Final Terms

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

EUR 30,000,000 Securities due September 2026 pursuant to the Global Structured Securities Programme (the Tranche 1 Securities)
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 1 dated 26 August 2016 (the "Base Prospectus"), which constitutes a 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 29 September 2016
Part A – CONTRACTUAL TERMS

1. a. Series number: NX000184055
b. Tranche number: 1

2. Settlement Currency: Euro ("EUR")

3. Exchange Rate: Not Applicable

4. Securities:
   a. Aggregate Nominal Amount as at the Issue Date:
      (i) Tranche: EUR 30,000,000
      (ii) Series: EUR 30,000,000
   b. Specified Denomination: EUR 100,000
   c. Minimum Tradable Amount: Not Applicable

5. Issue Price: 100 per cent of the Aggregate Nominal Amount.
   The Issue Price includes a commission element payable by the Issuer to DZ Bank which will be no more than 0.64% of the Issue Price. Investors in the Securities intending to invest through an intermediary (including by way of introducing broker) should request details of any such commission or fee payment from such intermediary before making any purchase hereof.

6. Issue Date: 29 September 2016

7. Interest Commencement Date: 29 September 2016
8. Scheduled Redemption Date: 29 September 2026

9. Calculation Amount: EUR 100,000

Provisions relating to interest (if any) payable

10. Type of Interest: Floating Rate Interest

   a. Interest Payment Date(s): 29 March, 29 June, 29 September and 29 December in each year, subject to adjustment in accordance with the Business Day Convention.

   b. Interest Period End Date(s): 29 March, 29 June, 29 September and 29 December in each year subject to adjustment in accordance with the Business Day Convention.

11. Switch Option: Not Applicable

12. Fixing Date – Interest: Not Applicable

13. Fixing Time – Interest: Not Applicable

14. Fixed Rate Interest provisions: Not Applicable

15. Floating Rate Interest provisions:

   a. Floating Interest Rate Determination: Applicable

      - Reference Rate: EUR-EURIBOR
      - Designated Maturity: 3 Months
      - Offered Quotation: Applicable
      - Arithmetic Mean: Not Applicable
      - Interest Determination Date: The date falling two TARGET Business Days prior to the first day of the relevant Interest Calculation Period
      - Relevant Screen Page: Reuters Screen EURIBOR01 Page
      - Relevant Time: 11:00 a.m. Brussels time

   b. CMS Rate Determination: Not Applicable

   c. Cap Rate: 3.00% per annum

   d. Curve Cap: Not Applicable

   e. Floor Rate: 0.00% per annum

   f. Participation: As specified in the Conditions

   g. Spread: plus 0.65%
h. Day Count Fraction: Actual/360

i. Details of any short or long Interest Calculation Period: Not Applicable

j. Range Accrual: Not Applicable

16. Inverse Floating Rate Interest provisions: Not Applicable

17. Inflation-Linked Interest provisions: Not Applicable


20. Decompounded Floating Rate Interest provisions: Not Applicable


Provisions relating to redemption

22. a. Optional Early Redemption: Not Applicable

    b. Option Type: Not Applicable

23. Call provisions Not Applicable

24. Put provisions Not Applicable

25. Final Redemption Type: Bullet Redemption

26. Bullet Redemption provisions: Applicable

    Final Redemption Percentage: 100.00%

27. Inflation-Linked Redemption provisions: Not Applicable

28. Early Cash Settlement Amount: Market Value

    a. Final Redemption Floor
       Unwind Costs: Not Applicable

29. Fixing Date – Redemption: Not Applicable

30. Fixing Time – Redemption: Not Applicable

31. Change in Law: Applicable

32. Currency Disruption Event: Applicable
33. Issuer Tax Event: Applicable
34. Extraordinary Market Disruption: Applicable
35. Hedging Disruption: Applicable
36. Increased Cost of Hedging: Applicable

**Disruptions**
37. Settlement Expenses: Applicable
38. FX Disruption Fallbacks (General Condition 10 (Consequences of FX Disruption Events)): Not Applicable

**General Provisions**
39. 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
40. Trade Date: 8 September 2016
41. Early Redemption Notice Period Number: Not Applicable
42. Additional Business Centre(s): Not Applicable
43. Business Day Convention: Modified Following
44. Determination Agent: Barclays Bank PLC
45. Registrar: Not Applicable
46. CREST Agent: Not Applicable
47. Transfer Agent: Not Applicable
48. a. Name of Manager: Barclays Bank PLC
   b. Date of underwriting agreement: Not Applicable
   c. Names and addresses of secondary trading intermediaries and main terms of commitment: Not Applicable
49. Registration Agent: Not Applicable
50. Masse Category: Not Applicable

51. Governing law: English law
PART B – OTHER INFORMATION

1. 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 the Issue Date.

