

FINAL TERMS



BARCLAYS BANK PLC

(Incorporated with limited liability in England and Wales)

EUR 8,000,000 Equity Linked Securities due January 2020 under the Global Structured Securities Programme Issue Price: 100 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 19 August 2014, as supplemented on 12 September 2014 and 24 November 2014, which constitutes a base prospectus (the "**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 <http://irreports.barclays.com/prospectuses-and-documentation/structured-securities/prospectuses> 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 30 January 2015

PART A – CONTRACTUAL TERMS

Provisions relating to the Securities

1. (a) Series: NX000163011
(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 8,000,000
 - (ii) Series: EUR 8,000,000
 - (b) Specified Denomination: EUR 1,000
 - (c) Minimum Tradable Amount: Not Applicable
5. Certificates: Not Applicable
6. Calculation Amount: Specified Denomination
7. Issue Price: 100% of the Aggregate Nominal Amount
The Issue Price includes a commission element] to be shared with Barclays Bank PLC – Lisbon branch, which will be no more than 4% of the Issue Price. Further details of the commission element are available upon request.
8. Issue Date: 30 January 2015
9. Scheduled Redemption Date: 30 January 2020
10. Type of Security: Share Linked Securities
11. Underlying Performance Type_(Autocall): Worst-of
12. Underlying Performance Type_(Interest): Basket
13. Underlying Performance Type_(Redemption): Worst-of

Provisions relating to interest (if any) payable

14. Interest Type: Digital (Bullish)
General Condition 6 (*Interest*)
 - (a) Interest Payment Dates: Each of the dates set out in Table 1 below in the column entitled 'Interest Payment Date'.
 - (b) Interest Valuation Dates: Each of the dates set out in Table 1 below in the column entitled 'Interest Valuation Date'.

Table 1

Observation Dates	Interest Barrier Percentage	Interest Valuation Date	Interest Payment Date	Fixed Interest Rate
25 January 2016	65.0%	25 January 2016	1 February 2016	7.5%
23 January 2017	65.0%	23 January 2017	30 January 2017	7.5%
23 January	65.0%	23	30	7.5%

	2018			January 2018	January 2018	
	23 2019	January	65.0%	23 January 2019	30 January 2019	7.5%
	23 2020	January	65.0%	23 January 2020	30 January 2020	7.5%
	(c)	Interest Type:	Trigger Event	Daily		
	(d)	Interest Percentage:	Barrier	Each of the percentages set out in Table 1 above in the column entitled 'Interest Barrier Percentage'.		
	(e)	Observation Dates:		Each of the dates set out in Table 1 above in the column entitled 'Observation Date'.		
	(f)	Fixed Interest Rates:		Each of the percentages set out in Table 1 above in the column entitled 'Fixed Interest Rate'.		
	(g)	Global Floor:		0 per cent.		
15.	Automatic (Autocall):	Redemption		Applicable		
	General Condition 7 (<i>Automatic Redemption (Autocall)</i>)					
	(a)	Autocall Type:	Observation	Discrete		
	(b)	Autocall Percentages:	Barrier	Each of the percentages set out in Table 2 below in the column entitled 'Autocall Barrier Percentage'.		
	(c)	Autocall Redemption Percentages:		Each of the percentages set out in Table 2 below in the column entitled 'Autocall Redemption Percentage'.		
	(d)	Autocall Valuation Dates:		Each date set out in Table 2 below in the column entitled 'Autocall Valuation Date'.		
	(e)	Autocall Dates:	Redemption	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		

Table 2

Autocall Valuation Date:	Autocall Barrier Percentage:	Autocall Redemption Percentage:	Autocall Redemption Date:
25 January 2016	100%	100%	1 February 2016
23 January 2017	100%	100%	30 January 2017

23 January 2018	100%	100%	30 January 2018
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23 January 2019	100%	100%	30 January 2019
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**Provisions relating to
Optional Early Redemption**

16.	Optional Early Redemption Event: General Condition 8 (<i>Optional Early Redemption Event</i>)	Not Applicable
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**Provisions relating to
Final Redemption**

17.	(a) Final Redemption Type: General Condition 9 (<i>Final Redemption</i>)	Capped
	(b) Settlement Method:	Cash
	(c) Strike Price Percentage:	100 %
	(d) Knock-in Barrier Type:	European
	(e) Knock-in Barrier Percentage:	65%
	(f) Capped:	Applicable
18.	Instalment Notes: General Condition 11 (<i>Redemption by Instalments</i>)	Not Applicable

**Provisions relating to
the Underlying
Asset(s)**

19.	Underlying Assets:	Underlying Assets:	Initial Valuation Date:
		FTSE 100 Index, Euro Stoxx 50® Index and Russell 2000 Index (being the "Basket")	30 January 2015
	(a) Share:	Not Applicable	
	(b) Index:	Each Index set out in Table 3 below in the column entitled 'Index'.	
	(i) Exchanges:	Each Exchange set out in Table 3 below in the column entitled 'Exchange'.	
	(ii) Related Exchanges:	All Exchanges	
	(iii) Underlying Asset Currencies:	Each Underlying Asset Currency set out in Table 3 below in the column entitled 'Underlying Asset Currency'.	
	(iv) Bloomberg Screens:	Each Bloomberg Screen set out in Table 3 below in the column entitled 'Bloomberg Screen'.	
	(v) Index Sponsors:	Each Index Sponsor set out in Table 3 below in the column entitled 'Index Sponsor'.	

