

FINAL TERMS



BARCLAYS BANK PLC

(Incorporated with limited liability in England and Wales)

Up to EUR 100,000,000 Equity Index Linked Securities due October 2027 pursuant to 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 2 dated 2 June 2017, which constitutes a base prospectus (the "**Base Prospectus**") for the purposes of the Prospectus Directive. Full information on the Issuer and the offer of the Securities is only available on the basis of the combination of these Final Terms and the Base Prospectus. A summary of the individual issue of the Securities is annexed to these Final Terms.

The Base Prospectus, and any supplements thereto, are available for viewing at <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 25 July 2017

PART A – CONTRACTUAL TERMS

1. (a) Series number: NX000198197
 - (b) Tranche number: 1
 2. Settlement Currency: EUR
 3. Securities: Notes
 4. Notes: Applicable
 - (a) Aggregate Nominal Amount as at the Issue Date:
 - (i) Tranche: Up to EUR 100,000,000
 - (ii) Series: Up to EUR 100,000,000
 - (b) Specified Denomination: EUR 1,000
 - (c) Minimum Tradable Amount: Not Applicable
 5. Certificates: Not Applicable
 6. Calculation Amount: Specified Denomination
 7. Issue Price: 100 per cent. of the Aggregate Nominal Amount
The Issue Price includes a commission element payable by the Issuer to the Authorised Offeror which will be no more than 3.5% of the Issue Price

 8. Issue Date: 2 October 2017
 9. Scheduled Redemption Date: 18 October 2027
 10. Underlying Performance Type: Worst-of
- Provisions relating to interest (if any) payable***
11. Interest Type: Phoenix without memory
 12. (a) Fixed Interest Type: Not Applicable
 - (b) Fixed Interest Rate: 2.65 per cent.
 - (c) CMS Rate Determination: Not Applicable
 - (d) Floating Rate Determination: Not Applicable
 - (e) Bank of England Base Rate Determination: Not Applicable
 - (f) Margin: Not Applicable
 - (g) Minimum/Maximum Interest Rate: Not Applicable
 - (h) Fixed Interest Determination Date(s): Not Applicable
 - (i) Floating Interest Determination Date(s): Not Applicable
 - (j) Interest Valuation Date(s): The dates set out in Table 1 below in the column entitled 'Interest Valuation Date'.
 - (k) Interest Payment Date(s): The dates set out in Table 1 below in the column entitled 'Interest Payment Date'.

(l)	T:	Not Applicable
(m)	Observation Date(s):	Not Applicable
(n)	Interest Barrier Percentage:	70 per cent.
(o)	Lower Barrier Percentage:	Not Applicable
(p)	Upper Barrier:	Not Applicable
(q)	Upper Barrier Percentage:	Not Applicable
(r)	Knock-out Barrier Percentage:	Not Applicable
(s)	Day Count Fraction:	Not Applicable
(t)	Interest Period End Dates:	Not Applicable
(u)	Interest Commencement Date:	Not Applicable
(v)	Linear Interpolation:	Not Applicable

Table 1

Interest Valuation Date:	Interest Payment Date:
10 April 2018	17 April 2018
9 October 2018	16 October 2018
9 April 2019	16 April 2019
9 October 2019	16 October 2019
9 April 2020	16 April 2020
9 October 2020	16 October 2020
13 April 2021	20 April 2021
11 October 2021	18 October 2021
11 April 2022	18 April 2022
10 October 2022	17 October 2022
9 April 2023	16 April 2023
9 October 2023	16 October 2023
9 April 2024	16 April 2024
9 October 2024	16 October 2024
9 April 2025	16 April 2025
9 October 2025	16 October 2025
9 April 2026	16 April 2026
9 October 2026	16 October 2026
9 April 2027	16 April 2027
11 October 2027	18 October 2027

Provisions relating to Automatic Redemption (Autocall)

13.	Automatic Redemption (Autocall):	Applicable
14.	(a) Autocall Barrier Percentage:	100 per cent.
	(b) Autocall Valuation Date(s):	Each date set out in Table 2 below in the column entitled 'Autocall Valuation Date'.
	(c) Autocall Redemption Date(s):	Each date set out in Table 2 below in the column

entitled 'Autocall Redemption Date'.

