as per General Condition 44.1 (*Definitions*)
	(g) Affected Jurisdiction Hedging Disruption:	Not Applicable as per General Condition 44.1 (*Definitions*)
	(h) Affected Jurisdiction Increased Cost of Hedging:	Not Applicable as per General Condition 44.1 (*Definitions*)
	(i) Increased Cost of Stock Borrow:	Not Applicable as per General Condition 44.1 (*Definitions*)
	(j) Loss of Stock Borrow:	Not Applicable as per General Condition 44.1 (*Definitions*)
	(k) Foreign Ownership Event:	Not Applicable as per General Condition 44.1 (*Definitions*)
	(l) Fund Disruption Event:	Not Applicable as per General Condition 44.1 (*Definitions*)
25.	Early Cash Settlement Amount:	Market Value
26.	Early Redemption Notice Period Number:	As specified in General Condition 44.1 (*Definitions*)
27.	Substitution of Shares:	Not Applicable
28.	Entitlement Substitution:	Not Applicable
29.	FX Disruption Event:	Not Applicable

30.	Disruption Fallbacks: General Condition 17 (*Consequences of FX Disruption Events (FX)*)	Not Applicable
31.	Unwind Costs:	Not Applicable
32.	Settlement Expenses:	Not Applicable
33.	Local Jurisdiction Taxes and Expenses:	Not Applicable

General provisions

34.	Form of Securities:	Global Bearer Securities: Permanent Global Security TEFRA: Not Applicable NGN Form: Applicable Held under the NSS: Not Applicable CGN Form: Not Applicable CDIs: Not Applicable
35.	Trade Date:	14 June 2019
36.	871(m) Securities:	The Issuer has determined that Section 871(m) of the US Internal Revenue Code is not applicable to the Securities.
37.	Prohibition of Sales to EEA Retail Investors:	Not Applicable
38.	Additional Business Centre(s):	Not Applicable
39.	Business Day Convention:	Modified Following
40.	Determination Agent:	Barclays Bank PLC
41.	Registrar:	Not Applicable
42.	CREST Agent:	Not Applicable
43.	Transfer Agent:	Not Applicable
44.	(a) Names and addresses of Manager:	Not Applicable
	(b) Date of underwriting agreement:	Not Applicable
	(c) Names and addresses of secondary trading intermediaries and main terms of commitment:	Not Applicable
45.	Registration Agent:	Not Applicable
46.	*Masse* Category:	No *Masse*

47.	Governing Law:	English law
48.	Relevant Benchmark:	Not Applicable

PART B – OTHER INFORMATION

1. **LISTING AND ADMISSION TO TRADING**

(a)	Listing and Admission to Trading:	Application is expected to 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 Luxembourg Stock Exchange on or around the Issue Date.
(b)	Estimate of total expenses related to admission to trading:	EUR 2,100
(c)	Renouncement Notice Cut-off Time:	Not Applicable

2. **RATINGS**

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

4. **YIELD**

Not Applicable

5. **PERFORMANCE OF UNDERLYING ASSET, AND OTHER INFORMATION CONCERNING THE UNDERLYING ASSET**

Bloomberg Screen: UG FP <Equity>; Reuters Screen Page: PUEP.PA

Index Disclaimer: Not Applicable

6. **OPERATIONAL INFORMATION**

(a)	ISIN:	XS1962262066
(b)	Common Code:	196226206
(c)	Relevant Clearing System(s):	Euroclear, Clearstream
(d)	Delivery:	Delivery free of payment

SUMMARY

Section A – Introduction and warnings		
A.1	**Introduction and warnings**	This Summary should be read as an introduction to the Base Prospectus. Any decision to invest in Securities should be based on consideration of the Base Prospectus as a whole, including any information incorporated by reference, and read together with the Final Terms. Where a claim relating to the information contained in the Base Prospectus is brought before a court, the plaintiff might, under the national legislation of the relevant Member State of the European Economic Area, have to bear the costs of translating the Base Prospectus before the legal proceedings are initiated. No civil liability shall attach to any responsible person solely on the basis of this Summary, including any translation thereof, unless it is misleading, inaccurate or inconsistent when read together with the other parts of the Base Prospectus or it does not provide, when read together with the other parts of the Base Prospectus, key information in order to aid investors when considering whether to invest in the Securities.
A.2	**Consent by the Issuer to the use of prospectus in subsequent resale or final placement of Securities**	Not Applicable: the Issuer does not consent to the use of the Base Prospectus for subsequent resales.
Section B − Issuer		
B.1	**Legal and commercial name of the Issuer**	The Securities are issued by Barclays Bank PLC (the "**Issuer**").
B.2	**Domicile and legal form of the Issuer, legislation under which the Issuer operates and country of incorporation of the Issuer**	The Issuer is a public limited company registered in England and Wales. The principal laws and legislation under which the Issuer operates are laws of England and Wales including the Companies Act.
B.4b	**Known trends affecting the Issuer and industries in which the Issuer operates**	The business and earnings of the Issuer and its subsidiary undertakings (together, the "**Bank Group**" or "**Barclays**") can be affected by the fiscal or other policies and other actions of various governmental and regulatory authorities in the UK, EU, US and elsewhere, which are all subject to change, as a result, regulatory risk will remain a focus. A more intensive regulatory approach and enhanced requirements together with the uncertainty (particularly in light of the UK's withdrawal from the EU) and potential lack of international regulatory co-ordination as enhanced supervisory standards are developed and implemented may adversely affect the Bank Group's business, capital and risk management strategies and/or may result in the Bank Group deciding to modify its legal entity, capital and funding structures and business mix, or to exit certain business activities altogether or not to expand in areas despite otherwise

