

BARCLAYS CLASSIC AUTOCALLABLE NOTE

February 2025



CAUSEWAY
SECURITIES

This is an autocallable product issued by Barclays, with specified returns conditional upon the performance of a basket of equity indices (the Underlyings).

The maximum product term is 6 years, with multiple opportunities to mature early (autocall) throughout.

Capital is at risk if any of the Underlyings are below the Protection Barrier at the Final Valuation Date or if the product Issuer defaults.

Strike Date:	14 February 2025
Issue Date:	21 February 2025
Final Valuation Date:	14 February 2031
Maturity Date:	21 February 2031

PRODUCT FEATURES

Issuer:	Barclays Bank PLC (A1/A+/A+)	Underlyings:	Russell 2000 Index (RTY) NASDAQ 100 Stock Index (NDX) EURO STOXX 50 Index (SX5E)
Product Type:	Autocallable Note		
Product Return:	Conditional Semi-Annual Coupon (with Memory)	Capital Risk:	Capital is not protected

CCY	ISIN	Investment Return	Maximum Term	Autocall Observations	Autocall Barrier*	Protection Barrier*
USD	XS2931383629	10.0% p.a.	6 Years	Semi-Annual from end of Y1	100%	65%

*Expressed as a percentage of the closing level of each Underlying on Strike Date.

INVESTMENT DESCRIPTION

On the Strike Date

- The closing level of each Underlying is recorded. These are the strike levels for the product.

On each Autocall Observation date from end of year 1

- If all the Underlyings are at or above the Autocall Barrier, the product will mature early and return 100% of invested capital plus an investment return of 5.0% USD for each 6-month period that has elapsed since the Strike Date.

On the Final Valuation date (assuming no early maturity)

- If all the Underlyings are at or above the Autocall Barrier, the product will return 100% of invested capital plus an investment return of 60.0% USD.
- If all the Underlyings are at or above the Protection Barrier, 100% of invested capital is returned.
- If any of the Underlyings are below the Protection Barrier, invested capital will be reduced in line with the performance of the worst performing Underlying i.e. if the worst performing Underlying has fallen to 45% of its strike level, 45% of invested capital will be returned.

ADVANTAGES

- Potential for attractive growth** in flat or rising market conditions.
- Early redemption** if all the Underlyings are at or above the Autocall Barrier on any semi-annual Autocall Observation date from end of year 1.
- Capital protection at maturity** if the Underlyings close at or above the Protection Barrier and there is no default by the Issuer.
- Coupon Memory feature** that allows previously missed coupons to be recaptured.

RISKS

- Income potential capped** since investors do not participate directly in any capital growth in the Underlyings.
- Risk of partial or total loss of capital:** If any of the Underlyings close below the Protection Barrier at maturity, capital repayment will be decreased by the performance of the worst Underlying. In this case the return could be lower than a direct investment in the Underlyings.
- Risk of Issuer:** Risk of partial or total loss of capital and no income in the case of bankruptcy or payment default by the Issuer.
- Selling out of note early may result in a capital loss:** If the notes are sold or redeemed prior to maturity, the price will depend on numerous factors, including the level of volatility of the underlying indices, the remaining time to maturity, interest rates and the perception of the Issuers credit quality, and may be less than the amount initially invested.