Table 3

Index:	Exchange:	Underlying Asset Currency:	Bloomberg Screen:	Index Sponsor
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EURO STOXX 50® Index	Multi- Exchange Index	EUR	SX5E <Index>	STOXX Limited
FTSE™ 100 Index	London Stock Exchange	GBP	UKX <Index>	FTSE International Limited
Russell 2000® Index	Multi- Exchange Index	USD	RTY <Index>	Russell Investments

20. (a) Final Valuation Price:
- (i) Averaging-out: Not Applicable
 - (ii) Min Lookback-out: Not Applicable
 - (iii) Max Lookback-out: Not Applicable
- (b) Final Valuation Date: 23 January 2020

***Provisions relating to
disruption events***

21. Consequences of a Disrupted Day
(in respect of an Averaging Date
or Lookback Date):

*General Condition 14 (Consequences of
Disrupted Days)*

22. Additional Disruption Events:

*General Condition 26 (Adjustment or
Early Redemption following an
Additional Disruption Event)*

- (a) Change in Law: Applicable
- (b) Currency Disruption Event: Applicable
- (c) Hedging Disruption: Applicable
- (d) Issuer Tax Event: Applicable
- (e) Extraordinary Market Disruption: Applicable
- (f) Increased Cost of Hedging: Not Applicable
- (g) Affected Jurisdiction Hedging Disruption: Not Applicable
- (h) Affected Jurisdiction Increased Cost of Hedging: Not Applicable
- (i) Increased Cost of Stock Borrow: Not Applicable
- (j) Loss of Stock Borrow: Not Applicable

(k) Foreign Ownership Event:	Not Applicable
(l) Fund Disruption Event:	Not Applicable
23. Early Cash Settlement Amount:	Market Value
24. Early Redemption Notice Period Number:	As specified in General Condition 45.1 (<i>Definitions</i>)
25. Substitution of Shares:	Not Applicable
26. Entitlement Substitution:	Not Applicable
27. FX Disruption Event:	Not Applicable
28. Disruption Fallbacks:	Not Applicable
General Condition 22 (<i>Consequences of FX Disruption Events (FX)</i>)	
29. Unwind Costs:	Not Applicable
30. Settlement Expenses:	Not Applicable
31. Local Jurisdiction Taxes and Expenses:	Not Applicable
General provisions	
32. Form of Securities:	Global Bearer Securities: Permanent Global Security
	NGN Form: Applicable
	Held under the NSS: Not Applicable
	CGN Form: Not Applicable
	CDIs: Not Applicable
33. Trade Date:	11 December 2014
34. Additional Business Centre(s):	Not Applicable
35. Business Day Convention:	Following
36. Determination Agent:	Barclays Bank PLC
37. Registrar:	Not Applicable
38. CREST Agent:	Not Applicable
39. Transfer Agent:	Not Applicable
40. Names and addresses of Manager:	Barclays Bank PLC, 1 Churchill Place, London E14 5HP, United Kingdom
Date of underwriting agreement:	Not Applicable
Names and addresses of secondary trading intermediaries and main terms of commitment:	Not Applicable
41. Registration Agent:	Not Applicable
42. <i>Masse</i> Category:	No <i>Masse</i>
43. Governing Law:	English law

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 London Stock Exchange with effect from 30 January 2015
 - (b) Estimate of total expenses related to admission to trading: 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) Estimated net proceeds: Not Applicable
 - (c) Estimated total expenses: Not Applicable
4. **YIELD**

Not Applicable
5. **PERFORMANCE OF UNDERLYING ASSETS, AND OTHER INFORMATION CONCERNING THE UNDERLYING ASSETS**

Bloomberg Screen UKX <Index>, SX5E <Index> and RTY <Index> and <http://www.ftse.com>
<http://www.stoxx.com> and <http://www.russellusindexes.com>
Index Disclaimers: FTSE® 100 Index, EURO STOXX 50® Index and Russell 2000® Index
See Annex hereto
6. **OPERATIONAL INFORMATION**
 - (a) ISIN: XS1131999200
 - (b) Common Code: 113199920
 - (c) Relevant Clearing System(s) and the relevant identification number(s): Euroclear, Clearstream
 - (d) Delivery: Delivery free of payment
 - (e) Name and address of additional Paying Agent(s): Not Applicable
7. **TERMS AND CONDITIONS OF THE OFFER**
 - 7.1 **Authorised Offer(s)**
 - (a) Public Offer: An offer of the Notes may be made, subject to the conditions set out below by the Authorised Offeror(s) (specified in (b) immediately below) other than pursuant to Article 3(2) of the Prospectus Directive in the Public Offer Jurisdiction(s) (specified in (c) immediately below) during the Offer Period (specified in (d) immediately below) subject to the conditions set forth in the Base Prospectus and in (e) immediately below
 - (b) Name(s) and address(es), to the extent known to the Issuer, of the placers in the various countries where the (i) **Specific consent:** Barclays Bank PLC, Lisbon