Table 2

Autocall Valuation Date:	Autocall Redemption Date:
10 April 2018	17 April 2018
9 October 2018	16 October 2018
9 April 2019	16 April 2019
9 October 2019	16 October 2019
9 April 2020	16 April 2020
9 October 2020	16 October 2020
13 April 2021	20 April 2021
11 October 2021	18 October 2021
11 April 2022	18 April 2022
10 October 2022	17 October 2022
9 April 2023	16 April 2023
9 October 2023	16 October 2023
9 April 2024	16 April 2024
9 October 2024	16 October 2024
9 April 2025	16 April 2025
9 October 2025	16 October 2025
9 April 2026	16 April 2026
9 October 2026	16 October 2026
9 April 2027	16 April 2027

Provisions relating to Final Redemption

15.	(a)	Redemption Type:	European Barrier
	(b)	Settlement Method:	Cash
	(c)	Trigger Event Type:	Not Applicable
	(d)	Final Barrier Percentage:	Not Applicable
	(e)	Strike Price Percentage:	100%
	(f)	Knock-in Barrier Percentage:	50%
	(g)	Knock-in Barrier Period Start Date:	Not Applicable
	(h)	Knock-in Barrier Period End Date:	Not Applicable
	(i)	Lower Strike Price Percentage:	Not Applicable
	(j)	Participation:	Not Applicable
	(k)	Cap:	Not Applicable

Provisions relating to Nominal Call Event

16.		Nominal Call Event:	Not Applicable
	(a)	Nominal Call Threshold Percentage:	Not Applicable

Provisions relating to the Underlying Asset(s)

17. Underlying Asset:
- (a) Share: Not Applicable
 - (b) Index: The EURO STOXX 50[®] Index and the IBEX 35 Index
 - (i) Exchanges: The Exchanges set out in Table 3 below in the column entitled 'Exchange'
 - (ii) Related Exchange: All Exchanges
 - (iii) Underlying Asset Currency: Not Applicable
 - (iv) Bloomberg Screen: The Bloomberg Screens set out in Table 3 below in the column entitled 'Bloomberg Screen'.
 - (v) Reuters Screen Page: The Reuters Screen Pages set out in Table 3 below in the column entitled 'Reuters Screen Page'.
 - (vi) Index Sponsors: The Index Sponsors set out in Table 3 below in the column entitled 'Index Sponsor'.

Table 3

Index:	Exchange:	Bloomberg Screen:	Reuters Screen Page:	Index Sponsor
EURO STOXX 50 [®] Index	Multi-exchange Index	SX5E <Index>	.STOXX50	Stoxx Ltd.
IBEX 35 Index	Madrid Stock Exchange	IBEX <Index>	.IBEX	Sociedad De Bolsas

18. Initial Prices: The Valuation Prices of the Underlying Assets on the Initial Valuation Date for such Underlying Asset
- (a) Averaging-in: Not Applicable
 - (b) Min Lookback-in: Not Applicable
 - (c) Max Lookback-in: Not Applicable
 - (d) Initial Valuation Date: 2 October 2017
19. Final Valuation Price: The Valuation Price of the Underlying Assets on the Final Valuation Date
- (a) Averaging-out: Not Applicable
 - (b) Min Lookback-out: Not Applicable
 - (c) Max Lookback-out: Not Applicable
 - (d) Final Valuation Date: 11 October 2027

Provisions relating to disruption events and taxes and expenses

20. Consequences of a Disrupted Day (in respect of an Averaging Date or Lookback Date): Not Applicable
21. Additional Disruption Event:

