

FINAL TERMS



BARCLAYS BANK PLC

(Incorporated with limited liability in England and Wales)

**Up to 10,000 Securities due October 2020 under the Global Structured Securities Programme
Issue Price: EUR 1,000 per Security**

Known for commercial purposes as “Barclays Autocallable con Memory su Oil & Gas Ottobre 2020”

This document constitutes the final terms of the Securities (the "**Final Terms**") described herein for the purposes of Article 5.4 of the Prospectus Directive and is prepared in connection with the Global Structured Securities Programme established by Barclays Bank PLC (the "**Issuer**"). These Final Terms are supplemental to and should be read in conjunction with the GSSP Base Prospectus 9 dated 11 August 2017 (the "**Base Prospectus**"), which constitutes a base prospectus for the purposes of the Prospectus Directive. Full information on the Issuer and the offer of the Securities is only available on the basis of the combination of these Final Terms and the Base Prospectus. A summary of the individual issue of the Securities is annexed to these Final Terms.

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

BARCLAYS

Final Terms dated 4 October 2017

PART A – CONTRACTUAL TERMS

Provisions relating to the Securities

1. (a) Series: NX000200879
 - (b) Tranche: 1
 2. Settlement Currency: EUR
 3. Securities: Certificates
 4. Notes: Not Applicable
 5. Certificates: Applicable
 - (a) Number of Securities: Up to 10,000
 - (i) Tranche: Up to 10,000
 - (ii) Series: Up to 10,000
 - (b) Minimum Tradable Amount: 1 Certificate
 6. Calculation Amount: EUR 1,000 per Security
- The Issue Price includes fees payable by the Issuer to the Authorised Offerors which will be no more than 3.25% of the Issue Price.
7. Issue Price: EUR 1,000
 8. Issue Date: 30 October 2017
 9. Scheduled Redemption Date: 30 October 2020
 10. Type of Security: Equity Index Linked Securities
 11. Underlying Performance Type_(Autocall): Single Asset
 12. Underlying Performance Type_(Interest): Single Asset
 13. Underlying Performance Type_(Redemption): Single Asset

Provisions relating to interest (if any) payable

14. Interest Type: Digital (Bullish)
General Condition 7 (*Interest*)
- (a) Interest Payment Date: 30 October 2020
- (b) Interest Valuation Date: 16 October 2020
- (c) Interest Trigger Event Type: Daily
- (d) Interest Barrier Percentage: 100 per cent.
- (e) Observation Dates: 16 October 2020
- (f) Fixed Interest Rate: 12.00%

(g) Global Floor: 0 per cent.

Provisions relating to Automatic Redemption (Autocall)

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

Table 2

Autocall Valuation Date	Autocall Redemption Date	Autocall Redemption Percentage
16 April 2018	30 April 2018	102.00%
16 October 2018	30 October 2018	104.00%
16 April 2019	30 April 2019	106.00%
16 October 2019	30 October 2019	108.00%
16 April 2020	30 April 2020	110.00%

Provisions relating to Optional Early Redemption

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

Provisions relating to Final Redemption

17. (a) Final Redemption Type: Capped
General Condition 10 (*Final Redemption*)
- (b) Settlement Method: Cash
- (c) Strike Price Percentage: 100 per cent.
- (d) Knock-in Barrier Type: European
- (e) Knock-in Barrier Percentage: 75 per cent.

Provisions relating to Instalment Notes

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

Provisions relating to the Underlying Asset(s)

19. Underlying Asset: Underlying Asset: Initial Valuation Date:
Euro Stoxx Oil & Gas Index 30 October 2017
- (a) Index: Euro Stoxx Oil & Gas Index
- (i) Exchange: Multi-exchange Index
- (ii) Related Exchange: All Exchanges
- (iii) Underlying Asset Currency: EUR
- (iv) Bloomberg Screen: SXEE Index
- (v) Reuters Screen: .SXEE
- (vi) Index Sponsor: STOXX Limited
- (vii) Weight: Not Applicable
- (b) Initial Price_(Redemption): The Valuation Price of such Underlying Asset on the Initial Valuation Date
- (i) Averaging-in: Not Applicable
- (ii) Min Lookback-in: Not Applicable
- (iii) Max Lookback-in: Not Applicable
- (c) Initial Valuation Date: 30 October 2017
20. (a) Final Valuation Price:
- (i) Averaging-out: Not Applicable
- (ii) Min Lookback-out: Not Applicable
- (iii) Max Lookback-out: Not Applicable
- (b) Final Valuation Date: 16 October 2020

Provisions relating to disruption events

21. Consequences of a Disrupted Day (in respect of an Averaging Date or Lookback Date):
General Condition 15 (*Consequences of Disrupted Days*)
- (a) Omission: Not Applicable
- (b) Postponement: Not Applicable
- (c) Modified Postponement: Not Applicable