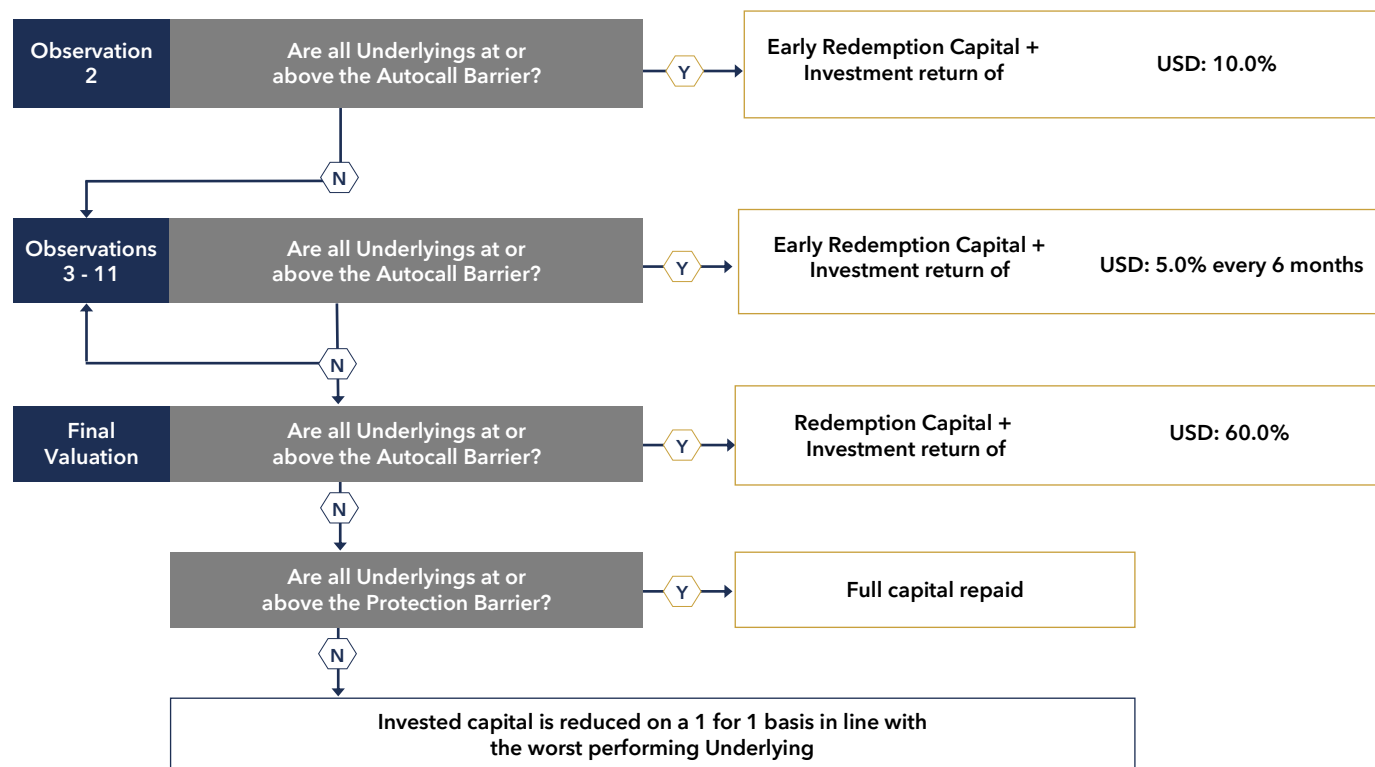
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PAYOFF DIAGRAM



OBSERVATION DATES

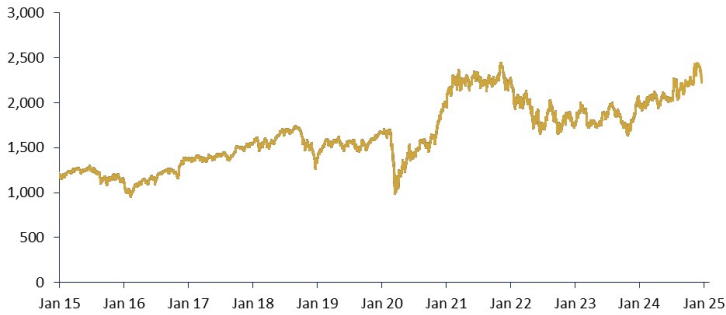
	Observation Date	Payment Date	Autocall Barrier
Observation 1	-	-	-
Observation 2	17 February 2026	23 February 2026	100%
Observation 3	14 August 2026	20 August 2026	100%
Observation 4	16 February 2027	22 February 2027	100%
Observation 5	16 August 2027	20 August 2027	100%
Observation 6	14 February 2028	18 February 2028	100%
Observation 7	14 August 2028	18 August 2028	100%
Observation 8	14 February 2029	21 February 2029	100%
Observation 9	14 August 2029	20 August 2029	100%
Observation 10	14 February 2030	21 February 2030	100%
Observation 11	14 August 2030	20 August 2030	100%
Final Valuation Date	14 February 2031	21 February 2031	100% (65% Protection Barrier)