(a)	Change in Law:	Applicable as per General Condition 35.1 (Definitions)
(b)	Currency Disruption Event:	Applicable as per General Condition 35.1 (Definitions)
(c)	Issuer Tax Event:	Applicable as per General Condition 35.1 (Definitions)
(d)	Extraordinary Market Disruption:	Applicable as per General Condition 35.1 (Definitions)
(e)	Hedging Disruption:	Applicable as per General Condition 35.1 (Definitions)
(f)	Increased Cost of Hedging:	Not Applicable
(g)	Affected Jurisdiction Hedging Disruption:	Not Applicable
(h)	Affected Jurisdiction Increased Cost of Hedging:	Not Applicable
(i)	Increased Cost of Stock Borrow:	Not Applicable
(j)	Loss of Stock Borrow:	Not Applicable
(k)	Foreign Ownership Event:	Not Applicable
(l)	Fund Disruption Event:	Not Applicable
22.	Early Cash Settlement Amount:	Market Value
23.	Early Redemption Notice Period Number:	As set out in General Condition 35.1 (Definitions)
24.	Unwind Costs:	Not Applicable
25.	Settlement Expenses:	Not Applicable
26.	FX Disruption Event:	Not Applicable
27.	Local Jurisdiction Taxes and Expenses:	Not Applicable

General provisions

28.	Form of Securities:	Global Bearer Securities: Permanent Global Security NGN Form: Applicable Held under the NSS: Not Applicable CGN Form: Not Applicable CDIs: Applicable
29.	Trade Date:	14 July 2017
30.	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.
31.	Prohibition of Sales to EEA Retail Investors:	Not Applicable

32.	Additional Business Centre(s):	Not Applicable
33.	Business Day Convention:	Modified Following
34.	Determination Agent:	Barclays Bank PLC
35.	Registrar:	Not Applicable
36.	CREST Agent:	Not Applicable
37.	Transfer Agent:	Not Applicable
38.	(a) Name of Manager:	Barclays Bank PLC
	(b) Date of underwriting agreement:	Not Applicable
	(c) Names and addresses of secondary trading intermediaries and main terms of commitment:	Not Applicable
39.	Registration Agent:	Not Applicable
40.	<i>Masse</i> Category:	Not Applicable
41.	Governing Law:	English law

PART B – OTHER INFORMATION

1. LISTING AND ADMISSION TO TRADING

- (a) Listing and Admission to Trading: Application is expected to be made by the Issuer (or on its behalf) for the Securities to be listed on the official list and admitted to trading on the regulated market of the London Stock Exchange with effect from the Issue Date.
- (b) Estimate of total expenses related to admission to trading: GBP 3,600

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 18 (*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

Reasons for the offer: General Funding

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

Information on the Underlying Assets can be found on:

Bloomberg Screen Page : SX5E <Index> and IBEX <Index>, <http://www.stoxx.com> and <http://www.bolsamadrid.es>.

Index Disclaimer: EURO STOXX 50[®] Index and IBEX 35 INDEX

6. OPERATIONAL INFORMATION

- (a) ISIN: XS1583515520
- (b) Common Code: 158351552
- (c) Relevant Clearing System(s): Euroclear
Clearstream
- (d) Delivery: Delivery free of payment.
- (e) Name and address of additional Paying Agent(s): Not Applicable

7. TERMS AND CONDITIONS OF THE OFFER

Authorised Offer(s)

- (a) Public Offer: An offer of the Notes may be made, subject to the conditions set out below by the Authorised Offeror(s) (specified in (b) immediately below) other than pursuant to Article 3(2) of the Prospectus Directive in the Public Offer Jurisdiction(s) (specified in (c) immediately below) during the Offer Period (specified in (d) immediately below) subject to the conditions set 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
- (i) **Specific consent:** Deutsche Bank, Sociedad Anónima Española, Paseo De La Castellana, 18, 28046 Madrid,