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| offer takes place (together with the "Authorized Offeror(s)"); and | Branch (the "Authorized Offeror"); and |
| (c) Jurisdiction(s) where the offer may take place (together, the "Public Offer Jurisdictions(s)"); | (ii) General consent: Not Applicable
Portugal |
| (d) Offer period for which use of the Base Prospectus is authorised by the Authorized Offeror(s): | From and including 2 January 2015 to but excluding 30 January 2015 (the "Offer Period") |
| (e) Other conditions for use of the Base Prospectus by the Authorized Offeror(s): | Not Applicable |

7.2 Other terms and conditions of the offer

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|---|---|
| (a) Offer Price: | The Issue Price |
| (b) Total amount of offer: | Aggregate Nominal Amount |
| (c) Conditions to which the offer is subject: | Offers of the Securities made prior to the Issue Date are conditional on their issue. There is no pre-identified allotment criteria. The Authorized Offeror will adopt allotment criteria that ensures equal treatment of prospective investors. A prospective investor will receive 100 per cent. of the amount of Securities allocated to it during the Offer Period.

The Issuer reserves the right to withdraw the offer of the Securities at any time on or prior to the Issue Date.

For the avoidance of doubt, if any application has been made by the potential investor, each such potential investor shall not be entitled to subscribe or otherwise acquire the Securities and any applications will be automatically cancelled and any purchase money will be refunded to the applicant. |
| (d) Time period, including any possible amendments, during which the offer will be open and description of the application process: | Not Applicable |
| (e) Description of the application process: | Applications for the Securities can be made during the Offer Period to the Authorized Offeror. Further information with respect to the application process will be available from the Authorized Offeror upon request. |
| (f) Details of the minimum and/or maximum amount of application: | The minimum amount of application per investor will be EUR 1,000 in nominal amount of the Securities. |
| (g) Description of possibility to reduce subscriptions and manner for refunding | Not Applicable |

- excess amount paid by applicants:
- (h) Details of method and time limits for paying up and delivering the Securities: Payment for Securities shall be made to the Authorised Offeror in accordance with the instructions provided by the Authorised Offeror. None of the amounts so transferred to the Authorised Offeror will bear interest. Such amounts will be returned only in the event of (i) cancellation of the offer of the Securities or (ii) overpayments, provided that, in each case, the amounts will be returned by the Authorised Offeror without any interest or compensation in accordance with the instructions of the relevant applicant set out in the related application form. The Securities will be delivered to the successful applicants on or about the Issue Date.
- (i) Manner in and date on which results of the offer are to be made public: Results of the offer will be made public by the Authorised Offeror after the end of the Offer Period.
- (j) Procedure for exercise of any right of pre-emption, negotiability of subscription rights and treatment of subscription rights not exercised: Not Applicable
- (k) Whether tranche(s) have been reserved for certain countries: Offers may be made by the Authorised Offeror in the Public Offer Jurisdiction to any person. Offers (if any) in other EEA countries will only be made by the Authorised Offeror pursuant to an exemption from the obligation under the Prospectus Directive as implemented in such countries to publish a prospectus.
- (l) Process for notification to applicants of the amount allotted and indication whether dealing may begin before notification is made: Each investor will be notified by the Authorised Offeror of its allocation of Securities at the time of such investor's application.
No dealings in the Securities may take place prior to the Issue Date.
- (m) Amount of any expenses and taxes specifically charged to the subscriber or purchaser: Not Applicable
- (n) Name(s) and address(es), to the extent known to the Issuer, of the placers in the various countries where the offer takes place: Barclays Bank PLC (the “**Authorised Offeror**”)
Sucursal em Portugal
Av. do Colégio Militar, n.º 37 F, 13º andar, Torre Oriente
1500-180 LISBOA
Portugal

ANNEX – INDEX DISCLAIMER

Russell 2000 Index

The Securities are not sponsored, endorsed, sold or promoted by Frank Russell Company (“**Russell**”). Russell makes no representation or warranty, express or implied, to the owners of the Product or any member of the public regarding the advisability of investing in securities generally or in the Securities particularly or the ability of the Russell 2000 Index to track general stock market performance or a segment of the same. Russell’s publication of the Russell 2000 Index in no way suggests or implies an opinion by Russell as to the advisability of investment in any or all of the securities upon which the Russell 2000 Index is based. Russell’s only relationship to the Issuer is the licensing of certain trademarks and trade names of Russell and the Russell 2000 Index which is determined, composed and calculated by Russell without regard to the Issuer or the Securities. Russell is not responsible for and has not reviewed the Securities nor any associated literature or publications and Russell makes no representation or warranty express or implied as to their accuracy or completeness, or otherwise. Russell reserves the right, at any time and without notice, to alter, amend, terminate or in any way change the Russell 2000 Index. Russell has no obligation or liability in connection with the administration, marketing or trading of the Securities. RUSSELL DOES NOT GUARANTEE THE ACCURACY AND/OR THE COMPLETENESS OF THE Russell 2000 Index OR ANY DATA INCLUDED THEREIN AND RUSSELL SHALL HAVE NO LIABILITY FOR ANY ERRORS, OMISSIONS, OR INTERRUPTIONS THEREIN. RUSSELL MAKES NO WARRANTY, EXPRESS OR IMPLIED, AS TO RESULTS TO BE OBTAINED BY THE ISSUER, INVESTORS, OWNERS OF THE SECURITIES, OR ANY OTHER PERSON OR ENTITY FROM THE USE OF THE Russell 2000 Index OR ANY DATA INCLUDED THEREIN. RUSSELL MAKES NO EXPRESS OR IMPLIED WARRANTIES, AND EXPRESSLY DISCLAIMS ALL WARRANTIES OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE WITH RESPECT TO THE RUSSELL 2000 INDEX OR ANY DATA INCLUDED THEREIN. WITHOUT LIMITING ANY OF THE FOREGOING, IN NO EVENT SHALL RUSSELL HAVE ANY LIABILITY FOR ANY SPECIAL, PUNITIVE, INDIRECT, OR CONSEQUENTIAL DAMAGES (INCLUDING LOST PROFITS), EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES.

