

FINAL TERMS



BARCLAYS BANK PLC

(Incorporated with limited liability in England and Wales)

EUR 50,000,000 Securities due November 2024 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 11 August 2017 (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. The Base Prospectus, and any supplements thereto, are available for viewing at <https://www.home.barclays/prospectuses-and-documentation/structured-securities/prospectuses.html> 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 31 October 2017

PART A – CONTRACTUAL TERMS

Provisions relating to the Securities

1. (a) Series: NX000200778
(b) Tranche: 1
2. Settlement Currency: EUR
3. Securities: Notes
4. Notes: Applicable
(a) Aggregate Nominal Amount as at the Issue Date:
(i) Tranche: EUR 50,000,000
(ii) Series: EUR 50,000,000
(b) Specified Denomination: EUR 1,000
5. Certificates: Not Applicable
6. Calculation Amount: EUR 1,000
7. Issue Price: 100% of the Aggregate Nominal Amount

The reoffer price represents the commission element shared with Deutsche Bank Sociedad Anonima Espanola Madrid Branch (the “**Distributor**”) which will not exceed 4.00 per cent. of the Issue Price. Further details of the commission element are available upon request.
8. Issue Date: 31 October 2017
9. Scheduled Redemption Date: 7 November 2024
10. Type of Security: Equity Index Linked Securities
11. Underlying Performance Type_(Autocall): Single Asset
12. Underlying Performance Type_(Interest): Single Asset
13. Underlying Performance Type_(Redemption): Single Asset

Provisions relating to interest (if any) payable

14. Interest Type: Digital (Bullish with dual barrier)
General Condition 7 (*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

Interest Payment Date	Interest Valuation Date
7 November 2018	31 October 2018
7 November 2019	31 October 2019
6 November 2020	30 October 2020
5 November 2021	29 October 2021
7 November 2022	31 October 2022
7 November 2023	31 October 2023
7 November 2024	31 October 2024

- (c) Interest Barrier Percentage(1): 70 per cent.
- (d) Interest Barrier Percentage (2): 85 per cent.
- (e) Fixed Interest Rate(1): 2 per cent.
- (f) Fixed Interest Rate2): 4 per cent.
- (g) Interest Valuation Price: The Valuation Price on the Interest Valuation Date as determined by the Determination Agent
 - (i) Averaging-out: Not Applicable
 - (ii) Min Lookback-out: Not Applicable
 - (iii) Max Lookback-out: Not Applicable
- (h) Global Floor: 0 per cent.
- (i) FX Conversion: Not Applicable

Provisions relating to Automatic Redemption (Autocall)

- 15. Automatic Redemption (Autocall): Applicable
General Condition 8 (*Automatic Redemption (Autocall)*)
 - (a) Autocall Observation Type: Discrete
 - (b) Autocall Barrier Percentage: 100 per cent.
 - (c) Autocall Redemption Percentage: 102 per cent.
 - (d) Autocall Valuation Dates: Each date set out in Table 2 below in the column entitled 'Autocall Valuation Date'.
 - (e) Autocall Redemption Dates: 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.

Table 2

Autocall Valuation Date:	Autocall Redemption Date:
31 October 2018	7 November 2018
31 October 2019	7 November 2019
30 October 2020	6 November 2020
29 October 2021	5 November 2021
31 October 2022	7 November 2022
31 October 2023	7 November 2023

Provisions relating to Optional Early Redemption

16. Optional Early Redemption Event: Not Applicable
General Condition 9 (*Optional Early Redemption Event*)

Provisions relating to Final Redemption

17. (a) Final Redemption Type: Ladder
General Condition 10 (*Final Redemption*)
- (b) Settlement Method: Cash
- (c) Switch Option: Not Applicable
- (d) Ladder Type: Type B
- (e) Strike Price Percentage: 100 per cent.
- (f) Knock-in Barrier Type: European
- (g) Knock-in Barrier Percentage: 60 per cent.
- (h) Ladder Barrier Observation Date: 31 October 2024
- (i) Ladder Percentage(i):
- | | | |
|---|-------------------|---------------------------|
| i | Ladder Percentage | Ladder Barrier Percentage |
| 1 | 2% | 100% |

Provisions relating to Instalment Notes

18. Instalment Notes: Not Applicable
General Condition 12 (*Redemption by*)

Instalments))

Provisions relating to the Underlying Asset(s)