22. Additional Disruption Events:
General Condition 22 (*Adjustment or early redemption following an Additional Disruption Event*)
- (a) Change in Law: Applicable as per General Condition 42.1 (*Definitions*)
 - (b) Currency Disruption Event: Applicable as per General Condition 42.1 (*Definitions*)
 - (c) Hedging Disruption: Applicable as per General Condition 42.1 (*Definitions*)
 - (d) Issuer Tax Event: Applicable as per General Condition 42.1 (*Definitions*)
 - (e) Extraordinary Market Disruption: Applicable as per General Condition 42.1 (*Definitions*)
 - (f) Increased Cost of Hedging: Not Applicable as per General Condition 42.1 (*Definitions*)
 - (g) Affected Jurisdiction Hedging Disruption: Not Applicable as per General Condition 42.1 (*Definitions*)
 - (h) Affected Jurisdiction Increased Cost of Hedging: Not Applicable as per General Condition 42.1 (*Definitions*)
 - (i) Increased Cost of Stock Borrow: Not Applicable as per General Condition 42.1 (*Definitions*)
 - (j) Loss of Stock Borrow: Not Applicable as per General Condition 42.1 (*Definitions*)
 - (k) Foreign Ownership Event: Not Applicable as per General Condition 42.1 (*Definitions*)
 - (l) Fund Disruption Event: Not Applicable as per General Condition 42.1 (*Definitions*)
23. Early Cash Settlement Amount: Market Value
24. Early Redemption Notice Period Number: As specified in General Condition 42.1 (*Definitions*)
25. Substitution of Shares: Not Applicable
26. Entitlement Substitution: Not Applicable
27. FX Disruption Event: Not Applicable
28. Disruption Fallbacks:
General Condition 23 (*Consequences of FX Disruption Events (FX)*) Not Applicable
29. Unwind Costs: Not Applicable
30. Settlement Expenses: Not Applicable
31. Local Jurisdiction Taxes and Expenses: Not Applicable

General provisions

32. Form of Securities: Global Bearer Securities: Permanent Global Security
NGN Form: Applicable
Held under the NSS: Not Applicable

CGN Form: Not Applicable

CDIs: Not Applicable

33. Trade Date: 19 September 2017
34. 871(m) Securities: The Issuer has determined that the Securities (without regard to any other transactions) should not be subject to US withholding tax under Section 871(m) of the US Internal Revenue Code and regulations promulgated thereunder.
35. Prohibition of Sales to EEA Retail Investors: Not Applicable
36. Additional Business Centre(s): Not Applicable
37. Business Day Convention: Following
38. Determination Agent: Barclays Bank PLC
39. Registrar: Not Applicable
40. CREST Agent: Not Applicable
41. Transfer Agent: Not Applicable
42. (a) Name of Manager: Barclays Bank PLC

For the purposes of Article 93-*bis* of the Italian Financial Act, the “**Lead Manager**” (*Responsabile del Collocamento*) is MPS Capital Services Banca per le Imprese S.p.A. (“**MPSCS**”)– Via L. Pancaldo, 4- Florence (Italy) - *Offices at Viale Mazzini, 23 – Siena (Italy)* www.mpscapitalservices.it. Banca Monte dei Paschi di Siena S.p.A. shall act as distributor in connection with the Offer (the “**Distributor**”)

Where:

“**Italian Financial Act**” means the Italian Legislative Decree n.58/1998 as amended from time to time.

- (b) Date of underwriting agreement: Not Applicable
- (c) Names and addresses of secondary trading intermediaries and main terms of commitment: Not Applicable
43. Registration Agent: Not Applicable
44. *Masse* Category: No *Masse*
45. Governing Law: English law

PART B – OTHER INFORMATION

1. LISTING AND ADMISSION TO TRADING

(a) Listing and Admission to Trading:

The effectiveness of the offer is subject to the condition that admission to trading is authorized by DDT before the Issue Date. MPS Capital Services Banca per le Imprese S.p.A. (“MPSCS”) undertakes to apply for the Securities to be admitted to trading on the Issue Date on the systematic internalization system (“SIS”) denominated “De@IDone Trading” (“DDT”), exclusively managed by MPSCS. MPSCS shall act as sole specialist (negoziatore unico) on the DDT, as regulated by the applicable rules and regulations (il Regolamento) published on the website www.mpscitalservices.it.

MPSCS shall be required to provide bid/ask quotes for an amount of the Securities equal to the Placed Amount (as defined below), to be determined as follows. MPSCS will determine the price for such bid/ask quotes that shall reflect the prevailing market conditions as of the time of the quotes. In particular, in respect of the creditworthiness of the Issuer, the 3 months EURIBOR will be increased by a spread determined as the spread of some specific Issuer’s senior credit default swap plus 0.30%. The price so determined, in the case of “ask quotes” (purchase by the investor), shall be increased by a margin of up to a maximum of 0.35 per cent; in the case of “bid quotes” (sale by the investor), it shall be reduced by a margin of up to a maximum of 1.00 per cent.

MPSCS will begin trading on such systematic internaliser at latest within 5 working days after the Issue Date.

Furthermore, MPSCS will request admission to listing and trading of the Securities with the multilateral trading facility EuroTLX® (EUROTLX), organised and managed by EuroTLX SIM S.p.A.. MPSCS will act as Liquidity Provider (specialist) pursuant to the Rules of EUROTLX.

The execution of orders on EUROTLX will occur pursuant to the Rules of EUROTLX as published on www.eurotlx.com. MPSCS anticipates that the trading on EuroTLX will be launched at latest within 5 working days after the Issue Date.

The Rules of EUROTLX can be downloaded from the website www.eurotlx.com.

The source of the information in this paragraph 1.(a) is MPSCS and MPSCS accepts responsibility for such information. The Issuer confirms that this information has been accurately reproduced and that as far as the

Issuer is aware and is able to ascertain from information published by MPSCS, no facts have been omitted which would render the reproduced information inaccurate or misleading.

