

FINAL TERMS



BARCLAYS BANK PLC

(Incorporated with limited liability in England and Wales)

GBP 1,500,000 Equity Index Linked Securities due June 2021 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 5 June 2015, which constitutes a base prospectus (the "**Base Prospectus**") for the purposes of the Prospectus Directive. Full information on the Issuer and the offer of the Securities is only available on the basis of the combination of these Final Terms and the Base Prospectus. A summary of the individual issue of the Securities is annexed to these Final Terms.

The Base Prospectus, and any supplements thereto, are available for viewing at <http://irreports.barclays.com/prospectuses-and-documentation/structured-securities/prospectuses> and during normal business hours at the registered office of the Issuer and the specified office of the Issue and Paying Agent for the time being in London, and copies may be obtained from such office. Words and expressions defined in the Base Prospectus and not defined in the Final Terms shall bear the same meanings when used herein.

BARCLAYS

Final Terms dated 16 June 2015

PART A – CONTRACTUAL TERMS

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|-----|-----|--|---|
| 1. | (a) | Series number: | NX000172062 |
| | (b) | Tranche number: | 1 |
| 2. | | Settlement Currency: | GBP |
| 3. | | Securities: | Notes |
| 4. | | Notes: | Applicable |
| | (a) | Aggregate Nominal Amount as at the Issue Date: | |
| | | (i) Tranche: | GBP 1,500,000 |
| | | (ii) Series: | GBP 1,500,000 |
| | (b) | Specified Denomination: | GBP 1.00 |
| | (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 |
| 8. | | Issue Date: | 16 June 2015 |
| 9. | | Scheduled Redemption Date: | 16 June 2021 |
| 10. | | Underlying Performance Type: | Single Asset |

Provisions relating to interest (if any) payable

- | | | | |
|-----|-----|--|--|
| 11. | | Interest Type: | Snowball |
| 12. | (a) | Fixed Interest Type: | Fixed Amount |
| | (b) | Fixed Interest Rate: | 5.75 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: The numbers set out in Table 1 below in the column entitled 'T'.
- (m) Observation Date(s): Not Applicable
- (n) Interest Barrier Percentage: The percentages set out in Table 1 below in the column entitled 'Interest Barrier Percentage'.
- (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

T:	Interest Valuation Date:	Interest Payment Date:	Interest Barrier Percentage:
1	2 June 2016	16 June 2016	100%
2	2 June 2017	16 June 2017	95%
3	4 June 2018	18 June 2018	90%
4	3 June 2019	17 June 2019	85%
5	2 June 2020	16 June 2020	80%
6	2 June 2021	16 June 2021	50%

Provisions relating to Automatic Redemption (Autocall)

13. Automatic Redemption (Autocall): Applicable
14. (a) Autocall Barrier Percentage: The percentages set out in Table 2 below in the column entitled 'Autocall Barrier Percentage'.
- (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 Barrier Percentage:	Autocall Redemption Date:
2 June 2016	100%	16 June 2016
2 June 2017	95%	16 June 2017
4 June 2018	90%	18 June 2018

3 June 2019	85%	17 June 2019
2 June 2020	80%	16 June 2020

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 per cent.
	(f)	Knock-in Barrier Percentage:	50 per cent.
	(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
	(l)	Valuation Time:	As set out in General Condition 35.1 (Definitions)

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:	FTSE™ 100 Index
	(i)	Exchange:	London Stock Exchange
	(ii)	Related Exchange:	All Exchanges
	(iii)	Underlying Asset Currency:	Not Applicable
	(iv)	Bloomberg Screen:	Not Applicable
	(v)	Reuters Screen Page:	.FTSE
	(vi)	Index Sponsor:	FTSE International Limited
18.		Initial Price:	The Valuation Price of the Underlying Asset 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 June 2015
- 19. Final Valuation Price: The Valuation Price of the Underlying Asset 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: 2 June 2021

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: Not Applicable

Expenses:

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: Not Applicable
29. Trade Date: 2 June 2015
30. Additional Business Centre(s): Not Applicable
31. Business Day Convention: Following
32. Determination Agent: Barclays Bank PLC
33. Registrar: Not Applicable
34. CREST Agent: Not Applicable
35. Transfer Agent: Not Applicable
36. (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
37. Registration Agent: Not Applicable
38. *Masse* Category: Not Applicable
39. 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: Not Applicable

2. RATINGS

Ratings: The Securities have not been individually rated.

