



BARCLAYS BANK PLC

(Incorporated with limited liability in England and Wales)

**EUR 6,000,000 Securities due November 2022 under the Global Structured Securities Programme (the Tranche 1 Securities)
Issue Price: 100.00 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. 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 <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 20 November 2017

PART A – CONTRACTUAL TERMS

Provisions relating to the Securities

1. (a) Series: NX000203006
 - (b) Tranche: 1
 2. Settlement Currency: Euro (‘EUR’)
 3. Securities: Notes
 4. Notes: Applicable
 - (a) Aggregate Nominal Amount as at the Issue Date:
 - (i) Tranche: EUR 6,000,000
 - (ii) Series: EUR 6,000,000
 - (b) Specified Denomination: EUR 1,000
 - (c) Minimum Tradable Amount: EUR 1,000
 5. Certificates: Not Applicable
 6. Calculation Amount: EUR 1,000
 7. Issue Price: 100.00% of the Aggregate Nominal Amount
- 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.
8. Issue Date: 20 November 2017
 9. Scheduled Redemption Date: 21 November 2022
 10. Type of Security: Share Linked Securities; and
Equity Index Linked Securities
 11. Underlying Performance Type_(Autocall): Worst-of
 12. Underlying Performance Type_(Interest): Worst-of
 13. Underlying Performance Type_(Redemption): Worst-of

Provisions relating to interest (if any) payable

14. Interest Type: Digital (Bullish with memory feature)
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 Valuation Date:	Interest Payment Date:
15 October 2018	20 November 2018
14 October 2019	20 November 2019
13 October 2020	20 November 2020
13 October 2021	22 November 2021
13 October 2022	21 November 2022

- (c) Interest Barrier Percentage: 70.00 per cent.
- (d) Fixed Interest Rate: 6.25 per cent.
- (e) Interest Valuation Price: The Valuation Price on the Interest Valuation Date as determined by the Determination Agent

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: Each of the percentages set out in Table 2 below in the column entitled 'Autocall Barrier Percentage'.
- (c) Autocall Redemption Percentage: 100.00 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.
- (i) Averaging-out: Not Applicable

(ii) Min Lookback-out: Not Applicable

(iii) Max Lookback-out: Not Applicable

Table 2

Autocall Valuation Date:	Autocall Redemption Date:	Autocall Barrier Percentage:
15 October 2018	20 November 2018	100 per cent.
14 October 2019	20 November 2019	100 per cent.
13 October 2020	20 November 2020	100 per cent.
13 October 2021	22 November 2021	100 per cent.

Provisions relating to Optional Early Redemption

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

Provisions relating to Final Redemption

17. (a) Final Redemption Type: Capped
General Condition 10
(*Final Redemption*)

(b) Settlement Method: Cash

(c) Strike Price Percentage: 65 per cent.

(d) Knock-in Barrier Type: Not Applicable

(e) Knock-in Barrier Percentage: Not Applicable

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 Assets: Underlying Assets: Initial Valuation Date:

A basket comprised of 1 share and 1 equity index (being the “**Basket**”) as set out below 13 October 2017

(a) Initial Valuation Date: 13 October 2017

(b) Share: Danone SA

- (i) Exchange: NYSE Euronext Paris
 - (ii) Related Exchange: All Exchanges
 - (iii) Underlying Asset Currency: EUR
 - (iv) Bloomberg Screen: BN FP <Equity>
 - (v) Reuters Screen: DANO.PA
 - (vi) Underlying Asset ISIN: FR0000120644
 - (vii) Weight: Not Applicable
- (c) 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: .STOXX50
 - (vi) Index Sponsor: STOXX Limited
 - (vii) Weight: Not Applicable

Table 3

Share or Index	Initial Price _(Interest) / Initial Price _(Redemption)
Danone SA	68.89
EURO STOXX 50 [®] Index	3,604.55

20. (a) Initial Price_(Interest): Each of the values set out in Table 3 above in the column entitled 'Initial Price_(Interest)'.
- (i) Averaging-in: Not Applicable
 - (ii) Min Lookback-in: Not Applicable
 - (iii) Max Lookback-in: Not Applicable
- (b) Initial Price_(Redemption): Each of the values set out in Table 3 above in the column entitled 'Initial Price_(Redemption)'.
- (i) Averaging-in: Not Applicable
 - (ii) Min Lookback-in: Not Applicable
 - (iii) Max Lookback-in: Not Applicable