For the purposes hereof “**Placed Amount**” means the product of (x) the Calculation Amount and (y) the number of Securities effectively placed by the Distributor at the end of the Offering Period as notified by MPSCS to Barclays Bank PLC.

- (b) Estimate of total expenses related to admission to trading: Approximately Euro 400

2. RATINGS

Ratings: The Securities have not been individually rated.

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

Save as disclosed below and save as discussed in risk factor 16 (*Risks associated with discretionary powers of the Issuer and the Determination Agent, including in relation to the Issuer's hedging arrangements*) and 20 (*Risks associated with conflicts of interest*) of the Base Prospectus, so far as the Issuer is aware, no person involved in the offer of the Securities has an interest material to the offer.

MPSCS and the Distributor are, with respect to the offer of the Securities, in a position of conflict of interest with the investors as they are part of the same banking group (the Montepaschi Banking Group) and they have an economic interest in the distribution of the Securities. MPSCS and the Distributor shall receive from the Issuer, respectively, the management fee and the selling fee, as specified under paragraph 8.2 (m) below.

MPSCS is also in a position of conflict of interest for the following reasons: it acts as hedging counterparty of the Issuer in relation to the issuance of the Securities; and it shall act as liquidity provider, providing bid/ask quotes for the Securities for the benefit of the holder of the Securities. Also, an application shall be made for the Securities to be admitted to trading on the systematic internalization system (“**SIS**”) denominated “De@IDone Trading” (“**DDT**”), exclusively managed by MPSCS on which MPSCS acts as sole manager (*negoziatore unico*). In addition, an application shall be made for the Securities to be admitted to trading on the EUOTLX, on which the MPSCS acts as a specialist.

MPSCS and the Distributor may engage in business relating to the Underlying Asset, including making loans to equity investments in, or providing investment banking, asset management or other advisory services to the respective issuer. In connection with these activities, MPSCS and the Distributor may receive information pertinent to the Underlying Asset that MPSCS and the Distributor will not be obliged to divulge.

Furthermore, Barclays Bank PLC shall act as Issuer of the Securities, as Manager and as Determination Agent, in connection with the Offer.

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

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

5. **YIELD**

Not Applicable

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

Euro Stoxx Oil & Gas Index

Bloomberg Screen: SXEE Index

Reuters Screen: .SXEE

Index Disclaimer: See Schedule hereto

7. **OPERATIONAL INFORMATION**

- (a) ISIN: XS1620533536
(b) Common Code: 162053353
(c) Relevant Clearing System(s) and the relevant identification number(s): Euroclear, Clearstream
(d) Delivery: Delivery free of payment

8. **TERMS AND CONDITIONS OF THE OFFER**

8.1 **Authorised Offer(s)**

- (a) Public Offer: An offer of the Notes may be made, subject to the conditions set out below by the Authorised Offeror(s) (specified in (b) immediately below) other than pursuant to Article 3(2) of the Prospectus Directive in the Public Offer Jurisdiction(s) (specified in (c) immediately below) during the Offer Period (specified in (d) immediately below) subject to the conditions set out in the Base Prospectus and in (e) immediately below
- (b) Name(s) and address(es), to the extent known to the Issuer, of the placers in the various countries where the offer takes place (together the "**Authorised Offeror(s)**"): Each financial intermediary specified in (i) and (ii) below:
- (i) **Specific consent:**
Banca Monte dei Paschi di Siena S.p.A.
Piazza Salimbeni, 3
Siena (Italy) as Distributor and
MPS Capital Services Banca per le Imprese S.p.A.
Via L. Pancaldo, 4
Florence (Italy) offices at Viale Mazzini, 23

Siena (Italy) as Lead Manager
(together the "**Authorised Offeror(s)**") and

(ii) **General consent:** Not Applicable

- (c) Jurisdiction(s) where the offer may take place (together, the "**Public Offer Jurisdictions(s)**"): Italy
- (d) Offer period for which use of the Base Prospectus is authorised by the Authorised Offeror(s): From and including 4 October 2017 to and including 24 October 2017 (the "**Offer Period**").
- During the Offer Period, the Issuer, subject to the previous agreement of MPSCS, will be entitled to extend the length of the Offer Period and/or to increase the number of Securities to be issued. The Issuer shall forthwith give notice of any such extension and/or of any such increase by publication of a notice on its website <http://www.barclays.com/prospectuses-and-documentation/structured-securities/final-terms.html>, on the Distributor's and Lead Manager's websites www.mps.it and www.mpscapitalservices.it.
- (e) Other conditions for use of the Base Prospectus by the Authorised Offeror(s): Not Applicable

8.2 Other terms and conditions of the offer

- (a) Offer Price: The Issue Price
- (b) Total amount of offer: Up to 10,000 Securities
- (c) Conditions to which the offer is subject: The Issuer reserves the right, subject to the previous agreement of MPSCS, to revoke or withdraw the offer for Securities at any time on or prior to the end of the Offer Period.

The Issuer, the Lead Manager and the Distributor shall give notice to the public of the withdrawal of the offer by publishing a notice on their respective websites (www.barclays.com; www.mpscapitalservices.it; www.mps.it).

Following revocation or 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 Distributor in accordance with the Distributor's usual procedures.

