

Pricing Supplement



## BARCLAYS BANK IRELAND PLC

*(Incorporated with limited liability in Ireland)*

GLOBAL STRUCTURED SECURITIES PROGRAMME

for the issue of Securities

BARCLAYS BANK IRELAND PLC

Legal Entity Identifier: 2G5BKIC2CB69PRJH1W31

AUD 2,550,000 Worst-of Quanto Autocallable Notes due January 2025

Series: NX00407882

under the Global Structured Securities Programme

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Issue Price: 100.00% of the Specified Denomination

ISIN: CH0551992487

SSPA product type: Yield Enhancement Product (SSPA Category: 12)

Reverse Convertible (SSPA Category: 1220; autocall)

These Notes are not FinSA Exempt Securities as defined in the Offering Circular (for Public Offers in Switzerland "Swiss Base Prospectus").

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**Public offering in Switzerland or Admission to trading in Switzerland:** The Final Pricing Supplement will be or has been registered with SIX Exchange Regulation in its capacity as Swiss Prospectus Office pursuant to FinSA prior to the public offering of the Securities in Switzerland or the admission to trading of the Securities on SIX Swiss Exchange.

Public offering end: if the Securities are the subject of a public offering, the public offering will end either at the earlier of (i) the redemption of the Securities or (ii) unless a subsequent Swiss Base Prospectus has been approved and published by the final day of validity of the Swiss Base Prospectus, upon the expiry of the Swiss Base Prospectus in accordance with Article 55 FinSA.

Except as disclosed in this Pricing Supplement and the Offering Circular, there has been no significant change in the financial or trading position of the Issuer and no material adverse change in the prospects of the Issuer since the date of the last published annual report of the Issuer.

### What is this document?

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 Ireland PLC (the "Issuer") and is supplemental to the Offering Circular dated 14 June 2024, as supplemented by the Supplemental Offering Circulars from time to time.

### What other documents do I need to read?

This Pricing Supplement sets out the specific details of your particular issuance of Securities and supplements the terms and conditions and disclosure set out in the Offering Circular including any Supplemental Offering Circulars. Therefore, full information on the Issuer and the Securities is only available on the basis of the combination of this Pricing Supplement and the Offering Circular including any Supplemental Offering Circulars. The Offering Circular and any Supplemental Offering Circular are available for viewing and copies may be obtained from the registered office of the Issuer and by electronic version from the Issue and Paying Agent whose specified office for the time being is in Zurich.

Capitalised terms used in this Pricing Supplement, if not defined in this Pricing Supplement, have the meanings given to them in the Offering Circular and/or any Supplemental Offering Circular.

### **What should I consider before investing in Securities issued under the Pricing Supplement?**

Investment in Securities that are issued under this Pricing Supplement involve a significant degree of risk and if you invest in them you should be prepared to sustain a loss of all or part of your investment. You should not acquire any Securities unless (i) you understand the nature of the relevant transaction, the complexity of the transaction, the risks inherent in securities and the extent of your exposure to potential loss and (ii) any investment in such Securities is consistent with your overall investment strategy. Before investing in the Securities you should consider carefully whether the Securities you are considering acquiring are suitable in light of your investment objectives, financial capabilities and expertise. You should also consult your own business, financial, investment, legal, accounting, regulatory, tax and other professional advisers to assist you in determining the suitability of the Securities for you as an investment.

U.S. withholding on dividend equivalent amounts: If in item '871(m) Securities' below the Pricing Supplement provides that the Issuer has determined that the Securities are subject to U.S. withholding tax under Section 871(m) of the U.S. Internal Revenue Code of 1986, as amended, and regulations promulgated thereunder, then certain actual or deemed payments on the Securities held by non-U.S. investors generally will be subject to U.S. withholding tax of 30 per cent without regard to any reduced rate that may apply under a treaty, as more fully described in 'U.S. federal tax treatment of Non-U.S. Holders' in the Taxation section of the Offering Circular. No additional amounts will be payable in respect of such withholding taxes.

Prospective investors are urged to read the section headed "*Risk Factors*" in the Offering Circular as supplemented by any Supplemental Offering Circular and this Pricing Supplement for a discussion of certain matters that should be considered when making a decision to invest in the Securities.

### **Who is responsible for the content of this Pricing Supplement?**

The Issuer accepts responsibility for the information contained in this Pricing Supplement. To the best of its knowledge and belief the information contained in this Pricing Supplement is in accordance with the facts and does not contain anything likely to affect its import.