- (c) Initial Valuation Date: 13 October 2017
21. (a) Final Valuation Price: In respect of each Underlying Asset, 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: 13 October 2022

Provisions relating to disruption events

22. 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
23. Additional Disruption Events:
General Condition 28
(Adjustment or early redemption following an Additional Disruption Event)
- (a) Change in Law: Applicable as per General Condition 47.1
(Definitions)
- (b) Currency Disruption Event: Applicable as per General Condition 47.1
(Definitions)
- (c) Hedging Disruption: Applicable as per General Condition 47.1
(Definitions)
- (d) Issuer Tax Event: Applicable as per General Condition 47.1
(Definitions)
- (e) Extraordinary Market Disruption: Applicable as per General Condition 47.1
(Definitions)
- (f) Increased Cost of Hedging: Not Applicable as per General Condition 47.1
(Definitions)
- (g) Affected Jurisdiction Not Applicable as per General Condition 47.1
Hedging Disruption: *(Definitions)*
- (h) Affected Jurisdiction Not Applicable as per General Condition 47.1
Increased Cost of Hedging: *(Definitions)*
- (i) Increased Cost of Stock Not Applicable as per General Condition 47.1

Borrow:	<i>(Definitions)</i>
(j) Loss of Stock Borrow:	Not Applicable as per General Condition 47.1 <i>(Definitions)</i>
(k) Foreign Ownership Event:	Not Applicable as per General Condition 47.1 <i>(Definitions)</i>
(l) Fund Disruption Event:	Not Applicable as per General Condition 47.1 <i>(Definitions)</i>
24. Early Cash Settlement Amount:	Market Value
25. Early Redemption Notice Period Number:	As specified in General Condition 47.1 <i>(Definitions)</i>
26. Substitution of Shares:	Substitution of Shares - Standard
27. Entitlement Substitution:	Not Applicable
28. FX Disruption Event:	Not Applicable
29. Disruption Fallbacks: General Condition 23 <i>(Consequences of FX Disruption Events (FX))</i>	Not Applicable
30. Unwind Costs:	Not Applicable
31. Settlement Expenses:	Not Applicable
32. Local Jurisdiction Taxes and Expenses:	Not Applicable
<i>General provisions</i>	
33. Form of Securities:	Global Bearer Securities: Permanent Global Security TEFRA: Not Applicable NGN Form: Applicable Held under the NSS: Not Applicable CGN Form: Not Applicable CDIs: Not Applicable
34. Trade Date:	13 October 2017
35. Additional Business Centre(s):	Not Applicable
36. Business Day Convention:	Modified Following
37. Determination Agent:	Barclays Bank PLC
38. Registrar:	Not Applicable
39. CREST Agent:	Not Applicable
40. Transfer Agent:	Not Applicable

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|---------|---|-----------------|
| 41. (a) | Names and addresses of Manager: | Not Applicable |
| (b) | Date of underwriting agreement: | Not Applicable |
| (c) | Names and addresses of secondary trading intermediaries and main terms of commitment: | Not Applicable |
| 42. | Registration Agent: | Not Applicable |
| 43. | <i>Masse</i> Category: | No <i>Masse</i> |
| 44. | Governing Law: | English law |

PART B – OTHER INFORMATION

1. LISTING AND ADMISSION TO TRADING

- (a) Listing and Admission to Trading: Application is expected to be made by the Issuer (or on its behalf) for the Securities to be listed on the official list and admitted to trading on the regulated market of the Luxembourg Stock Exchange on or around the Issue Date.
- (b) Estimate of total expenses related to admission to trading: EUR 2,100

2. RATINGS

Ratings: The Securities have not been individually rated.