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

Save for any fees payable to the Manager and save as discussed in risk factor 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 Asset can be found at <http://www.ftse.com>

Index Disclaimer: FTSE® 100 Index

6. OPERATIONAL INFORMATION

- (a) ISIN: XS1217861415
- (b) Common Code: 121786141
- (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 Offeror(s)

- (a) Public Offer: An offer of the Notes may be made, subject to the conditions set out below by the Authorised Offeror(s) (specified in (b) immediately below) other than pursuant to Article 3(2) of the Prospectus Directive in the Public Offer Jurisdiction(s) (specified in (c) immediately below) during the Offer Period (specified in (d) immediately below) subject to the

- conditions set out in the Base Prospectus and in (e) immediately below
- (b) Name(s) and address(es), to the extent known to the Issuer, of the placers in the various countries where the offer takes place (together the "Authorised Offeror(s)":
- Each financial intermediary specified in (i) and (ii) below:
- (i) **Specific consent:** The Authorised Offeror and each financial intermediary expressly named as an Authorised Offeror on the Issuer's website (<http://irreports.barclays.com/prospectuses-and-documentation/structured-securities/final-terms>); and
- (ii) **General consent:** Not Applicable
- (c) Jurisdiction(s) where the offer may take place (together, the "Public Offer Jurisdictions(s):
- The United Kingdom
- (d) Offer period for which use of the Base Prospectus is authorised by the Authorised Offeror(s):
- 16 June 2015 from open to close of business hours (the "Offer Period").
- (e) Other conditions for use of the Base Prospectus by the Authorised Offeror(s):
- Not Applicable

1.2 Other terms and conditions of the offer

- (a) Offer Price:
- The Issue Price
- (b) Total amount of offer:
- Aggregate Nominal Amount
- (c) Conditions to which the offer is subject:
- The Issuer reserves the right to withdraw the offer for the Securities at any time on or prior to the end of the Offer Period.
- Following withdrawal of the offer, if any application has been made by any potential investor, each such potential investor shall not be entitled to subscribe or otherwise acquire the Securities and any applications will be automatically cancelled and any purchase money will be refunded to the applicant by the Authorised Offeror in accordance with the Authorised Offeror's usual procedures.
- (d) Time period, including any possible amendments, during which the offer will be open and description of the application process:
- Investors will be notified by the Authorised Offeror of their allocations of Securities and the settlement arrangements in respect thereof.

- (e) Description of the application process: Applications for the Securities can be made in the Public Offer Jurisdiction through the Authorised Offeror during the Offer Period. The Securities will be placed into the Public Offer Jurisdiction by the Authorised Offeror. Distribution will be in accordance with the Authorised Offeror's usual procedures, notified to investors by the Authorised Offeror.
- (f) Details of the minimum and/or maximum amount of application: There are no pre-identified allotment criteria. The Authorised Offeror will adopt allotment criteria that ensure equal treatment of prospective investors. All of the Securities requested through the Authorised Offeror will be assigned up to the maximum amount of the offer.
The maximum amount of application of Securities will be subject only to availability at the time of the application.
In the event that during the Offer Period the requests exceed the total amount of the offer destined to prospective investors the Issuer, in accordance with the Authorised Offeror, will proceed to early terminate the Offer Period and will immediately suspend the acceptance of further requests
- (g) Description of possibility to reduce subscriptions and manner for refunding excess amount paid by applicants: Not Applicable
- (h) Details of method and time limits for paying up and delivering the Securities: The Securities will be issued on the Issue Date against payment of the net subscription moneys to the Issuer via the Authorised Offeror. Each investor will be notified by the relevant Authorised Offeror of the settlement arrangements in respect of the Securities at the time of such investor's application.
- (i) Manner in and date on which results of the offer are to be made public: The Authorised Offeror will make the results of the offer available to the public upon request at the Authorised Offeror's offices.
- (j) Procedure for exercise of any right of pre-emption, negotiability of subscription rights and treatment of subscription rights not exercised: Not Applicable
- (k) Whether tranche(s) have been reserved for certain countries: Not Applicable