In addition, the Issuer, subject to the previous agreement of MPSCS, has the right to early terminate at any time the Offer Period at its reasonable discretion, in which case notice shall be given to investors by publication of a notice on the respective

websites of the Issuer, Lead Manager and the Distributor (www.barclays.com; www.mpscapiaservices.it; www.mps.it).

- (d) Time period, including any possible amendments, during which the offer will be open and description of the application process: From and including 4 October 2017 to and including 24 October 2017

- (e) Description of the application process: An offer of the Securities may be made by the Lead Manager through the Distributor other than pursuant to Article 3(2) of the Prospectus Directive in Italy (the “**Public Offer Jurisdiction**”) during the Offer Period.

Applications for the Securities can be made in the Public Offer Jurisdiction through the Distributor during the Offer Period. The Securities will be placed into the Public Offer Jurisdiction by the Distributor. Distribution will be in accordance with the Distributor’s usual procedures.

Investors interested to subscribe the Securities, during the Offer Period and during Distributor banking hours, may apply at the premises (*filiali*) of the Distributor by filling in, duly executing (also by appropriate attorneys), and delivering a specific subscription form (*Scheda di Adesione*).

The subscription form is available at each Distributor’s premises.

There is no limit to the subscription application which may be filled in and delivered by the same prospective investor through the Distributor.

The participation by the investor to the Offer cannot be subject to conditions, however once the subscription form is executed by the investors and delivered to the Distributor (or any of its attorneys) the application can be revoked by the relevant investor within the last day of the Offer Period, as amended in the event of an early closure of the Offer Period, through a specific request made at the offices of the Distributor which has received the relevant acceptance forms.

- (f) Details of the minimum and/or maximum amount of application: There are no allotment criteria (*criteri di riparto*), as subscription applications will be satisfied until reaching the maximum amount and thereafter further subscription applications will not be accepted.

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 Lead Manager, 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 Lead Manager. For the avoidance of any doubt, delivery free of payment will only occur in respect of payments between Barclays Bank PLC in its capacity as Manager and the Issuer. Any payments made by investors to the Lead Manager will be delivery against payment.
- The Securities will be delivered on the Issue Date to the purchaser of the Securities in the relevant deposit accounts held, directly or indirectly, by Distributor at Euroclear and/or Clearstream Luxembourg (as the case may be) following the payment of the Offer Price.
- (i) Manner in and date on which results of the offer are to be made public: Not later than five TARGET Business Days after the close of the Offer Period, a notice relating to the results of the Offer will be published on the Issuer's, Lead Manager's and Distributor's respective websites (www.barclays.com; www.mpscapitalservices.it; www.mps.it).
- (j) Procedure for exercise of any right of pre-emption, negotiability of subscription rights and treatment of subscription rights not exercised: Not Applicable
- (k) Whether tranche(s) have been reserved for certain countries: Offers may be made by the Distributor in the Public Offer Jurisdiction to any person. Offers (if any) in other EEA countries will only be made through the Authorised Offeror pursuant to an exemption from the obligation under the Prospectus Directive as implemented in such countries to publish a prospectus.
- (l) Process for notification to applicants of the amount allotted and indication whether dealing may begin before notification is made: Applicants will be notified directly by the Distributor of the amount allotted. 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: In connection with the Offer, the Lead Manager, as defined above, will receive a management fee equal to a minimum of 0.525 per cent and a maximum of 0.65 per cent of the Issue Price of the Securities issued and the Distributor, as defined above, will receive, through the Lead Manager, a selling fee equal to a minimum of 2.10 per cent and a maximum of 2.60 per cent of the Issue Price of the Securities issued.
- The selling fee and the management fee will be published not later than five Euro Business Days after close of the Offer Period on the websites of the Issuer (www.barclays.com), the Lead Manager

(www.mpscapitalservices.it) and the Distributor
(www.mps.it).

- (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: Authorised Offeror

Schedule - Index Disclaimer

The EURO STOXX Oil & Gas Index is the intellectual property (including registered trademarks) of STOXX Limited, Zurich, Switzerland and/or its licensors (“**Licensors**”), which is used under license. The securities based on the Index are in no way sponsored, endorsed, sold or promoted by STOXX and its Licensors and neither of the Licensors shall have any liability with respect thereto.

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 investors when considering whether to invest in the Securities.</p>
A.2	Consent by the Issuer to the use of prospectus in subsequent resale or final placement of Securities	<p>The Issuer may provide its consent to the use of the Base Prospectus and Final Terms for subsequent resale or final placement of Securities by financial intermediaries, provided that the subsequent resale or final placement of Securities by such financial intermediaries is made during the offer period specified in the Final Terms. Such consent may be subject to conditions which are relevant for the use of the Base Prospectus.</p> <p>Specific consent: The Issuer consents to the use of the Base Prospectus and these Final Terms with respect to the subsequent resale or final placement of Securities (a "Public Offer") which satisfies all of the following conditions:</p> <ul style="list-style-type: none"> (a) the Public Offer is only made in Italy; and the Public Offer is only made during the period from (and including) 4 October 2017 to and including 24 October 2017; and (b) the Public Offer is only made by Banca Monte dei Paschi di Siena S.p.A. Piazza Salimbeni, 3 Siena (Italy) (as "Distributor") and MPS Capital Services Banca per le Imprese S.p.A. Via L. Pancaldo, 4 Florence (Italy) offices at Viale Mazzini, 23 Siena (Italy) (as "Lead Manager" for the purposes of Article 93-<i>bis</i> of the Italian Legislative Decree n. 58/1998 as amended from time to time.) (the "Authorised Offerors") <p>Information on the terms and conditions of an offer by any Authorised Offeror is to be provided at the time of that offer by the Authorised Offeror.</p>
Section B – Issuer		
B.1	Legal and commercial name of the Issuer	The Securities are issued by Barclays Bank PLC (the " Issuer ").