19. Underlying Asset:
- (a) Share: Not Applicable
 - (b) Index: EURO STOXX 50® Index
 - (i) Exchange: Multi-exchange Index
 - (ii) Related Exchange: All Exchanges
 - (iii) Underlying Asset Currency: EUR
 - (iv) Bloomberg Screen: SX5E <Index>
 - (v) Reuters Screen: .STOXX50E
 - (vi) Index Sponsor: STOXX Limited
 - (vii) Weights: Not Applicable
 - (c) FX Pair[s]: Not Applicable
 - (d) Initial Valuation Date: 31 October 2017
20. (a) Final Valuation Price: The Valuation Price of the Underlying Asset on the Final Valuation Date as determined by the Determination Agent.
- (i) Averaging-out: Not Applicable
 - (ii) Min Lookback-out: Not Applicable
 - (iii) Max Lookback-out: Not Applicable
- (b) Final Valuation Date: 31 October 2024

Provisions relating to disruption events

21. Consequences of a Disrupted Day (in respect of an Averaging Date or Lookback Date):
General Condition 15 (*Consequences of Disrupted Days*)
- (a) Omission: Not Applicable
 - (b) Postponement: Not Applicable
 - (c) Modified Postponement: Not Applicable
22. Additional Disruption Events:
General Condition 22 (*Adjustment or early redemption following an Additional Disruption Event*))
- (a) Change in Law: Applicable as per General Condition 42.1 (*Definitions*)

(b) Currency Disruption Event:	Applicable as per General Condition 42.1 (<i>Definitions</i>)
(c) Hedging Disruption:	Applicable as per General Condition 42.1 (<i>Definitions</i>)
(d) Issuer Tax Event:	Applicable as per General Condition 42.1 (<i>Definitions</i>)
(e) Extraordinary Market Disruption:	Applicable as per General Condition 42.1 (<i>Definitions</i>)
(f) Increased Cost of Hedging:	Not Applicable as per General Condition Error! Reference source not found. (Error! Reference source not found.)
(g) Affected Jurisdiction Hedging Disruption:	Not Applicable as per General Condition 42.1 (<i>Definitions</i>)
(h) Affected Jurisdiction Increased Cost of Hedging:	Not Applicable as per General Condition 42.1 (<i>Definitions</i>)
(i) Increased Cost of Stock Borrow:	Not Applicable as per General Condition 42.1 (<i>Definitions</i>)
(j) Loss of Stock Borrow:	Not Applicable as per General Condition 42.1 (<i>Definitions</i>)
(k) Foreign Ownership Event:	Not Applicable as per General Condition 42.1 (<i>Definitions</i>)
(l) Fund Disruption Event:	Not Applicable as per General Condition 42.1 (<i>Definitions</i>)
23. Early Cash Settlement Amount:	Market Value
24. Early Redemption Notice Period Number:	As specified in General Condition 42.1 (<i>Definitions</i>)
25. Substitution of Shares:	Not Applicable
26. Entitlement Substitution:	Not Applicable
27. FX Disruption Event:	Not Applicable
28. Disruption Fallbacks: General Condition 17 (<i>Consequences of FX Disruption Events (FX)</i>)	Not Applicable
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: 4 September 2017
34. 871(m) Securities: The Issuer has determined that the Securities (without regard to any other transactions) should not be subject to US withholding tax under Section 871(m) of the US Internal Revenue Code and regulations promulgated thereunder.
35. Prohibition of Sales to EEA Retail Investors: Not Applicable
36. Additional Business Centre(s): Not Applicable
37. Business Day Convention: Modified Following
38. Determination Agent: Barclays Bank PLC
39. Registrar: Not Applicable
40. CREST Agent: Not Applicable
41. Transfer Agent: Not Applicable
42. (a) Names and addresses]of Manager: Barclays Bank PLC, 1 Churchill Place, London E14 5HP, United Kingdom
- (b) Date of underwriting agreement: Not Applicable
- (c) Names and addresses of secondary trading intermediaries and main terms of commitment: Not Applicable
43. Registration Agent: Not Applicable
44. *Masse* Category: No *Masse*
45. Governing Law: English law

PART B – OTHER INFORMATION

1. LISTING AND ADMISSION TO TRADING

- (a) Listing and Admission to Trading: Application has been made/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 Luxembourg Stock Exchange with effect from 31 October 2017.
- (b) Estimate of total expenses related to admission to trading: Not Applicable

2. RATINGS

Ratings: The Securities have not been individually rated.