(together the "**Authorised Offeror(s)**"): Spain (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 make 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, 25 July 2017 to, but excluding, 30 September 2017.
- (e) Other conditions for use of the Base Prospectus by the Authorised Offeror(s): Not Applicable

Other terms and conditions of the offer

- (a) Offer Price: The Issue Price
- (b) Total amount of offer: Up to EUR 100,000,000
- (c) Conditions to which the offer is subject: The Issuer reserves the right to withdraw the offer for Securities at any time 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: From, and including, 25 July 2017 to, but excluding, 30 September 2017.
- (e) Description of the application process: the 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 Spain (the "**Public Offer Jurisdiction**") during the Offer Period.
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: Investors will be notified by the Authorised Offeror of their allocations of Securities and the settlement arrangements in respect thereof.
- (g) Description of possibility to reduce subscriptions and manner for refunding excess amount paid by applicants: Investors will be notified by the Authorised Offeror of their allocations of Securities and the settlement arrangements in respect thereof.
- (h) Details of method and time limits for paying up and

- delivering the Securities: Offeror will be notified to investors by the Authorised Offeror.
- (i) Manner in and date on which results of the offer are to be made public: Investors will be notified by the Authorised Offeror of their allocations of Securities and the settlement arrangements in respect thereof.
- (j) Procedure for exercise of any right of pre-emption, negotiability of subscription rights and treatment of subscription rights not exercised: Not Applicable
- (k) Whether tranche(s) have been reserved for certain countries: Offers may be made 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.
- (l) 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.
- (m) Amount of any expenses and taxes specifically charged to the subscriber or purchaser: Prior to making any investment decision, investors should seek independent professional advice as they deem necessary.
- (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: Deutsche Bank, Sociedad Anónima Española
Paseo De La Castellana, 18, 28046, Madrid, Spain

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 holders 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 the 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 below. Such consent may be subject to conditions which are relevant for the use of the Base Prospectus.</p> <p>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> <ul style="list-style-type: none"> (a) the Public Offer is only made in Spain; and (b) the Public Offer is only made during the period from and including 25 July 2017, to, but excluding, 30 September 2017 (the "Offer Period"); and (c) the Public Offer is only made by Barclays Bank PLC and any financial intermediary which (i) is authorised to make such offers under the Markets in Financial Instruments Directive (Directive 2004/39/EC of the European Parliament and of the Council) and (ii) has published on its website that it is using the Base Prospectus in accordance with the Issuer's consent and the conditions attached thereto (each an "Authorised Offeror"). <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	<p>The Securities are issued by Barclays Bank PLC (the "Issuer").</p>

<p>B.2</p>	<p>Domicile and legal form of the Issuer, legislation under which the Issuer operates and country of incorporation of the Issuer</p>	<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,

		<p>among others: (i) the separation of the United Kingdom and EEA retail banking activities of the largest United Kingdom banks into a legally, operationally and economically separate and independent entity (so-called 'ring-fencing'); (ii) statutory depositor preference in insolvency; and (iii) a 'bail-in' stabilisation option; and</p> <ul style="list-style-type: none"> • changes in competition and pricing environments.
B.5	Description of the group and the Issuer's position within the group	<p>Barclays is a major global financial services provider.</p> <p>The whole of the issued ordinary share capital of the Issuer is beneficially owned by Barclays PLC, which is the ultimate holding company of the Bank 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 no 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>Not Applicable: there has been no significant change in the financial or trading position of the Bank Group since 31 March 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.
B.14	Dependency of the Issuer on other entities within the group	<p>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</p>