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

- (a) Reasons for the offer: General funding

4. YIELD

Not Applicable

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

Bloomberg Screen: In respect of Danone SA: BN FP <Equity>
In respect of EURO STOXX 50[®] Index: SX5E <Index>

Reuters Screen Page: In respect of Danone SA: DANO.PA
In respect of EURO STOXX 50[®] Index: .STOXX50

Index Disclaimer: EURO STOXX 50[®] Index

6. OPERATIONAL INFORMATION

- (a) ISIN: XS1641338774
- (b) Common Code: 164133877
- (c) Relevant Clearing System(s): Euroclear, Clearstream
- (d) Delivery: Delivery free of payment

SUMMARY

Summaries are made up of disclosure requirements known as 'elements'. These elements are numbered in Sections A – E (A.1 – 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'.

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	Not Applicable: the Issuer does not consent to the use of the Base Prospectus for subsequent resales.
Section B – Issuer		
B.1	Legal and commercial name of the Issuer	The Securities are issued by Barclays Bank PLC (the " Issuer ").
B.2	Domicile and legal form of the Issuer, legislation under which the Issuer operates and country of incorporation of the Issuer	<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>

<p>B.4b</p>	<p>Known trends affecting the Issuer and industries in which the Issuer operates</p>	<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.
<p>B.5</p>	<p>Description of the group and the Issuer's position within the group</p>	<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 forecast or estimate	Not Applicable: the Issuer has chosen not to include a profit forecast or estimate.
B.10	Nature of any qualifications in audit report on historical financial information	Not Applicable: the audit report on the historical financial information contains no such qualifications.
B.12	Selected key financial information; no material adverse change and significant change statements	<p>Based on the Bank Group's audited financial information for the year ended 31 December 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 group	<p>The Bank Group is a major global financial services provider. The whole of the issued ordinary share capital of the Issuer is beneficially owned by Barclays PLC, which is the ultimate holding company of the Bank Group.</p> <p>The financial position of the Issuer is dependent on the financial position of its subsidiary undertakings.</p>
B.15	Description of the Issuer's principal activities	The Bank Group is a major global financial services provider engaged in retail and commercial banking, credit cards, investment banking, wealth management and investment management services with an extensive international presence in Europe, the United States, Africa and Asia.
B.16	Description of whether the Issuer is directly or indirectly owned or controlled and by whom and nature of such control	The whole of the issued ordinary share capital of the Issuer is beneficially owned by Barclays PLC, which is the ultimate holding company of the Issuer and its subsidiary undertakings.
B.17	Credit ratings assigned to the Issuer or its debt securities	<p>The short-term unsecured obligations of the Issuer are rated A-1 by Standard & Poor's Credit Market Services Europe Limited, P-1 by Moody's Investors Service Ltd. and F1 by Fitch Ratings Limited and the long-term obligations of the Issuer are rated A by Standard & Poor's Credit Market Services Europe Limited, A1 by Moody's Investors Service Ltd. and A by Fitch Ratings Limited. A specific issue of Securities may be rated or unrated.</p> <p>Ratings: This issue of Securities will not be rated.</p>
Section C – Securities		
C.1	Type and class of Securities being offered and/or admitted to trading	<p>Securities 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.</p> <p>Identification: Series number: NX000203006; Tranche number: 1</p> <p>Identification codes: ISIN: XS1641338774, Common Code: 164133877.</p>
C.2	Currency	<p>Subject to compliance with all applicable laws, regulations and directives, Securities may be issued in any currency.</p> <p>This issue of Securities will be denominated in Euro ("EUR").</p>
C.5	Description of restrictions on free transferability of the Securities	<p>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.</p> <p>No offers, sales, resales or deliveries of any Securities may be made in or from any jurisdiction and/or to any individual or entity except in circumstances which will result in compliance with any applicable laws and regulations and which will not impose any obligation on the Issuer and/or the Authorised Offeror (the "Managers").</p> <p>Subject to the above, the Securities will be freely transferable.</p>