3. INTERESTS OF NATURAL AND LEGAL PERSONS INVOLVED IN THE ISSUE

Save for any fees payable to the Manager and save as discussed in risk factor 21 (*Risks associated with conflicts of interest*), so far as the Issuer is aware, no person involved in the offer of the Securities has an interest material to the issue.

4. REASONS FOR THE OFFER, ESTIMATED NET PROCEEDS AND TOTAL EXPENSES

- (a) Reasons for the offer: General funding
- (b) Use of proceeds: Not Applicable

5. YIELD

Not Applicable

6. PERFORMANCE OF UNDERLYING ASSET, AND OTHER INFORMATION CONCERNING THE UNDERLYING ASSET

Information on the Underlying Asset can be found on:

Bloomberg Screen Page : SX5E <Index> and <http://www.stoxx.com>

Index Disclaimer: EURO STOXX 50® 100 Index

7. OPERATIONAL INFORMATION

- (a) ISIN: XS1620528023
- (b) Common Code: 162052802
- (c) Relevant Clearing System(s): Euroclear, Clearstream
- (d) Delivery: Delivery of payment
- (e) Name and address of additional Paying Agent(s): Not Applicable

8. TERMS AND CONDITIONS OF THE OFFER

8.1 Authorised Offerer(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 out 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 offer takes place (together the "**Authorised Offeror(s)**"): Each financial intermediary specified in (i) and (ii) below:
- (i) **Specific consent:** Deutsche Bank Sociedad Anonima Espanola – Madrid Branch (the "**Initial Authorised Offeror(s)**") and each financial intermediary expressly named as an Authorised Offeror on the Issuer's website (<https://www.home.barclays/prospectuses-and-documentation/structured-securities/final-terms.html>); and
- (ii) General consent: Not Applicable
- (c) Jurisdiction(s) where the offer may take place (together, the "**Public Offer Jurisdictions(s)**"): Spain
- (d) Offer period for which use of the Base Prospectus is authorised by the Authorised Offeror(s): From and including 18 September 2017 to and including 30 October 2017 (the "**Offer Period**").
- (e) Other conditions for use of the Base Prospectus by the Authorised Offeror(s): Not Applicable

8.2 Other terms and conditions of the offer

- (a) Offer Price: The Issue Price
- (b) Total amount of offer: Aggregate Nominal Amount

- (c) Conditions to which the offer is subject: The Issuer reserves the right to withdraw the offer for the Securities at any time on or prior to the end of the Offer Period.
- Following withdrawal of the offer, if any application has been made by any 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 by the Authorised Offeror in accordance with the Authorised Offeror's usual procedures.
- (d) Time period, including any possible amendments, during which the offer will be open and description of the application process: Investors will be notified by the Authorised Offeror of their allocations of Securities and the settlement arrangements in respect thereof.
- (e) Description of the application process: Applications for the Securities can be made in the Public Offer Jurisdiction through the Authorised Offeror during the Offer Period. The Securities will be placed into the Public Offer Jurisdiction by the Authorised Offeror. Distribution will be in accordance with the Authorised Offeror's usual procedures, notified to investors by the Authorised Offeror.
- (f) Details of the minimum and/or maximum amount of application: There are no pre-identified allotment criteria. The Authorised Offeror will adopt allotment criteria that ensure equal treatment of prospective investors. All of the Securities requested through the Authorised Offeror will be assigned up to the maximum amount of the offer.
- The maximum amount of application of Securities will be subject only to availability at the time of the application.
- In the event that during the Offer Period the requests exceed the total amount of the offer destined to prospective investors the Issuer, in accordance with the Authorised Offeror, will proceed to early terminate the Offer Period and will immediately suspend the acceptance of further requests
- (g) Description of possibility to reduce subscriptions and manner for refunding excess amount paid by applicants: Not Applicable
- (h) Details of method and time limits for paying up and delivering the Securities: The Securities will be issued on the Issue Date against payment of the net subscription moneys to the Issuer via the Authorised Offeror. Each investor will be notified by the relevant Authorised Offeror of the settlement arrangements in respect of the Securities at the time of such investor's application.