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|---|---|
| (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: | Not Applicable |
| (n) Name(s) and address(es), to the extent known to the Issuer, of the placers in the various countries where the offer takes place: | Not Applicable |

ISSUE SPECIFIC 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 the United Kingdom; (b) the Public Offer is only made on 16 June 2015 from open to close of business hours (the "Offer Period"); and (c) the Public Offer is only made by each financial intermediary whose name is published on the Issuer's website (http://irreports.barclays.com/prospectuses-and-documentation/structured-securities/final-terms) and who is identified as an authorised offeror for these Securities.
Section B – Issuer		
B.1	Legal and commercial name of the Issuer	The Securities are issued by Barclays Bank PLC (the " Issuer ").
B.2	Domicile and legal form of the Issuer, legislation	<p>The Issuer is a public limited company registered in England and Wales.</p> <p>The principal laws and legislation under which the Issuer operates are laws of England and Wales including the Companies Act.</p>

	<p>under which the Issuer operates and country of incorporation of the Issuer</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'); • recommendations by the Independent Commission on Banking including: (i) that the UK and EEA retail banking activities of the largest UK banks should be placed in a legally, operationally and economically separate independent entity (so-called 'ring-fencing'); (ii) statutory depositor preference in insolvency; and (iii) a reserve power for the Prudential Regulatory Authority to enforce full separation of the retail operations of UK banks to which the reforms apply under certain circumstances; • investigations by the Office of Fair Trading into Visa and MasterCard

		<p>credit and debit interchange rates, which may have an impact on the consumer credit industry;</p> <ul style="list-style-type: none"> the United Kingdom Financial Services (Banking Reform) Act 2013 which gives United Kingdom authorities powers to implement measures for, among others: (i) the separation of the United Kingdom and EEA retail banking activities of the largest United Kingdom banks into a legally, operationally and economically separate and independent entity (so-called 'ring-fencing'); (ii) statutory depositor preference in insolvency; and (iii) a 'bail-in' stabilisation option; and changes in competition and pricing environments.
B.5	Description of the group and the Issuer's position within the group	<p>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 2014, the Bank Group had total assets of £1,358,693 million (2013: £1,344,201 million), total net loans and advances of £470,424 million (2013: £474,059 million), total deposits of £486,258 million (2013: £487,647 million), and total shareholders' equity of £66,045 million (2013: £63,220 million) (including non-controlling interests of £2,251 million (2013: £2,211 million)). The profit before tax from continuing operations of the Bank Group for the year ended 31 December 2014 was £2,309 million (2013: £2,885 million) after credit impairment charges and other provisions of £2,168 million (2013: £3,071 million). The financial information in this paragraph is extracted from the audited consolidated financial statements of the Issuer for the year ended 31 December 2014.</p> <p>Not Applicable: there has been no significant change in the financial or trading position of the Bank Group since 31 March 2015.</p> <p>There has been no material adverse change in the prospects of the Issuer since 31 December 2014.</p>
B.13	Recent events particular to the Issuer which are materially relevant to the	Not Applicable.

	evaluation of Issuer's solvency	
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 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.
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: 16 June 2015</p> <p>Interest: The amount of interest payable on the Securities is determined by reference to a fixed rate of 5.75%. Whether or not interest is paid will depend on the performance of the FTSE 100 Index (the "Underlying Asset"). In some cases the interest amount could be zero.</p> <p>Early redemption following an Automatic Redemption (Autocall) Event: The Securities will redeem prior to their scheduled redemption date if the closing price or level of the 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: NX000172062; Tranche number: 1</p> <p>Identification Codes: ISIN: XS1217861415, Common Code 121786141.</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 pounds sterling ("GBP").</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 rankings 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 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 asset(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>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 listed and admitted to trading on a market in Switzerland or Italy that is not a regulated market for the purposes of the Prospectus Directive.</p> <p>Application is expected to be made by the Issuer (or on its behalf) for the Securities to be admitted to trading on the regulated market of the London Stock Exchange with effect from the Issue Date.</p>

C.15

Description of how the value of the investment is affected by the value of the underlying instrument

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.

The underlying asset for the Securities is: FTSE 100 Index (the "Underlying Asset").

Calculations in respect of amounts payable under the Securities are made by reference to a "Calculation Amount", being GBP 1.00. Where the Calculation Amount is different from the specified denomination of the Securities, the amount payable will be scaled accordingly.