   Estimate of total expenses related to admission to trading: GBP 300

2. RATINGS
   Ratings: The Securities have not been individually rated.

3. INTERESTS OF NATURAL AND LEGAL PERSONS INVOLVED IN THE ISSUE
   Not Applicable

4. REASONS FOR THE OFFER, ESTIMATED NET PROCEEDS AND TOTAL EXPENSES
   (i) Reasons for the offer: General funding
   (ii) Estimated net proceeds: Not Applicable
   (iii) Estimated total expenses: Not Applicable

5. YIELD
   Not Applicable

6. HISTORIC INTEREST RATES
   Details of historic EURIBOR rates can be obtained from Reuters Screen EURIBOR01 Page.

8. OPERATIONAL INFORMATION
   (i) ISIN Code: XS1426164247
   (ii) Common Code: 142616424
   (iii) Relevant Clearing System(s) and the relevant identification number(s): WKN: BC7BDU
   (iv) Delivery: Delivery free of payment.
   (v) Name and address of additional Paying Agent(s) (if any) Not Applicable
SUMMARY

Summaries are made up of disclosure requirements known as 'elements'. These elements are numbered in sections A to E (A.1 to E.7).

This summary (the "Summary") contains all the elements required to be included in a summary for these types of securities and issuer. Because some elements are not required to be addressed, there may be gaps in the numbering sequence of the elements.

Even though an element may be required to be inserted in the Summary because of the type of securities and issuer, it is possible that no relevant information can be given regarding the element. In this case a short description of the element is included in the Summary after the words 'not applicable'.

<table>
<thead>
<tr>
<th>Section A – Introduction and warnings</th>
</tr>
</thead>
<tbody>
<tr>
<td>A.1 Introduction and warnings</td>
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<tr>
<td>A.2 Consent by the Issuer to the use of prospectus in subsequent resale or final placement of Securities</td>
</tr>
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<table>
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<tr>
<th>Section B – Issuer</th>
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</thead>
<tbody>
<tr>
<td>B.1 Legal and commercial name of the Issuer</td>
</tr>
<tr>
<td>B.2 Domicile and legal form of the Issuer, legislation under which the Issuer operates and country of incorporation of the Issuer</td>
</tr>
<tr>
<td>B.4b Known trends affecting the Issuer and</td>
</tr>
</tbody>
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Known trends affecting the Issuer and the industry in which the Issuer operates include:

- 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 structure and management of the Bank Group;
- 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, increased regulation and procedures for the protection of customers and clients of financial services firms and an increased willingness on the part of regulators to investigate past practices, vigorously pursue alleged violations and impose heavy penalties on financial services firms;
- increased levels of legal proceedings in jurisdictions in which the Bank Group does business, including in the form of class actions;
- 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'));
- the United Kingdom Financial Services (Banking Reform) Act 2013 which gives United Kingdom authorities powers to implement measures for, among others: (i) the separation of the United Kingdom and EEA retail banking activities of the largest United Kingdom banks into a legally, operationally and economically separate and independent entity (so-called 'ring-fencing'); (ii) a statutory 'bail-in' stabilisation option; and
- changes in competition and pricing environments.