		attractive potential. Following the transfer of the assets and liabilities of the Barclays UK division from the Bank Group to Barclays Bank UK PLC and its subsidiary undertakings (together, the "**Barclays Bank UK Group**"), the Bank Group becomes less diversified than it used to be. The Bank Group no longer has resource to the assets of the Barclays Bank UK Group. Further, relative to its parent group, the Bank Group is more focused on businesses outside the UK, more focused on whole businesses, more dependent on wholesale funding sources and potentially subject to different regulatory obligations. There are several other significant pieces of legislation and areas of focus which will require significant management attention, cost and resource, including: • Changes in prudential requirements, including the risk reduction measures package recently adopted in the EU to amend the Capital Requirements Directive (CRD IV) and the Bank Recovery and Resolution Directive (BRRD) which may impact minimum requirements for own funds and eligible liabilities (MREL), leverage, liquidity or funding requirements, applicable buffers and/or add-ons to such minimum requirements and risk weighted assets calculation methodologies all as may be set by international, EU or national authorities. • The derivatives market has been the subject of particular focus for regulators in recent years across the G20 countries and beyond, with regulations introduced which require the reporting and clearing of standardised over the counter ("OTC") derivatives and the mandatory margining of non-cleared OTC derivatives. Other regulations applicable to swap dealers, including those promulgated by the US Commodity Futures Trading Commission, have imposed significant costs on the Bank Group's derivatives business. • The recast Markets in Financial Instruments Directive in Europe (MiFID II), which came into force in January 2018, has fundamentally changed the European regulatory framework entailing significant operational changes for market participants in a wide range of financial instruments as well as changes in market structures and practices. • By virtue of the EU Benchmarks Regulation, after 1 January 2020, certain Bank Group entities will not be permitted to use benchmarks unless the relevant administrator is authorised, registered or qualifies under a third party regime. This may necessitate adapting processes and systems to transition to new alternative benchmarks, which would be a very time consuming and costly process. • Separately, the transition to risk-free rates as part of a wider benchmark reform is also expected to be impactful to the Bank Group in respect of the timing of the development of a robust risk free rate market, an unfavourable market reaction and/or inconsistencies in the adoption of products using the new risk free rates, and also in respect of the costs and uncertainties involved in managing and/or changing historical products to reference risk free rates as a result of the proposed discontinuation of certain existing benchmarks. • The Bank Group and certain of its members are subject to supervisory stress testing exercises in a number of jurisdictions. These exercises currently include the programmes of the Bank of England, the European Banking Authority, the Federal Deposit Insurance Corporation and the Federal Reserve Board. Failure to meet

		requirements of regulatory stress tests, or the failure by regulators to approve the stress test results and capital plans of the Bank Group, could result in the Bank Group being required to enhance its capital position, limit capital distributions or position additional capital in specific subsidiaries. • The introduction and implementation of Payments Service Directive 2 ("**PSD2**") with delivery across 2019 provides third parties and banks with opportunities to change and enhance the relationship between a customer and their bank. PSD2 will also introduce new requirements to the authentication process for a number of actions customers take, including ecommerce transactions. A failure to comply with PSD2 could expose the Bank Group to regulatory sanction. The changes to authentication may change the fraud environment across the industry as providers implement different approaches to comply.
B.5	**Description of the group and the Issuer's position within the group**	The Bank Group is a major global financial services provider. The Issuer is a wholly owned direct subsidiary of Barclays PLC, which is the ultimate holding company of the Bank Group.
B.9	**Profit forecast or estimate**	Not Applicable: the Issuer has chosen not to include a profit forecast or estimate.
B.10	**Nature of any qualifications in audit report on historical financial information**	Not Applicable: the audit report on the historical financial information contains no such qualifications.
B.12	**Selected key financial information; no material adverse change and significant change statements**	Based on the Bank Group's audited financial information for the year ended 31 December 2018, the Bank Group had total assets of £877,700m (2017: £1,129,343m), total net loans and advances of £136,959m (2017: £324,590m), total deposits of £199,337m (2017: £399,189m), and total equity of £47,711m (2017: £65,734m) (including non-controlling interests of £2m (2017: £1m)). The profit before tax of the Bank Group for the year ended 31 December 2018 was £1,286m (2017: £1,758m) after credit impairment charges and other provisions of £643m (2017: £1,553m). The financial information in this paragraph is extracted from the audited consolidated financial statements of the Bank for the year ended 31 December 2018. Not applicable: There has been no significant change in the financial or trading position of the Bank Group since 31 December 2018. There has been no material adverse change in the prospects of the Issuer since 31 December 2018.
B.13	**Recent events particular to the Issuer which are materially relevant to the**	Not Applicable: there have been no recent events particular to the Issuer which are to a material extent relevant to the evaluation of the Issuer's solvency.