		of its subsidiary undertakings.
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.
Section C – Securities		
C.1	Type and class of Securities being offered and/or admitted to trading	<p>The securities ("Securities") described in this Summary:</p> <ul style="list-style-type: none"> • are 'derivative securities' and are issued as a series of notes or certificates; • are transferable obligations of the Issuer and have the terms and conditions set out in this Base Prospectus as completed by the Final Terms; • will bear interest at a fixed rate, a floating rate or at a rate determined by reference to the performance of one or more Underlying Asset(s) which could be equity indices, shares, depository receipts or funds; • may (depending on the particular Securities) automatically redeem early if the Underlying Asset(s) is/are above a certain level on any of the specified dates; • if not redeemed early, will be redeemed on the scheduled redemption date at an amount linked to the performance of the Underlying Asset(s); • may be cleared through a clearing system or uncleared and may be held in bearer or registered form. Certain cleared Securities may be in dematerialised and uncertificated book-entry form. Title to cleared Securities will be determined by the books of the relevant clearing system; and • will be issued in one or more series and each series may be issued in one or more tranches on the same or different issue dates. The Securities of each series are intended to be interchangeable with all other Securities of that series. Each series will be allocated a unique series number and an identification code. <p>Issue Date: 2 October 2017</p> <p>Interest: The amount of interest payable on the Securities is determined by reference to a fixed rate of 2.65%. Whether or not interest is paid will depend on the performance of the EURO STOXX 50[®] Index and the IBEX 35 Index (the "Underlying Assets"). In some cases no interest will be payable.</p> <p>Early redemption following an Automatic Redemption (Autocall) Event: The Securities will redeem prior to their scheduled redemption</p>

		<p>date if the closing price or level of every Underlying Asset is at or above its corresponding Autocall Barrier on any of the specified autocall valuation dates. If this occurs, you will receive a cash payment equal to the nominal amount (or face value) of your Securities payable on a specified payment date.</p> <p>Final redemption: If the Securities have not redeemed early they will redeem on the scheduled redemption date and the cash payment you receive or underlying asset you are delivered (if any) will be determined by reference to the value of the Underlying Assets on a specified valuation date or dates during the life of the Securities.</p> <p>Form: The Securities are notes. The Securities will initially be issued in global bearer form.</p> <p>Identification: Series number: NX000198197; Tranche number: 1</p> <p>Identification Codes: ISIN: XS1583515520, Common Code 158351552.</p> <p>Determination Agent: Barclays Bank PLC (the "Determination Agent") will be appointed to make calculations and determinations with respect to the Securities.</p> <p>Governing law: The Securities will be governed by English law.</p>
C.2	Currency	<p>Subject to compliance with all applicable laws, regulations and directives, Securities may be issued in any currency.</p> <p>The Securities will be denominated in Euro ("EUR").</p>
C.5	Description of restrictions on free transferability of the Securities	<p>Securities are offered and sold outside the United States to non-US persons in reliance on Regulation S and must comply with transfer restrictions with respect to the United States.</p> <p>Securities held in a clearing system will be transferred in accordance with the rules, procedures and regulations of that clearing system.</p> <p>Subject to the above, the Securities will be freely transferable.</p>
C.8	Description of rights attached to the Securities, and limitations to those rights and ranking of the Securities	<p>Rights: Each Security includes a right to a potential return of interest and amount payable or deliverable on redemption together with certain ancillary rights such as the right to receive notice of certain determinations and events and to vote on future amendments.</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, 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>Ranking: The Securities are direct, unsubordinated and unsecured</p>