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.

INTEREST

Snowball interest: Each Security will only pay interest on an Interest Payment Date if the closing price or level of the Underlying Asset on the corresponding Interest Valuation Date is greater than or equal to its corresponding Interest Barrier. If this occurs, the amount of interest payable is calculated by:

- (1) multiplying the fixed rate of 5.75% by GBP 1.00; and then
- (2) multiplying the result by the number corresponding to that interest valuation date (i.e. the number in the column headed 'T' in the table below).

Each Interest Payment Date, corresponding Interest Valuation Date, T and Interest Barriers is as follows:

T	Interest Valuation Date	Interest Payment Date	Interest Barrier
1	2 June 2016	16 June 2016	100%
2	2 June 2017	16 June 2017	95%
3	4 June 2018	18 June 2018	90%
4	3 June 2019	17 June 2019	85%
5	2 June 2020	16 June 2020	80%
6	2 June 2021	16 June 2021	50%

AUTOMATIC REDEMPTION (AUTOCALL)

The Securities will automatically redeem prior to their scheduled redemption date if the closing price or level of the 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
2 June 2016	16 June 2016	100%
2 June 2017	16 June 2017	95%
4 June 2018	18 June 2018	90%
3 June 2019	17 June 2019	85%
2 June 2020	16 June 2020	80%

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

Initial Price: The Initial Price of the Underlying Asset is the closing price or level of such Underlying Asset on 2 June 2015.

Final Valuation Price: The Final Valuation Price of the Underlying Asset is the closing price or level of such Underlying Asset on 2 June 2021, the "Final Valuation Date".

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European Barrier redemption: If the Final Valuation Price is greater than or equal to the Knock-in Barrier Price, you will receive a cash amount per Calculation Amount equal to GBP 1.00. Otherwise:

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.

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 16 June 2021.</p>
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C.17	Settlement procedure of the derivative securities	The Securities will be cleared and settled through Euroclear Bank S.A./N.V. Clearstream Banking société anonyme.
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 Asset.</p> <p>Payments of interest will depend on the performance of the Underlying Asset during the life of the Securities. A fall in the price of the Underlying Asset below a specified level on any Interest Valuation Date may 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 the 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 the 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 the Underlying Asset is the closing price or level of the Underlying Asset on 2 June 2021, 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 Asset for the Securities is: the FTSE 100 Index.</p> <p>Information about the Underlying Asset is available at: http://www.ftse.com</p>