	evaluation of Issuer's solvency	
B.14	**Dependency of the Issuer on other entities within the group**	The whole of the issued ordinary share capital of the Issuer is beneficially owned by Barclays PLC, which is the ultimate holding company of the Bank Group. The financial position of the Issuer is dependent on the financial position of its subsidiary undertakings.
B.15	**Description of the Issuer's principal activities**	The Bank Group is a transatlantic consumer and wholesale bank with global reach offering products and services across personal, corporate and investment banking, credit cards and wealth management anchored in the Bank Group's two home markets of the UK and the US. The Issuer and the Bank Group offer products and services designed for the Bank Group's larger corporate, wholesale and international banking clients.
B.16	**Description of whether the Issuer is directly or indirectly owned or controlled and by whom and nature of such control**	The whole of the issued ordinary share capital of the Issuer is beneficially owned by Barclays PLC, which is the ultimate holding company of the Issuer and its subsidiary undertakings.
B.17	**Credit ratings assigned to the Issuer or its debt securities**	The short-term unsecured obligations of the Issuer are rated A-1 by Standard & Poor's Credit Market Services Europe Limited, P-1 by Moody's Investors Service Ltd. and F1 by Fitch Ratings Limited and the long-term unsecured unsubordinated obligations of the Issuer are rated A by Standard & Poor's Credit Market Services Europe Limited, A2 by Moody's Investors Service Ltd. and A+ by Fitch Ratings Limited. A specific issue of Securities may be rated or unrated. **Ratings:** This issue of Securities will not be rated.
	Section C – Securities	
C.1	**Type and class of Securities being offered and/or admitted to trading**	Securities described in this Summary (the "**Securities**") may be debt securities or, where the repayment terms are linked to an underlying asset, derivative securities, in the form of notes. **Identification:** Series number: NX000230594; Tranche number: 1 **Identification codes:** ISIN: XS1962262066, Common Code: 196226206.
C.2	**Currency**	Subject to compliance with all applicable laws, regulations and directives, Securities may be issued in any currency. This issue of Securities will be denominated in Euro ("**EUR**").
C.5	**Description of restrictions**	The Securities are offered and sold outside the United States to non-U.S. persons in reliance on Regulation S under the Securities Act and must comply with

	on free transferability of the Securities	transfer restrictions with respect to the United States. No offers, sales, resales or deliveries of any Securities may be made in or from any jurisdiction and/or to any individual or entity except in circumstances which will result in compliance with any applicable laws and regulations and which will not impose any obligation on the Issuer (the "**Manager**"). Subject to the above, the Securities will be freely transferable.
C.8	**Description of rights attached to the Securities, including ranking and limitations to those rights**	**RIGHTS** The Securities will be issued on 22 July 2019 (the "**Issue Date**") at 100 per cent. of par (the "**Issue Price**") and will give each holder of Securities the right to receive a potential return on the Securities, together with certain ancillary rights such as the right to receive notice of certain determinations and events and the right to vote on some (but not all) amendments to the terms and conditions of the Securities. **Interest:** Whether or not interest is payable will depend on the performance of PEUGEOT SA (the "**Underlying Asset**"). In some cases the interest amount could be zero. **Final redemption:** If the Securities have not redeemed early (or have not redeemed due to Automatic Redemption (Autocall)) they will redeem on the Scheduled Redemption Date and the cash amount payable to investors will depend on the performance of: the Underlying Asset on the specified valuation dates during the life of the Securities. **Taxation:** All payments in respect of the Securities shall be made without withholding or deduction for or on account of any UK taxes unless such withholding or deduction is required by law. In the event that any such withholding or deduction is required by law, the Issuer will, save in limited circumstances, be required to pay additional amounts to cover the amounts so withheld or deducted. **Events of default:** If the Issuer fails to make any payment due under the Securities or breaches any other term and condition of the Securities in a way that is materially prejudicial to the interests of the holders (and such failure is not remedied within 30 days, or, in the case of interest, 14 days), or the Issuer is subject to a winding-up order, then (subject, in the case of interest, to the Issuer being prevented from payment for a mandatory provision of law) the Securities will become immediately due and payable, upon notice being given by the holder (or, in the case of French law Securities, the representative of the holders). The Securities will be governed by English law and the rights thereunder will be construed accordingly. **STATUS** The Securities are direct, unsubordinated and unsecured obligations of the Issuer and rank equally among themselves. **LIMITATIONS ON RIGHTS** **Certain limitations:** • Notwithstanding that the Securities are linked to the performance of the underlying asset(s), holders do not have any rights in respect of the underlying asset(s). • The terms and conditions of the Securities permit the Issuer and the Determination Agent (as the case may be), on the occurrence of certain

<table>
<tr><td></td><td></td><td>events and in certain circumstances, without the holders' consent, to make adjustments to the terms and conditions of the Securities, to redeem the Securities prior to maturity, (where applicable) to postpone valuation of the underlying asset(s) or scheduled payments under the Securities, to change the currency in which the Securities are denominated, to substitute the Issuer with another permitted entity subject to certain conditions, and to take certain other actions with regard to the Securities and the underlying asset(s) (if any).