The information relating to the Underlying Asset(s) and contained herein has been accurately extracted from publicly available sources. The Issuer confirms that any information from third party sources has been accurately reproduced and that, so far as it is aware and is able to ascertain from information published by such third party source, no facts have been omitted which would render the reproduced information inaccurate or misleading.

**Barclays**

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Pricing Supplement dated 17 July 2024

## Distribution

The distribution or delivery of this document and the offer of the Securities in certain jurisdictions may be restricted by law. Persons into whose possession this Pricing Supplement comes are required by the Issuer to inform themselves about and to observe any such restrictions. Details of selling restrictions for various jurisdictions are set out in "*Purchase and Sale*" in the Offering Circular.

In particular, the Securities and 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, and 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**").

In relation to Securities which are being offered and sold outside the United States in reliance on Regulation S only, there are restrictions on the Issuer and its Affiliates (including Barclays Bank Ireland PLC in its role as Manager) making sales of Securities in the United States, including for market making purposes.

Trading in the Securities and 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 SECURITIES AND THE ENTITLEMENTS HAVE NOT BEEN APPROVED OR DISAPPROVED BY THE U.S. SECURITIES AND EXCHANGE COMMISSION, ANY STATE SECURITIES COMMISSION IN THE UNITED STATES OR ANY OTHER U.S. REGULATORY AUTHORITY, AND NONE OF THE FOREGOING AUTHORITIES HAS PASSED UPON OR ENDORSED THE MERITS OF THE OFFERING OF SECURITIES OR, AS APPLICABLE, THE ENTITLEMENTS OR THE ACCURACY OR THE ADEQUACY OF THIS PRICING SUPPLEMENT OR THE OFFERING CIRCULAR. ANY REPRESENTATION TO THE CONTRARY IS A CRIMINAL OFFENCE IN THE UNITED STATES.**

**THE OFFERING CIRCULAR DOES NOT COMPRISE AND HAS NOT BEEN APPROVED BY ANY REGULATORY AUTHORITY OR STOCK EXCHANGE AS (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 EUROPEAN UNION (WITHDRAWAL) ACT 2018 (AS AMENDED, THE "EUWA") (AS AMENDED, THE "UK PROSPECTUS REGULATION") OR (B) ARTICLE 8 OF REGULATION (EU) 2017/1129 (AS AMENDED, 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.**

Securities issued pursuant to the Programme may be unlisted or an application may be made for Securities to be listed on any stock exchange other than any stock exchange or market which constitutes a UK regulated market for the purposes of UK MiFIR or a regulated market for the purposes of MiFID II. Please refer to Part B '*Listing and Admission to Trading*' for information on if this offer of Securities is unlisted or listed and details on this.

The Securities documented in this Pricing Supplement may be considered structured products in Switzerland pursuant to Article 70 the Swiss Financial Services Act of 15 June 2018 ("**FinSA**") and are not subject to supervision by the Swiss Financial Market Supervisory Authority ("**FINMA**"). None of the Securities constitute a participation in a collective investment scheme within the meaning of the Collective Investment Schemes Act of 23 June 2006 ("**CISA**") and are neither subject to the authorisation nor the supervision by the FINMA and investors do not benefit from the specific investor protection provided under the CISA. Investors bear the credit risk of the Issuer.

The Offering Circular has been approved in Switzerland by SIX Exchange Regulation in its capacity as Swiss Prospectus Office and this Pricing Supplement has been registered with SIX Exchange Regulation in its capacity

as Swiss Prospectus Office in accordance with FinSA. The Offering Circular and this Pricing Supplement are available on <https://home.barclays/investor-relations/fixed-income-investors/prospectus-and-documents/structured-securities-prospectuses/bbi-structured-securities-prospectuses/> or may be requested as hard copies on request of the investor at Barclays Bank PLC, Beethovenstrasse 19, CH-8027 Zurich. The Securities may be offered, sold or advertised, directly or indirectly, in Switzerland to retail clients (*Privatkundinnen und -kunden*) within the meaning of FinSA ("Retail Clients") in accordance with FinSA.

