

AMENDED AND RESTATED FINAL TERMS



BARCLAYS BANK PLC

(Incorporated with limited liability in England and Wales)

**EUR 30,000,000 Callable Fixed to Floating Rate Securities subject to a Curve Cap due June 2030 pursuant to the Global Structured Securities Programme (the Tranche 1 Securities)
Issue Price: 100 per cent.**

This document constitutes the amended and restated final terms of the Securities (the "**Final Terms**") described herein for the purposes of Article 5.4 of the Prospectus Directive and is prepared in connection with the Global Structured Securities Programme established by Barclays Bank PLC (the "**Issuer**"). These Final Terms are supplemental to and should be read in conjunction with the GSSP Base Prospectus 1 dated 17 February 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

Amended and restated Final Terms dated 15 July 2015 (replacing the original Final Terms dated 16 June 2015)

Part A – CONTRACTUAL TERMS

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|----|---|---|
| 1. | a. Series number: | NX000171939 |
| 2. | Settlement Currency: | Euro (“EUR”) |
| 3. | Exchange Rate: | Not Applicable |
| 4. | Securities: | |
| | a. Aggregate Nominal Amount as at the Issue Date: | EUR 30,000,000 |
| | (i) Tranche: | EUR 30,000,000 |
| | (ii) Series: | EUR 30,000,000 |
| | b. Specified Denomination: | EUR 100,000 |
| | c. Minimum Tradable Amount: | Not Applicable |
| 5. | Issue Price: | 100 per cent. of the Aggregate Nominal Amount |
| 6. | Issue Date: | 16 June 2015 |
| 7. | Interest Commencement Date: | Issue Date |

8. Scheduled Redemption Date: 16 June 2030
9. Calculation Amount: EUR 100,000
- Provisions relating to interest (if any) payable**
10. Type of Interest: (i) Fixed Rate Interest
Each Interest Calculation Period from (and including) the Interest Commencement Date to (but excluding) the Interest Period End Date falling on 16 June 2017 (“**Fixed Rate Interest Period**”); and
- (ii) Floating Rate Interest
Each Interest Calculation Period from (and including) the Interest Period End Date falling on 16 June 2017 to (but excluding) the Interest Period End Date falling on the Scheduled Redemption Date (“**Floating Rate Interest Period**”)
- a. Interest Payment Date(s): Annually on 16 June in each year in the period commencing on 16 June 2016 and ending on the Scheduled Redemption Date or the Optional Cash Redemption Date
- b. Interest Period End Date(s): Each Interest Payment Date without adjustment
11. Switch Option: Not Applicable
12. Fixing Date – Interest: Not Applicable
13. Fixing Time – Interest: Not Applicable
14. Fixed Rate Interest provisions: Applicable in respect of the period from and including the Issue Date to but excluding the Interest Payment Date falling in 16 June 2017
- a. Fixed Rate: 0.50% per annum
- b. Day Count Fraction: 30/360
- c. Range Accrual: Not Applicable
15. Floating Rate Interest provisions: Applicable in respect of the Floating Rate Interest
- a. Floating Interest Rate Determination: Not Applicable
- b. CMS Rate Determination: Applicable
- Specified Swap Rate: CMS10Y
- Reference Currency: EUR
- Designated Maturity: 10 years
- Relevant Screen Page: Bloomberg page EUAMDB10 <Index>
- Relevant Time: 11:00 a.m. Frankfurt time

- Interest Date(s):	Determination	The date falling two TARGET Business Days prior to the first day of the relevant Interest Calculation Period
c. Cap Rate:		Not Applicable
d. Curve Cap:		Applicable
	Interest Payment:	Annually on 16 June of each year from and including 16 June 2018 to and including the Scheduled Redemption Date or Optional Cash Redemption Date
	Factor:	138.1%
	Margin:	0%
	Reference Index:	single rate
		Multiplier: 1
		Reference Rate: See below
	Upper Limit:	4.00% per annum
	Reference Rate :	
	- Floating Rate Determination:	CMS Rate Determination
	- Reference Rate:	CMS20Y
	- Specified Swap Rate:	CMS20Y
	- Reference Currency:	EUR
	- Designated Maturity:	20 years
	- Interest Determination Date:	The date falling two TARGET Business Days prior to the first day of each Interest Calculation Period.
	- Relevant Screen Page:	Bloomberg EUAMDB20 <Index>
	- Relevant Time:	11:00 a.m. Frankfurt time
e. Floor Rate:		Not Applicable
f. Participation:		138.1%
g. Spread:		zero%
h. Day Count Fraction:		30/360