• The Securities contain provisions for calling meetings of holders to consider matters affecting their interests generally and these provisions permit defined majorities to bind all holders, including holders who did not attend and vote at the relevant meeting and holders who voted in a manner contrary to the majority.</td></tr>
<tr><td>C.11</td><td>Admission to trading</td><td>Securities may be admitted to trading on a regulated market in Belgium, Denmark, Finland, France, Ireland, Italy, Luxembourg, Malta, the Netherlands, Norway, Portugal, Spain, Sweden or the United Kingdom. Securities may be admitted to trading on a market in Switzerland or Italy that is not a regulated market for the purposes of the Prospectus Directive.

Application is expected to be made by the Issuer (or on its behalf) for the Securities to be admitted to trading on the regulated market of the Luxembourg Stock Exchange with effect from 22 July 2019.</td></tr>
<tr><td>C.15</td><td>Description of how the value of the investment is affected by the value of the underlying instrument</td><td>The return on and value of the Securities is dependent on the performance of: (i) one or more specified equity indices, shares, depository receipts representing shares and/or exchange traded funds; or (ii) foreign exchange rates (each an "Underlying Asset"). The Underlying Asset is: PEUGEOT SA.

Calculations in respect of amounts payable under the Securities are made by reference to a "Calculation Amount", being EUR 1,000.

Indicative amounts: If the Securities are being offered by way of a Public Offer and any specified product values are not fixed or determined at the commencement of the Public Offer (including any amount, level, percentage, price, rate or other value in relation to the terms of the Securities which has not been fixed or determined by the commencement of the Public Offer), these specified product values will specify an indicative amount, indicative minimum amount, an indicative maximum amount or indicative amount or any combination thereof. In such case, the relevant specified product value(s) shall be the value determined based on market conditions by the Issuer on or around the end of the Public Offer. Notice of the relevant specified product value will be published prior to the Issue Date.

Determination Agent: Barclays Bank PLC will be appointed to make calculations and determinations with respect to the Securities.

A – Interest
<table>
<tr><td>Interest Payment Date</td><td>Interest Valuation Date</td><td>Interest Barrier Percentage</td></tr>
<tr><td>6 July 2020</td><td>15 June 2020</td><td>60.00%</td></tr>
<tr><td>5 July 2021</td><td>14 June 2021</td><td>60.00%</td></tr>
<tr><td>5 July 2022</td><td>14 June 2022</td><td>60.00%</td></tr>
<tr><td>5 July 2023</td><td>14 June 2023</td><td>60.00%</td></tr>
</table></td></tr>
</table>

5 July 2024	14 June 2024	60.00%

The interest amount payable on each Security on each Interest Payment Date for which the Interest Type in respect of the corresponding Interest Valuation Date is specified as Digital (Bullish with memory feature) will be calculated on each Interest Valuation Date and is calculated as follows:

(i) If the Modified Performance is greater than or equal to the corresponding Interest Barrier Percentage, the interest amount is calculated as the sum of (a) the Fixed Interest Rate (being 7.84%) multiplied by the Calculation Amount, and (b) the number of previous Interest Valuation Dates in respect of which no interest was payable (after which interest shall be considered to have been payable in respect of such previous Interest Valuation Date(s)) multiplied by the Fixed Interest Rate and then multiplied by the Calculation Amount; or

(ii) Otherwise, the interest amount is zero.

"**Initial Price$_{\text{(Interest)}}$**" means the closing price of the Underlying Asset on the Initial Valuation Date (being EUR 20.72).

"**Initial Valuation Date**" means 14 June 2019, subject to adjustment.

"**Interest Valuation Price**" means, in respect of an Interest Valuation Date and an Underlying Asset, the closing price of such Underlying Asset on such Interest Valuation Date.

"**Modified Performance**" means, in respect of an Interest Valuation Date, the Interest Valuation Price on such day divided by the Initial Price$_{\text{(Interest)}}$, each in respect of the Underlying Asset as calculated on such Interest Valuation Date.

B – Automatic Redemption (Autocall)

The Securities will automatically redeem if the value of performance calculated in respect of the closing price or level of the Underlying Asset is at or above its corresponding Autocall Barrier Percentage on any Autocall Valuation Date. If this occurs, you will receive a cash payment equal to the nominal amount of your securities multiplied by 100% payable on the Autocall Redemption Date corresponding to such Autocall Valuation Date.

Autocall Valuation Date	Autocall Redemption Date	Autocall Barrier Percentage
15 June 2020	6 July 2020	100.00%
14 June 2021	5 July 2021	100.00%
14 June 2022	5 July 2022	100.00%
14 June 2023	5 July 2023	100.00%