B.2	Domicile and legal form of the Issuer, legislation under which the Issuer operates and country of incorporation of the Issuer	<p>The Issuer is a public limited company registered in England and Wales.</p> <p>The principal laws and legislation under which the Issuer operates are laws of England and Wales including the Companies Act.</p>
B.4b	Known trends affecting the Issuer and industries in which the Issuer operates	<p>The business and earnings of the Issuer and its subsidiary undertakings (together, the "Bank Group" or "Barclays") can be affected by the fiscal or other policies and other actions of various governmental and regulatory authorities in the UK, EU, US and elsewhere, which are all subject to change. The regulatory response to the financial crisis has led and will continue to lead to very substantial regulatory changes in the UK, EU and US and in other countries in which the Bank Group operates. It has also (amongst other things) led to (i) a more assertive approach being demonstrated by the authorities in many jurisdictions, and (ii) enhanced capital, leverage, liquidity and funding requirements (for example pursuant to the fourth Capital Requirements Directive (CRD IV)). Any future regulatory changes may restrict the Bank Group's operations, mandate certain lending activity and impose other, significant compliance costs.</p> <p>Known trends affecting the Issuer and the industry in which the Issuer operates include:</p> <ul style="list-style-type: none"> • continuing political and regulatory scrutiny of the banking industry which is leading to increased or changing regulation that is likely to have a significant effect on the structure and management of the Bank Group; • general changes in regulatory requirements, for example, prudential rules relating to the capital adequacy framework and rules designed to promote financial stability and increase depositor protection, increased regulation and procedures for the protection of customers and clients of financial services firms and an increased willingness on the part of regulators to investigate past practices, vigorously pursue alleged violations and impose heavy penalties on financial services firms; • increased levels of legal proceedings in jurisdictions in which the Bank Group does business, including in the form of class actions; • the US Dodd-Frank Wall Street Reform and Consumer Protection Act, which contains far-reaching regulatory reform (including restrictions on proprietary trading and fund-related activities (the so-called 'Volcker rule')); • the United Kingdom Financial Services (Banking Reform) Act 2013 which gives United Kingdom authorities powers to implement measures for, among others: (i) the separation of the United Kingdom and EEA retail banking activities of the largest United Kingdom banks into a legally, operationally and economically separate and independent entity (so-called 'ringfencing'); (ii) a statutory depositor preference in insolvency; and (iii) a 'bail-in' stabilisation option; and • changes in competition and pricing environments.
B.5	Description of	<p>The Bank Group is a major global financial services provider.</p>

	the group and the Issuer's position within the group	The Issuer is a wholly owned direct subsidiary of Barclays PLC, which is the ultimate holding company of the Bank Group (Barclays PLC, together with its subsidiaries, the " Group ").
B.9	Profit forecast or estimate	Not Applicable: the Issuer has chosen not to include a profit forecast or estimate.
B.10	Nature of any qualifications in audit report on historical financial information	Not Applicable: the audit report on the historical financial information contains no such qualifications.
B.12	Selected key financial information; no material adverse change and significant change statements	<p>Based on the Bank Group's audited financial information for the year ended 31 December 2016, the Bank Group had total assets of £1,213,955 million (2015: £1,120,727 million), total net loans and advances of £436,417 million (2015: £441,046 million), total deposits of £472,917 million (2015: £465,387 million), and total shareholders' equity of £70,955 million (2015: £66,019 million) (including non-controlling interests of £3,522 million (2015: £1,914 million)). The profit before tax from continuing operations of the Bank Group for the year ended 31 December 2016 was £4,383 million (2015: £1,914 million) after credit impairment charges and other provisions of £2,373 million (2015: £1,762 million). The financial information in this paragraph is extracted from the audited consolidated financial statements of the Issuer for the year ended 31 December 2016.</p> <p>Based on the Bank Group's unaudited financial information for the six months ended 30 June 2017, the Bank Group had total assets of £1,136,867 million (30 June 2016: £1,351,958 million), total net loans and advances of £427,980 million (30 June 2016: £473,962 million), total deposits of £488,162 million (30 June 2016: £500,919 million), and total shareholders' equity of £66,167 million (30 June 2016: £69,599 million) (including non-controlling interests of £84 million (30 June 2016: £2,976 million)). The profit before tax from continuing operations of the Bank Group for the six months ended 30 June 2017 was £2,195 million (30 June 2016: £3,017 million) after credit impairment charges and other provisions of £1,054 million (30 June 2016: £931 million). The financial information in this paragraph is extracted from the unaudited consolidated interim financial statements of the Issuer for the six months ended 30 June 2017.</p> <p>Not Applicable: there has been no significant change in the financial or trading position of the Bank Group since 30 June 2017.</p> <p>There has been no material adverse change in the prospects of the Issuer since 31 December 2016.</p>
B.13	Recent events particular to the Issuer which are materially relevant to the evaluation of	Not Applicable: there have been no recent events particular to the Issuer which are to a material extent relevant to the evaluation of the Issuer's solvency.