	i. Details of any short or long Interest Calculation Period:	Not Applicable
	j. Range Accrual:	Not Applicable
16.	Inverse Floating Rate Interest provisions:	Not Applicable
17.	Inflation-Linked Interest provisions:	Not Applicable
18.	Digital Interest Provisions:	Not Applicable
19.	Spread-Linked Interest Provisions:	Not Applicable
20.	Zero Coupon Provisions:	Not Applicable
Provisions relating to redemption		
21.	a. Optional Early Redemption:	Applicable
	b. Option Type:	Call-European
22.	Call provisions	Applicable
	a. Optional Cash Redemption Date:	16 June 2025
	b. Early Redemption Percentage:	As specified in the Conditions
	c. Issuer Option Exercise Period:	From the Issue Date to 5 Business Days prior to the Optional Cash Redemption
	d. Call Notice Period Number:	As specified in the Conditions
23.	Put provisions	Not Applicable
24.	Final Redemption Type:	Bullet Redemption
25.	Bullet Redemption provisions:	Applicable
	Final Redemption Percentage:	100%
26.	Inflation-Linked Redemption provisions:	Not Applicable
27.	Early Cash Settlement Amount:	Market Value
	Deduct Unwind Costs:	Not Applicable
28.	Fixing Date – Redemption:	Not Applicable
29.	Fixing Time – Redemption:	Not Applicable
30.	Change in Law:	Applicable
31.	Currency Disruption Event:	Applicable
32.	Issuer Tax Event:	Applicable

33. Extraordinary Market Disruption: Applicable
34. Hedging Disruption: Applicable
35. Increased Cost of Hedging: Applicable

Disruptions

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

General Provisions

38. Form of Securities: Global Bearer Securities: Permanent Global Security
- NGN Form: Not Applicable
- Held under the NSS: Not Applicable
- CGN Form: Applicable
- CDIs: Not Applicable
39. Trade Date: 29 May 2015
40. Early Redemption Notice Period Number: As specified in Condition 28.1 (*Definitions*)
41. Additional Business Centre(s): Not Applicable
42. Business Day Convention: Following
43. Determination Agent: Barclays Bank PLC
44. Registrar: Not Applicable
45. CREST Agent: Not Applicable
46. Transfer Agent: Not Applicable
47. a. Name and addresses 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
48. Registration Agent: Not Applicable
49. Masse Category: Not Applicable
50. Governing Law: English Law

Part B - OTHER INFORMATION

- 1. LISTING AND ADMISSION TO TRADING** Application is expected to be made by the Issuer (or on its behalf) for the Securities to be listed on the official list and admitted to trading on the regulated market of the London Stock Exchange on or around the Issue Date.
- Estimate of total expenses related to admission to trading: £300
- 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 the risk factor 'Risks associated with conflicts of interest between the Issuer and purchasers of Securities', so far as the Issuer is aware, no person involved in the issue of the Securities has an interest material to the issue.]
- 4. REASONS FOR THE OFFER, ESTIMATED NET PROCEEDS AND TOTAL EXPENSES**
- (i) Reasons for the offer: Not Applicable
- (ii) Estimated net proceeds: Not Applicable
- (iii) Estimated total expenses: Not Applicable
- 5. YIELD**
- Not Applicable
- 8. OPERATIONAL INFORMATION**
- (i) ISIN Code: XS1217851291
- (ii) Common Code: 121785129
- (iii) Relevant Clearing System(s) and the relevant identification number(s): Clearstream and Euroclear
- (iv) Delivery: Delivery free of payment.
- (v) Name and address of additional Paying Agent(s) (if any): Not Applicable