<table>
<thead>
<tr>
<th>B.5</th>
<th>Description of the group and the Issuer's position within the group</th>
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</thead>
<tbody>
<tr>
<td></td>
<td>Barclays is a major global financial services provider.</td>
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<tr>
<td></td>
<td>The whole of the issued ordinary share capital of the Issuer is</td>
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<tr>
<td></td>
<td>beneficially owned by Barclays PLC, which is the ultimate</td>
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<td></td>
<td>holding company of the Bank Group.</td>
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<tr>
<th>B.9</th>
<th>Profit forecast or estimate</th>
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<tbody>
<tr>
<td></td>
<td>Not Applicable: the Issuer</td>
</tr>
<tr>
<td></td>
<td>has chosen not to include a</td>
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<tr>
<td></td>
<td>profit forecast or estimate.</td>
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<tr>
<th>B.10</th>
<th>Nature of any qualifications in audit report on historical financial information</th>
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<tbody>
<tr>
<td></td>
<td>Not Applicable: the audit report on the historical financial information contains</td>
</tr>
<tr>
<td></td>
<td>no such qualifications.</td>
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<tr>
<th>B.12</th>
<th>Selected key financial information; no material</th>
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<tbody>
<tr>
<td></td>
<td>Based on the Bank Group's audited financial</td>
</tr>
<tr>
<td></td>
<td>information for the year ended 31 December</td>
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<tr>
<td></td>
<td>2015, the Bank Group had total assets of £1,120,727 million (2014: £1,120,727 million), total net loans and advances of £441,046 million (2014: £441,046 million).</td>
</tr>
<tr>
<td>adverse change and significant change statements</td>
<td>£470,424 million), total deposits of £465,387 million (2014: £486,258 million), and total shareholders' equity of £66,019 million (2014: £66,045 million) (including non-controlling interests of £1,914 million (2014: £2,251 million)). The profit before tax from continuing operations of the Bank Group for the year ended 31 December 2015 was £2,841 million (2014: £2,309 million) after credit impairment charges and other provisions of £2,114 million (2014: £2,168 million). The financial information in this paragraph is extracted from the audited consolidated financial statements of the Issuer for the year ended 31 December 2015. Based on the Bank Group’s unaudited financial information for the six months ended 30 June 2016, the Bank Group had total assets of £1,351,958 million (30 June 2015: £1,197,555 million), total net loans and advances of £473,962 million (30 June 2015: £475,826 million), total deposits of £500,919 million (30 June 2015: £494,423 million), and total shareholders' equity of £69,599 million (30 June 2015: £65,710 million) (including non-controlling interests of £2,976 million (30 June 2015: £2,153 million). The profit before tax from continuing operations of the Bank Group for the six months ended 30 June 2016 was £3,017 million (30 June 2015: £2,635 million) after credit impairment charges and other provisions of £931 million (30 June 2015: £779 million). The financial information in this paragraph is extracted from the unaudited consolidated financial statements of the Issuer for the six months ended 30 June 2016. Not Applicable: there has been no significant change in the financial or trading position of the Bank Group since 30 June 2016. There has been no material adverse change in the prospects of the Issuer since 31 December 2015.</td>
</tr>
<tr>
<td>B.13 Recent events particular to the Issuer which are materially relevant to the evaluation of Issuer’s solvency</td>
<td>Not Applicable: there have been no recent events particular to the Issuer which are to a material extent relevant to the evaluation of the Issuer’s solvency.</td>
</tr>
<tr>
<td>B.14 Dependency of the Issuer on other entities within the group</td>
<td>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. The financial position of the Issuer is dependent on the financial position of its subsidiary undertakings.</td>
</tr>
<tr>
<td>B.15 Description of the Issuer’s principal activities</td>
<td>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.</td>
</tr>
<tr>
<td>B.16 Description of whether the Issuer is directly or indirectly owned or controlled and by whom and nature of such control</td>
<td>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.</td>
</tr>
</tbody>
</table>
### Summary

<table>
<thead>
<tr>
<th>B.17</th>
<th>Credit ratings assigned to the Issuer or its debt securities</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>The short-term unsecured obligations of the Issuer are rated A-2 by Standard &amp; 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 &amp; 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.</td>
</tr>
<tr>
<td></td>
<td><strong>Ratings:</strong> This issue of Securities will not be rated.</td>
</tr>
</tbody>
</table>