C – Issuer Optional Early Redemption

Not Applicable

		D – Final Redemption If the Securities have not otherwise redeemed (or have not redeemed due to Automatic Redemption (Autocall)), each Security will be redeemed on 5 July 2024 (the "**Scheduled Redemption Date**") by payment of the Final Cash Settlement Amount. The Final Cash Settlement Amount is calculated as follows: (i) if the Final Performance is greater than or equal to Strike Price Percentage ("**SPP**") (being 100%), or the Final Performance is greater than or equal to the Knock-in Barrier Percentage (being 50%), 100% multiplied by the Calculation Amount; (ii) otherwise, the Final Performance divided by SPP multiplied by the Calculation Amount. "**Final Performance**" means the Final Valuation Price divided by the Initial $\text{Price}_{\text{(Redemption)}}$. "**Final Valuation Date**" means 14 June 2024, subject to adjustment. "**Final Valuation Price**" means, in respect of the Underlying Asset, the closing price of the Underlying Asset on the Final Valuation Date. "**Initial $\textbf{Price}_{\textbf{(Redemption)}}$**" means the closing price of the Underlying Asset on the Initial Valuation Date (being EUR 20.72).
C.16	**Expiration or maturity date of the Securities**	The Securities are scheduled to redeem on the scheduled redemption date. This day may be postponed following the postponement of a valuation date due to a disruption event. The scheduled redemption date of the Securities is 5 July 2024.
C.17	**Settlement procedure of the derivative securities**	Securities may be cleared and settled through Euroclear Bank S.A./N.V., Clearstream Banking *société anonyme*, CREST, Euroclear France S.A., VP Securities, A/S, Euroclear Finland Oy, Norwegian Central Securities Depositary, Euroclear Sweden AB or SIX SIS Ltd. The Securities will be cleared and settled through Euroclear Bank S.A./N.V. and Clearstream Banking *société anonyme*.
C.18	**Description of how the return on derivative securities takes place**	The performance of the Underlying Asset to which the Securities are linked may affect: (i) the interest paid on the Securities (if any); and (ii) if the Securities have not redeemed early (or have not redeemed due to Automatic Redemption (Autocall)), the amount paid on the Scheduled Redemption Date. Interest and any amount payable if the Securities redeem before the Scheduled Redemption Date will be paid in cash. On the Scheduled Redemption Date, if the Securities have not redeemed early (or have not redeemed due to Automatic Redemption (Autocall)), the settlement amount will be paid in cash.
C.19	**Final reference**	The final reference level of any equity index, share, depository receipt, fund or foreign exchange rate to which Securities are linked, will be determined by the

	price of the Underlying Asset	Determination Agent by reference to a publicly available source on a specified date or dates and, if applicable, at a specified time. The final valuation price of the Underlying Asset is the closing price or level of the Underlying Asset on 14 June 2024, as determined by the Determination Agent.
C.20	**Type of Underlying Asset**	Securities may be linked to one or more: • common shares; • depositary receipts representing common shares; • exchange traded funds ("**ETFs**") (being a fund, pooled investment vehicle, collective investment scheme, partnership, trust or other similar legal arrangement and holding assets, such as shares, bonds, indices, and/or other securities such as financial derivative instruments); • equity indices; or • foreign exchange rates. Information about the Underlying Asset is available at: Bloomberg screen: UG FP <Equity>; Reuters screen page: PEUP.PA.
C.21	**Market where Securities are traded**	Application is expected to be made by the Issuer (or on its behalf) to list the Securities on the Luxembourg Stock Exchange and admit the Securities to trading on the regulated market of the Luxembourg Stock Exchange with effect from 22 July 2019.
		Section D – Risks
D.2	**Key information on the key risks that are specific to the Issuer**	The risks described below are material existing and emerging risks which senior management has identified with respect to the Bank Group. **(i) Material existing and emerging risks potentially impacting more than one principal risk** **Business conditions, general economy and geopolitical issues** The Bank Group's business mix spreads across multiple geographies and client types. The breadth of these operations means that deterioration in the economic environment, or an increase in political instability in countries where the Bank Group is active, or in any systemically important economy, could adversely affect the Bank Group's operating performance, financial condition and prospects. **Process of UK withdrawal from the European Union** The uncertainty around Brexit spanned the whole of 2018, and intensified in the second half of the year. The full impact of the withdrawal may only be realised in years to come, as the economy adjusts to the new regime, but the Bank Group continues to monitor the most relevant risks, including those that may have a more immediate impact, for its business: • Market volatility, including in currencies and interest rates, might increase

		which could have an impact on the value of the Bank Group's trading book positions. • Potential UK financial institutions credit spread widening could lead to reduced investor appetite for the Bank Group's debt securities; this could negatively impact the cost of, and/or access to, funding. • A credit rating agency downgrade applied directly to the Bank Group, or indirectly as a result of a credit rating agency downgrade to the UK Government, could significantly increase the Bank Group's borrowing costs, credit spreads and materially adversely affect the Bank Group's interest margins and liquidity position. • Changes in the long-term outlook for UK interest rates may adversely affect pension liabilities and the market value of investments funding those liabilities; • Increased risk of a UK recession with lower growth, higher unemployment and falling UK house prices. This would negatively impact a number of the Bank Group's portfolios. • The implementation of trade and customs barriers between the UK and EU could lead to delays and increased costs in the passage of goods for corporate banking customers. This could negatively impact the levels of customer defaults and business volumes which may result in an increase in the Bank Group's impairment charges and a reduction in revenues. • Changes to current EU "Passporting" rights may require further adjustment to the current model for the Bank Group's cross-border banking operation which could increase operational complexity and/or costs. • The ability to attract, or prevent the departure of, qualified and skilled employees may be impacted by the UK's and the EU's future approach to the EU freedom of movement and immigration from the EU countries and this may impact the Bank's access to the EU talent pool. • The legal framework within which the Bank Group operates could change and become more uncertain if the UK takes steps to replace or repeal certain laws currently in force, which are based on EU legislation and regulation following its withdrawal from the EU. • Should the UK lose automatic qualification to be part of Single Euro Payments Area there could be a resultant impact on the efficiency of, and access to, European payment systems. In addition, loss of automatic qualification to the European Economic Area (EEA) or access to financial markets infrastructure could impact service provision for clients, likely resulting in reduced market share and revenue and increased operating costs for the Bank Group. • There are certain execution risks relating to the transfer of the Bank Group's European businesses to Barclays Bank Ireland PLC. **Interest rate rises adversely impacting credit conditions** To the extent that central banks increase interest rates particularly in the Bank Group's main markets, in the UK and the US, there could be an impact on