SUMMARY

Section A – Introduction and Warnings		
A.1	Introduction and warnings	<p>This Summary should be read as an introduction to the Base Prospectus. Any decision to invest in Securities should be based on consideration of the Base Prospectus as a whole, including any information incorporated by reference, and read together with the Final Terms.</p> <p>Where a claim relating to the information contained in the Base Prospectus is brought before a court, the plaintiff might, under the national legislation of the relevant Member State of the European Economic Area, have to bear the costs of translating the Base Prospectus before the legal proceedings are initiated.</p> <p>No civil liability shall attach to any responsible person solely on the basis of this Summary, including any translation thereof, unless it is misleading, inaccurate or inconsistent when read together with the other parts of the Base Prospectus or it does not provide, when read together with the other parts of the Base Prospectus, key information in order to aid investors when considering whether to invest in the Securities.</p>
A.2	Consent by the Issuer to the use of prospectus in subsequent resale or final placement of Securities	Not Applicable: the Issuer does not consent to the use of the Base Prospectus for subsequent resales.
Section B - Issuer		
B.1	Legal and commercial name of the Issuer	The Securities are issued by Barclays Bank PLC (the " Issuer ").
B.2	Domicile and legal form of the Issuer, legislation under which the Issuer operates and country of incorporation of the Issuer	<p>The Issuer is a public limited company registered in England and Wales. The Issuer was incorporated on 7 August 1925 under the Colonial Bank Act 1925 and, on 4 October 1971, was registered as a company limited by shares under the Companies Acts 1948 to 1967. Pursuant to the Barclays Bank Act 1984, on 1 January 1985, the Issuer was re-registered as a public limited company.</p> <p>The principal laws and legislation under which the Issuer operates are the laws of England and Wales including the Companies Act.</p>
B.4b	Known trends affecting the Issuer and industries in which the Issuer operates	<p>The business and earnings of the Issuer and its subsidiary undertakings (together, the "Bank Group") 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 and liquidity 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

		<p>is leading to increased or changing regulation that is likely to have a significant effect on the industry;</p> <ul style="list-style-type: none"> • 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; • 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 credit and debit interchange rates, which may have an impact on the consumer credit industry; • investigations by (i) regulatory bodies in the UK, EU and US into submissions made by the Issuer and other panel members to the bodies that set various interbank offered rates such as the London Interbank Offered Rate ("LIBOR") and the Euro Interbank Offered Rate ("EURIBOR"); and (ii) regulatory bodies in the UK and US into historical practices with respect to ISDAfix, amongst other benchmarks; and • changes in competition and pricing environments.
B.5	Description of the group and the Issuer's position within the group	<p>The Bank Group is a major global financial services provider.</p> <p>The 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 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 evaluation of Issuer's solvency	<p>In 2013 the United Kingdom Financial Policy Committee asked the PRA to take steps to ensure that, by the end of 2013, major United Kingdom banks and building societies, including Barclays PLC (and its subsidiaries, including the Issuer) (the "Group"), held capital resources equivalent to 7 per cent. of their risk weighted assets. As part of its review, the PRA also introduced a 3 per cent. Leverage ratio target, which the PRA requested the Group plan to achieve by 30 June 2014. The PRA's calculations for both capital and leverage ratios were based on CRD IV definitions, applied on a fully loaded basis with further prudential adjustments.</p> <p>In order to achieve these targets within the PRA's expected timeframes the Group formulated and agreed with the PRA a plan comprised of capital management and leverage exposure actions which was announced on 30 July 2013. The Group executed on this plan in 2013 by completing an underwritten rights issue to raise approximately £5.8 billion (net of expenses) in common equity tier 1 capital; issuing £2.1 billion (equivalent) CRD IV qualifying contingent convertible Additional Tier 1 securities with a 7 per cent. fully loaded CET1 ratio trigger; and reducing PRA leverage exposure to £1,365 billion. These actions, together with on-going leverage exposure reductions and a successful liability management exercise in June 2014, resulted in the Group reporting a fully loaded CRD IV CET1 ratio of 9.9% and a PRA leverage ratio of 3.4% as at 30 June 2014.</p>
B.14	Dependency of the Issuer on other entities within the group	<p>The Bank Group is a major global financial services provider. The whole of the issued ordinary share capital of the Issuer is beneficially owned by Barclays PLC, which is the ultimate holding company of the Bank Group.</p> <p>The financial position of the Issuer is dependent on the financial position of its subsidiary undertakings.</p>
B.15	Description of the Issuer's principal activities	<p>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.</p>
B.16	Description of whether the Issuer is directly or indirectly owned or controlled and by whom and nature of such control	<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 Issuer and its subsidiary undertakings.</p>
B.17	Credit ratings assigned to the Issuer or its debt securities	<p>The short-term unsecured obligations of the Issuer are rated A-1 by Standard & Poor's Credit Market Services Europe Limited, P-1 by Moody's Investors Service Ltd. and F1 by Fitch Ratings Limited and the long-term obligations of the Issuer are rated A by Standard & Poor's Credit Market Services Europe Limited, A2 by Moody's Investors Service Ltd. and A by Fitch Ratings Limited. A specific issue of Securities may be rated or unrated.</p> <p>Ratings: This issue of Securities will not be rated.</p>
Section C - Securities		
C.1	Type and class of Securities being offered	<p>Securities issued under this Base Prospectus may be debt securities or, where the repayment terms are linked to the performance of a specified inflation index, derivative securities.</p>