### Section C – Securities

<table>
<thead>
<tr>
<th>C.1</th>
<th>Type and class of Securities being offered and/or admitted to trading</th>
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</thead>
<tbody>
<tr>
<td></td>
<td>Securities described in this Summary may be debt securities or, where the repayment terms are linked to the performance of a specified inflation index, derivative securities.</td>
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<tr>
<td></td>
<td>Securities will bear interest at a fixed rate, a floating rate plus a fixed percentage, a rate equal to a fixed percentage minus a floating rate, a rate that is equal to the difference between two floating rates, a rate that is calculated by reference to movements in a specified inflation index, or a rate that will vary between two specified fixed rates (one of which may be zero) depending on whether the specified floating rate exceeds the specified strike rate on the relevant date of determination, may be zero coupon securities (which do not bear interest) or may apply a combination of different interest types. The type of interest (if any) payable on the Securities may be the same for all Interest Payment Dates or may be different for different Interest Payment Dates. Securities may include an option for the Issuer, at its discretion, to switch the type of interest payable on the Securities once during the term of the Securities. The amount of interest payable in respect of the Securities on an Interest Payment Date may be subject to a range accrual factor that will vary depending on the performance of a specified inflation index or one or more specified floating rates during the observation period relating to that interest payment date.</td>
</tr>
<tr>
<td></td>
<td>Securities may include an option for the Securities to be redeemed prior to maturity at the election of the Issuer or the investor. If Securities are not redeemed early they will redeem on the Scheduled Redemption Date and the amount paid will either be a fixed redemption amount, or an amount linked to the performance of a specified inflation index.</td>
</tr>
<tr>
<td></td>
<td>Securities may be cleared through a clearing system or uncleared and held in bearer or registered form. Certain cleared Securities may be in dematerialised and uncertificated book-entry form. Title to cleared Securities will be determined by the books of the relevant clearing system.</td>
</tr>
<tr>
<td></td>
<td>Securities will be issued in one or more series (each a &quot;Series&quot;) and each Series may be issued in tranches (each a &quot;Tranche&quot;) on the same or different issue dates. The Securities of each Series are intended to be interchangeable with all other Securities of that Series. Each Series will be allocated a unique Series number and an identification code.</td>
</tr>
<tr>
<td></td>
<td>The Securities are transferable obligations of the Issuer that can be bought and sold by investors in accordance with the terms and conditions set out in the Base Prospectus (the &quot;General Conditions&quot;), as completed by the final terms document (the &quot;Final Terms&quot;) (the General Conditions as so completed, the &quot;Conditions&quot;).</td>
</tr>
<tr>
<td></td>
<td><strong>Interest:</strong> The interest payable in respect of the Securities will be determined by reference to a floating rate of interest. The amount of interest payable in respect of a security for an interest calculation period will be determined by multiplying the interest calculation amount of such security by the applicable interest rate and day count fraction.</td>
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<tr>
<td></td>
<td><strong>Call or Put option:</strong> Not applicable.</td>
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<td></td>
<td>Summary</td>
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<tr>
<td><strong>Final redemption</strong>:</td>
<td>The final redemption amount will be 100 per cent. of EUR 100,000 (the Calculation Amount].</td>
</tr>
<tr>
<td><strong>Form</strong>:</td>
<td>The Securities will initially be issued in global bearer form.</td>
</tr>
<tr>
<td><strong>Identification</strong>:</td>
<td>Series number: NX000184055; Tranche number: 1</td>
</tr>
<tr>
<td><strong>Identification codes</strong>:</td>
<td>ISIN Code: XS1426164247; Common Code: 142616424 WKN: BC7BDU.</td>
</tr>
<tr>
<td><strong>Governing law</strong>:</td>
<td>The Securities will be governed by English law.</td>
</tr>
<tr>
<td><strong>C.2 Currency</strong></td>
<td>Subject to compliance with all applicable laws, regulations and directives, Securities may be issued in any currency. The terms of Securities may provide that all amounts of interest and principal payable in respect of such Securities will be paid in a settlement currency other than the currency in which they are denominated, with such payments being converted into the settlement currency at the prevailing exchange rate as determined by the Determination Agent.</td>
</tr>
<tr>
<td><strong>C.2 Currency</strong></td>
<td>The Securities will be denominated in Euro (&quot;EUR&quot;). All amounts of interest and principal payable in respect of the Securities will be paid in Euro (&quot;EUR&quot;).</td>
</tr>
<tr>
<td><strong>C.5 Description of restrictions on free transferability of the Securities</strong></td>
<td>Securities are offered and sold outside the United States to non-U.S. persons in reliance on Regulation S and must comply with transfer restrictions with respect to the United States.</td>
</tr>
<tr>
<td><strong>C.5 Description of restrictions on free transferability of the Securities</strong></td>
<td>Securities held in a clearing system will be transferred in accordance with the rules, procedures and regulations of that clearing system.</td>
</tr>
<tr>
<td><strong>C.5 Description of restrictions on free transferability of the Securities</strong></td>
<td>Subject to the above, the Securities will be freely transferable.</td>
</tr>
<tr>
<td><strong>C.8 Description of rights attached to the Securities including ranking and limitations to those rights</strong></td>
<td><strong>Rights</strong>: Each Security includes a right to a potential return of interest and amount payable on redemption together with certain ancillary rights such as the right to receive notice of certain determinations and events and the right to vote on future amendments.</td>
</tr>
<tr>
<td><strong>C.8 Description of rights attached to the Securities including ranking and limitations to those rights</strong></td>
<td><strong>Price</strong>: Securities will be issued at a price and in such denominations as agreed between the Issuer and the relevant dealer(s) and/or manager(s) at the time of issuance. The minimum denomination will be the Calculation Amount in respect of which interest and redemption amounts will be calculated. The issue price of the Securities is 100 per cent. The denomination of a Security is EUR 100,000 (the &quot;Calculation Amount&quot;).</td>
</tr>
<tr>
<td><strong>C.8 Description of rights attached to the Securities including ranking and limitations to those rights</strong></td>
<td><strong>Taxation</strong>: 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, pay additional amounts to cover the amounts so withheld or deducted.</td>
</tr>
<tr>
<td><strong>C.8 Description of rights attached to the Securities including ranking and limitations to those rights</strong></td>
<td><strong>Events of default</strong>: If the Issuer fails to make any payment due under the Securities or breaches any other term and condition of the Securities in a way that is materially prejudicial to the interests of the Holders (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 for 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 French law Securities, the representative of the Holders).</td>
</tr>
<tr>
<td><strong>C.8 Description of rights attached to the Securities including ranking and limitations to those rights</strong></td>
<td><strong>Ranking</strong>: The Securities are direct, unsubordinated and unsecured obligations of the Issuer and rank equally among themselves.</td>
</tr>
<tr>
<td><strong>C.8 Description of rights attached to the Securities including ranking and limitations to those rights</strong></td>
<td><strong>Limitations to rights</strong>: 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 assets. The terms and conditions of the Securities contain</td>
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</table>
provisions for calling meetings of Holders to consider matters affecting their interests generally and these provisions permit defined majorities to bind all Holders, including all Holders who voted in a manner contrary to the majority. Furthermore, in certain circumstances, the Issuer may amend the terms and conditions of the Securities, without the Holders’ consent. 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).