**SWISS FEDERAL ACT ON COLLECTIVE INVESTMENT SCHEMES: THE SECURITIES DO NOT CONSTITUTE COLLECTIVE INVESTMENT SCHEMES WITHIN THE MEANING OF THE SWISS FEDERAL ACT ON COLLECTIVE INVESTMENT SCHEMES ("CISA"). ACCORDINGLY, HOLDERS OF THE SECURITIES DO NOT BENEFIT FROM PROTECTION UNDER THE CISA OR SUPERVISION BY THE SWISS FINANCIAL MARKET SUPERVISORY AUTHORITY FINMA.**

**THESE SECURITIES ARE SWISS SECURITIES. SECURITYHOLDERS SHOULD REFER TO THE PROVISIONS OF THE SWISS SECURITIES ANNEX TO THE OFFERING CIRCULAR WHICH SHALL APPLY TO THE SECURITIES.**

**FOR SIX SWISS EXCHANGE REGULATION PURPOSES, THIS PRICING SUPPLEMENT, TOGETHER WITH THE OFFERING CIRCULAR COMPRISE THE PROSPECTUS IN ACCORDANCE WITH FINSA.**

**SUMMARY**  
**Information on the Securities**

<b>Title of Securities</b>	AUD 2,550,000 Worst-of-Quanto Autocallable Reverse Convertible Notes due January 2025		<b>SSPA type</b>	<b>Product</b>	Yield Enhancement Product (SSPA Category: 12) Reverse Convertible (SSPA Category: 1220; autocall) (as defined in the SSPA Swiss Derivative Map)						
<b>Valoren</b>	55199248		<b>ISIN</b>	CH0551992487							
<b>Issuer</b>	Barclays Bank Ireland PLC		<b>Issue Price</b>	100.00% of par							
<b>Issue Size</b>	AUD 2,550,000		<b>Denomination</b>	AUD 1,000							
<b>Issue Date</b>	17 July 2024		<b>Redemption Date</b>	17 January 2025 (subject to Early Redemption), subject to adjustment in accordance with the Business Day Convention							
<b>Underlying Asset(s)</b>	As seen in the table below.										
<b>i</b>	<b>Underlying Asset</b>	<b>Type</b>	<b>Bloomberg Code (for identification purposes only)</b>	<b>ISIN</b>	<b>Exchange</b>	<b>Related Exchange</b>	<b>Underlying Asset Currency</b>	<b>Relevant Price</b>	<b>Initial Price</b>	<b>Strike Price (80.00% of Initial Price displayed to 4 d.p.)</b>	<b>Autocall Barrier (100.00% of Initial Price displayed to 4 d.p.)</b>
1	PROPETRO HOLDING CORP	Share	PUMP UN	US74347M1080	New York Stock Exchange	All Exchanges	USD	Closing Price	8.6500	6.9200	8.6500
2	KNIGHT-SWIFT TRANSPORTATION	Share	KNX UN	US4990491049	New York Stock Exchange	All Exchanges	USD	Closing Price	50.0300	40.0240	50.0300
* "d.p." means decimal places.											
<b>Capital Protection</b>	Not Applicable					<b>Central Depository</b>	SIX SIS AG, Clearstream and Euroclear (booked at SIX SIS AG)				
<b>Coupon</b>	Fixed Rate 2.00% x Calculation Amount, payable on each Interest Payment Date					<b>Settlement Currency</b>	AUD				
			<b>Interest Valuation Date(s)</b>	<b>Interest Payment Date(s)</b>							
			3 October 2024	18 October 2024							
			3 January 2025	17 January 2025							
<b>Other important features such as Strike Price or Barrier Price, if any</b>	As seen in the Underlying Asset table above.										

**Information on the Public Offering and Admission to Trading**

<b>Public Offering</b>	The Securities are publicly offered in Switzerland.
<b>Listing</b>	The official list of the Luxembourg Stock Exchange and admitted to trading on the Euro MTF. First trading date: 17 July 2024 (anticipated)
<b>Relevant Clearing System</b>	SIX SIS AG, Clearstream and Euroclear (booked at SIX SIS AG)
<b>Selling Restrictions</b>	See Offering Circular

Any investment decision regarding the Securities must not only be based on the information provided in this Summary.

The Issuer may only be held liable for the content of this Summary if it is misleading, inaccurate or inconsistent when read together with the other parts of the Pricing Supplement and the Offering Circular.

## Part A

### Terms and Conditions of the Securities

The Securities shall have the following terms and conditions, which shall complete, modify and/or amend the Base Conditions and/or any applicable Relevant Annex(es) set out in the Offering Circular dated 14 June 2024 as may be supplemented up to, and including, Trade Date of the Tranche 1 Securities.