SUMMARY

Section A – Introduction and Warnings		
A.1	Introduction and warnings	<p>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.</p> <p>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.</p> <p>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.</p>
A.2	Consent by the Issuer to the use of prospectus in subsequent resale or final placement of Securities	<p>Specific consent: The Issuer consents to the use of the Base Prospectus and these Final Terms with respect to the subsequent resale or final placement of Securities (a "Public Offer") which satisfies all of the following conditions:</p> <p>(a) the Public Offer is only made in Portugal; and the Public Offer is only made during the period from (and including) 2 January 2015 to (but excluding) 30 January 2015; and</p> <p>(b) the Public Offer is only made by the following financial intermediary: Barclays Bank PLC, Lisbon Branch.</p> <p>Information on the terms and conditions of an offer by any Authorised Offeror is to be provided at the time of that offer by the Authorised Offeror.</p>
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	<p>The Issuer is a public limited company registered in England and Wales. The Issuer was incorporated on 7 August 1925 under the Colonial Bank Act 1925 and, on 4 October 1971, was registered as a company limited by shares under the Companies Acts 1948 to 1967. Pursuant to the Barclays Bank Act 1984, on 1 January 1985, the Issuer was re-registered as a public limited company.</p> <p>The principal laws and legislation under which the Issuer operates are laws of England and Wales including the Companies Act.</p>

	n of the Issuer	
B.4b	Known trends affecting the Issuer and industries in which the Issuer operates	<p>The business and earnings of the Issuer and its subsidiary undertakings (together, the "Bank Group") 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. The regulatory response to the financial crisis has led and will continue to lead to very substantial regulatory changes in the UK, EU and US and in other countries in which the Bank Group operates. It has also (amongst other things) led to (i) a more assertive approach being demonstrated by the authorities in many jurisdictions, and (ii) enhanced capital and liquidity requirements (for example pursuant to the fourth Capital Requirements Directive (CRD IV)). Any future regulatory changes may restrict the Bank Group's operations, mandate certain lending activity and impose other, significant compliance costs.</p> <p>Known trends affecting the Issuer and the industry in which the Issuer operates include:</p> <ul style="list-style-type: none"> • continuing political and regulatory scrutiny of the banking industry which is leading to increased or changing regulation that is likely to have a significant effect on the industry; • general changes in regulatory requirements, for example, prudential rules relating to the capital adequacy framework and rules designed to promote financial stability and increase depositor protection; • the US Dodd-Frank Wall Street Reform and Consumer Protection Act, which contains far-reaching regulatory reform (including restrictions on proprietary trading and fund-related activities (the so-called 'Volcker rule')); • recommendations by the Independent Commission on Banking including: (i) that the UK and EEA retail banking activities of the largest UK banks should be placed in a legally, operationally and economically separate independent entity (so-called 'ring-fencing'); (ii) statutory depositor preference in insolvency; and (iii) a reserve power for the Prudential Regulatory Authority to enforce full separation of the retail operations of UK banks to which the reforms apply under certain circumstances; • investigations by the Office of Fair Trading into Visa and MasterCard credit and debit interchange rates, which may have an impact on the consumer credit industry; • investigations by (i) regulatory bodies in the UK, EU and US into submissions made by the Issuer and other panel members to the bodies that set various interbank offered rates such as the London Interbank Offered Rate ("LIBOR") and the Euro Interbank Offered Rate ("EURIBOR"); and (ii) regulatory bodies in the UK and US into historical practices with respect to ISDAfix, amongst other benchmarks; and • changes in competition and pricing environments.
B.5	Description of the group and the Issuer's position	<p>The Bank Group is a major global financial services provider.</p> <p>The whole of the issued ordinary share capital of the Issuer is beneficially owned by Barclays PLC, which is the ultimate holding</p>