<table>
<thead>
<tr>
<th>C.9</th>
<th>Interest/Redemption</th>
</tr>
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**Interest:** In respect of each interest calculation period, Securities may or may not bear interest. For each interest calculation period in respect of which the Securities bear interest, interest will accrue at one of the following rates: a fixed rate, a floating rate plus a fixed percentage, a rate equal to a fixed percentage minus a floating rate, a rate that is equal to the difference between two floating rates, a rate that is calculated by reference to movements in a specified inflation index, a rate that will vary between two specified fixed rates (one of which may be zero) depending on whether the specified floating rate exceeds a specified level on the relevant date of determination, or a rate that is compounded floating rate. Securities may include an option for the Issuer, at its discretion, to switch the type of interest payable on the Securities once during the term of the Securities (the “Switch Option”). The amount of interest payable in respect of the Securities on an Interest Payment Date may also be subject to a range accrual factor that will vary depending on the performance of a specified inflation index or one or more specified floating rates, as described in ‘Range Accrual Factor’ below (the “Range Accrual Factor”).

**Final Redemption:** The amount payable on final redemption of the Securities will either be fixed at a percentage of the Calculation Amount of the Securities, or may reference the Calculation Amount of the Securities (being the minimum denomination of the Securities) as adjusted upwards or downwards to account for movements in an inflation index.

**Optional Early Redemption:** Certain Securities may be redeemed earlier than the Scheduled Redemption Date following the exercise of a call option by the Issuer or the exercise of a put option by a Holder of the Securities.

**Mandatory Early Redemption:** Securities may also be redeemed earlier than the Scheduled Redemption Date if performance of the Issuer’s obligations becomes illegal, if the Determination Agent so determines, following cessation of publication of an inflation index, or following the occurrence of a change in applicable law, a currency disruption or a tax event affecting the Issuer’s ability to fulfil its obligation under the Securities.

**Indicative amounts:** If the Securities are being offered by way of a Public Offer and any specified product values below 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, an indicative minimum amount, an indicative maximum 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.
Floating Rate Interest. Each Security will bear interest linked to the Floating Rate (as defined below) at the end of each interest calculation period on 29 March, 29 June, 29 September and 29 December in each year (each, an "Interest Payment Date").

The applicable rate of interest ("Rate of Interest") will be calculated by multiplying the Floating Rate by 1 and then adding 0.65%, provided that such rate shall not be greater than 3.00% or less than zero.

**FINAL REDEMPTION**

The Securities are scheduled to redeem on 29 September 2026 by payment by the Issuer of an amount in EUR equal to EUR 100,000 multiplied by 100%.

**OPTIONAL EARLY REDEMPTION**

These Securities cannot be redeemed early at the option of the Issuer or the Holder.