		<p>obligations of the Issuer and rank equally among themselves.</p> <p>Limitations to rights: Notwithstanding that the Securities are linked to the performance of the underlying asset(s), Holders do not have any rights in respect of the underlying assets(s). The terms and conditions of 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. Furthermore, in certain circumstances, the Issuer may amend the terms and conditions of the Securities, without the holders' consent. The terms and conditions of the Securities permit the Issuer and the Determination Agent (as the case may be), on the occurrence of certain events and in certain circumstances, without the holders' consent, to make adjustments to the terms and conditions of the Securities, to redeem the Securities prior to maturity, (where applicable) to postpone valuation of the underlying asset(s) or scheduled payments under the Securities, to change the currency in which the Securities are denominated, to substitute the Issuer with another permitted entity subject to certain conditions, and to take certain other actions with regard to the Securities and the underlying asset(s) (if any).</p>
C.11	Admission to trading	<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 London Stock Exchange with effect from 2 October 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, Securities will be linked to the performance of one or more specified equity indices, shares, depository receipts or funds or a combination of these.</p> <p>The underlying assets for the Securities are: the EURO STOXX 50[®] Index and the IBEX 35 Index (each, an "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. Where the Calculation Amount is different from the specified denomination of the Securities, the amount payable will be scaled accordingly.</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 Offer Period, these specified product values will specify an indicative amount, indicative minimum amount, an indicative maximum amount or any combination thereof. In such case, the relevant specified product value(s) shall be the value determined based on market conditions by the Issuer on or around the end of the Offer Period. Notice of the relevant specified product value will be published prior to the Issue Date.</p> <p style="text-align: center;">INTEREST</p> <p>Phoenix without memory interest: Each Security will only pay interest in respect of an Interest Valuation Date if the closing price or level of every Underlying Asset on such Interest Valuation Date is greater than or equal to its corresponding Interest Barrier. If this occurs, the amount of interest payable with respect to that Interest Valuation Date is calculated by multiplying the fixed rate of 2.65% by EUR 1,000.</p> <p>Interest will be payable on the corresponding Interest Payment Date set out in the table below. Each Interest Valuation Date and Interest Barrier is as follows:</p>

Interest Valuation Date	Interest Barriers	Interest Payment Date
10 April 2018	70% of the Initial Price	17 April 2018
9 October 2018	70% of the Initial Price	16 October 2018
9 April 2019	70% of the Initial Price	16 April 2019
9 October 2019	70% of the Initial Price	16 October 2019
9 April 2020	70% of the Initial Price	16 April 2020
9 October 2020	70% of the Initial Price	16 October 2020
13 April 2021	70% of the Initial Price	20 April 2021
11 October 2021	70% of the Initial Price	18 October 2021
11 April 2022	70% of the Initial Price	18 April 2022
10 October 2022	70% of the Initial Price	17 October 2022
9 April 2023	70% of the Initial Price	16 April 2023
9 October 2023	70% of the Initial Price	16 October 2023
9 April 2024	70% of the Initial Price	16 April 2024
9 October 2024	70% of the Initial Price	16 October 2024
9 April 2025	70% of the Initial Price	16 April 2025
9 October 2025	70% of the Initial Price	16 October 2025
9 April 2026	70% of the Initial Price	16 April 2026
9 October 2026	70% of the Initial Price	16 October 2026

9 April 2027	70% of the Initial Price	16 April 2027
11 October 2027	70% of the Initial Price	18 October 2027

AUTOMATIC REDEMPTION (AUTOCALL)

The Securities will automatically redeem prior to their scheduled redemption date if the closing price or level of every Underlying Asset is at or above its corresponding Autocall Barrier on any Autocall Valuation Date (an "**Automatic Redemption (Autocall) Event**"). If this occurs, you will receive a cash payment equal to the nominal amount of your Securities payable on the Autocall Redemption Date corresponding to such Autocall Valuation Date.

Each Autocall Valuation Date and the corresponding Autocall Barrier is as follows:

Autocall Valuation Date	Autocall Redemption Date	Autocall Barrier
10 April 2018	17 April 2018	100% of the Initial Price
9 October 2018	16 October 2018	100% of the Initial Price
9 April 2019	16 April 2019	100% of the Initial Price
9 October 2019	16 October 2019	100% of the Initial Price
9 April 2020	16 April 2020	100% of the Initial Price
9 October 2020	16 October 2020	100% of the Initial Price
13 April 2021	20 April 2021	100% of the Initial Price
11 October 2021	18 October 2021	100% of the Initial Price
11 April 2022	18 April 2022	100% of the Initial Price
10 October 2022	17 October 2022	100% of the Initial Price
9 April 2023	16 April 2023	100% of the Initial Price
9 October 2023	16 October 2023	100% of the Initial Price