	<p>and/or admitted to trading</p>	<p>Securities will bear interest at a fixed rate, a floating rate plus a fixed percentage, a rate equal to a fixed percentage minus a floating rate, a rate that is equal to the difference between two floating rates, a rate that is calculated by reference to movements in a specified inflation index, or a rate that will vary between two specified fixed rates (one of which may be zero) depending on whether the specified floating rate exceeds the specified strike rate on the relevant date of determination, may be zero coupon securities (which do not bear interest) or may apply a combination of different interest types. The type of interest (if any) payable on the Securities may be the same for all interest payment dates or may be different for different interest payment dates. Securities may include an option for the Issuer, at its discretion, to switch the type of interest payable on the Securities once during the term of the Securities. The amount of interest payable in respect of the Securities on an interest payment date may be subject to a range accrual factor that will vary depending on the performance of a specified inflation index or one or more specified floating rates during the observation period relating to that interest payment date.</p> <p>Securities may include an option for the Securities to be redeemed prior to maturity at the election of the Issuer or the investor. If Securities are not redeemed early they will redeem on the scheduled redemption date and the amount paid will either be a fixed redemption amount, or an amount linked to the performance of a specified inflation index.</p> <p>Securities may be cleared through a clearing system or uncleared and held in bearer or registered form. Certain cleared Securities may be in dematerialised and uncertificated book-entry form. Title to cleared Securities will be determined by the books of the relevant clearing system.</p> <p>Securities will be issued in one or more series (each a "Series") and each Series may be issued in tranches (each a "Tranche") 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> <p>The Securities are transferable obligations of the Issuer that can be bought and sold by investors in accordance with the terms and conditions set out in the Base Prospectus (the "General Conditions"), as completed by the final terms document (the "Final Terms") (the General Conditions as so completed, the "Conditions").</p> <p>Interest: The interest payable in respect of the Securities will be determined by reference to a combination of a fixed rate of interest/a floating rate of interest. The amount of interest payable in respect of a security for an interest calculation period will be determined by multiplying the interest calculation amount of such security by the applicable interest rate and day count fraction.</p> <p>Call or Put option: Securities may be redeemed before the scheduled redemption date at the option of the Issuer on the following dates: from the Issue Date to 5 Business Days prior to 16 June 2025.</p> <p>Final redemption: The final redemption amount will be 100 per cent. of EUR 100,000 (the calculation amount).</p> <p>Form: The Securities will initially be issued in global bearer form. .</p> <p>Identification: Series number: NX000171939; Tranche number: 1</p> <p>Identification codes: ISIN Code: XS1217851291; Common Code: 121785129</p> <p>Governing Law: The Securities will be governed by English law.</p>
<p>C.2</p>	<p>Currency</p>	<p>Subject to compliance with all applicable laws, regulations and directives, Securities may be issued in any currency. The terms of Securities may provide that</p>