Section D – Risks

D.2	Key information on the key risks that are specific to the Issuer	<p>Business conditions and the general economy: Weak or deteriorating economic conditions or political instability in one or a number of countries in any of the Bank Group's main business markets or any other globally significant economy could have a material adverse effect on the Bank Group's operations, financial condition and prospects.</p> <p>Credit risk: The Issuer is exposed to the risk of suffering loss if any of its customers, clients or market counterparties fails to fulfil its contractual obligations. Credit risk and, consequently, the Bank Group's performance may also be adversely affected by the impact of deteriorating economic conditions (and their effects, including higher interest rates, falling property prices and potential instability or economic uncertainty) and risks relating to sovereign</p>
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		<p>debt crises, Eurozone exit or a slowing or withdrawing of monetary stimulus. If some or all of these conditions arise, persist or worsen, they may have a material adverse effect on the Bank Group's operations, financial condition and prospects. In addition, the Issuer holds a significant portfolio of assets which (i) remain illiquid, (ii) are valued based on assumptions, judgements and estimates which may change over time and (iii) which are subject to further deterioration and write downs.</p> <p>Market risk: The Issuer is at risk from its earnings or capital being reduced due to changes in the level or volatility of positions in its trading books and being unable to hedge its banking book balance sheet at market levels. These risks could lead to significantly lower revenues, which could have an adverse impact on the Bank Group's operations, financial condition and prospects.</p> <p>Funding risk: The Bank Group is exposed to the risk that it may not be able to achieve its business plans due to: an inability to maintain appropriate capital ratios; or inability to meet its obligations as they fall due; or adverse changes in interest rates impacting structural hedges and/or the impact of changes in foreign exchange rates on capital ratios. These risks could have an adverse impact on the Bank Group's operations, financial condition and prospects.</p> <p>Legal, competition and regulatory risk: The Bank Group is subject to extensive and comprehensive regulation under the laws of the various jurisdictions in which it does business. The Bank Group has also, in recent years, faced a risk of increased level of legal proceedings in these jurisdictions, in particular, the U.S. The Bank Group also faces existing regulatory and other investigations in various jurisdictions.</p> <p>The Bank Group may incur significant additional expense in connection with existing and potential future legal and regulatory proceedings including for non-compliance by the Bank Group with applicable laws, regulations and codes. This could expose the Bank Group to: substantial monetary damages; loss of significant assets; other penalties and injunctive relief; potential for criminal prosecution in certain circumstances; potential regulatory restrictions on the Bank Group's business; and/or have a negative effect on the Bank Group's reputation, any of which could have an adverse impact on the Bank Group's operations, financial condition and prospects.</p> <p>Regulatory risks: The regulatory environment in which the Bank Group operates is subject to significant levels of change. There is a risk that such changes to the regulatory environment may adversely affect the Bank Group's business, capital and risk management planning and/or may result in the Bank Group increasing capital, reducing leverage, deciding to modify its legal entity structure, deciding to change how and where capital and funding is deployed within the Bank Group, require the Bank Group to increase its loss-absorbing capacity and/or undertake potential modifications to Barclays' business mix and model (including potential exit of certain business activities). In addition, the risk of such regulatory change will continue to require senior management attention and consume significant levels of business resources.</p> <p>The Bank Group faces significant regulatory scrutiny (for example in relation to</p>
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		<p>systems and controls) in many of the jurisdictions in which it operates, particularly in the United Kingdom and the US Non-compliance with the applicable laws, regulations or codes could lead to fines, public reprimands, damage to reputation, increased prudential requirements, changes to the Bank Group's structure and/or strategy, enforced suspension of operations or, in extreme cases, withdrawal of authorisations to operate, as well as costs relating to investigations and remediation of affected customers.</p> <p>Conduct and Reputation risks: The Bank Group is exposed to the risk of inappropriate execution of its business activities or failures in corporate governance or management (for example, if Barclays were to provide funding or services to clients without fully implementing anti-money laundering, anti-bribery or similar controls), or the perception thereof, may cause detriment to customers, clients or counterparties and may lead to reputational damage and reduce the attractiveness of the Bank Group to stakeholders. This may, in turn, lead to negative publicity, loss of revenue, litigation, higher scrutiny and/or intervention from regulators, regulatory or legislative action, loss of existing or potential client business, reduced workforce morale, and difficulties in recruiting and retaining talent. Sustained conduct and reputational damage could affect the Bank Group's operations, financial condition and prospects.</p> <p>Risk relating to United Kingdom bail-in power: The Bank Recovery and Resolution Directive grants supervisory authorities power to cancel all or a portion of the principal amount of, or interest on, certain unsecured liabilities of a failing financial institution (which could include Securities issued by the Issuer hereunder), and/or to convert certain debt claims into another security, including ordinary shares. Under the Banking Act 2009 of the United Kingdom as amended, the bail-in option is introduced to enable the United Kingdom resolution authority to recapitalise a failed institution by allocating losses to its shareholders and unsecured creditors. There remains uncertainty regarding the specific factors which the United Kingdom resolution authority would consider in deciding whether to exercise the United Kingdom bail-in power. Holders of the Securities may have only limited rights to challenge any decision of the United Kingdom resolution authority exercising its United Kingdom bail-in power.</p>
D.6	<p>Key information on the key risks that are specific to the Securities including a 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, 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 Asset: The return payable on the Securities is linked to the change in value of the Underlying Asset over the life of the Securities. Any information about the past performance of any Underlying Asset should not be taken as an indication of how prices will change in the future. You will not have any rights of ownership, including, without limitation, any voting rights or rights to receive dividends, in respect of any Underlying Asset.</p> <p>Risk of withdrawal of the public offering: In case of a public offer, the Issuer may provide in the Final Terms that it is a condition of the offer that the Issuer may withdraw the offer for reasons beyond its control, such as extraordinary events that in the determination of the Issuer may be prejudicial to the offer. In such circumstances, the offer will be deemed to be null and void. In such case, where you have already paid or delivered subscription monies for the relevant Securities, you will be entitled to reimbursement of such amounts, but will not receive any remuneration that may have accrued in the period between their payment or delivery of subscription monies and the reimbursement of the Securities.</p> <p>Reinvestment risk/loss of yield: Following an early redemption of the Securities for any reason, 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.</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 relevant index sponsor can add, delete or substitute the components of an</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	<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> <p>Reasons for the offer and use of Proceeds: General Funding</p>
E.3	Description of the terms and conditions of the offer	<p>The terms and conditions of any offer of Securities to the public may be determined by agreement between the Issuer and the dealer (the “Manager”) at the time of each issue.</p> <p>The Securities are offered subject to the following conditions:</p> <p>Offer Price: The Issue Price</p> <p>Conditions to which the offer is subject: The Issuer reserves the right to withdraw the offer for Securities at any time on or prior to the end of the Offer Period.</p> <p>Following withdrawal of the offer, if any application has been made by any potential investor, each such potential investor shall not be entitled to subscribe or otherwise acquire the Securities and any applications will be automatically cancelled and any purchase money will be refunded to the applicant by the Authorised Offeror in accordance with the Authorised Offeror’s usual procedures.</p> <p>Description of the application process: An offer of the Securities may be made by the Manager or the Authorised Offeror other than pursuant to Article 3(2) of the Prospectus Directive in the United Kingdom (the “Public Offer Jurisdiction”) on 16 June 2015 from open to close of business hours (the “Offer Period”).</p> <p>Applications for the Securities can be made in the Public Offer Jurisdiction through the Authorised Offeror during the Offer Period. The Securities will be placed into the Public Offer Jurisdiction by the Authorised Offeror.</p> <p>Details of the minimum and/or maximum amount of application: There are no</p>

