**17 OCTOBER 2023**

**SUPPLEMENT 2/2023 TO THE GSSP EU BASE PROSPECTUS**

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

**Pursuant to the Global Structured Securities Programme**

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## Introduction

This supplement dated 17 October 2023 (the "**Supplement**") is supplemental to, and must be read in conjunction with, the Securities Note relating to the GSSP EU Base Prospectus dated 13 April 2023 (as supplemented on 26 September 2023 and may be further supplemented from time to time, the "**EU Base Prospectus Securities Note**") as prepared by Barclays Bank PLC in its capacity as issuer (the "**Issuer**") which, together with the Issuer's Registration Document 10/2023 dated 16 March 2023 (as supplemented on 18 August 2023 and may be further supplemented from time to time, the "**Registration Document 10/2023**"), constitutes a base prospectus drawn up as separate documents (the "**Base Prospectus**") for the purposes of Article 8 of Regulation (EU) 2017/1129 (as amended, the "**EU Prospectus Regulation**") in respect of its Global Structured Securities Programme (the "**Programme**").

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

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

**Purpose**

The purpose of this Supplement is to make certain technical supplementary changes to the "*Terms and Conditions of the Securities*"; "*Form of Final Terms (Notes and Redeemable Certificates)*" and "*Form of Final Terms (Exercisable Certificates)*" sections of the EU Base Prospectus Securities Note.

**Updates and supplements**

**A) TERMS AND CONDITIONS OF THE SECURITIES**

Paragraph (b) (*Cash Settlement*) of General Condition 16.5 (*Supertracke*r) of the "*Terms and Conditions of the Securities* at pages 286 and 287 is supplemented by:

1. including the following text immediately after the word "if" under limb (ii) within paragraph (b) (*Cash Settlement*):

   "the Issue Terms specifies 'Additional OTM Call' to be 'Not Applicable' and if";

2. including the following limb (iii) within paragraph (b) (*Cash Settlement*) as follows:

   "(iii) if the Issue Terms specifies both '$\text{Cap}_{(\text{Settlement})}$' and 'Additional OTM Call' to be 'Applicable' then:

   (A) if FP ≥ USP_1, then:

   (1) if the Issue Terms specifies 'Upside FX Conversion' to be 'Not Applicable', then:

$$\langle \text{Max}\{\text{Floor}, \text{Min}[\text{Participation_1}_{(\text{Settlement})} \times (\text{FP} - \text{USP_1}), \text{Cap}_{(\text{Settlement})}]\} + \text{Max}[\text{Floor}, \text{Participation_2}_{(\text{Settlement})} \times (\text{FP} - \text{USP_2})]\rangle \times \text{Calculation Amount}$$

   (2) if the Issue Terms specifies 'Upside FX Conversion' to be 'Applicable', then:

$$\langle \text{Max}\{\text{Floor}, \text{Min}[\text{Participation_1}_{(\text{Settlement})} \times (\text{FP} - \text{USP_1}), \text{Cap}_{(\text{Settlement})}]\} + \text{Max}[\text{Floor}, \text{Participation_2}_{(\text{Settlement})} \times (\text{FP} - \text{USP_2})]\rangle \times \text{Calculation Amount} \times \text{FX Conversion Performance}$$

   (B) otherwise, zero.".

3. inserting the following definitions in paragraph (d) (*Relevant defined terms*) of General Condition 16.5 (*Supertracker*) on pages 288 to 291 such that, following such insertion, each defined term in such paragraph appears in alphabetical order:

   ""**Participation_1$_{(\text{Settlement})}$**" means the percentage as specified in the Issue Terms.

   "**Participation_2$_{(\text{Settlement})}$**" means the percentage as specified in the Issue Terms.

   "**USP_1**" or "**Upper Strike Percentage 1**" means the percentage as specified in the Issue Terms.

   "**USP_2**" or "**Upper Strike Percentage 2**" means the percentage as specified in the Issue Terms."".