		<p>all amounts of interest and principal payable in respect of such Securities will be paid in a settlement currency other than the currency in which they are denominated, with such payments being converted into the settlement currency at the prevailing exchange rate as determined by the Determination Agent.</p> <p>The Securities will be denominated in Euro ("EUR"). All amounts of interest and principal payable in respect of the Securities will be paid 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 including ranking and limitations to those rights	<p>Rights: Each Security includes a right to a potential return of interest and amount payable on redemption together with certain ancillary rights such as the right to receive notice of certain determinations and events and the right to vote on future amendments.</p> <p>Price: Securities will be issued at a price and in such denominations as agreed between the Issuer and the relevant dealer(s) and/or manager(s) at the time of issuance. The minimum denomination will be the calculation amount in respect of which interest and redemption amounts will be calculated. The issue price of the Securities is 100 per cent. The denomination of a Security is EUR 100,000 (the "Calculation Amount").</p> <p>Taxation: All payments in respect of the Securities shall be made without withholding or deduction for or on account of any UK taxes unless such withholding or deduction is required by law. In the event that any such withholding or deduction is required by law, the Issuer will, save in limited circumstances, be required to pay additional amounts to cover the amounts so withheld or deducted.</p> <p>Ranking: Securities are direct, unsubordinated and unsecured obligations of the Issuer and rank equally among themselves.</p> <p>Events of default: If the Issuer fails to make any payment due under the Securities or breaches any other provision of the Securities (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 by 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 Securities governed by French law, the representative of the holders).</p> <p>Limitations to rights:</p> <ul style="list-style-type: none"> • Notwithstanding that the Securities are linked to the performance of the underlying asset(s), holders do not have any rights in respect of the underlying assets. • The terms and conditions of the Securities permit the Issuer and the Determination Agent (as the case may be), on the occurrence of certain events and in certain circumstances, without the holders' consent, to make adjustments to the terms and conditions of the Securities, to redeem the Securities prior to maturity, (where applicable) to postpone valuation of the underlying asset(s) or scheduled payments under the Securities, to change the currency in which the Securities are denominated, to substitute the Issuer with another permitted entity subject to certain conditions and to take certain other actions with regard to the Securities and the underlying asset(s) (if any). • The Securities contain provisions for calling meetings of holders to consider matters affecting their interests generally and these provisions permit defined majorities to bind all holders, including holders who did not attend and vote at the relevant meeting and holders who voted in a manner contrary to the