	within the group	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	<p>Based on the Bank Group's audited financial information for the year ended 31 December 2013, restated to reflect the offsetting amendments to IAS 32, the Bank Group had total assets of £1,344,201m (2012 (restated): £1,512,777m), total net loans and advances of £474,059m (2012 (restated): £472,809m), total deposits of £487,647m (2012 (restated): £468,262m), and total shareholders' equity of £63,220m (2012: £59,923m) (including non-controlling interests of £2,211m (2012: £2,856m)). The profit before tax from continuing operations of the Bank Group for the year ended 31 December 2013 was £2,885m (2012: £650m) after credit impairment charges and other provisions of £3,071m (2012: £3,340m). The financial information in this paragraph is extracted from the audited consolidated financial statements of the Issuer for the year ended 31 December 2013.</p> <p>Based on the Bank Group's unaudited financial information for the six months ended 30 June 2014, the Bank Group had total assets of £1,315,492m (30 June 2013 (restated): £1,568,544m), total net loans and advances of £486,385m (30 June 2013 (restated): £522,026m), total deposits of £505,873m (30 June 2013 (restated): £541,671m), and total shareholders' equity of £65,119m (30 June 2013: £59,394m) (including non-controlling interests of £2,130m (30 June 2013: £2,620m)). The profit before tax from continuing operations of the Bank Group for the six months ended 30 June 2014 was £2,504m (30 June 2013: £1,648m) after credit impairment charges and other provisions of £1,086m (30 June 2013: £1,631m). The financial information in this paragraph is extracted from the unaudited consolidated financial statements of the Issuer for the six months ended 30 June 2014 and the unaudited consolidated financial statements of the Issuer for the six months ended 30 June 2013 restated to reflect the offsetting amendments to IAS 32.</p> <p>There has been no material adverse change in the prospects of the Issuer since 31 December 2013.</p> <p>Not Applicable: there has been no significant change in the financial or trading position of the Bank Group since 30 June 2014.</p>
B.13	Recent events particular to the Issuer	On 30 July 2014 Barclays PLC announced that the execution of the plan to meet the 3% PRA leverage ratio by 30 June 2014 had been successful, by reporting the following ratios: a fully loaded CRD IV CET1 ratio of 9.9% and a PRA leverage ratio of 3.4% as at 30 June 2014.

	which are materially relevant to the evaluation of Issuer's solvency	
B.14	Dependency of the Issuer on other entities within the group	<p>The Bank Group is a major global financial services provider. 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.</p> <p>The financial position of the Issuer is dependent on the financial position of its subsidiary undertakings.</p>
B.15	Description of the Issuer's principal activities	The Bank Group is a major global financial services provider engaged in retail and commercial banking, credit cards, investment banking, wealth management and investment management services with an extensive international presence in Europe, the United States, Africa and Asia.
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	<p>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 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.</p> <p>Ratings: This issue of Securities will not be rated.</p>
Section C – Securities		
C.1	Type and class of Securities being offered and/or admitted to trading	<p>Securities issued under this Base Prospectus may be debt securities or, where the repayment terms are linked to an underlying asset, derivative securities, in the form of notes.</p> <p>Identification: Series number: NX000163011; Tranche number: 1</p> <p>Identification codes: ISIN: XS1131999200, Common Code113199920.</p>
C.2	Currency	<p>Subject to compliance with all applicable laws, regulations and directives, Securities may be issued in any currency.</p> <p>This issue of Securities will be denominated in Euro ("EUR").</p>
C.5	Description	The Securities may not be offered, sold, transferred or delivered,

	<p>of restrictions on free transferability of the Securities</p>	<p>directly or indirectly, in the United States or to, or for the account or benefit of, any United States person for a period of 40 days from the issue date or, in any case, unless an exemption from the registration requirements of the United States Securities Act is applicable.</p> <p>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 and/or the Manager.</p> <p>Subject to the above, the Securities will be freely transferable.</p>
<p>C.8</p>	<p>Description of rights attached to the Securities, including ranking and limitations to those rights</p>	<p style="text-align: center;">RIGHTS</p> <p>The Securities will be issued on 30 January 2015 (the "Issue Date") at 100% 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.</p> <p>Interest: The amount of interest payable on the Securities is determined by reference to a fixed rate of 7.5%.</p> <p>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 paid [to investors will depend on the performance of: the FTSE™ 100 Index, the EUROSTOXX 50® Index and the Russell 2000 Index (the "Underlying Assets").</p> <p>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.</p> <p>Events of default: If the Issuer fails to make any payment due under the Securities or breaches any other provision of the Securities (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 by 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 Securities governed by French law, the representative of the holders).</p> <p>The Securities will be governed by English law and the rights thereunder will be construed accordingly.</p> <p style="text-align: center;">STATUS</p> <p>The Securities are direct, unsubordinated and unsecured obligations of</p>