9 April 2024	16 April 2024	100% of the Initial Price
9 October 2024	16 October 2024	100% of the Initial Price
9 April 2025	16 April 2025	100% of the Initial Price
9 October 2025	16 October 2025	100% of the Initial Price
9 April 2026	16 April 2026	100% of the Initial Price
9 October 2026	16 October 2026	100% of the Initial Price
9 April 2027	16 April 2027	100% of the Initial Price

FINAL REDEMPTION

If the Securities have not redeemed early they will redeem on the scheduled redemption date at an amount that is dependent on each of the following:

- the 'Initial Price' of the Worst Performing Underlying Asset, which reflects the price or level of that asset near the issue date of the Securities;
- the 'Final Valuation Price' of the Worst Performing Underlying Asset, which reflects the price or level of that asset near the scheduled redemption date;
- the 'Strike Price' of the Worst Performing, which is calculated as 100% multiplied by the Initial Price of that asset; and
- the 'Knock-in Barrier Price' of the Worst Performing Underlying Asset, which is calculated as 50% multiplied by the Initial Price of that asset.

Initial Price: The Initial Price of each Underlying Asset is the closing price or level of such Underlying Asset on 2 October 2017.

Final Valuation Price: The Final Valuation Price of each Underlying Asset is the closing price or level of such Underlying Asset on 11 October 2027 the "**Final Valuation Date**".

Worst Performing Underlying Asset: The Knock-in Barrier Price, Initial Price, Final Valuation Price and Strike Price to be considered for the purposes of determining the final redemption amount will be the Knock-in Barrier Price, Initial Price, Final Valuation Price or Strike Price of the Underlying Asset with the lowest Performance. The 'Performance' of each Underlying Asset is calculated by dividing the Final Valuation Price of an asset by its Initial Price.

* * * *

European Barrier redemption: If the Final Valuation Price is greater

		<p>than or equal to the Knock-in Barrier Price, you will receive a cash amount per Calculation Amount equal to EUR 1,000. Otherwise:</p> <p>you will receive a cash amount per Calculation Amount, calculated by dividing the Final Valuation Price by the Strike Price and multiplying the result by the Calculation Amount.</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 18 October 2027.</p>
C.17	Settlement procedure of the derivative securities	<p>The Securities will be cleared and settled through Euroclear Bank S.A./N.V. / Clearstream Banking société anonyme.</p>
C.18	Description of how the return on derivative securities takes place	<p>The return on, and value of, the Securities will be linked to the performance of the Underlying Assets.</p> <p>Payments of interest will depend on the performance of each Underlying Asset during the life of the Securities. A fall in the price of any Underlying Asset below a specified level on any Interest Valuation Date will reduce the amount of interest payable on the Securities.</p> <p>The value of, and return on (if any), the Securities will depend on the performance of each Underlying Asset on each Autocall Valuation Date and the Final Valuation Date. If no Automatic Redemption (Autocall) Event has occurred on an Autocall Valuation Date and any Underlying Asset performs negatively over and during the life of the Securities, a holder may sustain a loss of part or all of the amount invested in the Securities.</p>
C.19	Final reference price of the underlying	<p>The final reference level of any equity index, or final reference price of any share, depository receipt or fund to which Securities are linked, will be determined by reference to a publicly available source on a specified date or dates.</p> <p>The final valuation price of each Underlying Asset is the closing price or level of such Underlying Asset on 11 October 2027, as determined by the Determination Agent.</p>
C.20	Type of underlying	<p>Securities may be linked to one or more: 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); or equity indices.</p> <p>The Underlying Assets for the Securities are: the EURO STOXX 50[®] Index and the IBEX 35 Index</p> <p>Information about the Underlying Assets is available at: http://www.stoxx.com and http://www.bolsamadrid.es.</p>
Section D – Risks		
D.2	Key information on the key risks	Principal Risks relating to the Issuer: Material risks and their impact are described below in two sections: (i) Material existing and emerging