	Issuer's solvency	
B.14	Dependency of the Issuer on other entities within the group	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. The financial position of the Issuer is dependent on the financial position of its subsidiary undertakings.
B.15	Description of the Issuer's principal activities	The Bank Group is a major global financial services provider engaged in retail and commercial banking, credit cards, investment banking, wealth management and investment management services with an extensive international presence in Europe, the United States, Africa and Asia.
B.16	Description of whether the Issuer is directly or indirectly owned or controlled and by whom and nature of such control	The whole of the issued ordinary share capital of the Issuer is beneficially owned by Barclays PLC, which is the ultimate holding company of the Issuer and its subsidiary undertakings.
B.17	Credit ratings assigned to the Issuer or its debt securities	The short-term unsecured obligations of the Issuer are rated A-2 by Standard & Poor's Credit Market Services Europe Limited, P-1 by Moody's Investors Service Ltd. and F1 by Fitch Ratings Limited and the long-term obligations of the Issuer are rated A- by Standard & Poor's Credit Market Services Europe Limited, A1 by Moody's Investors Service Ltd. and A by Fitch Ratings Limited. A specific issue of Securities may be rated or unrated. Ratings: This issue of Securities will not be rated.
Section C – Securities		
C.1	Type and class of Securities being offered and/or admitted to trading	Securities described in this Summary (the " Securities ") may be debt securities or, where the repayment terms are linked to an underlying asset, derivative securities, in the form of certificates. Identification: Series number: NX000200879; Tranche number: 1 Identification codes: ISIN: XS1620533536, Common Code: 162053353
C.2	Currency	Subject to compliance with all applicable laws, regulations and directives, Securities may be issued in any currency. This issue of Securities will be denominated in Euro (" EUR ").
C.5	Description of restrictions on free transferability of the Securities	The Securities are offered and sold outside the United States to non-U.S. persons in reliance on Regulation S under the Securities Act and must comply with transfer restrictions with respect to the United States. No offers, sales, resales or deliveries of any Securities may be made in or from any jurisdiction and/or to any individual or entity except in circumstances which will result in compliance with any applicable laws and regulations and which will not impose any obligation on the Issuer (the

		<p>"Manager").</p> <p>Subject to the above, the Securities will be freely transferable.</p>
<p>C.8</p>	<p>Description of rights attached to the Securities, including ranking and limitations to those rights</p>	<p style="text-align: center;">RIGHTS</p> <p>The Securities will be issued on 30 October 2017 (the "Issue Date") at EUR 1,000 (the "Issue Price") and will give each holder of Securities the right to receive a potential return on the Securities, together with certain ancillary rights such as the right to receive notice of certain determinations and events and the right to vote on some (but not all) amendments to the terms and conditions of the Securities.</p> <p>Interest: Whether or not interest is payable will depend on the performance of Euro Stoxx Oil & Gas Index (the "Underlying Asset"). In some cases the interest amount could be zero.</p> <p>Final redemption: If the Securities have not redeemed early (or have not redeemed due to Automatic Redemption (Autocall)) they will redeem on the Scheduled Redemption Date and the cash amount payable to investors will depend on the performance of the Underlying Asset on the specified valuation dates during the life of the Securities.</p> <p>Taxation: All payments in respect of the Securities shall be made without withholding or deduction for or on account of any UK taxes unless such withholding or deduction is required by law. In the event that any such withholding or deduction is required by law, the Issuer will, save in limited circumstances, be required to pay additional amounts to cover the amounts so withheld or deducted.</p> <p>Events of default: If the Issuer fails to make any payment due under the Securities or breaches any other term and condition of the Securities in a way that is materially prejudicial to the interest of the holders (and such failure is not remedied within 30 days, or, in the case of interest, 14 days), or the Issuer is subject to a winding-up order, then (subject, in the case of interest, to the Issuer being prevented from payment for a mandatory provision of law) the Securities will become immediately due and payable, upon notice being given by the holder (or, in the case of French law Securities, the representative of the holders).</p> <p>The Securities will be governed by English law and the rights thereunder will be construed accordingly.</p> <p style="text-align: center;">STATUS</p> <p>The Securities are direct, unsubordinated and unsecured obligations of the Issuer and rank equally among themselves.</p> <p style="text-align: center;">LIMITATIONS ON RIGHTS</p> <p>Certain limitations:</p> <ul style="list-style-type: none"> • Notwithstanding that the Securities are linked to the performance of the underlying asset(s), holders do not have any rights in respect of the underlying asset(s). • The terms and conditions of the Securities permit the Issuer and the Determination Agent (as the case may be), on the occurrence of certain