		<p>the Issuer and rank equally among themselves.</p> <p style="text-align: center;">LIMITATIONS ON RIGHTS</p> <p>Certain limitations:</p> <ul style="list-style-type: none"> • 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 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. 			
C.11	Admission to trading	<p>Securities may be listed and 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 listed and admitted to trading on a market in Switzerland or Italy that is not a regulated market for the purposes of the Prospectus Directive.</p> <p>Application is expected to be made by the Issuer to list the Securities on the official list and admit the Securities to trading on the regulated market of the London Stock Exchange with effect from the Issue Date.</p>			
C.15	Description of how the value of the investment is affected by the value of the underlying instrument	<p>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; (ii) one or more specified commodities and/or commodity indices; or (iii) foreign exchange rates (each an "Underlying Asset") and for the purposes of determining an interest amount, Underlying Assets shall mean the Underlying Assets_(Interest), for the purposes of determining Automatic Redemption (Autocall) Event, Underlying Assets shall mean the Underlying Assets_(Autocall Redemption) and for the purposes of determining a redemption amount, Underlying Assets shall mean the Underlying Assets_(Final Redemption).</p> <p>The Underlying Assets are: FTSE™ 100 Index , EUROSTOXX 50® Index and Russell 2000 Index</p> <table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 33%; padding: 5px;">Underlying Assets_(Autocall Redemption)</td> <td style="width: 33%; padding: 5px;">Initial Price (Redmption)</td> <td style="width: 33%; padding: 5px;">Initial Valuation Dates</td> </tr> </table>	Underlying Assets _(Autocall Redemption)	Initial Price (Redmption)	Initial Valuation Dates
Underlying Assets _(Autocall Redemption)	Initial Price (Redmption)	Initial Valuation Dates			

FTSE 100 Index	The Valuation Price of each Underlying Asset on the Initial Valuation Date	30 January 2015
EuroStoxx 50 Index	The Valuation Price of each Underlying Asset on the Initial Valuation Date	30 January 2015
Russell 2000 Index	The Valuation Price of each Underlying Asset on the Initial Valuation Date	30 January 2015

Underlying Assets <small>(Final Redemption)</small>	Initial Valuation Dates
FTSE 100 Index	30 January 2015
EuroStoxx 50 Index	30 January 2015
Russell 2000 Index	30 January 2015

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

		Interest Payment Dates	Interest Valuation Dates	
		1 February 2016	25 January 2016	
		30 January 2017	23 January 2017	
		30 January 2018	23 January 2018	
		30 January 2019	23 January 2019	
		30 January 2020	23 January 2020	
		Interest Valuation Dates		Interest Type
		25 January 2016		Digital (Bullish)
		23 January 2017		Digital (Bullish)
		23 January 2018		Digital (Bullish)
		23 January 2019		Digital (Bullish)
		23 January 2020		Digital (Bullish)
		<p style="text-align: center;">—————</p> <p>The interest amount payable on each Security on each Interest Payment Date is calculated by multiplying the Fixed Interest Rate (being 7.5%) by the Calculation Amount.</p> <p style="text-align: center;">—————</p> <p>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), will be calculated on each Interest Valuation Date and will depend on whether or not a Digital Down Trigger Event has occurred and is calculated as follows:</p> <p>(i) For each Interest Valuation Date for which the Interest Type is specified as Digital (Bullish), if a Digital Down Trigger Event has not occurred, the interest amount is calculated by multiplying the Fixed Interest Rate being 7.5% by the Calculation Amount; or</p> <p>(ii) Otherwise, the interest amount is calculated by multiplying the Global Floor (being 0% by the Calculation Amount).</p> <p>A "Digital Down Trigger Event", in respect of an Interest Valuation Date, shall be deemed to have occurred if the level of any Underlying Asset on any Observation Date is below the relevant Interest Barrier. The Interest Performance is below the relevant Interest Barrier Percentage.</p>		

"**Asset Performance**" means, in respect of an Underlying Asset and in respect of an Interest Valuation Date, the Final Valuation Date or any other day, the Interest Valuation Price, the Final Valuation Price or the Valuation Price, respectively, divided by the Initial Price_(Interest) of such Underlying Asset.

"**Initial Valuation Date**" means 30 January 2015, subject to adjustment.

"**Worst Performing Underlying Asset**" means, in respect of any day, the Underlying Asset with the lowest Asset Performance for such day.

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 worst-performing 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
25 January 2016	1 February 2016	100%
23 January 2017	30 January 2017	100%
23 January 2018	30 January 2018	100%
23 January 2019	30 January 2019	100%

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 30 January 2020 (the "**Scheduled Redemption Date**") by payment of the Final Cash Settlement Amount.

"**Final Performance**" means the Final Valuation Price divided by the Initial Price_(Redemption) each in respect of the Worst Performing Underlying Asset as calculated on the Final Valuation Date.

"**Final Valuation Date**" means 23 January 2020, subject to adjustment.

"**Final Valuation Price**" means, in respect of an Underlying Asset, the closing level of the Underlying Asset on the Final Valuation Date.