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| (i) Manner in and date on which results of the offer are to be made public: | The Authorised Offeror will make the results of the offer available to the public upon request at the Authorised Offeror's offices. |
| (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: | Not Applicable |
| (l) Process for notification to applicants of the amount allotted and indication whether dealing may begin before notification is made: | Not Applicable |
| (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: | Not Applicable |

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>The Issuer may provide its consent to the use of the Base Prospectus and Final Terms for subsequent resale or final placement of Securities by financial intermediaries, provided that the subsequent resale or final placement of Securities by such financial intermediaries is made during the offer period specified in the Final Terms. Such consent may be subject to conditions which are relevant for the use of the Base Prospectus.</p> <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 Spain; and the Public Offer is only made during the period from (and including) 18 September 2017 to (but excluding) 30 October 2017; and</p> <p>(b) the Public Offer is only made by Deutsche Bank S.A. Espanola – Madrid Branch (the "Initial Authorised Offeror") and each financial intermediary whose name is published on the Issuer's website (https://www.home.barclays/prospectuses-and-documentation/structured-securities/final-terms.html) and who is identified as an authorised offeror for these Securities.</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	<p>The Issuer is a public limited company registered in England and Wales.</p> <p>The principal laws and legislation under which the Issuer operates are laws of England and Wales including the Companies Act.</p>

	under which the Issuer operates and country of incorporation 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" or "Barclays") 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, leverage, liquidity and funding 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 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 'ringfencing'); (ii) a statutory depositor preference in insolvency; and (iii) a 'bail-in' stabilisation option; and • changes in competition and pricing environments.
B.5	Description of the group and the Issuer's position within the group	<p>The Bank Group is a major global financial services provider.</p> <p>The Issuer is a wholly owned direct subsidiary of Barclays PLC, which is the ultimate holding company of the Bank Group (Barclays PLC, together with its subsidiaries, the "Group").</p>
B.9	Profit	Not Applicable: the Issuer has chosen not to include a profit forecast or

	forecast or estimate	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 2016, the Bank Group had total assets of £1,213,955 million (2015: £1,120,727 million), total net loans and advances of £436,417 million (2015: £441,046 million), total deposits of £472,917 million (2015: £465,387 million), and total shareholders' equity of £70,955 million (2015: £66,019 million) (including non-controlling interests of £3,522 million (2015: £1,914 million)). The profit before tax from continuing operations of the Bank Group for the year ended 31 December 2016 was £4,383 million (2015: £1,914 million) after credit impairment charges and other provisions of £2,373 million (2015: £1,762 million). The financial information in this paragraph is extracted from the audited consolidated financial statements of the Issuer for the year ended 31 December 2016.</p> <p>Based on the Bank Group's unaudited financial information for the six months ended 30 June 2017, the Bank Group had total assets of £1,136,867 million (30 June 2016: £1,351,958 million), total net loans and advances of £427,980 million (30 June 2016: £473,962 million), total deposits of £488,162 million (30 June 2016: £500,919 million), and total shareholders' equity of £66,167 million (30 June 2016: £69,599 million) (including non-controlling interests of £84 million (30 June 2016: £2,976 million)). The profit before tax from continuing operations of the Bank Group for the six months ended 30 June 2017 was £2,195 million (30 June 2016: £3,017 million) after credit impairment charges and other provisions of £1,054 million (30 June 2016: £931 million). The financial information in this paragraph is extracted from the unaudited consolidated interim financial statements of the Issuer for the six months ended 30 June 2017.</p> <p>Not Applicable: there has been no significant change in the financial or trading position of the Bank Group since 30 June 2017.</p> <p>There has been no material adverse change in the prospects of the Issuer since 31 December 2016.</p>
B.13	Recent events particular to the Issuer which are materially relevant to the evaluation of Issuer's solvency	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.
B.14	Dependency of the Issuer on other entities within the	<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>

	group	
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	The short-term unsecured obligations of the Issuer are rated A-2 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, A1 by Moody's Investors Service Ltd. and A by Fitch Ratings Limited. A specific issue of Securities may be rated or unrated. Ratings: This issue of Securities will not be rated.
Section C – Securities		
C.1	Type and class of Securities being offered and/or admitted to trading	Securities described in this Summary (the " Securities ") may be debt securities or, where the repayment terms are linked to an underlying asset, derivative securities, in the form of notes. Identification: Series number: NX000200778; Tranche number: 1 Identification codes: ISIN: XS1620528023, Common Code: 162052802
C.2	Currency	Subject to compliance with all applicable laws, regulations and directives, Securities may be issued in any currency. This issue of Securities will be denominated in Euro (" EUR ")
C.5	Description of restrictions on free transferability of the Securities	The Securities are offered and sold outside the United States to non-U.S. persons in reliance on Regulation S under the Securities Act and must comply with transfer restrictions with respect to the United States. 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 (the " Manager "). Subject to the above, the Securities will be freely transferable.
C.8	Description of rights attached to the Securities, including	RIGHTS The Securities will be issued on 31 October 2017 (the " Issue Date ") at 100 per cent. (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