		consumer debt affordability and corporate profitability. While interest rate rises could positively impact the Bank Group's profitability, as retail and corporate business income may increase due to margin de-compression, future interest rate increases, if larger or more frequent than expectations, could cause stress in the loan portfolio and underwriting activity of the Bank Group. Higher credit losses driving an increased impairment allowance would most notably impact retail unsecured portfolios and wholesale non- investment grade lending. Changes in interest rates could also have an adverse impact on the value of high quality liquid assets which are part of the Bank Group Treasury function's investment activity. Consequently, this could create more volatility than expected through the Bank Group's FVOCI reserves. **Regulatory change agenda and impact on business model** The Bank Group remains subject to ongoing significant levels of regulatory change and scrutiny in many of the countries in which it operates (including, in particular, the UK and the US). A more intensive regulatory approach and enhanced requirements together with the uncertainty (particularly in light of the UK's withdrawal from the EU) and potential lack of international regulatory co-ordination as enhanced supervisory standards are developed and implemented may adversely affect the Bank Group's business, capital and risk management strategies and/or may result in the Bank Group deciding to modify its legal entity structure, capital and funding structures and business mix, or to exit certain business activities altogether or not to expand in areas despite otherwise attractive potential. **(ii) Material existing and emerging risks impacting individual principal risks** **Credit risk:** 1. Impairment: The introduction of the impairment requirements of IFRS 9 Financial Instruments, implemented on 1 January 2018, results in impairment loss allowances that are recognised earlier, on a more forward looking basis and on a broader scope of financial instruments than has been the case under IAS 39 and has had, and may continue to have, a material impact on the Bank Group's financial condition. 2. Specific sectors and concentrations: The Bank Group is subject to risks arising from changes in credit quality and recovery rate of loans and advances due from borrowers and counterparties in a specific portfolio. Any deterioration in credit quality could lead to lower recoverability and higher impairment in a specific sector. 3. Environmental risk: The Bank Group is exposed to credit risks arising from energy and climate change. Indirect risks may be incurred as a result of environmental issues impacting the credit worthiness of the borrower resulting in higher impairment. **Market risk:** An uncertain outlook for the direction of monetary policy, the US-China trade conflict, slowing global growth and political concerns in the US and Europe (including Brexit) are some of the factors that could heighten market risks for the Bank Group’s portfolios. In addition, the Bank Group’s trading business is generally exposed to a prolonged period of elevated asset price volatility, particularly if it negatively

affects the depth of marketplace liquidity. Such a scenario could impact the Bank Group's ability to execute client trades and may also result in lower client flow-driven income and/or market-based losses on its existing portfolio of market risks. These can include having to absorb higher hedging costs from rebalancing risks that need to be managed dynamically as market levels and their associated volatilities change.

Treasury and capital risk: The Bank Group may not be able to achieve its business plans due to: a) inability to maintain appropriate capital ratios; b) inability to meet its obligations as they fall due; c) rating agency downgrades; d) adverse changes in foreign exchange rates on capital ratios; e) adverse movements in the pension fund; f) non-traded market risk/interest rate risk in the banking book.

Operational risk:

- Cyber threat: The financial sector remains a primary target for cyber criminals. There is an increasing level of sophistication in both criminal and nation state hacking for the purpose of stealing money, stealing, destroying or manipulating data, and/or disrupting operations. Other events have a compounding impact on services and customers. Failure to adequately manage this threat could result in increased fraud losses, inability to perform critical economic functions, customer detriment, potential regulatory censure or penalties, legal liability, reduction in shareholder value and reputational damage.

- Fraud: Criminals continue to adapt their techniques and are increasingly focused on targeting customers and clients through ever more sophisticated methods of social engineering. External data breaches also provide criminals with the opportunity to exploit the growing levels of compromised data. These threats could lead to customer detriment, loss of business, regulatory censure, missed business opportunity and reputational damage.

- Operational resilience: The loss of or disruption to the Bank Group's business processing is a material inherent risk theme within the Bank Group and across the financial services industry, whether arising through impacts on technology systems, real estate services, personnel availability or the support of major suppliers. Failure to build resilience into business processes or into the services of technology, real estate or suppliers on which the Bank Group business processes depend may result in significant customer detriment, costs to reimburse losses incurred by customers, potential regulatory censure or penalties, and reputational damage.