		<p>majority.</p> <p>The Securities will be governed by English law and the rights thereunder will be construed accordingly.</p>
C.9	Interest/ Redemption	<p>Interest: In respect of each interest calculation period, Securities may or may not bear interest. For each interest calculation period in respect of which the Securities bear interest, interest will accrue at one of the following rates: a fixed rate, a floating rate plus a fixed percentage, a rate equal to a fixed percentage minus a floating rate, a rate that is equal to the difference between two floating rates, a rate that is calculated by reference to movements in a specified inflation index, or a rate that will vary between two specified fixed rates (one of which may be zero) depending on whether the specified floating rate exceeds a specified level on the relevant date of determination. Securities may include an option for the Issuer, at its discretion, to switch the type of interest payable on the Securities once during the term of the Securities (the "Switch Option"). The amount of interest payable in respect of the Securities on an interest payment date may also be subject to a range accrual factor that will vary depending on the performance of a specified inflation index or one or more specified floating rates, as described in 'Range Accrual Factor' below (the "Range Accrual Factor").</p> <p>Final Redemption: The amount payable on final redemption of the Securities will either be fixed at a percentage of the calculation amount of the Securities, or may reference the calculation amount of the Securities (being the minimum denomination of the Securities) as adjusted upwards or downwards to account for movements in an inflation index.</p> <p>Optional Early Redemption: Certain Securities may be redeemed earlier than the scheduled redemption date following the exercise of a call option by the Issuer or the exercise of a put option by a holder of the Securities.</p> <p>Mandatory Early Redemption: Securities may also be redeemed earlier than the scheduled redemption date if performance of the Issuer's obligations becomes illegal, if the Determination Agent so determines, following cessation of publication of an Inflation Index, or following the occurrence of a change in applicable law, a currency disruption or a tax event affecting the Issuer's ability to fulfil its obligation under the Securities.</p> <p>Indicative amounts: If the Securities are being offered by way of a Public Offer and any specified product values below are not fixed or determined at the commencement of the Public Offer (including any amount, level, percentage, price, rate or other value in relation to the terms of the Securities which has not been fixed or determined by the commencement of the Public Offer), these specified product values will specify an indicative amount, an indicative minimum amount, an indicative maximum amount or any combination thereof. In such case, the relevant specified product value(s) shall be the value determined based on market conditions by the Issuer on or around the end of the Public Offer. Notice of the relevant specified product value will be published prior to the Issue Date.</p> <p style="text-align: center;">INTEREST</p> <p>Fixed Rate Interest. For the period from and including the Issue Date to but excluding the Interest Payment Date falling in June 2017, each Security will bear interest, at a rate of 0.50% .</p> <p>Floating Rate Interest. For the period from and including the Interest Payment Date falling in June 2017 to but excluding the Interest Payment Date falling in June 2030, each Security will bear interest and will pay an amount of interest linked to the Floating Rate (as defined below) at the end of each interest calculation period on 16 June in each year each date specified below under the heading 'Interest Payment Date(s)' (each, an "Interest Payment Date").</p> <p>The applicable rate of interest ("Rate of Interest") will be calculated by multiplying the Floating Rate by the number set out under the heading 'Participation' below, provided that such rate shall not be greater than the Curve Cap Rate (as defined below)</p>

			<table border="1"> <tr> <td data-bbox="790 194 971 241">Interest Payment Date(s):</td> <td data-bbox="975 194 1160 241">Participation:</td> </tr> <tr> <td data-bbox="790 241 971 636">Annually on 16 June of each year from and including 16 June 2018 to and including the Scheduled Redemption Date or the Optional Cash Redemption Date</td> <td data-bbox="975 241 1160 636">138.1</td> </tr> </table>	Interest Payment Date(s):	Participation:	Annually on 16 June of each year from and including 16 June 2018 to and including the Scheduled Redemption Date or the Optional Cash Redemption Date	138.1	
Interest Payment Date(s):	Participation:							
Annually on 16 June of each year from and including 16 June 2018 to and including the Scheduled Redemption Date or the Optional Cash Redemption Date	138.1							
C.10	Derivative component in the interest payment	Not applicable, there is no derivative component in the interest payment.						

"Curve Cap Rate" means a percentage determined by the Determination Agent equal to the product of (i) 138.1 per cent. and (ii) the sum of (a) the product of the product of 1 and the rate of the CMS20Y rate and (b) 0 per cent., subject to a maximum percentage equal to 4.00 per cent. per annum.

"Floating Rate" means the CMS Reference Rate (as defined below) that appears on Bloomberg Screen EUAMDB20 <Index> at 11:00 a.m. Frankfurt time on the date for determining the floating rate.

"CMS Reference Rate" means the swap rate for swap transactions in EUR (the Reference Currency) with a maturity of 10 years (the Designated Maturity) which appears on Bloomberg EUAMDB10 <Index> (the Relevant Screen Page) as at 11:00 a.m. Frankfurt time (the Relevant Time) on the date falling two TARGET Business Days prior to the first day of each Interest Calculation Period (the Interest Determination Date).

FINAL REDEMPTION

The Securities are scheduled to redeem on 16 June 2030 by payment by the Issuer of an amount in EUR 100,000 multiplied by 100%.