	<p>ranking and limitations to those rights</p>	<p>conditions of the Securities.</p> <p>Interest: Whether or not interest is payable and, if so, the amount of interest payable on the Securities, will depend on the performance of the Euro Stoxx 50® Index (the "Underlying Asset"). In some cases the interest amount could be zero.</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 payable to investors will depend on the performance of: the Underlying Asset the Euro Stoxx 50® Index the "Underlying Asset (Final Redemption) on the specified valuation dates during the life of the Securities.</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 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).</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 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
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		manner contrary to the majority.																
C.11	Admission to trading	<p>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. Securities may be 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 has been/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 Luxembourg Stock Exchange.</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; or (ii) foreign exchange rates (each an "Underlying Asset") and for the purposes of determining an interest amount, Underlying Asset shall mean the Underlying Asset_(Interest) and 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 Asset_(Final Redemption).</p> <p>The Underlying Asset is: Euro Stoxx 50® Index (the "Underlying Asset").</p> <p>Calculations in respect of amounts payable under the Securities are made by reference to a "Calculation Amount", being EUR 1,000.</p> <p>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.</p> <p>Determination Agent: Barclays Bank PLC will be appointed to make calculations and determinations with respect to the Securities.</p> <p style="text-align: center;">A – Interest</p> <table border="1"> <thead> <tr> <th>Interest Payment Date</th> <th>Interest Valuation Dates</th> <th>Interest Barrier Percentage (1)</th> <th>Interest Barrier Percentage (2)</th> </tr> </thead> <tbody> <tr> <td>7 November 2018</td> <td>31 October 2018</td> <td>70 %</td> <td>85%</td> </tr> <tr> <td>7 November 2019</td> <td>31 October 2019</td> <td>70 %</td> <td>85%</td> </tr> <tr> <td>6 November 2020</td> <td>30 October 2020</td> <td>70 %</td> <td>85%</td> </tr> </tbody> </table>	Interest Payment Date	Interest Valuation Dates	Interest Barrier Percentage (1)	Interest Barrier Percentage (2)	7 November 2018	31 October 2018	70 %	85%	7 November 2019	31 October 2019	70 %	85%	6 November 2020	30 October 2020	70 %	85%
Interest Payment Date	Interest Valuation Dates	Interest Barrier Percentage (1)	Interest Barrier Percentage (2)															
7 November 2018	31 October 2018	70 %	85%															
7 November 2019	31 October 2019	70 %	85%															
6 November 2020	30 October 2020	70 %	85%															

5 November 2021	29 October 2021	70 %	85%
7 November 2022	31 October 2022	70 %	85%
7 November 2023	31 October 2023	70 %	85%
7 November 2024	31 October 2024	70 %	85%

Interest Valuation Dates	Interest Type
31 October 2018	Digital (Bullish with dual barrier)
30 October 2020	Digital (Bullish with dual barrier)
29 October 2021	Digital (Bullish with dual barrier)
31 October 2022	Digital (Bullish with dual barrier)
31 October 2023	Digital (Bullish with dual barrier)
31 October 2024	Digital (Bullish with dual barrier)

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 with dual barrier), is calculated as follows:

- (i) if the Modified Performance is greater than or equal to the relevant Interest Barrier Percentage(2), the interest amount is calculated by multiplying the Fixed Interest Rate(2) (being 4%) by the Calculation Amount; or
- (ii) if the Modified Performance is both (a) less than the relevant Interest Barrier Percentage(2) and (b) greater than or equal to the relevant Interest Barrier Percentage(1), the interest amount is calculated by multiplying the Fixed Interest Rate(1) (being 2%) by the Calculation Amount; or
- (iii) otherwise, the interest amount is calculated by multiplying the Global Floor (being 0%) by the Calculation Amount.

"Initial Valuation Date" means 31 October 2017, subject to adjustment.

"Interest Valuation Price" means, in respect of an Interest Valuation Date

and an Underlying Asset, the specified level of such Underlying Asset on such Interest Valuation Date.

"**Modified Performance**" means, in respect of an Interest Valuation Date, the Interest Valuation Price on such day divided by the Initial Price_(Interest)

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 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 102% payable on the Autocall Redemption Date corresponding to such Autocall Valuation Date.