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### C.10 Derivative component in the interest payment

Not applicable, there is no derivative component in the interest payment.

### C.11 Admission to trading

Securities may be 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.

Application is expected to be made by the Issuer (or on its behalf) for the Securities to be admitted to trading on the regulated market of the London Stock Exchange with effect from 29 September 2016.

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### C.15 Description of how the value of the investment is affected by the value of the underlying instrument

The return on, and value of, Securities that are derivative securities will be linked to the performance of a specified inflation index. In addition, any interest payments will be calculated by reference to a fixed rate and/or one or more floating rates or movements in the specified inflation index.

Payments of interest are calculated by reference to the Floating Rate. A decrease in the level of the Floating Rate will reduce the amount of interest payable on the Securities. The amount of interest for a given period is however subject to a maximum rate of 3.00% and a minimum rate of zero.

### C.16 Expiration or maturity date of the securities

Securities with repayment terms that reference the performance of a specified inflation index are scheduled to redeem on the Scheduled Redemption Date.

The Scheduled Redemption Date of the Securities is 29 September 2026.

### C.17 Settlement procedure of the derivative securities

Securities that are derivative securities will be delivered on the specified issue date either against payment of the issue price (or, in the case of Securities having a settlement currency different from the currency of denomination, the settlement currency equivalent of the issue price) or free of payment of the issue price of the Securities. The Securities may be cleared and settled through Euroclear Bank S.A./N.V., Clearstream Banking société anonyme, CREST, Euroclear France, S.A., VP
Securities, A/S, Euroclear Finland Oy, Norwegian Central Securities Depository, Euroclear Sweden AB or SIX SIS Ltd.

Securities will be delivered on 29 September 2016 (the "Issue Date") free of payment of the issue price of the Securities.

The Securities will be cleared and settled through Euroclear Bank S.A./N.V. and Clearstream Banking société anonyme.

| C.18 | Description of how the return on derivative securities takes place | The value of the underlying asset to which Securities that are derivative Securities are linked will affect the interest paid and/or the amount paid on the Scheduled Redemption Date. Interest and any redemption amount payable will be paid in cash.
Not applicable: the Securities are not derivative securities. |
| C.19 | Final reference price of the underlying | The final level of any specified inflation index to which Securities that are derivative securities are linked will be the level for a given month that is published on a designated page on Reuters Monitor Money Rates Service (at www.reuters.com) or Bloomberg© (at www.Bloomberg.com) by the sponsor of the Inflation Index. Details of the reference month and designated page will be provided in the Final Terms.
Not applicable: the Securities are not derivative securities. |
| C.20 | Type of underlying | Not applicable: the Securities are not derivative securities. |
| C.21 | Market where Securities are traded | Application is expected to be made by the Issuer to list the Securities on the official list of the UK Listing Authority and admit the Securities to trading on the regulated market of the London Stock Exchange with effect from 29 September 2016. |

Section D – Risks

D.2 Key information on the key risks that are specific to the Issuer

Principal Risks relating to the Issuer: Material risks and their impact are described below in two sections: (i) Material existing and emerging risks by Principal Risk and (ii) Material existing and emerging risks potentially impacting more than one Principal Risk. The five principal risks are currently categorised as: (1) Credit Risk; (2) Market Risk; (3) Funding Risk; (4) Operational Risk; and (5) Conduct Risk (within the meaning of the Issuer's Enterprise Risk Management Framework, each a "Principal Risk").

(i) Material existing and emerging risks by Principal Risk:

Credit risk: The financial condition of the Group's customers, clients and counterparties, including governments and other financial institutions, could adversely affect the Group. The term "Group" means Barclays PLC together with its subsidiaries. The Group may suffer financial loss if any of its customers, clients or market counterparties fails to fulfil their contractual obligations to the Group. Furthermore, the Group may also suffer loss when the value of the Group's investment in the financial instruments of an entity falls as a result of that entity's credit rating being downgraded. In addition, the Group may incur significant unrealised gains or losses due to changes in the Group's credit spreads or those of third parties, as these changes affect the fair value of the Group's derivative instruments, debt securities that the Group holds or issues, and loans held at fair value.