		"Performance" means, in respect of a day, the Valuation Price of the Worst Performing Underlying Asset, as applicable, on such day divided by the Initial Price _(Redemption) of such Worst Performing Underlying Asset.
C.16	Expiration or maturity date of the Securities	<p>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.</p> <p>The scheduled redemption date of the Securities is 30 January 2020.</p>
C.17	Settlement procedure of the derivative securities	<p>Securities may be cleared and settled through Euroclear Bank S.A./N.V., Clearstream Banking <i>société anonyme</i>, CREST, Euroclear France S.A., VP Securities, A/S, Euroclear Finland Oy, Norwegian Central Securities Depository, Euroclear Sweden AB or SIX SIS Ltd.</p> <p>The Securities will be cleared and settled through Euroclear Bank S.A./N.V. Clearstream Banking <i>société anonyme</i>.</p>
C.18	Description of how the return on derivative securities takes place	<p>The performance of the Underlying Assets 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.</p> <p>Interest and any amount payable if the Securities redeem before the Scheduled Redemption Date will be paid in cash.</p> <p>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, depending on the performance of the Underlying Assets, either be paid in cash or will involve the delivery of a number of assets of the Worst Performing Underlying Asset, plus a cash amount representing any remaining fractional amount.</p>
C.19	Final reference price of the Underlying Asset	<p>The final reference level of any equity index, share, commodity index, commodity, depository receipt or fund to which Securities are linked, will be determined by the Determination Agent by reference to a publicly available source on a specified date or dates.</p> <p>The final valuation price of each Underlying Asset is the closing price or level of the Underlying Asset on the Final Valuation Date, as determined by the Determination Agent.</p>
C.20	Type of Underlying Asset	<p>Securities may be linked to one or more:</p> <ul style="list-style-type: none"> • common shares; • depository 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, commodities, and/or other securities such as financial derivative instruments); • equity indices; • commodities; • commodity indices; or • foreign exchange rates.

		<p>Information about the Underlying Assets is available at:</p> <p>http://www.ftse.com</p> <p>http://www.stoxx.com</p> <p>http://www.russell.com</p>
C.21	Market where Securities are traded	Application is expected to be made by the Issuer to list the Securities on and admit the Securities to trading on the regulated market of the London Stock Exchange with effect from the Issue Date.
Section D – Risks		
D.2	Key information on the key risks that are specific to the Issuer	<p>Credit risk: The Issuer is exposed to the risk of suffering loss if any of its customers, clients or market counterparties fails to fulfil its contractual obligations. The Issuer may also suffer loss where the downgrading of an entity's credit rating causes a fall in the value of the Issuer's investment in that entity's financial instruments.</p> <p>Weak or deteriorating economic conditions negatively impact these counterparty and credit-related risks. In recent times, the economic environment in the Issuer's main business markets (being Europe and the United States) has been marked by generally weaker than expected growth, increased unemployment, depressed housing prices, reduced business confidence, rising inflation and contracting GDP. Operations in the Eurozone remain affected by the ongoing sovereign debt crisis, the stresses being exerted on the financial system and the risk that one or more countries exit the Euro. The current absence of a predetermined mechanism for a member state to exit the Euro means that it is not possible to predict the outcome of such an event and to accurately quantify the impact of such event on the Issuer's profitability, liquidity and capital. If some or all of these conditions persist or worsen, they may have a material adverse effect on the Issuer's operations, financial condition and prospects.</p> <p>Liquidity risk: The Issuer is exposed to the risk that it may be unable to meet its obligations as they fall due as a result of a sudden, and potentially protracted, increase in net cash outflows. These outflows could be principally through customer withdrawals, wholesale counterparties removing financing, collateral posting requirements or loan drawdowns.</p> <p>Capital risk: The Issuer may be unable to maintain appropriate capital ratios, which could lead to: (i) an inability to support business activity; (ii) a failure to meet regulatory requirements; and/or (iii) credit ratings downgrades. Increased regulatory capital requirements and changes to what constitutes capital may constrain the Issuer's planned activities and could increase costs and contribute to adverse impacts on the Issuer's earnings.</p> <p>Legal and regulatory-related risk: Non-compliance by the Issuer with applicable laws, regulations and codes relevant to the financial services industry could lead to fines, public reprimands, damage to reputation,</p>

		<p>increased prudential requirements, enforced suspension of operations or, in extreme cases, withdrawal of authorisations to operate.</p> <p>Reputation risk: Reputational damage reduces – directly or indirectly – the attractiveness of the Issuer to stakeholders and may lead to negative publicity, loss of revenue, litigation, regulatory or legislative action, loss of existing or potential client business, reduced workforce morale, and difficulties in recruiting talent. Sustained reputational damage could have a materially negative impact on the Issuer's licence to operate and the value of the Issuer's franchise, which in turn could negatively affect the Issuer's profitability and financial condition.</p>
D.3	<p>Key information on the key risks that are specific to the Securities</p>	<p>You may lose up to the entire value of your investment in the Securities:</p> <p>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.</p> <p>You may also lose the value of your entire investment, or part of it, if:</p> <ul style="list-style-type: none"> • the Underlying Assets perform 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. <p>Risk of withdrawal of the public offering: In case of a public offer, the Issuer may provide in the Final Terms that it is a condition of the offer that the Issuer may withdraw the offer for reasons beyond its control, such as extraordinary events that in the determination of the Issuer may be prejudicial to the offer. In such circumstances, the offer will be deemed to be null and void. In such case, where you have already paid or delivered subscription monies for the relevant Securities, you will be entitled to reimbursement of such amounts, but will not receive any remuneration that may have accrued in the period between their payment or delivery of subscription monies and the reimbursement of the Securities.</p> <p>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</p>