Autocall Valuation Date	Autocall Redemption Date	Autocall Barrier Percentage
31 October 2018	7 November 2018	100 %
31 October 2019	7 November 2019	100 %
30 October 2020	6 November 2020	100 %
29 October 2021	5 November 2021	100 %
31 October 2022	7 November 2022	100 %
31 October 2023	7 November 2023	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 7 November 2024 (the "**Scheduled Redemption Date**") by payment of the Final Cash Settlement Amount

The Final Cash Settlement Amount is calculated as follows:

- (i) if a Ladder Trigger Event has occurred, the sum of (a) 100% multiplied by the Calculation Amount, and (b) the Ladder Payoff multiplied by the Calculation Amount;
- (ii) if a Ladder Trigger Event has not occurred and either (a) the Final Performance is greater than or equal to the Strike Price Percentage ("SPP") (being 100%) or, (b) the Final Performance is greater than or equal to the Knock-in Barrier Percentage (being 60%), 100% multiplied by the Calculation Amount;
- (iii) otherwise, the Final Performance divided by SPP multiplied by the Calculation Amount.

		<p>"Ladder Barrier Observation Date" means 31 October 2024, subject to adjustment.</p> <p>"Ladder Barrier Percentage(i)" means, where $i=1$, 100%</p> <p>"Ladder Payoff" means the highest Recorded Ladder Performance calculated in respect of each Ladder Barrier Observation Date.</p> <p>"Ladder Percentage(i)" means, where $i=1$, 2%.</p> <p>"Ladder Performance" means, in respect of a Ladder Barrier Observation Date and a Ladder Barrier Percentage(i), if the Performance is greater than or equal to the Ladder Barrier Percentage(i), Ladder Percentage(i); otherwise zero.</p> <p>"Ladder Trigger Event" shall be deemed to have occurred if the Performance on any Ladder Barrier Observation Date is at or above any Ladder Barrier Percentage(i).</p> <p>"Recorded Ladder Performance" means, in respect of a Ladder Barrier Observation Date, the highest Ladder Performance.</p> <hr/> <p>"Final Performance" means the Final Valuation Price divided by the Initial Price_(Redemption). "Final Valuation Date" means 31 October 2024, subject to adjustment.</p> <p>"Final Valuation Price" means, in respect of the Underlying Asset, the closing level of the Underlying Asset on the Final Valuation Date.</p>
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 7 November 2024.</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 Asset 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 Asset, be paid in cash.</p>
C.19	Final reference price of the Underlying	<p>The final reference level of any equity index, share, depository receipt, fund or foreign exchange rate to which Securities are linked, will be determined by the Determination Agent by reference to a publicly available source on a</p>

	Asset	<p>specified date or dates and, if applicable, at a specified time.</p> <p>The final valuation price of the Underlying Asset is the closing price or level of the Underlying Asset on 31 October 2024 as determined by the Determination Agent.</p> <p>The final reference price for the Underlying Asset will be the exchange rate for such Underlying Asset 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; • depositary 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, and/or other securities such as financial derivative instruments); • equity indices; or • foreign exchange rates. <p>Information about the Underlying Asset is available at: http://www.stoxx.com</p>
C.21	Market where Securities are traded	<p>Application is expected to be made by the Issuer (or on its behalf) to list the Securities on the Luxembourg Stock Exchange and admit the Securities to trading on the regulated market of the Luxembourg Stock Exchange with effect from 31 October 2017.</p>
Section D – Risks		
D.2	Key information on the key risks that are specific to the Issuer	<p>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. A revised Enterprise Risk Management Framework ("ERMF") was approved by the board of the Issuer in December 2016 and revises the eight risks as follows: (1) Credit Risk of the Issuer; (2) Market Risk; (3) Treasury and Capital Risk; (4) Operational Risk; (5) Model Risk; (6) Conduct Risk; (7) Reputation Risk; and (8) Legal Risk (each a "Principal Risk").</p> <p>(i) Material existing and emerging risks by Principal Risk:</p> <p>Credit risk: The risk of loss to the Group from the failure of clients, customers or counterparties, including sovereigns, to fully honour their obligations to the Group, including the whole and timely payment of principal, interest, collateral and other receivables. The Group may suffer financial loss if any of its customers, clients or market counterparties fails to fulfil their contractual obligations to the Group. The Group may also suffer loss when the value of its 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.</p>