4. inserting a new limb (j) under existing General Condition 42.2 (*Interpretation*) (which shall be renumbered in accordance with this Supplement (including all relevant cross references referred to therein)) on pages 448 to 449 as follows:

"(j) Notwithstanding General Condition 28.2 (*Determinations by the Determination Agent and/or the Issuer*), where:

(i) any of the Underlying Performance Type$_{(Autocall)}$, Underlying Performance Type$_{(Interest)}$ or Underlying Performance Type$_{(Settlement)}$ is specified to be 'Basket', 'Best-of', 'Worst-of', 'Worst-of Memorizer', 'Outperformance', 'Rainbow Basket' or 'Rainbow Weighted Profile' (as applicable) (for the purposes of this General Condition 42.2(j), the "**Underlying Performance Type**" and the Underlying Asset identified as a result of applying such Underlying Performance Type, the "**Relevant Underlying Asset**"), and

(ii) any of 'Lookback-in', 'Lookback-out', 'Averaging-in' or 'Averaging-out' is specified to be 'Applicable' for the purposes of determining the Autocall Valuation Price, Final Valuation Price, Initial Price$_{(Interest)}$, Initial Price$_{(Settlement)}$, Interest Valuation Price, Interim Valuation Price or such other relevant price or determination contemplated by the Conditions (as applicable) (for the purposes of this General Condition 42.2(j), the "**Observation Performance**"),

and where the determination of the Relevant Underlying Asset and the Observation Performance falls on one or more of the same Lookback Dates, Averaging Dates, Valuation Dates or other relevant dates, then the Relevant Underlying Asset shall be determined prior to determining the Observation Performance, such that the Observation Performance may be observed in respect of a different Relevant Underlying Asset across the Lookback Dates, Averaging Dates, Valuation Dates or other relevant dates.".

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

The section entitled "*Form of Final Terms (Notes and Redeemable Certificates)*" on pages 596 to 662 of the EU Base Prospectus Securities Note shall be updated to:

1. include a new limb (g) of item 22 on page 628 as follows (and all subsequent items (and cross references thereto) shall be renumbered accordingly):

| | | |
|---|---|---|
| "(g) | [Additional OTM Call:] | [Applicable][Not Applicable]" |

2. include a new limb (t) of item 22 on page 628 as follows (and all subsequent items (and cross references thereto) shall be renumbered accordingly):

| | | |
|---|---|---|
| "(t) | [Participation 1$_{(Settlement)}$:]<br><br>[Participation 2$_{(Settlement)}$:] | [●]<br><br>[●]<br><br>*(include if 'Additional OTM Call' is 'Applicable')*" |

3. include a new limb (qq) of item 22 on page 630 as follows (and all subsequent items (and cross references thereto) shall be renumbered accordingly):

| | | |
|---|---|---|
| "(qq) | [Upper Strike Percentage 1:] [USP_1:]<br><br>[Upper Strike Percentage 2:] [USP_2:] | [●]<br><br>[●]<br><br>*(include if 'Additional OTM Call' is 'Applicable')*" |

**C) "FORM OF FINAL TERMS (EXERCISABLE CERTIFICATES)"**

The section entitled "*Form of Final Terms (Exercisable Certificates)*" on pages 663 to 724 of the EU Base Prospectus Securities Note shall be updated to:

1. include a new limb (g) of item 24 on page 694 as follows (and all subsequent items (and cross references thereto) shall be renumbered accordingly):

| | | |
|---|---|---|
| "(g) | [Additional OTM Call:] | [Applicable][Not Applicable]" |

2. include a new limb (t) of item 24 on page 694 as follows (and all subsequent items (and cross references thereto) shall be renumbered accordingly):

| | | |
|---|---|---|
| "(t) | [Participation $1_{(Settlement)}$:]<br><br>[Participation $2_{(Settlement)}$:] | [●]<br><br>[●]<br><br>*(include if 'Additional OTM Call' is 'Applicable')*" |

3. include a new limb (qq) of item 24 on page 696 as follows (and all subsequent items (and cross references thereto) shall be renumbered accordingly):

| | | |
|---|---|---|
| "(qq) | [Upper Strike Percentage 1:] [USP_1:]<br><br>[Upper Strike Percentage 2:] [USP_2:] | [●]<br><br>[●]<br><br>*(include if* 'Additional OTM Call' *is 'Applicable')*" |

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

In accordance with Article 23(2) of the EU Prospectus Regulation, investors who have already agreed to purchase or subscribe for securities pursuant to the Base Prospectus before this Supplement is published, and for whom any of the information in this Supplement relates to the issue of the relevant Securities (within Article 23(4) of the EU Prospectus Regulation) have the right, exercisable within two working days after the publication of this Supplement, to withdraw their acceptances, provided that the significant new factor, material mistake or material inaccuracy to which this Supplement relates arose or was noted before the closing of the offer period or the delivery of the securities, whichever occurs first. Investors may contact the relevant distributor of such securities in connection therewith should they wish to exercise such right of withdrawal. The final date of such right of withdrawal is 19 October 2023.

BARCLAYS

The date of this Supplement is 17 October 2023