OPTIONAL EARLY REDEMPTION

Call Option: The Issuer may elect to redeem all of the Securities before the Scheduled Redemption Date by giving a minimum of 5 business days' notice to the holders, which notice may be given on any business day falling within the period from and including the Issue Date, to and including the date falling 5 business days' prior to 16 June 2025 (the "**Issuer Option Exercise Period**"). The Securities will be redeemed by payment of an amount per EUR 100,000 equal to 100% multiplied by EUR 100,000 on 16 June 2025 (the "**Optional Cash Redemption Date**").

If the option to redeem the Securities is not exercised by the Issuer then the Securities will be redeemed on the Scheduled Redemption Date.

C.11	Listing and admission to trading	<p>Securities may be listed and 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.</p> <p>Application is expected to be made by the Issuer to list the Securities on the official list and admit the Securities to trading on the regulated market of the London Stock Exchange.</p>
C.15	Description of how the value of the investment is affected by the value of the underlying instrument	<p>The return on, and value of, Securities that are derivative securities will be linked to the performance of a specified inflation index. In addition, any interest payments will be calculated by reference to a fixed rate and/or one or more floating rates or movements in the specified inflation index.</p> <p>Payments of interest are calculated by reference to a Fixed Rate of 0.50 per cent. and a Floating Rate.</p> <p>The amount of interest for a given period is however subject to a maximum rate of 4.00 per cent. and a minimum rate of 0.</p>
C.16	Expiration or maturity date of the securities	<p>Securities with repayment terms that reference the performance of a specified inflation index, are scheduled to redeem on the scheduled redemption date.</p> <p>The scheduled redemption date of the Securities will be 16 June 2030.</p>
C.17	Settlement procedure of the derivative securities	<p>Securities that are derivative securities will be delivered on the specified issue date either against payment of the issue price (or in the case of Securities having a Settlement Currency different from the currency of denomination, the Settlement Currency equivalent of the issue price) or free of payment of the issue price of the Securities. The Securities may be cleared and settled through Euroclear Bank S.A./N.V., Clearstream Banking <i>société anonyme</i>, CREST, Euroclear France, S.A., VP Securities, A/S, Euroclear Finland Oy, Norwegian Central Securities Depository, Euroclear Sweden AB or SIX SIS Ltd.</p> <p>Securities will be delivered on 16 June 2015 (the "Issue Date") free of payment of the issue price of the Securities.</p> <p>The Securities are cleared and settled through Euroclear Bank S.A./N.V. Clearstream Banking <i>société anonyme</i>.</p>
C.18	Description of how the return on derivative securities takes place	<p>The value of the Underlying Asset to which Securities that are derivative Securities are linked will affect the interest paid and/or the amount paid on the Scheduled Redemption Date. Interest and any redemption amount payable will be paid in cash.</p> <p>Not applicable; the Securities are not derivative securities.</p>
C.20	Type of underlying	<p>Not applicable; the Securities are not derivative securities.</p>
C.21	Market where Securities are traded	<p>Application is expected to be made by the Issuer to list the Securities on the official list of the UK Listing Authority and admit the Securities to trading on the regulated market of the London Stock Exchange with effect from 16 June 2015.</p>
Section D - Risks		
D.2	Key information on the key risks that are specific to the Issuer	<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. The Issuer may also suffer loss where the downgrading of an entity's credit rating causes a fall in the value of the Issuer's investment in that entity's financial instruments.</p>