	<p>Market risk: The risk of loss arising from potential adverse changes in the value of the Group's assets and liabilities from fluctuation in market variables including, but not limited to, interest rates, foreign exchange, equity prices, credit spreads, implied volatilities and asset correlations. The Group's trading business is generally adversely exposed to a prolonged period of elevated asset price volatility, particularly if it negatively affects the depth of marketplace liquidity.</p> <p>Treasury and capital risk: The ability of the Group to achieve its business plans may be adversely impacted due to availability of planned liquidity, a shortfall in capital or a mismatch in the interest rate exposures of its assets and liabilities. 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 downgrades; (iv) adverse changes in foreign exchange rates on capital ratios; (v) negative interest rates; and (vi) adverse movements in the pension fund.</p> <p>Operational risk: The risk of loss to the Group from inadequate or failed processes or systems, human factors or due to external events (for example fraud) where the root cause is not due to credit or market risks. The Group is exposed to many types of operational risk. These include: fraudulent and other internal and external criminal activities; 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 technological infrastructure unavailable to its intended users, known as a denial of service attack and the risk of geopolitical cyber threat activity which destabilises or destroys the Group's information technology, or critical technological 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.</p> <p>Model risk: The Group uses models to support a broad range of business and risk management activities. Models are imperfect and incomplete representations of reality, and so they may be subject to errors affecting the accuracy of their outputs. Models may also be misused. Model errors or misuse may result in the Group making inappropriate business decisions and being subject to financial loss, regulatory risk, reputational risk and/or inadequate capital reporting.</p> <p>Conduct risk: The risk of detriment to customers, clients, market integrity, competition or the Group from the inappropriate supply of financial services, including instances of wilful or negligent misconduct. The Group is committed to ensuring that positive customer and client outcomes and protecting market integrity are integral to the way the Group operates. This includes taking reasonable steps to ensure the Group's culture and strategy are appropriately aligned to the objective that: the Group's products and services are reasonably designed and delivered to meet the needs of the Group's customers and clients. The Group has identified six main conduct risks, associated with: (i) the execution of strategic divestment in non-core businesses, (ii) product governance and sales practices, (iii) trading controls and benchmark submissions, (iv) the management of financial crime, (v) data protection and privacy, and (vi) regulatory focus on culture and accountability. Certain other risks may result in detriment to customers,</p>
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	<p>clients and market integrity if not managed effectively. These include but are not limited to: cyber risk; infrastructure and technology resilience; ability to hire and retain qualified people; outsourcing; data quality; operational precision and payments; regulatory change; structural reform; change and execution risk; and the exit of the UK from the EU.</p> <p>Reputation risk: The risk that an action, transaction, investment or event will reduce trust in the Group's integrity and competence by clients, counterparties, investors, regulators, employees or the public.</p> <p>Legal risk: 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.</p> <p>(ii) Material existing and emerging risks potentially impacting more than one Principal Risk:</p> <p>Structural Reform (emerging risk):</p> <p>The UK Financial Services (Banking Reform) Act 2013 (The UK Banking Reform Act) and associated secondary legislation and regulatory rules require all UK deposit-taking banks with over £25 billion of deposits (from individuals and small businesses) to separate certain day-to-day banking activities (e.g. deposit-taking) offered to retail and smaller business customers from other wholesale and investment banking services.</p> <p>Business conditions, general economy and geopolitical issues:</p> <p>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 and prospects.</p> <p>Change and execution:</p> <p>The Group continues to drive changes to its functional capabilities and operating environment in order to allow the business to exploit emerging and digital technologies, and improve customer experience whilst also embedding enhanced regulatory requirements, strategic realignment, and business model changes. The complexity, increasing pace, and volume of changes underway simultaneously mean there is heightened execution risk and potential for change not being delivered to plan. Failure to adequately manage this risk could result in extended outages and disruption, financial loss, customer detriment, legal liability, potential regulatory censure and reputational damage.</p> <p>Risks arising from regulation of the financial services industry:</p> <p>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.</p> <p>Regulatory action in the event a bank in the Group (such as the Issuer) is failing or likely to fail:</p> <p>UK resolution authorities have the right under certain circumstances to intervene in the Group pursuant to the stabilisation and resolution powers</p>
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		<p>granted to them under the Banking Act and other applicable legislation. The exercise of any of these actions in relation to the Issuer could materially adversely affect the value of the Securities.</p> <p>Under the terms of the Securities, investors have agreed to be bound by the exercise of any UK Bail-in Power by the relevant UK resolution authority.</p> <p>EU referendum:</p> <p>The UK held a referendum on 23 June 2016 on whether it should remain a member of the EU. This resulted 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 on the terms of exit. 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 the other economies in which the Group operates.</p> <p>Impairment:</p> <p>The introduction of the impairment requirements of IFRS 9 Financial Instruments, due to be implemented on 1 January 2018, is expected to result in higher impairment loss allowances that are recognised earlier, on a more forward looking basis and on a broader scope of financial instruments than is the case under IAS 39. Measurement will involve increased complexity, judgement and is expected to have a material financial impact and impairment charges will tend to be more volatile. Unsecured products with longer expected lives, such as revolving credit cards, are expected to be most impacted. The capital treatment on the increased reserves is the subject of ongoing discussion with regulators and across the industry, but there is potential for significant adverse impact on regulatory capital ratios. In addition, the move from incurred to expected credit losses has the potential to impact the Group's performance under stressed economic conditions or regulatory stress tests.</p> <p>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.</p> <p>The Issuer is affected by risks affecting the Bank Group:</p> <p>The Issuer is also affected by risks affecting the Bank 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.</p>
D.6	<p>Risk warning that investors may lose value of entire investment or part of it</p>	<p>You may lose some or all 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 some or all of your entire investment, or part of it, if:</p> <ul style="list-style-type: none"> • the Underlying Asset performs in such a manner that the redemption

