Barclays Capital Securities Limited
Pillar 3 Terms and Conditions of own funds
31 December 2023

Capital instruments main features template

1	Issuer	Barclays Capital Securities Limited	Barclays Capital Securities Limited	Barclays Capital Securities Limited	Barclays Capital Securities Limited	Barclays Capital Securities Limited
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	N/A	N/A	N/A	N/A	N/A
2a	Public or private placement	Private	Private	Private	Private	Private
3	Governing law(s) of the instrument	English	English	English	English	English
3a	Contractual recognition of write down and conversion powers of resolution authorities	N/A	No	Yes	No	No
	Regulatory treatment					
4	Current treatment taking into account, where applicable, transitional CRR rules	Common Equity Tier 1	Additional Tier 1	Additional Tier 1	Tier 2	Tier 2
5	Post-transitional CRR rules	Common Equity Tier 1	Additional Tier 1	Additional Tier 1	Tier 2	Tier 2
6	Eligible at solo/(sub-)consolidated/ solo&(sub-)consolidated	Solo	Solo	Solo	Solo	Solo
7	Instrument type (types to be specified by each jurisdiction)	Ordinary share Capital	Perpetual Subordinated Write Down Securities	Perpetual Subordinated Write Down Securities	Dated Subordinated Debt	Dated Subordinated Debt
8	Amount recognised in regulatory capital or eligible liabilities (Currency in thousands, as of most recent reporting date)	£571,070	£200,000	£300,000	£150,000	£150,000
9	Nominal amount of instrument	£1 per ordinary share	£200,000	£300,000	£150,000	£150,000
UK-9a	Issue price		100%	100%	100%	100%
UK-9b	Redemption price		100%	100%	100%	100%
10	Accounting classification	Shareholders' equity	Shareholders' equity	Shareholders' equity	Liability – amortised cost	Liability – amortised cost
11	Original date of issuance	7/9/1985	8/22/2019	12/15/2022	8/22/2019	12/19/2019
12	Perpetual or dated	Perpetual	Perpetual	Perpetual	Dated	Dated
13	Original maturity date	No maturity	No maturity	No maturity	8/22/2029	3/15/2030
14	Issuer call subject to prior supervisory approval	N/A	Yes	Yes	Yes	Yes
15	Optional call date, contingent call dates and redemption amount	N/A	First optional call on 22/08/2024 at 100%; Tax Redemption at 100%; Regulatory Event Redemption at 100%	First optional call on 15/12/2027 at 100%; Tax Redemption at 100%; Regulatory Event Redemption at 100%	Optional call on 22/08/2024 at 100%; Tax Redemption at 100%; Regulatory Event Redemption at 100%	Optional call on 15/03/2025 at 100%; Tax Redemption at 100%; Regulatory Event Redemption at 100%
16	Subsequent call dates, if applicable	N/A	Further optional calls every Three Months Thereafter	Further optional calls every Three Months Thereafter	Any interest payment date after 22/08/2024	Any interest payment date after 15/03/2025
	Coupons / dividends					
17	Fixed or floating dividend/coupon	N/A	Floating	Floating	Floating	Floating
18	Coupon rate and any related index	N/A	Compounded daily SONIA plus 0.1193% (adjustment rate) plus 6.26% (margin rate)	Compounded daily SONIA plus 5.615% (margin rate)	Compounded daily SONIA plus 0.1193% (adjustment rate) plus 3.40% (margin rate)	Compounded daily SONIA plus 0.1193% (adjustment rate) plus 2.23% (margin rate)
19	Existence of a dividend stopper	No	No	No	No	No
UK-20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Fully discretionary	Fully discretionary	Fully discretionary	Mandatory	Mandatory
UK-20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Fully discretionary	Fully discretionary	Fully discretionary	Mandatory	Mandatory
21	Existence of step up or other incentive to redeem	No	No	No	No	No
22	Noncumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative	Cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger(s)	N/A	N/A	N/A	N/A	N/A
25	If convertible, fully or partially	N/A	N/A	N/A	N/A	N/A
26	If convertible, conversion rate	N/A	N/A	N/A	N/A	N/A
27	If convertible, mandatory or optional conversion	N/A	N/A	N/A	N/A	N/A
28	If convertible, specify instrument type convertible into	N/A	N/A	N/A	N/A	N/A
29	If convertible, specify issuer of instrument it converts into	N/A	N/A	N/A	N/A	N/A
30	Write-down features	No	Yes	Yes	No	No
31	If write-down, write-down trigger(s)	N/A	Capital Adequacy Trigger Event.BCSL Solo fully loaded CET1 Ratio falls below 7%	Capital Adequacy Trigger Event.BCSL Solo fully loaded CET1 Ratio falls below 7%	N/A	N/A
32	If write-down, full or partial	N/A	Fully or Partially	Fully or Partially	N/A	N/A
33	If write-down, permanent or temporary	N/A	Permanent	Permanent	N/A	N/A
34	If temporary write-down, description of write-up mechanism	N/A	N/A	N/A	N/A	N/A
34a	Type of subordination (only for eligible liabilities)	N/A	N/A	N/A	N/A	N/A
UK-34b	Ranking of the instrument in normal insolvency proceedings	Ordinary Shares	Perpetual Deeply Subordinated Contingent Debt	Perpetual Deeply Subordinated Contingent Debt	Dated Subordinated Debt	Dated Subordinated Debt
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Preference shares	Preference Shares	Preference Shares	Dated secondary non-preferential	Dated secondary non-preferential
36	Non-compliant transitioned features	No	No	No	No	No
37	If yes, specify non-compliant features	N/A	N/A	N/A	N/A	N/A
37a	Link to the full term and conditions of the intrument (signposting)	N/A	N/A	N/A	N/A	N/A