- Supplier exposure: The Bank Group depends on suppliers for the provision of many of its services and the development of technology. Failure to monitor and control the Bank Group's suppliers could potentially lead to client information or critical infrastructures not being adequately protected or available when required. Failure to adequately manage outsourcing risk could result in increased losses, inability to perform critical economic functions, customer detriment, potential regulatory censure, legal liability and reputational damages.

- Processing error: Material operational or payment errors could disadvantage the Bank Group's customers, clients or counterparties and could result in regulatory censure, legal liability, reputational damage and financial loss for the Bank Group.

- New and emerging technology: Introducing new forms of technology, however, also has the potential to increase inherent risk. Failure to evaluate, actively manage and closely monitor risk exposure during all phases of business development could lead to customer detriment, loss of business, regulatory censure, missed business opportunity and reputational damage.

- Ability to hire and retain appropriately qualified employees: Failure to attract or prevent the departure of appropriately qualified employees could negatively impact the Bank Group's financial performance, control environment and level of employee engagement. Additionally, this may result in disruption to service which could in turn lead to disenfranchising certain customer groups, customer detriment and reputational damage.

- Tax risk: There is a risk that the Bank Group could suffer losses due to additional tax charges, other financial costs or reputational damage as a result of failing to comply with such laws and practice, or by failing to manage its tax affairs in an appropriate manner, with much of this risk attributable to the international structure of the Bank Group.

- Critical accounting estimates and judgements: The preparation of financial statements in accordance with IFRS requires the use of estimates. It also requires management to exercise judgement in applying relevant accounting policies. There is a risk that if the judgement exercised, or the estimates or assumptions used, subsequently turn out to be incorrect, this could result in significant loss to the Bank Group, beyond what was anticipated or provided for.

- Data management and information protection: The Bank Group holds and processes large volumes of data, including personally identifiable information, intellectual property, and financial data. Failure to accurately collect and maintain this data, protect it from breaches of confidentiality and interference with its availability exposes the Bank Group to the risk of loss or unavailability of data or data integrity issues. This could result in regulatory censure, legal liability and reputational damage, including the risk of substantial fines under the General Data Protection Regulation (the "**GDPR**"), which strengthens the data protection rights for customers and increases the accountability of the Bank Group in its management of that data.

- Unauthorised or rogue trading: Unauthorised trading, such as a large unhedged position, which arises through a failure of preventative controls or deliberate actions of the trader, may result in large financial losses for the Bank Group, loss of business, damage to investor confidence and reputational damage.

- Algorithmic trading: In some areas of the investment banking business, trading algorithms are used to price and risk manage client and principal transactions. An algorithmic error could result in increased market exposure and subsequent financial losses for the Bank Group and potential loss of business, damage to investor confidence and reputational damage.

Model risk: The Bank Group relies on models to support a broad range of business and risk management activities, including informing business decisions and strategies, measuring and limiting risk, valuing exposures, conducting stress testing, assessing capital adequacy, supporting new business acceptance and risk and reward evaluation, managing client assets, and meeting reporting requirements. Models are, by their nature, imperfect and incomplete representations of reality. Models may also be misused. Model errors or misuse may result in the Bank Group making inappropriate business decisions and being subject to financial loss, regulatory risk, reputational risk and/or inadequate capital reporting.

Conduct risk: There is the risk of detriment to customers, clients, market integrity, effective competition or the Bank Group from the inappropriate supply of financial services, including instances of wilful or negligent misconduct.

1. Ineffective product governance could lead to poor customer outcomes, regulatory sanctions, financial loss and reputational damage.

2. The Bank Group may be adversely affected if it fails to effectively mitigate the risk that third parties or its employees facilitate, or that its products and services are used to facilitate financial crime. Failure to comply may lead to enforcement action by the Bank Group's regulators together with severe penalties, affecting the Bank Group's reputation and financial results.

3. Failure to protect personal data can lead to potential detriment to the Bank Group's customers and clients, reputational damage, regulatory sanctions and financial loss, which under the GDPR may be substantial.

4. Failure to meet the requirements and expectations of the UK Senior Managers Regime, Certification Regime and Conduct Rules may lead to regulatory sanctions, both for the individuals and the Bank Group.

Reputation risk: A risk arising in one business area can have an adverse effect upon the Bank Group's overall reputation; any one transaction, investment or event that, in the perception of key stakeholders reduces their trust in the Bank Group's integrity and competence.

The Bank Group's associations with sensitive topics and sectors have the potential to give rise to reputation risk for the Bank Group and may result in loss of business, regulatory censure and missed business opportunity.

In addition, reputation risk has the potential to arise from operational issues or conduct matters which cause detriment to customers, clients, market integrity, effective competition or the Bank Group.

Legal risk and legal, competition and regulatory matters: Legal disputes, regulatory investigations, fines and other sanctions relating to conduct of business and breaches of legislation and/or regulations may negatively affect the Bank Group's results, reputation and ability to conduct its business.