<p>C.8</p>	<p>Description of rights attached to the Securities, including ranking and limitations to those rights</p>	<p style="text-align: center;">RIGHTS</p> <p>The Securities will be issued on 20 November 2017 (the "Issue Date") at 100 per cent. of par (the "Issue Price") and will give each holder of Securities the right to receive a potential return on the Securities, together with certain ancillary rights such as the right to receive notice of certain determinations and events and the right to vote on some (but not all) amendments to the terms and conditions of the Securities.</p> <p>Interest: Whether or not interest is payable and, if so, the amount of interest payable on the Securities, will depend on the performance of the shares listed in the table in section C.15 of this Summary (the "Underlying Assets"). 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 Assets 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
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		<p>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).</p> <ul style="list-style-type: none"> The Securities contain provisions for calling meetings of holders to consider matters affecting their interests generally and these provisions permit defined majorities to bind all holders, including holders who did not attend and vote at the relevant meeting and holders who voted in a manner contrary to the majority. 															
C.11	Admission to trading	<p>Securities may be 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 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 with effect from 20 November 2017.</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").</p> <p>The Underlying Assets are:</p> <table border="1"> <thead> <tr> <th>Underlying Asset</th> <th>Initial Valuation Price</th> <th>Initial Valuation Date</th> </tr> </thead> <tbody> <tr> <td>EURO STOXX 50[®] Index</td> <td>3,604.55</td> <td>13 October 2017</td> </tr> <tr> <td>Danone SA</td> <td>68.89</td> <td>13 October 2017</td> </tr> </tbody> </table> <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 Date</th> <th>Interest Barrier Percentage</th> </tr> </thead> <tbody> <tr> <td>20 November 2018</td> <td>15 October 2018</td> <td>70 per cent.</td> </tr> </tbody> </table>	Underlying Asset	Initial Valuation Price	Initial Valuation Date	EURO STOXX 50 [®] Index	3,604.55	13 October 2017	Danone SA	68.89	13 October 2017	Interest Payment Date	Interest Valuation Date	Interest Barrier Percentage	20 November 2018	15 October 2018	70 per cent.
Underlying Asset	Initial Valuation Price	Initial Valuation Date															
EURO STOXX 50 [®] Index	3,604.55	13 October 2017															
Danone SA	68.89	13 October 2017															
Interest Payment Date	Interest Valuation Date	Interest Barrier Percentage															
20 November 2018	15 October 2018	70 per cent.															

20 November 2019	14 October 2019	70 per cent.
20 November 2020	13 October 2020	70 per cent.
22 November 2021	13 October 2021	70 per cent.
21 November 2022	13 October 2022	70 per cent.

The interest amount payable on each Security on each Interest Payment Date will be calculated on each Interest Valuation Date and is calculated as follows:

- (i) If the Modified Performance is greater than or equal to the corresponding Interest Barrier Percentage, the interest amount is calculated as the sum of (a) the Fixed Interest Rate (being 6.25%) multiplied by the Calculation Amount, and (b) the number of previous Interest Valuation Dates in respect of which no interest was payable (after which interest shall be considered to have been payable in respect of such previous Interest Valuation Date(s)) multiplied by the Fixed Interest Rate and then multiplied by the Calculation Amount; or
- (ii) Otherwise, the interest amount is zero.

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

"Initial Price_(Interest)" means the closing price or level on the Initial Valuation Date.

"Initial Valuation Date" means 13 October 2017, subject to adjustment.

"Interest Valuation Price" means, in respect of an Interest Valuation Date and an Underlying Asset, the closing price or 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), each in respect of the Worst Performing Underlying Asset as calculated on such Interest Valuation Date.

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

B – Automatic Redemption (Autocall)

The Securities will automatically redeem if the value of performance calculated in respect of the closing price or level of the worst-performing Underlying Asset is at or above its corresponding Autocall Barrier Percentage on any Autocall Valuation Date. If this occurs, you will receive a cash payment equal to the nominal amount of your securities multiplied by 100 per cent. payable on the Autocall Redemption Date corresponding to such Autocall Valuation Date.

Autocall Valuation Date	Autocall Redemption Date	Autocall Barrier Percentage
15 October 2018	20 November 2018	100.00 per cent.
14 October 2019	20 November 2019	100.00 per cent.
13 October 2020	20 November 2020	100.00 per cent.
13 October 2021	22 November 2021	100.00 per cent.

C – Issuer Optional Early Redemption

Not Applicable

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 21 November 2022 (the "**Scheduled Redemption Date**") by payment of the Final Cash Settlement Amount.

The Final Cash Settlement Amount is calculated as follows:

(i) if the Final Performance is greater than or equal to Strike Price Percentage ("**SPP**") (being 65%), 100% multiplied by the Calculation Amount;

(ii) otherwise, the Final Performance divided by SPP multiplied by the Calculation Amount.