		<p>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> <ul style="list-style-type: none"> • The Securities contain provisions for calling meetings of holders to consider matters affecting their interests generally and these provisions permit defined majorities to bind all holders, including holders who did not attend and vote at the relevant meeting and holders who voted in a manner contrary to the majority.
C.11	Admission to trading	<p>The effectiveness of the offer is subject to the condition that admission to trading is authorized by DDT before the Issue Date. MPSCS undertakes to apply for the Securities to be admitted to trading on the DDT on the Issue Date. MPSCS shall act as sole specialist (negoziatore unico) on the DDT, as regulated by the applicable rules and regulations (il Regolamento) published on the website www.mpscapitalservices.it.</p> <p>MPSCS shall be required to provide bid/ask quotes for an amount of the Securities equal to the Placed Amount (as defined below), to be determined as follows. MPSCS will determine the price for such bid/ask quotes that shall reflect the prevailing market conditions as of the time of the quotes. In particular, in respect of the creditworthiness of the Issuer, the 3 months EURIBOR will be increased by a spread determined as the spread of some specific Issuer's senior credit default swap plus 0.30%. The price so determined, in the case of "ask quotes" (purchase by the investor), shall be increased by a margin of up to a maximum of 0.35 per cent.; in the case of "bid quotes" (sale by the investor), it shall be reduced by a margin of up to a maximum of 1.00 per cent.</p> <p>MPSCS will begin trading on such systematic internaliser at latest within 5 working days after the Issue Date.</p> <p>Furthermore, MPSCS will request admission to listing and trading of the Securities with the multilateral trading facility EuroTLX® (EUROTLX), organised and managed by EuroTLX SIM S.p.A.. MPSCS will act as Liquidity Provider (specialist) pursuant to the Rules of EUROTLX.</p> <p>The execution of orders on EUROTLX will occur pursuant to the Rules of EUROTLX as published on www.eurotlx.com. MPSCS anticipates that the trading on EuroTLX will be launched at latest within 5 working days after the Issue Date.</p> <p>The Rules of EUROTLX can be downloaded from the website www.eurotlx.com.</p> <p>The source of the information in this paragraph Section C.11 is MPSCS and MPSCS accepts responsibility for such information. The Issuer confirms that</p>

this information has been accurately reproduced and that as far as the Issuer is aware and is able to ascertain from information published by MPSCS, no facts have been omitted which would render the reproduced information inaccurate or misleading.

For the purposes hereof “**Placed Amount**” means the product of (x) the Calculation Amount and (y) the number of Securities effectively placed by the Distributor at the end of the Offering Period as notified by MPSCS to Barclays Bank PLC.

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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 the Securities is dependent on the performance of (i) one or more specified equity indices, shares, depository receipts representing shares and/or exchange traded funds; or (ii) foreign exchange rates (each an "**Underlying Asset**").

The Underlying Asset is:

Underlying Asset	Initial Price	Initial Valuation Date
Euro Stoxx Oil & Gas Index	The Valuation Price of such Underlying Asset on the Initial Valuation Date	30 October 2017

Calculations in respect of amounts payable under the Securities are made by reference to a "**Calculation Amount**", being EUR 1,000.

Indicative amounts: If the Securities are being offered by way of a Public Offer and any specified product values are not fixed or determined at the commencement of the Public Offer (including any amount, level, percentage, price, rate or other value in relation to the terms of the Securities which has not been fixed or determined by the commencement of the Public Offer), these specified product values will specify an indicative amount, indicative minimum amount, an indicative maximum amount or indicative amount or any combination thereof. In such case, the relevant specified product value(s) shall be the value determined based on market conditions by the Issuer on or around the end of the Public Offer. Notice of the relevant specified product value will be published prior to the Issue Date.

Determination Agent: Barclays Bank PLC will be appointed to make calculations and determinations with respect to the Securities.

A – Interest

Interest Payment	Interest	Observation
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Date	Valuation Date	Date
30 October 2020	16 October 2020	16 October 2020

The interest amount payable on each Security on the Interest Payment Date will be calculated on the Interest Valuation Date and will depend on whether or not a Digital Down Trigger Event has occurred and is calculated as follows:

- (i) If a Digital Down Trigger Event has not occurred, the interest amount is calculated by multiplying the Fixed Interest Rate (being 12.00%) by the Calculation Amount; or
- (ii) Otherwise, the interest amount is calculated by multiplying the Global Floor (being 0 per cent.) by the Calculation Amount.

A "**Digital Down Trigger Event**", in respect of an Interest Valuation Date, shall be deemed to have occurred if the closing price of the Underlying Asset on any Observation Date is below the Interest Barrier.

In respect of an Interest Valuation Date, the "**Interest Barrier**" means 100 per cent., multiplied by the Initial Price_(Interest) of the Underlying Asset.

"**Initial Price**_(Interest)" means the closing level on the Initial Valuation Date.

"**Initial Valuation Date**" means 30 October 2017, subject to adjustment.

B – Automatic Redemption (Autocall)

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

Autocall Valuation Date	Autocall Barrier Percentage	Autocall Redemption Percentage	Autocall Redemption Date
16 April 2018	100%	102.00%	30 April 2018
16 October 2018	100%	104.00%	30 October 2018
16 April 2019	100%	106.00%	30 April 2019
16 October 2019	100%	108.00%	30 October 2019
16 April 2020	100%	110.00%	30 April 2020