Issuer:	Barclays Bank Ireland PLC
Manager:	Barclays Bank PLC
Determination Agent:	Barclays Bank Ireland PLC
Issue and Paying Agent:	BNP Paribas, Paris, Zurich Branch
Registrar:	N/A
CREST Agent:	N/A
Paying Agent:	N/A
Transfer Agent:	N/A
Exchange Agent:	N/A
Additional Agents:	N/A

### Provisions relating to the Securities

1	(i) Series:	NX00407882
	(ii) Tranche:	1
2	Issue Currency:	Australian Dollar ("AUD")
3	Notes:	Applicable
	(i) Aggregate Nominal Amount as at the Issue Date:	AUD 2,550,000
	(a) Series:	AUD 2,550,000
	(b) Tranche:	AUD 2,550,000
	(ii) Specified Denomination:	AUD 1,000
	(iii) Minimum Tradable Amount / Minimum Investment Amount:	AUD 1,000 (and AUD 1,000 thereafter)
	(iv) Calculation Amount as at the Trade Date and Issue Date:	AUD 1,000 per Security
	(v) Provisions relating to redenomination:	N/A
4	Redeemable Certificates:	N/A
5	Form:	
	(i) Global / Definitive /Uncertificated and dematerialised:	Uncertificated Securities in dematerialised form, in accordance with article 973c of the Swiss Federal Code of Obligations
	(ii) NGN Form:	N/A
	(iii) Held under the NSS:	N/A
	(iv) CGN Form:	N/A
6	Trade Date:	3 July 2024
7	Issue Date:	17 July 2024
8	Redemption Date:	17 January 2025 (the "Scheduled Redemption Date"), subject to adjustment in accordance with the Business Day Convention
9	Issue Price:	100.00% of the Specified Denomination
10	Relevant Annex(es) which apply to the Securities:	Equity Linked Annex Swiss Securities Annex
11	Interest:	Applicable
12	Interest Amount:	Provided that a Specified Early Redemption Event has not occurred prior to the Interest Valuation Date in respect of the relevant Interest Payment Date, the Securityholder shall receive an amount determined by the Determination Agent in accordance with the following: 2.00% x Calculation Amount



Where:

"Interest Valuation Date" means each date set out in the table below in the column entitled "Interest Valuation Date(s)".

Interest Valuation Date(s)	Interest Payment Date(s)
3 October 2024	18 October 2024
3 January 2025	17 January 2025

- 13 Interest Rate(s):
- (i) Fixed Rate: N/A
  - (ii) Floating Rate: N/A
  - (iii) Contingent Rate: N/A
  - (iv) Zero Coupon: N/A
  - (v) Bond Linked Securities - Fixed Coupon: N/A
  - (vi) Bond Linked Securities - Pass Through Interest: N/A
- 14 Floating Rate Determination – Reference Rate: N/A
- 15 Floating Rate Determination – CMS Rate: N/A
- 16 Margin: N/A
- 17 Minimum/Maximum Interest Rate: N/A
- 18 Interest Commencement Date: N/A
- 19 Interest Determination Date: N/A
- 20 Fixing Business Day: N/A
- 21 Interest Calculation Periods: N/A
- (i) Interest Period End Dates: N/A
  - (ii) Interest calculation method for short or long Interest Calculation Periods: N/A
- 22 Interest Payment Date(s): Each date set out in the table above in the column entitled "Interest Payment Date(s)".
- 23 Day Count Fraction: N/A
- 24 Fallback provisions, rounding provisions, denominator and any other terms relating to the method of calculating interest, if different from those set out in the Base Conditions: N/A
- 25 Settlement Method: (i) For the purposes of Condition 5.1 (Redemption and Redemption by Installments) of the Base

Conditions:

Cash or Physical Settlement

- (ii) For the purposes of Condition 5.5 (*Early Redemption following the Occurrence of a Specified Early Redemption Event*) of the Base Conditions:

Cash Settlement

Each Security will be redeemed by the Issuer at either the Final Cash Settlement Amount or the Final Physical Redemption Entitlement, determined by the Determination Agent in accordance with the following:

- (a) If, in respect of the Worst Performing Underlying Asset, the Valuation Price on the Final Valuation Date is at or above the relevant Strike Price, the Securityholder shall receive the Final Cash Settlement Amount.
- (b) Otherwise, the Securityholder shall receive the Final Physical Redemption Entitlement.

Where:

"**Final Valuation Date**" means 3 January 2025.

"**Initial Price**" means, in respect of an Underlying Asset<sub>(i)</sub>, the Valuation Price on the Initial Valuation Date, as specified in the Appendix.

"**Initial Valuation Date**" means 3 July 2024.