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

"**Final Valuation Date**" means 13 October 2022, subject to adjustment.

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

C.16	Expiration or maturity date of the Securities	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. The scheduled redemption date of the Securities is 21 November 2022.
C.17	Settlement procedure of the derivative securities	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. The Securities will be cleared and settled through Euroclear Bank S.A./N.V. and Clearstream Banking <i>société anonyme</i> .
C.18	Description of how the return	The performance of the Underlying Assets to which the Securities are linked may affect: (i) the interest paid on the Securities (if any); and (ii) if the

	on derivative securities takes place	<p>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 be paid in cash.</p>
C.19	Final reference price of the Underlying Asset	<p>The final reference level of any equity index, share, commodity index, commodity, depository receipt, 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 specified date or dates and, if applicable, at a specified time.</p> <p>The final valuation price of each Underlying Asset is the closing price or level of such Underlying Asset on 13 October 2022, as determined by the Determination Agent.</p>
C.20	Type of Underlying Asset	<p>Securities may be linked to one or more:</p> <ul style="list-style-type: none"> • common shares; • depository receipts representing common shares; • exchange traded funds ("ETFs") (being a fund, pooled investment vehicle, collective investment scheme, partnership, trust or other similar legal arrangement and holding assets, such as shares, bonds, indices, commodities, and/or other securities such as financial derivative instruments); • equity indices; or • foreign exchange rates. <p>Information about the Underlying Assets is available at: in respect of the Danone SA: Bloomberg page BN FP <Equity> and in respect of the EURO STOXX 50[®] Index: Bloomberg page SX5E <Index>.</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 20 November 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 in December 2016 and revises the eight risks as follows: (1) Credit Risk; (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, commodity 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</p>
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are sufficient to address, or could adapt promptly to, such changing risks to avoid the risk of loss.

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.

Conduct risk:

Execution of strategic divestment in non-core businesses: The risk of detriment to customers, clients and market integrity as the Group executes strategic decisions to exit products, businesses or countries. There is a risk some customers and clients may have reduced market access and a limited choice of alternative providers, or transitions to alternate providers could cause disruptions. There is also a risk the Group's strategic divestments may impact market liquidity or result in adverse pricing movements.

Product governance and sales practices: The Group must ensure that its remuneration practices and performance management framework are designed to prevent conflicts of interest and inappropriate sales incentives. Failure of product governance and sales controls could result in the sale of products and services that fail to meet the needs of or are unsuitable for customers and clients, regulatory sanctions, financial loss and reputational damage.

Trading controls and benchmark submissions: A failure to maintain controls over trading activities and benchmark submissions could result in detriment to customers and clients, disruptions to market integrity, regulatory sanctions, financial loss and reputational damage. The risk of failure could be enhanced by the changes necessary to address various new regulations, including but not limited to the Markets in Financial Instruments Directive II.

Financial crime: The management of financial crime remains a key area of regulatory focus. Delivering a robust control environment to ensure the Bank effectively manages the risk of money laundering, terrorist financing sanctions and bribery and corruption protects the Bank and its customers and employees as well as society at large from the negative effects of financial crime. Failure to maintain an effective control environment may lead to regulatory sanctions, financial loss and reputational damage.

Data protection and privacy: Inadequate protection of data (including data held and managed by third party suppliers) could lead to security compromise, data loss, financial loss and other

potential detriment to the Group's customers and clients, as well as regulatory sanctions, financial loss and reputational damage.

Regulatory focus on culture and accountability: Various regulators around the world have emphasised the importance of culture and personal accountability in helping to ensure appropriate conduct and drive positive outcomes for customers, clients and markets integrity. Regulatory changes such as the new UK Senior Managers Regime and Conduct Rules coming into effect in 2017, along with similar regulations in other jurisdictions, will require the Group to enhance its organisational and operational governance to evidence its effective management of culture and accountability. Failure to meet these new requirements and expectations may lead to regulatory sanctions, financial loss and reputational damage.

Reputation risk: The risk that an action, transaction, investment or event will reduce trust in the firm's integrity and competence by clients, counterparties, investors, regulators, employees or the public.