Market risk: The Group's financial position may be adversely affected by changes in both the level and volatility of prices leading to lower revenues, or reduced capital. The Group is also at risk from movements in foreign currency exchange rates as these impact the sterling equivalent value of foreign currency denominated assets in the banking book, exposing it to currency translation risk.
Funding risk: The ability of the Group to achieve its business plans may be adversely impacted if it does not effectively manage its capital (including leverage), liquidity and other regulatory requirements. The Group may not be able to achieve its business plans due to: (i) being unable to maintain appropriate capital ratios; (ii) being unable to meet its obligations as they fall due; (iii) rating agency methodology changes resulting in ratings downgrades; and (iv) adverse changes in foreign exchange rates on capital ratios.

Operational risk: The operational risk profile of the Group may change as a result of human factors, inadequate or failed internal processes and systems, or external events. The Group is exposed to many types of operational risk. This includes: fraudulent and other internal and external criminal activities; the risk of breakdowns in processes, controls or procedures (or their inadequacy relative to the size and scope of the Group’s business); systems failures or an attempt, by an external party, to make a service or supporting infrastructure unavailable to its intended users, and the risk of geopolitical cyber threat activity which destabilises or destroys the Group’s information technology, or critical infrastructure the Group depends upon but does not control. The Group is also subject to the risk of business disruption arising from events wholly or partially beyond its control for example natural disasters, acts of terrorism, epidemics and transport or utility failures, which may give rise to losses or reductions in service to customers and/or economic loss to the Group. All of these risks are also applicable where the Group relies on outside suppliers or vendors to provide services to it and its customers. The operational risks that the Group is exposed to could change rapidly and there is no guarantee that the Group’s processes, controls, procedures and systems are sufficient to address, or could adapt promptly to, such changing risks to avoid the risk of loss.

Legal, competition and regulatory matters: Legal disputes, regulatory investigations, fines and other sanctions relating to conduct of business and financial crime may negatively affect the Group’s results, reputation and ability to conduct its business.

Risks arising from regulation of the financial services industry: The financial services industry continues to be the focus of significant regulatory change and scrutiny which may adversely affect the Group’s business, financial performance, capital and risk management strategies.

Conduct risk:

Organisational Change: The Group is at risk of not being able to meet customer and regulatory expectations due to a failure to appropriately manage the: (i) complexity in business practice, processes and systems; (ii) challenges faced in product suitability, automation and portfolio-level risk monitoring; (iii) resilience of its technology; and, (iv) execution strategy, including the failure to fulfil the high level of operational precision required for effective execution in order to deliver positive customer outcomes.

Legacy Issues: Barclays remains at risk from the potential outcomes of a number of investigations relating to its past conduct. Many stakeholders will remain sceptical and so the risk to Barclays’ reputation will remain. Barclays continues to work to rebuild customer trust and market confidence impacted by legacy issues.

Market Integrity: There are potential risks arising from conflicts of interest. While primarily relevant to the Investment Bank, these potential risks may also impact the corporate and retail customer base.

Financial Crime: The Group, as a global financial services firm, is exposed to the risks associated with money laundering, terrorist financing, bribery
and corruption and sanctions.

Any one, or combination, of the above risks could have significant impact on the Group’s reputation and may also lead to potentially large costs to both rectify this issue and reimburse losses incurred by customers and regulatory censure and penalties.

(ii) Material existing and emerging risks potentially impacting more than one Principal Risk:

Structural Reform (emerging risk):

The UK Financial Services (Banking Reform) Act 2013 (the UK Banking Reform Act) and associated secondary legislation and regulatory rules, require the separation of the Group’s UK and EEA retail and SME deposit-taking activities into a legally, operationally and economically separate and independent entity and restrict the types of activity such an entity may conduct (so-called ‘ring fencing’).

Business conditions, general economy and geopolitical issues:

The Group’s performance could be adversely affected in relation to more than one Principal Risk by a weak or deteriorating global economy or political instability. These factors may also occur in one or more of the Group’s main countries of operation. The Group offers a broad range of services to retail, institutional and government customers, in a large number of countries. The breadth of these operations means that deterioration in the economic environment, or an increase in political instability in countries where it is active, or any other systemically important economy, could adversely affect the Group’s performance.

Business Change/Execution (emerging risk):

As Barclays moves towards a single point of entry (Holding Company) resolution model and implementation of the Structural Reform Programme Execution, the expected level of structural and strategic change to be implemented over the medium term will be disruptive and is likely to increase funding and operational risks for the Group and could impact its revenues and businesses.

If any of the risks were to occur, singly or in aggregate, they could have a material adverse effect on the Group’s business, results of operations and financial condition.