"**Strike Price**" means, in respect of an Underlying Asset<sub>(i)</sub>, 80.00% of the Initial Price of that Underlying Asset as specified in the Appendix.

"**Valuation Price**" means, in respect of a Valuation Date and any relevant Scheduled Trading Day, the price of the Underlying Asset<sub>(i)</sub> at the Valuation Time on such day, as determined by the Determination Agent.

"**Valuation Date**" and "**Valuation Time**" have the meaning set out in the Share Linked Securities paragraph below.

"**Worst Performing Underlying Asset**" means the Underlying Asset with the lowest performance calculated as follows:

$$\frac{V_{(i)Final}}{V_{(i)Initial}}$$

Where:

"**V<sub>(i)Final</sub>**" is the Valuation Price of Underlying Asset<sub>(i)</sub> on the Final Valuation Date.

" $V_{(i)Initial}$ " is the Initial Price of Underlying Asset<sub>(i)</sub>.

Provided that where more than one Underlying Asset has the same lowest performance, the Determination Agent shall in its sole discretion select which of the Underlying Assets with the same lowest performance shall be the Worst Performing Underlying Asset.

- 26 Settlement Currency: AUD
- 27 Settlement Number: As defined in Condition 25 (*Definitions*) of the Base Conditions
- 28 Terms relating to Cash Settled Securities:
- (i) Final Cash Settlement Amount: 100% x Calculation Amount
  - (ii) Early Cash Settlement Amount: Market Value
  - (iii) Early Cash Redemption Date: As defined in Condition 25 (*Definitions*) of the Base Conditions
- 29 Terms relating to Physically Delivered Securities: Applicable
- (i) Final Physical Redemption Entitlement: The maximum whole number of units of the Worst Performing Underlying Asset less than or equal to the relevant Underlying Entitlement determined by the Determination Agent, provided that no fraction of the Worst Performing Underlying Asset shall be delivered and Securityholders will be entitled to receive an amount in AUD rounded to the nearest unit of such currency determined on the basis of the Valuation Price of the Worst Performing Underlying Asset on the Final Valuation Date and the relevant Exchange Rate, in lieu of such fraction.

Where:

"**Underlying Entitlement**" means the Calculation Amount divided by the Strike Price of the Worst Performing Underlying Asset multiplied by the Exchange Rate for the Worst Performing Underlying Asset.

"**Exchange Rate**" means, in respect of an Underlying Asset<sub>(i)</sub>, the prevailing exchange rate at the Valuation Time on the Final Valuation Date expressed as the number of units of the Underlying Asset<sub>(i)</sub> Currency equivalent to one unit of the Issue Currency, determined by the Determination Agent in its sole discretion.

"**Strike Price**" means, in respect of an Underlying Asset<sub>(i)</sub>, 80.00% of its Initial Price of that Underlying Asset as specified in the Appendix.

	(ii) Final Physical Redemption Date:	Redemption Date
	(iii) Physical Delivery Date(s):	Final Physical Redemption Date
	(iv) Entitlement Substitution:	Applicable
	(v) Relevant Settlement Day:	As defined in Condition 25 ( <i>Definitions</i> ) of the Base Conditions
	(vi) Disruption Cash Settlement Price:	As defined in Condition 25 ( <i>Definitions</i> ) of the Base Conditions
30	Nominal Call Event:	N/A
31	Call Option:	N/A
32	Put Option:	N/A
33	Specified Early Redemption Event:	Applicable

If the Valuation Price of each Underlying Asset on any Autocall Valuation Date is at or above its respective Autocall Barrier, the Issuer shall notify the Securityholder upon the occurrence of such event and shall redeem all of the Securities (in whole only) early at the Specified Early Cash Settlement Amount on the Specified Early Cash Redemption Date.

Where:

"**Autocall Barrier**" means, in respect of an Underlying Asset<sub>(i)</sub>, 100.00% of the Initial Price of that Underlying Asset, as specified in the Appendix.

"**Autocall Valuation Date**" means each date set out in the table below in the column entitled "Autocall Valuation Date(s)".

Autocall Valuation Date(s)	Specified Early Cash Redemption Date(s)
3 October 2024	18 October 2024

"**Initial Price**" means, in respect of an Underlying Asset<sub>(i)</sub>, the Valuation Price on the Initial Valuation Date, as specified in the Appendix.