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.

(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 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.

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 and prospects.

Change and execution:

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.

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.

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:

UK resolution authorities have the right under certain circumstances to intervene in the Group pursuant to the stabilisation and resolution powers 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.

EU referendum:

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 we operate.

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.

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 Banking-Group: The Issuer is also affected by risks affecting the Banking-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>	<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 Assets perform in such a manner that the redemption amount payable or deliverable to you (whether at maturity or following any early redemption and including after deduction of any applicable taxes and expenses) is less than the initial purchase price; • you sell your Securities prior to maturity in the secondary market (if any) at an amount that is less than the initial purchase price; • the Securities are redeemed early following the occurrence of an extraordinary event in relation to the Underlying Asset(s), the Issuer, the Issuer's hedging arrangement, the relevant currencies or taxation (such as following an additional disruption event) and the amount you receive on such redemption is less than the initial purchase price; and/or • the terms and conditions of the Securities are adjusted (in accordance with the terms and conditions of the Securities) with the result that the redemption amount payable to you and/or the value of the Securities is reduced. <p>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>US withholding on dividend equivalent amounts: certain deemed payments on the product held by non-US investors generally may be subject to a US withholding tax of 30 per cent. No additional amounts will be payable in respect of such withholding taxes.</p> <p>Settlement expenses: Payments, deliveries and settlement under the Securities may be subject to deduction of taxes and settlement expenses, if applicable.</p> <p>Conditions to settlement: Settlement is subject to satisfaction of all conditions to settlement by the investor.</p> <p>Volatile market prices: The market value of the Securities is unpredictable and may be highly volatile, as it can be affected by many unpredictable factors, including: market interest and yield rates; fluctuations in foreign exchange rates; exchange controls; the time remaining until the Securities mature; economic, financial, regulatory, political, terrorist, military or other events in one or more jurisdictions; changes in laws or regulations; and the Issuer's creditworthiness or perceived creditworthiness.</p> <p>Return linked to performance of Underlying Assets: The return payable on the Securities is linked to the change in value of the Underlying Assets over the</p>
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	<p>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>Shares: The performance of shares is dependent upon numerous economic factors, such as interest and price levels in capital markets, currency developments, political factors as well as company-specific factors such as earnings, market position, risk situation, shareholder structure and distribution policy. Any relevant share issuer may take actions without regard to the interests of any holders of the Securities, which could have a negative effect on the value of the Securities.</p> <p>Substitution: Where any share is affected by certain disruption events, the Issuer may substitute such asset with a substitute share similar to the original asset. The subsequent performance or perceived value of this substitute asset may cause the value of the Securities to drop and/or may result in holders receiving less than expected on settlement.</p> <p>Capped return: As the redemption amount is subject to a cap, the value of or return on your Securities may be significantly less than if you had purchased the Underlying Asset(s) directly.</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>Substitution: Where any share is affected by certain disruption events, the Issuer may substitute such asset with a substitute share similar to the original asset. The subsequent performance or perceived value of this substitute asset may cause the value of the Securities to drop and/or may result in holders receiving less than expected on settlement.</p> <p>Worst-of: You are exposed to the performance of every Underlying Asset. Irrespective of how the other Underlying Assets perform, if any one or more Underlying Assets fail to meet a relevant threshold or barrier for the payment of interest or the calculation of any redemption amount, you might receive no interest payments and/or could lose some or all of your initial investment.</p> <p>Capped return: As the redemption amount is subject to a cap, the return holders may receive is limited.</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>
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Section E – Offer		
E.2b	Reasons for offer and use of proceeds when different from making profit and/or hedging certain risks	Not Applicable: the net proceeds will be applied by the Issuer for making profit and/or hedging certain risks.
E.3	Description of the terms and conditions of the offer	The Securities have been offered to the dealer or Manager at the Issue Price. The Securities have not been offered to the public.
E.4	Description of any interest material to the issue/offer, including conflicting interests	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 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. Not Applicable: no person involved in the issue or offer has any interest, or conflicting interest, that is material to the issue or offer of Securities.
E.7	Estimated expenses charged to investor by issuer/offeror	The Issuer will not charge any expenses to holders in connection with any issue of Securities.