	<p>that are specific to the Issuer</p>	<p>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 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</p>
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D.6	<p>Key information on the key risks that are specific to the Securities; and risk warning that investors may lose some or all of the value of their investment</p>	<p>You may lose some or all of your investment.</p> <p>The terms of the Securities do not provide for scheduled minimum payment of the face value or issue price of the Securities at maturity: depending on the performance of the Underlying Asset(s), you may lose some or all of your investment.</p> <p>The payment of any amount or delivery of any property due under the Securities is dependent upon the Issuer's ability to fulfil its obligations when they fall due. The Securities are unsecured obligations. They are not deposits and they are not protected under the UK's Financial Services Compensation Scheme or any other deposit protection insurance scheme. Therefore, if the Issuer fails or is otherwise unable to meet its payment or delivery obligations under the Securities, you will lose some or all of your investment.</p> <p>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 if:</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 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>Return linked to performance of Underlying Assets: The return payable on the Securities is linked to the change in value of the Underlying Assets over the life of the Securities. Any information about</p>

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.

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.

Reinvestment risk/loss of yield: Following an early redemption of the Securities for any reason, you may be unable to reinvest the redemption proceeds at a rate of return as high as the return on the Securities being redeemed. You should consider such reinvestment risk in light of other available opportunities before you purchase the Securities.

US withholding on dividend equivalent amounts: Certain actual or deemed payments on the securities 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.

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.

The relevant 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.

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.

Volatile market prices: The market value of the Securities is unpredictable and may be highly volatile, as it can be affected by many unpredictable factors, including: market interest and yield rates; fluctuations in currency exchange rates; exchange controls; the time remaining until the Securities mature; economic, financial, regulatory, political, terrorist, military or other events in one or more jurisdictions; changes in laws or regulations; and the Issuer's creditworthiness or perceived creditworthiness.

Section E – Offer		
E.2b	Reasons for offer and use of proceeds when different from making profit and/or hedging certain risks	<p>The net proceeds from each issue of Securities will be applied by the Issuer for its general corporate purposes, which include making a profit and/or hedging certain risks. If the Issuer elects at the time of issuance of Securities to make different or more specific use of proceeds, the Issuer will describe that use in the Final Terms.</p>
E.3	Description of the terms and conditions of the offer	<p>The Securities are offered subject to the following conditions:</p> <p>Offer Price: The Issue Price 100% of 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 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 other than pursuant to Article 3(2) of the Prospectus Directive may be made by the Manager or the Authorised Offeror in Portugal (the “Public Offer Jurisdiction”) during 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. Distribution will be in accordance with the Authorised Offeror’s usual procedures, notified to investors by the Authorised Offeror.</p> <p>Details of the minimum and/or maximum amount of application: The minimum and maximum amount of application from the Authorised Offeror will be notified to investors by the Authorised Offeror.</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: Investors will be notified by the Authorised Offeror of their allocations of Securities and the settlement arrangements in respect thereof.</p> <p>Manner in and date on which results of the offer are to be made public: Investors will be notified by the Authorised Offeror of their allocations of Securities and the settlement arrangements in respect thereof.</p> <p>Procedure for exercise of any right of pre-emption, negotiability of subscription rights and treatment of subscription rights not exercised: Not Applicable</p> <p>Categories of holders to which the Securities are offered and whether Tranche(s) have been reserved for certain countries: Offers</p>

		<p>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: Deutsche Bank, Sociedad Anónima Española, Paseo De La Castellana, 18, 28046 Madrid, Spain</p>
E.4	Description of any interest material to the issue/offer, including conflicting interests	<p>The relevant Manager(s) 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(s) 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>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.</p>
E.7	Estimated expenses charged to investor by issuer/offeror	<p>The Issue Price includes a commission element shared with Deutsche Bank S.A.E. (Madrid branch), which will be no more than 3.5% of the Issue Price. Further details of the commission element are available upon request.</p>