(i)	Automatic Early Redemption:	Applicable
(ii)	Cash Settled Securities:	Applicable
	(a) Specified Early Cash Settlement Amount:	100% x Calculation Amount
	(b) Specified Early Cash Redemption Date(s):	Each date set out in the table above in the column entitled "Specified Early Cash Redemption Date(s)".
(iii)	Physically Delivered Securities:	N/A

	(iv)	Specified Early Redemption Notice Period:	At least 5 Business Days
34		Maximum and Minimum Redemption Requirements:	
	(i)	Minimum Number/Minimum Nominal Amount:	N/A
	(ii)	Daily Maximum Number/Daily Maximum Amount:	N/A
35		Additional Disruption Events:	
	(i)	The following constitute Additional Disruption Event(s):	
	(a)	Change in Law:	Applicable as per Condition 25 ( <i>Definitions</i> ) of the Base Conditions
	(b)	Currency Disruption Event:	Applicable as per Condition 25 ( <i>Definitions</i> ) of the Base Conditions
	(c)	Issuer Tax Event:	Applicable as per Condition 25 ( <i>Definitions</i> ) of the Base Conditions
	(d)	Extraordinary Market Disruption:	Applicable as per Condition 25 ( <i>Definitions</i> ) of the Base Conditions
	(ii)	Hedging Disruption:	Applicable as per the Equity Linked Conditions
	(iii)	Increased Cost of Hedging:	N/A
	(iv)	Affected Jurisdiction Hedging Disruption:	N/A
	(v)	Affected Jurisdiction Increased Cost of Hedging:	N/A
	(vi)	Affected Jurisdiction:	N/A
	(vii)	Other Additional Disruption Events:	Applicable See also Additional Disruption Event(s) in respect of Share Linked Securities paragraph below
36		Unlawfulness and Impracticability:	Limb (b) of Condition 15 of the Base Conditions: Applicable
37		Share Linked Securities:	Applicable
	(i)	Share(s) (each an " <b>Underlying Asset</b> "):	As set out in the Appendix
	(ii)	Exchange(s):	As set out in the Appendix
	(iii)	Related Exchange(s):	As set out in the Appendix
	(iv)	Exchange Rate(s):	As set out above
	(v)	Weighting for each Underlying Asset comprising the Basket of Underlying Assets:	N/A
	(vi)	Initial Price of each Underlying Asset:	As set out in the Appendix

(vii)	Initial Valuation Date:	As set out above
(viii)	Final Valuation Price of each Underlying Asset:	As set out above
(ix)	Final Valuation Date:	As set out above
(x)	Number of Shares:	N/A
(xi)	Substitution of Shares:	Substitution of Shares - Standard is applicable.
(xii)	Valuation Date:	(i) Initial Valuation Date; (ii) Each Interest Valuation Date; (iii) Each Autocall Valuation Date; and (iv) Final Valuation Date.
	a) Cut-off date for postponement of Valuation Date:	N/A
(xiii)	Maximum Number of Postponement Days:	8 Scheduled Trading Days
(xiv)	Valuation Time:	The time at which the official closing price of the Underlying Asset <sup>(i)</sup> is published by the relevant Exchange.
(xv)	Averaging:	N/A
(xvi)	Observation Dates:	N/A
(xvii)	Observation Period:	N/A
(xviii)	The following constitute Additional Disruption Event(s) in respect of Share Linked Securities:	
	(a) Foreign Ownership Event:	N/A
	(b) Insolvency Filing:	Applicable as per the Equity Linked Conditions
	(c) Increased Cost of Stock Borrow:	N/A
	(d) Loss of Stock Borrow:	N/A
	(e) Fund Disruption Event:	N/A
	(f) Merger Event:	If deemed by the Issuer in accordance with the Equity Linked Condition 2.2 ( <i>Merger Events</i> )
	(g) Nationalisation:	If deemed by the Issuer in accordance with the Equity Linked Condition 2.3 ( <i>Nationalisation, Insolvency and Delisting</i> )
	(h) Insolvency:	If deemed by the Issuer in accordance with the Equity Linked Condition 2.3 ( <i>Nationalisation, Insolvency and Delisting</i> )
	(i) Delisting:	If deemed by the Issuer in accordance with the Equity Linked Condition 2.3 ( <i>Nationalisation, Insolvency and Delisting</i> )