*Some dates may vary slightly depending on bank holidays or days that Underlyings do not trade.

This Factsheet should be read in conjunction with the Issuer's base prospectus, termsheet and Key Information Document (KID), if applicable, available on request. It has been prepared for use only by professional financial advisers for the purpose of advising their clients.

THE UNDERLYINGS

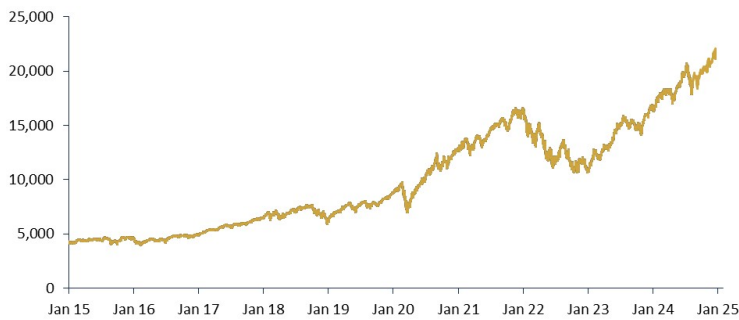
RUSSEL 2000 INDEX PERFORMANCE (RTY)



THE INDEX AT A GLANCE

The Russell 2000 Index is comprised of the smallest 2000 companies in the Russell 3000 Index, representing approximately 8% of the Russell 3000 total market capitalization. The real-time value is calculated with a base value of 135.00 as of December 31, 1986. The end-of-day value is calculated with a base value of 100.00 as of December 29, 1978.

NASDAQ 100 STOCK INDEX PERFORMANCE (NDX)



THE INDEX AT A GLANCE

The NASDAQ-100 Index is a modified capitalization-weighted index of the 100 largest and most active non-financial domestic and international issues listed on the NASDAQ. No security can have more than a 24% weighting. The index was developed with a base value of 125 as of February 1, 1985. Prior to December 21, 1998 the Nasdaq 100 was a cap-weighted index.

EURO STOXX 50 INDEX PERFORMANCE (SX5E)



THE INDEX AT A GLANCE

The EUROSTOXX 50 Index, Europe's leading blue-chip index for the Eurozone, provides a blue-chip representation of supersector leaders in the Eurozone. The index covers 50 stocks from 12 Eurozone countries. The Index is licensed to financial institutions to serve as underlying for a wide range of investment products such as Exchange Traded Funds (ETF), Futures and Options and structured products.

Source: Bloomberg, as of 09/01/2025. Past performance is not an indication of future performance.

SUITABILITY

This Note may be suitable for investors who:

- Have received professional financial advice.
- Have a general understanding of financial markets and structured notes.
- Are seeking capital growth rather than income payments.
- Understand that returns are conditional and depend upon the performance of the Underlyings.
- Are investing for the medium to long-term and can afford to have their cash invested for the full term of the note.
- Realise that if they need to redeem their investment before Maturity they may receive back less than initially invested.
- Understand that if the Issuer defaults they could lose some or all of their invested capital.

This note may not be suitable for investors who do not fall within the definition of the Suitability section above

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UK Retail Restrictions: None

CREDIT RATING

	Moody's	Fitch	S&P
Barclays Bank PLC	A1	A+	A+

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