The Bank Group conducts diverse activities in a highly regulated global market and therefore is exposed to the risk of fines and other sanctions. Authorities have

		continued to investigate past practices, pursued alleged breaches and imposed heavy penalties on financial services firms. A breach of applicable legislation and/or regulations could result in the Bank Group or its staff being subject to criminal prosecution, regulatory censure, fines and other sanctions in the jurisdictions in which it operates. Where clients, customers or other third parties are harmed by the Bank Group's conduct, this may also give rise to legal proceedings, including class actions. Other legal disputes may also arise between the Bank Group and third parties relating to matters such as breaches, enforcement of legal rights or obligations arising under contracts, statutes or common law. Adverse findings in any such matters may result in the Bank Group being liable to third parties or may result in the Bank Group's rights not being enforced as intended.
D.6	**Risk warning that investors may lose value of entire investment or part of it**	**You may lose some or all of your investment in the Securities:** Even if the relevant Securities are stated to be repayable at an amount that is equal to or greater than their initial purchase price, you will lose up to the entire value of your investment if the Issuer fails or is otherwise unable to meet its payment obligations. You may also lose some or all of your entire investment, or part of it, if: • the Underlying Asset performs in such a manner that the redemption amount payable or deliverable to you (whether at maturity or following any early redemption and including after deduction of any applicable taxes and expenses) is less than the initial purchase price; • you sell your Securities prior to maturity in the secondary market (if any) at an amount that is less than the initial purchase price; • the Securities are redeemed early following the occurrence of an extraordinary event in relation to the Underlying Asset(s), the Issuer, the Issuer's hedging arrangement, the relevant currencies or taxation (such as following an additional disruption event) and the amount you receive on such redemption is less than the initial purchase price; and/or • the terms and conditions of the Securities are adjusted (in accordance with the terms and conditions of the Securities) with the result that the redemption amount payable to you and/or the value of the Securities is reduced. **Reinvestment risk/loss of yield:** Following an early redemption of the Securities for any reason, holders may be unable to reinvest the redemption proceeds at a rate of return as high as the return on the Securities being redeemed. **Issuer optional early redemption:** The ability of the Issuer to early redeem the Securities will mean an investor is no longer able to participate in the performance of any Underlying Assets. This feature may limit the market value of the Securities. **Settlement expenses:** Payments, deliveries and settlement under the Securities may be subject to deduction of taxes and settlement expenses, if applicable. **Conditions to settlement:** Settlement is subject to satisfaction of all conditions to settlement by the investor. **Volatile market prices:** The market value of the Securities is unpredictable and may be highly volatile, as it can be affected by many unpredictable factors, including: market interest and yield rates; fluctuations in foreign exchange rates;

		exchange controls; the time remaining until the Securities mature; economic, financial, regulatory, political, terrorist, military or other events in one or more jurisdictions; changes in laws or regulations; and the Issuer's creditworthiness or perceived creditworthiness. **Return linked to performance of an Underlying Asset:** The return payable on the Securities is linked to the change in value of the Underlying Asset over the life of the Securities. Any information about the past performance of any Underlying Asset should not be taken as an indication of how prices will change in the future. You will not have any rights of ownership, including, without limitation, any voting rights or rights to receive dividends, in respect of any Underlying Asset. **Shares**: The performance of shares is dependent upon numerous economic factors, such as interest and price levels in capital markets, currency developments, political factors as well as company-specific factors such as earnings, market position, risk situation, shareholder structure and distribution policy. Any relevant share issuer may take actions without regard to the interests of any holders of the Securities, which could have a negative effect on the value of the Securities. **Capped return:** As the redemption amount is subject to a cap, the value of or return on your Securities may be significantly less than if you had purchased the Underlying Asset(s) directly. **Capped return:** As the redemption amount is subject to a cap, the return holders may receive is limited. **Underlying foreign exchange rates:** Securities will be exposed to the performance of one or more underlying foreign exchange rates. Foreign exchange rates are highly volatile and are determined by a wide range of factors including supply and demand for currencies, inflation, interest rates; economic forecasts, political issues, the convertibility of currencies and speculation. **Memory interest:** the interest amount is conditional on the performance of Underlying Asset(s) and may be zero where the performance criteria are not met. In such case the interest amount may be deferred to the next interest payment that may be made, but you will not be paid any amount to compensate for such deferral and it is possible that you will not receive any interest at all over the lifetime of the Securities. **Digital interest:** the interest amount is either a higher pre-determined interest amount or zero, depending on whether the performance criteria are met. It is possible that you will not receive any interest at all over the lifetime of the Securities.
		Section E – Offer
E.2b	**Reasons for offer and use of proceeds when different from making profit and/or hedging certain risks**	Not Applicable: the net proceeds will be applied by the Issuer for making profit and/or hedging certain risks.
E.3	**Description of the terms**	The Securities have been offered to the dealer or Manager at the Issue Price. The Securities have not been offered to the public.

	and conditions of the offer	
E.4	**Description of any interest material to the issue/offer, including conflicting interests**	The relevant Manager or authorised offeror(s) may be paid fees in relation to any issue or offer of Securities. Potential conflicts of interest may exist between the Issuer, Determination Agent, relevant Manager or authorised offeror(s) or their affiliates (who may have interests in transactions in derivatives related to the Underlying Asset(s) which may, but are not intended to, adversely affect the market price, liquidity or value of the Securities) and holders. Not Applicable: no person involved in the issue or offer has any interest, or conflicting interest, that is material to the issue or offer of Securities.
E.7	**Estimated expenses charged to investor by issuer/offeror**	The Issuer will not charge any expenses to holders in connection with any issue of Securities.