	(j) Tender Offer:	If deemed by the Issuer in accordance with the Equity Linked Condition 2.4 ( <i>Tender Offers</i> )
(xix)	FX Disruption Event (Equity Linked Annex):	Applicable
	(a) Specified Currency:	As defined in Part C of the Equity Linked Annex
	(b) Specified Jurisdiction:	The jurisdiction which issues the relevant Specified Currency
	(c) Funding Currency:	Applicable
(xx)	FX Inbound Valuation Disruption Event:	N/A
(xxi)	Market Access Dividend and Rights Issue Provisions:	N/A
(xxii)	Dividend Exchange Rate:	N/A
(xxiii)	Stock Dividends and Rights Issue – Cash only:	N/A
(xxiv)	FINI Early Redemption Event:	N/A
(xxv)	ODI Early Redemption Event:	N/A
(xxvi)	China Connect Early Redemption Event:	N/A
(xxvii)	China Early Redemption Event:	N/A
(xxviii)	China Regulatory Disruption Event:	N/A
(xxix)	China Restriction Early Redemption Event:	N/A
(xxx)	IPI Early Redemption Event:	N/A
(xxxi)	Local Jurisdiction Taxes and Expenses:	N/A
(xxxii)	China Connect Service:	N/A
(xxxiii)	Other adjustments:	N/A
38	Index Linked Securities (Equity indices only):	N/A
39	Inflation Linked Securities:	N/A
40	FX Linked Securities:	N/A
41	Credit Linked Securities:	N/A
42	Commodity Linked Securities:	N/A
43	(i) Barclays Commodity Index Linked Securities ( <i>Section 2 of the Barclays Index Annex</i> ):	N/A
	(ii) Barclays Equity Index Linked Securities ( <i>Section 3 of the Barclays Index Annex</i> ):	N/A
	(iii) Barclays FX Index Linked Securities ( <i>Section 4 of the Barclays Index Annex</i> ):	N/A

(iv)	Barclays Interest Rate Index Linked Securities ( <i>Section 5 of the Barclays Index Annex</i> ):	N/A
(v)	Barclays Emerging Market Index Linked Securities ( <i>Section 6 of the Barclays Index Annex</i> ):	N/A
44	Short Form Barclays Index Annex Securities:	N/A
45	Bond Linked Securities:	N/A
46	Fund Linked Securities:	N/A
47	Hybrid Basket Linked Securities:	N/A
48	Unwind Costs:	Applicable
49	Additional provisions relating to Taxes and Settlement Expenses:	N/A
50	Business Day:	With respect to payments only, Sydney (each a “ <b>Business Day Financial Centre</b> ”) and a Clearing System Business Day
51	Business Day Convention:	Following
52	Non-U.S. Selling Restrictions:	<p>Investors are bound by all applicable laws and regulations of the relevant jurisdiction(s) in which the Securities are to be offered, sold and distributed, including the selling restrictions set out in this document and the Offering Circular. Investors in the Securities should seek specific advice before on-selling the Securities.</p> <p>No action has been made or will be taken by the Issuer that would permit a public offering of the Securities or possession or distribution of any offering material in relation to the Securities (save for Switzerland) in any jurisdiction where action for that purpose is required. No purchase, offer, sale, re-sale or deliveries of the Securities and no making available or distribution of the Offering Circular, the Pricing Supplement and any other offering material, in any jurisdiction except in compliance with the applicable laws and regulations of such jurisdiction and in a manner that will not impose any obligation on the Issuer or the Manager (as the case may be) may be made.</p> <p><b>Public offer selling restrictions under the EU Prospectus Regulation:</b> As set out in “Purchase and Sale” of the Offering Circular</p> <p><b>United Kingdom:</b> As set out in “Purchase and Sale” of</p>



		the Offering Circular
		<b>Hong Kong:</b> As set out in “Purchase and Sale” of the Offering Circular
		<b>Singapore:</b> As set out in “Purchase and Sale” of the Offering Circular
53	Applicable TEFRA exemption:	TEFRA is not applicable
54	871(m) Securities:	The Issuer has determined that the Securities (without regard to any other transactions) should not be subject to U.S. withholding tax under Section 871(m) of the U.S. Internal Revenue Code of 1986, as amended, and regulations promulgated thereunder.
55	Central Depository:	SIX SIS AG, Clearstream and Euroclear (booked at SIX SIS AG)
56	Relevant Clearing System(s):	SIX SIS AG, Clearstream and Euroclear (booked at SIX SIS AG)
57	If syndicated, names of Managers:	N/A
58	(i) Details relating to Partly Paid Securities:	N/A
	(ii) Details relating to Installment Notes:	N/A
59	Relevant securities codes:	ISIN: CH0551992487 Common Code: 217194229 Valoren: 55199248
60	Representation of holders of French Securities – <i>Masse</i> :	N/A
61	Modifications to the Master Subscription Agreement and/or Agency Agreement:	N/A
62	(i) Prohibition of Sales to UK Retail Investors:	Not Applicable
	(ii) Prohibition of Sales to EEA Retail Investors:	Not Applicable
	(iii) Prohibition of Sales to Swiss Retail Investors:	Not Applicable
63	Singapore Sales to Institutional Investors and Accredited Investors only:	N/A
64	Additional Conditions and/or modification to the Conditions of the Securities:	For the avoidance of doubt all scheduled payment and/ or settlement dates are subject to adjustment in accordance with the applicable Business Day Convention.