		<p>Weak or deteriorating economic conditions negatively impact these counterparty and credit-related risks. In recent times, the economic environment in the Issuer's main business markets (being Europe and the United States) has been marked by generally weaker than expected growth, increased unemployment, depressed housing prices, reduced business confidence, rising inflation and contracting GDP. Operations in the Eurozone remain affected by the ongoing sovereign debt crisis, the stresses being exerted on the financial system and the risk that one or more countries exit the Euro. The current absence of a predetermined mechanism for a member state to exit the Euro means that it is not possible to predict the outcome of such an event and to accurately quantify the impact of such event on the Issuer's profitability, liquidity and capital. If some or all of these conditions persist or worsen, they may have a material adverse effect on the Issuer's operations, financial condition and prospects.</p> <p>Liquidity risk: The Issuer is exposed to the risk that it may be unable to meet its obligations as they fall due as a result of a sudden, and potentially protracted, increase in net cash outflows. These outflows could be principally through customer withdrawals, wholesale counterparties removing financing, collateral posting requirements or loan drawdowns.</p> <p>Capital risk: The Issuer may be unable to maintain appropriate capital ratios, which could lead to: (i) an inability to support business activity; (ii) a failure to meet regulatory requirements; and/or (iii) credit ratings downgrades. Increased regulatory capital requirements and changes to what constitutes capital may constrain the Issuer's planned activities and could increase costs and contribute to adverse impacts on the Issuer's earnings.</p> <p>Legal and regulatory-related risk: Non-compliance by the Issuer with applicable laws, regulations and codes relevant to the financial services industry could lead to fines, public reprimands, damage to reputation, increased prudential requirements, enforced suspension of operations or, in extreme cases, withdrawal of authorisations to operate.</p> <p>Reputation risk: Reputational damage reduces – directly or indirectly – the attractiveness of the Issuer to stakeholders and may lead to negative publicity, loss of revenue, litigation, regulatory or legislative action, loss of existing or potential client business, reduced workforce morale, and difficulties in recruiting talent. Sustained reputational damage could have a materially negative impact on the Issuer's licence to operate and the value of the Issuer's franchise, which in turn could negatively affect the Issuer's profitability and financial condition.</p>
D.3	<p>Key information on the key risks that are specific to the Securities</p>	<p>You may lose up to the entire value of your investment in the Securities:</p> <p>Even if the relevant Securities are stated to be repayable at an amount that is equal to or greater than their initial purchase price, you will lose up to the entire value of your investment if the Issuer fails or is otherwise unable to meet its payment obligations. You may also lose some or all of your 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 for reasons beyond the control of the Issuer (such as following a change in applicable law, a currency disruption or a tax event affecting the Issuer's ability to fulfil its obligations under the Securities) and the amount paid to investors is less than the initial purchase price; or • the terms and conditions of the Securities are adjusted (in accordance with the terms and conditions of the Securities) with the result that the redemption amount payable to investors and/or the value of the Securities is reduced. <p>Reinvestment risk/loss of yield: Following an early redemption of the Securities for any reason, holders may be unable to reinvest the redemption proceeds at a rate of return as high as the return on the Securities being redeemed.</p> <p>Volatile market prices: The market value of the Securities is unpredictable and</p>

		<p>may be highly volatile, as it can be affected by many unpredictable factors, including: market interest and yield rates; fluctuations in foreign exchange rates; exchange controls; the time remaining until the Securities mature; economic, financial, regulatory, political, terrorist, military or other events in one or more jurisdictions; changes in laws or regulations; and the Issuer's creditworthiness or perceived creditworthiness.</p> <p>Risks relating to Floating Rates: The performance of floating interest rates is dependent upon a number of factors, including supply and demand on the international money markets, which are influenced by measures taken by governments and central banks, as well as speculations and other macroeconomic factors.</p>
D.6	Risk warning that investors may lose value of entire investment or part of it	Not applicable; unless the Issuer fails or goes bankrupt and provided that you hold your securities to maturity and they are not early redeemed or adjusted, your invested capital is not at risk.
Section E - Offer		
E.2b	Reasons for offer and use of proceeds when different from making profit and/or hedging certain risks	<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>Not applicable; the Securities have not been offered to the public.</p>
E.3	Description of the terms and conditions of the offer	Not Applicable; the Securities have not been offered to the public.
E.4	Description of any interest material to the issue/offer, including conflicting interests	Not Applicable: no person involved in the issue or offer has any interest, or conflicting interest, that is material to the issue or offer of Securities.
E.7	Estimated expenses charged to investor by the issuer/offeror	Not Applicable: the Securities have not been offered to the public.