		<p>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;</p> <ul style="list-style-type: none"> • 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 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>Option risk: The Securities are derivative financial instruments which may include an option right and which, therefore, have many characteristics in common with options. Transactions in options involve a high level of risk.</p> <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 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 an Underlying Asset: The return payable on the Securities is linked to the change in value of the Underlying Asset over</p>
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		<p>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>Underlying foreign exchange rates: Securities will be exposed to the 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.</p> <p>The capital invested in the Securities is at risk. Consequently, you may lose the value of your entire investment, or part of it.</p>
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: The Issuer reserves the right to withdraw the offer for Securities at any time on or prior to the end of the Offer Period.</p> <p>Following withdrawal of the offer, if any application has been made by any 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 by the Authorised Offeror in accordance with the Authorised Offeror’s usual procedures.</p>

		<p>Description of the application process: An offer of the Securities may be made by the Manager or the Authorised Offeror other than pursuant to Article 3(2) of the Prospectus Directive in the United Kingdom (the “Public Offer Jurisdiction”) from and including 18 September 2017 to and including 30 October 2017 (the “Offer Period”).</p> <p>Applications for the Securities can be made in the Public Offer Jurisdiction through the Authorised Offeror during the Offer Period. The Securities will be placed into the Public Offer Jurisdiction by the Authorised Offeror.</p> <p>Details of the minimum and/or maximum amount of application: There are no pre-identified allotment criteria. The Authorised Offeror will adopt allotment criteria that ensure equal treatment of prospective investors. All of the Securities requested through the Authorised Offeror will be assigned up to the maximum amount of the offer.</p> <p>The maximum amount of application of Securities will be subject only to availability at the time of the application.</p> <p>In the event that during the Offer Period the requests exceed the total amount of the offer destined to prospective investors the Issuer, in accordance with the Authorised Offeror, will proceed to early terminate the Offer Period and will immediately suspend the acceptance of further request</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 Securities will be issued on the Issue Date against payment of the net subscription moneys to the Issuer via the Authorised Offeror. Each investor will be notified by the relevant Authorised Offeror of the settlement arrangements in respect of the Securities at the time of such investor's application.</p> <p>Manner in and date on which results of the offer are to be made public: The Authorised Offeror will make the results of the offer available to the public upon request at the Authorised Offeror's offices. 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 through the Authorised Offeror in the Public Offer Jurisdiction to any person. Offers (if any) in other EEA countries will only be made through 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: the Authorised Offeror</p>
E.4	Description	The relevant Manager or authorised offeror(s) may be paid fees in relation to any issue or offer of Securities. Potential conflicts of interest may exist

	of any interest material to the issue/offer, including conflicting interests	<p>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, liquidity or value of the Securities) and holders.</p> <p>Any Manager and its affiliates may be engaged, and may in the future engage, in hedging transactions with respect to the Underlying Asset.</p>
E.7	Estimated expenses charged to investor by issuer/offeror	<p>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.</p>