**Delay or Postponement of Payments and Settlement**

If the determination of a price or level used to calculate any amount payable or deliverable on any payment or settlement date is delayed or postponed, payment or settlement will occur on the later of either (i) the scheduled payment or settlement date or (ii) the second Business Day following the date on which

such price or level is determined. The provision shall prevail in case any payment or settlement date is brought forward as a result of the operation of the Preceding or Modified Following Business Day Convention. No additional amounts shall be payable or deliverable by the Issuer because of such postponement.

If the date on which any amount is specified as being (or is otherwise determined to be) payable in respect of any Security or Coupon is not a Business Day, then payment will not be made until the next succeeding day which is a Business Day, and the holder thereof shall not be entitled to any further payment in respect of such delay.

65 Governing Law:

Swiss Law (as set out in the Swiss Securities Annex)

## Part B Other Information

**1 Listing and Admission to Trading** Application will be made by the Issuer (or on its behalf) for the Securities to be listed on the official list of the Luxembourg Stock Exchange and admitted to trading on the Euro MTF on or around the Issue Date.

**2 Ratings** The Securities have not been individually rated.

### **3 Interests of Natural and Legal Persons Involved in the Issue**

Save as discussed in "Purchase and Sale", so far as the Issuer is aware, no person involved in the offer of the Securities has an interest material to the offer.

### **4 Reasons for the Offer, Estimated Net Proceeds and Total Expenses**

(i) Reasons for the offer:	General funding
(ii) Estimated net proceeds:	N/A
(iii) Estimated total expenses:	N/A

### **5 Fixed Rate Securities Only - Yield**

Indication of yield: N/A

### **6 Floating Rate Securities Only – Historic Floating Rates**

N/A

### **7 Performance of Underlying Asset(s) and Other Information Concerning the Underlying Asset(s)**

Bloomberg Code: PUMP UN in respect of PROPETRO HOLDING CORP. Bloomberg Code: KNX UN in respect of KNIGHT-SWIFT TRANSPORTATION.

### **8 Post issuance information**

The Issuer does not intend to provide post-issuance transaction information regarding the Securities and the performance of the Underlying Asset(s), unless required to do so by applicable law or regulation.

### **9 Operational Information**

Any clearing system(s) other than Euroclear Bank S.A./N.V., Clearstream Banking, *société anonyme*: Delivery free of payment

Names and addresses of additional Paying Agent(s) (if any): N/A

Intended to be held in a manner which would allow Eurosystem eligibility: No

While the designation is specified as 'no' at the date of this Pricing Supplement, should the Eurosystem eligibility criteria

be amended in the future such that the Securities are capable of meeting them the Securities may then be deposited with one of the International Central Securities Depositories ("ICSDs") as common safekeeper. Note that this does not necessarily mean that the Securities will then be recognised as eligible collateral for Eurosystem monetary policy and intra day credit operations by the Eurosystem at any time during their life. Such recognition will depend upon the ECB being satisfied that Eurosystem eligibility criteria have been met.

## **10 Third Party Fees:**

Distribution fee of 1.000% included in the Issue Price.

## APPENDIX

i	Underlying Asset	Type	Bloomberg Code (for identification purposes only)	ISIN	Exchange	Related Exchange	Underlying Asset Currency	Relevant Price	Initial Price	Strike Price (80.00% of Initial Price displayed to 4 d.p.)	Autocall Barrier (100.00% of Initial Price displayed to 4 d.p.)
1	PROPETRO HOLDING CORP	Share	PUMP UN	US74347M1080	New York Stock Exchange	All Exchanges	USD	Closing Price	8.6500	6.9200	8.6500
2	KNIGHT-SWIFT TRANSPORTATION	Share	KNX UN	US4990491049	New York Stock Exchange	All Exchanges	USD	Closing Price	50.0300	40.0240	50.0300

\* "d.p." means decimal places.

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