		<p>pre-identified allotment criteria. The Authorised Offeror will adopt allotment criteria that ensure equal treatment of prospective investors. All of the Securities requested through the Authorised Offeror will be assigned up to the maximum amount of the offer.</p> <p>The maximum amount of application of Securities will be subject only to availability at the time of the application.</p> <p>In the event that during the Offer Period the requests exceed the total amount of the offer destined to prospective investors the Issuer, in accordance with the Authorised Offeror, will proceed to early terminate the Offer Period and will immediately suspend the acceptance of further request</p> <p>Description of possibility to reduce subscriptions and manner for refunding excess amount paid by applicants: Not Applicable</p> <p>Details of the method and time limits for paying up and delivering the Securities: The Securities will be issued on the Issue Date against payment of the net subscription moneys to the Issuer via the Authorised Offeror. Each investor will be notified by the relevant Authorised Offeror of the settlement arrangements in respect of the Securities at the time of such investor's application.</p> <p>Manner in and date on which results of the offer are to be made public: The Authorised Offeror will make the results of the offer available to the public upon request at the Authorised Offeror's offices.</p> <p>Procedure for exercise of any right of pre-emption, negotiability of subscription rights and treatment of subscription rights not exercised: Not Applicable</p> <p>Categories of holders to which the Securities are offered and whether Tranche(s) have been reserved for certain countries: Offers may be made through the Authorised Offeror in the Public Offer Jurisdiction to any person. Offers (if any) in other EEA countries will only be made through the Authorised Offeror pursuant to an exemption from the obligation under the Prospectus Directive as implemented in such countries to publish a prospectus.</p> <p>Process for notification to applicants of the amount allotted and indication whether dealing may begin before notification is made: Applicants will be notified directly by the Authorised Offeror of the success of their application. No dealings in the Securities may take place prior to the Issue Date.</p> <p>Name(s) and address(es), to the extent known to the Issuer, of the placers in the various countries where the offer takes place: the Authorised Offeror(s)</p>
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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>Any Manager and its affiliates may be engaged, and may in the future engage, in hedging transactions with respect to the Underlying Asset.</p>
E.7	Estimated expenses charged to investor by issuer/offeror	<p>The Issuer will not charge any expenses to investors in connection with the issue of Securities. Authorised Offerors may, however, charge expenses to investors. Such expenses (if any) will be determined by agreement between the Authorised Offeror and the investors at the time of each issue.</p> <p>Not Applicable; no expenses will be charged to the investor by the issuer or the offeror.</p>