	<p>Securities being redeemed.</p> <p>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.</p> <p>Settlement expenses: Payments, deliveries and settlement under the Securities may be subject to deduction of taxes and settlement expenses, if applicable.</p> <p>Conditions to settlement: Settlement is subject to satisfaction of all conditions to settlement by the investor.</p> <p>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.</p> <p>Return linked to performance of Underlying Assets: The return payable on the Securities is linked to the change in value of the Underlying Assets 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.</p> <p>Equity index risks: Securities linked to the performance of equity indices provide investment diversification opportunities, but will be subject to the risk of fluctuations in both equity prices and the value and volatility of the relevant equity index. Securities linked to equity indices may not participate in dividends or any other distributions paid on the shares which make up such indices, accordingly, you may receive a lower return on the Securities than you would have received if you had invested directly in those shares.</p> <p>The Index Sponsor can add, delete or substitute the components of an equity index at its discretion, and may also alter the methodology used to calculate the level of such index. These events may have a detrimental impact on the level of that index, which in turn could have a negative impact on the value of and return on the Securities.</p> <p>Worst-of: You are exposed to the performance of every Underlying Asset. Irrespective of how the other Underlying Assets perform, if any one or more Underlying Assets fail to meet a relevant threshold or barrier for the payment of interest or the calculation of any redemption amount, you might receive no interest payments and/or could lose some or all of your initial investment.</p> <p>Underlying foreign exchange rates: Securities will be exposed to the</p>
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		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.
D.6	Risk warning that investors may lose value of entire investment or part of it	The capital invested in the Securities is at risk. Consequently, you may lose the value of your entire investment, or part of it.
Section E – Offer		
E.2b	Reasons for offer and use of proceeds when different from making profit and/or hedging certain risks	Reasons for the offer and use of proceeds: General Funding
E.3	Description of the terms and conditions of the offer	<p>The terms and conditions of any offer of Securities to the public may be determined by agreement between the Issuer and the Manager at the time of each issue.</p> <p>The Securities are offered subject to the following conditions:</p> <p>Offer Price: The Issue Price</p> <p>Conditions to which the offer is subject: Offers of the Securities made prior to the Issue Date are conditional on their issue. There is no pre-identified allotment criteria. The Authorised Offeror will adopt allotment criteria that ensures equal treatment of prospective investors. A prospective Investor will receive 100 per cent. of the amount of Securities allocated to it during the Offer Period.</p> <p>The Issuer reserves the right to withdraw the offer of the Securities at any time on or prior to the Issue Date.</p> <p>For the avoidance of doubt, if any application has been made by the potential investor, each such potential investor shall not be entitled to subscribe or otherwise acquire the Securities and any applications will be automatically cancelled and any purchase money will be refunded to the applicant.</p> <p>Description of the application process: Applications for the Securities can be made during the Offer Period to the Authorised Offeror. Further information with respect to the application process will be available from the Distributor upon request.</p> <p>Payment for Securities shall be made to the Authorised Offeror in accordance with the instructions provided by the Authorised Offeror. None of the amounts so transferred to the Authorised Offeror will bear interest. Such amounts will be returned only in the event of (i)</p>

		<p>cancellation of the offer of the Securities or (ii) overpayments, provided that, in each case, the amounts will be returned by the Authorised Offeror without any interest or compensation in accordance with the instructions of the relevant applicant set out in the related application form. The Securities will be delivered to the successful applicants on or about the Issue Date.</p> <p>Details of the minimum and/or maximum amount of application: The minimum amount of application per investor will be EUR 1,000 in nominal amount of the Securities.</p> <p>Description of possibility to reduce subscriptions and manner for refunding excess amount paid by applicants: Not Applicable</p> <p>Details of the method and time limits for paying up and delivering the Securities: the Issue Date</p> <p>Manner in and date on which results of the offer are to be made public: Results of the offer will be made public by the Authorised Offeror after the end of the Offer Period.</p> <p>Procedure for exercise of any right of pre-emption, negotiability of subscription rights and treatment of subscription rights not exercised: Not Applicable</p> <p>Categories of holders to which the Securities are offered and whether Tranche(s) have been reserved for certain countries: Offers may be made by the Distributor in the Public Offer Jurisdiction to any person. Offers (if any) in other EEA countries will only be made by the Authorised Offeror pursuant to an exemption from the obligation under the Prospectus Directive as implemented in such countries to publish a prospectus.</p> <p>Process for notification to applicants of the amount allotted and indication whether dealing may begin before notification is made: Applicants will be notified directly by the Authorised Offeror of the success of their application. No dealings in the Securities may take place prior to the Issue Date.</p> <p>Name(s) and address(es), to the extent known to the Issuer, of the placers in the various countries where the offer takes place: Barclays Bank PLC (the “Authorised Offeror”) Sucursal em Portugal Av. do Colégio Militar, n.º 37 F, 13º andar, Torre Oriente 1500-180 LISBOA Portugal</p>
E.4	Description of any interest material to the issue/offer, including conflicting	The relevant dealers or 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,

	interests	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. Offerors may, however, charge expenses to holders. Such expenses (if any) will be determined by agreement between the offeror and the holders at the time of each issue.