UK exit from the EU:

The UK held a referendum on 23 June 2016 on whether it should remain a member of the EU. This results in a vote in favour of leaving the EU. The result of the referendum means that the long-term nature of the UK’s relationship with the EU is unclear and there is uncertainty as to the nature and timing of any agreement with the EU. In the interim, there is a risk of uncertainty for both the UK and the EU, which could adversely affect the economy of the UK and other economies in which the Group operates. The potential risks associated with an exit from the EU have been carefully considered by the Board of Directors during the first half of 2016 and relevant actions taken where appropriate.

Regulatory action in the event a bank in the Group (such as the Issuer) is failing or likely to fail could materially adversely affect the value of the Securities: The Bank Recovery and Resolution Directive (the "BRRD") provides an EU-wide framework for the recovery and resolution of credit institutions and investment firms, their subsidiaries and certain holding companies. The BRRD (including the Bail-In tool) was implemented in the United Kingdom Banking Act 2009 as
amended ("Banking Act") in January 2015 and came into force on 1 January 2016.
The Banking Act confers substantial powers on a number of UK authorities
designed to enable them to take a range of actions in relation to UK banks or
investment firms and certain of their affiliates in the event a bank or investment
firm in the same group is considered to be failing or likely to fail. The exercise of
any of these actions in relation to the Issuer could materially adversely affect the
value of the Securities.

Under the terms of the Securities governed by Swiss law, investors have agreed
to be bound by the exercise of any UK bail-in power by the relevant UK resolution
authority.

A downgrade of the credit rating assigned by any credit rating agency to the
Issuer could adversely affect the liquidity or market value of the Securities. Credit
ratings downgrade could occur as a result of, among other causes, changes in the
ratings methodologies used by credit rating agencies. Changes in credit rating
agencies' views of the level of implicit sovereign support for European banks and
their groups are likely to lead to credit ratings downgrades.

The Issuer is affected by risks affecting the Group: The Issuer is also affected by
risks affecting the Group as there is substantial overlap in the businesses of the
Issuer and its subsidiaries. Further, the Issuer can be negatively affected by risks
and other events affecting its subsidiaries even where the Issuer is not directly
affected.

D.3 Key information on the key risks that are specific to the Securities

You may lose up to the entire value of your investment in the Securities:

The payment of any amount due under the Securities is dependent upon the
Issuer's ability to fulfil its obligations when they fall due. The Securities are
unsecured obligations. They are not deposits and they are not protected under
the UK's Financial Services Compensation Scheme or any other deposit protection
insurance scheme. Therefore, even if the relevant Securities are stated to be
repayable at an amount that is equal to or greater than their initial purchase
price, if the Issuer fails or is otherwise unable to meet its payment or delivery
obligations under the Securities, you will lose some or all of your investment.

You may also lose some or all of your entire investment if:

- 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 for reasons beyond the control of the Issuer
  (such as following a change in applicable law, a currency disruption or a tax
  event affecting the Issuer's ability to fulfil its obligations under the Securities)
  and the amount paid to investors is less than the initial purchase price; 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 investors and/or the value of the Securities is reduced.

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 Securities being redeemed.

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 currency 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.

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Risks relating to Floating Rates: The performance of floating interest rates is dependent upon a number of factors, including supply and demand on the international money markets, which are influenced by measures taken by governments and central banks, as well as speculations and other macroeconomic factors.

Capped return: As the interest amount is subject to a cap, the return Holders may receive is limited.

Risks relating to Settlement Expenses: Payments under the Securities may be subject to deduction of taxes and settlement expenses (which may comprise costs, fees, expenses or other amounts payable in connection with the redemption, exercise or settlement of the Securities), if applicable. Such deduction will reduce the amount payable to investors upon redemption or early redemption.

### D.6 Risk warning that investors may lose value of entire investment or part of it

Not applicable: unless the Issuer fails or goes bankrupt and provided that you hold your securities to maturity and they are not early redeemed or adjusted, your invested capital is not at risk.

### Section E – Offer

#### E.2b Reasons for offer and use of proceeds when different from making profit and/or hedging certain risks

The net proceeds from each issue of Securities will be applied by the Issuer for its general corporate purposes, which include making a profit and/or hedging certain risks. If the Issuer elects at the time of issuance of Securities to make different or more specific use of proceeds, the Issuer will describe that use in the Final Terms.

Not applicable: the Securities have not been offered to the public.

#### E.3 Description of the terms and conditions of the offer

Not Applicable: the Securities have not been offered to the public.

#### E.4 Description of any interest material to the issue/offer, including conflicting interests

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

Not Applicable: the Securities have not been offered to the public.