		<p style="text-align: center;">C – Issuer Optional Early Redemption</p> <p>Not Applicable</p> <p style="text-align: center;">D – Final Redemption</p> <p>If the Securities have not otherwise redeemed (or have not redeemed due to Automatic Redemption (Autocall)), each Security will be redeemed 30 October 2020 (the "Scheduled Redemption Date") by payment of the Final Cash Settlement Amount.</p> <p>The Final Cash Settlement Amount is calculated as follows:</p> <p>(i) if the Final Performance is greater than or equal to Strike Price Percentage ("SPP") (being 100%) or the Final Performance is greater than or equal to the Knock-in Barrier Percentage (being 75%), 100% multiplied by the Calculation Amount;</p> <p>(ii) otherwise, an amount calculated by dividing the Final Valuation Price by the Strike Price and multiplying the result by the Calculation Amount.</p> <p>"Final Performance" means the Final Valuation Price divided by the Initial Price_(Redemption).</p> <p>"Final Valuation Date" means 16 October 2020, subject to adjustment.</p> <p>"Final Valuation Price" means, in respect of an Underlying Asset, the closing price of the Underlying Asset on the Final Valuation Date.</p>
C.16	Expiration or maturity date of the Securities	<p>The Securities are scheduled to redeem on the scheduled redemption date. This day may be postponed following the postponement of a valuation date due to a disruption event.</p> <p>The scheduled redemption date of the Securities is 30 October 2020.</p>
C.17	Settlement procedure of the derivative securities	<p>Securities may be cleared and settled through Euroclear Bank S.A./N.V., Clearstream Banking <i>société anonyme</i>, CREST, Euroclear France S.A., VP Securities, A/S, Euroclear Finland Oy, Norwegian Central Securities Depository, Euroclear Sweden AB or SIX SIS Ltd.</p> <p>The Securities will be cleared and settled through Euroclear Bank S.A./N.V. and Clearstream Banking <i>société anonyme</i>.</p>
C.18	Description of how the return on derivative securities takes place	<p>The performance of the Underlying Asset to which the Securities are linked may affect: (i) the interest paid on the Securities (if any); and (ii) if the Securities have not redeemed early (or have not redeemed due to Automatic Redemption (Autocall)), the amount paid on the Scheduled Redemption Date.</p> <p>Interest and any amount payable if the Securities redeem before the Scheduled</p>

		<p>Redemption Date will be paid in cash.</p> <p>On the Scheduled Redemption Date, if the Securities have not redeemed early (or have not redeemed due to Automatic Redemption (Autocall)), the settlement amount will be paid in cash.</p>
C.19	Final reference price of the Underlying Asset	<p>The final reference level of any equity index, share, depository receipt, fund or foreign exchange rate to which Securities are linked, will be determined by the Determination Agent by reference to a publicly available source on a specified date or dates and, if applicable, at a specified time.</p> <p>The final valuation price of the Underlying Asset is the closing price or level of the Underlying Asset on 16 October 2020, as determined by the Determination Agent.</p>
C.20	Type of Underlying Asset	<p>Securities may be linked to one or more:</p> <ul style="list-style-type: none"> • common shares; • depository receipts representing common shares; • exchange traded funds ("ETFs") (being a fund, pooled investment vehicle, collective investment scheme, partnership, trust or other similar legal arrangement and holding assets, such as shares, bonds, indices, and/or other securities such as financial derivative instruments); • equity indices; or • foreign exchange rates. <p>Information about the Underlying Asset is available at:</p> <p>Bloomberg page: SXEE Index</p> <p>Reuters Screen: .SXEE</p>
C.21	Market where Securities are traded	<p>MPS Capital Services Banca per le Imprese S.p.A. ("MPSCS") undertakes to apply for the Securities to be admitted to trading on the Issue Date on the systematic internalization system ("SIS") denominated "De@IDone Trading" ("DDT"), exclusively managed by MPSCS. Furthermore, MPSCS will request admission to listing and trading of the Securities with the multilateral trading facility EuroTLX® (EUROTLX), organised and managed by EuroTLX SIM S.p.A.. MPSCS will act as Liquidity Provider (specialist) pursuant to the Rules of EUROTLX.</p>
Section D – Risks		
D.2	Key information on the key risks that are specific to the Issuer	<p>Principal Risks relating to the Issuer: Material risks and their impact are described below in two sections: (i) Material existing and emerging risks by Principal Risk and (ii) Material existing and emerging risks potentially impacting more than one Principal Risk. A revised Enterprise Risk Management Framework ("ERMF") was approved by the board of the Issuer in December 2016 and revises the eight risks as follows: (1) Credit Risk of the Issuer; (2) Market Risk; (3) Treasury and Capital Risk; (4) Operational Risk; (5) Model Risk; (6) Conduct Risk; (7) Reputation Risk; and (8) Legal Risk (each a "Principal Risk").</p> <p>(i) Material existing and emerging risks by Principal Risk:</p>

	<p>Credit risk: The risk of loss to the Group from the failure of clients, customers or counterparties, including sovereigns, to fully honour their obligations to the Group, including the whole and timely payment of principal, interest, collateral and other receivables. The Group may suffer financial loss if any of its customers, clients or market counterparties fails to fulfil their contractual obligations to the Group. The Group may also suffer loss when the value of its investment in the financial instruments of an entity falls as a result of that entity's credit rating being downgraded. In addition, the Group may incur significant unrealised gains or losses due to changes in the Group's credit spreads or those of third parties, as these changes affect the fair value of the Group's derivative instruments, debt securities that the Group holds or issues, and loans held at fair value.</p> <p>Market risk: The risk of loss arising from potential adverse changes in the value of the Group's assets and liabilities from fluctuation in market variables including, but not limited to, interest rates, foreign exchange, equity prices, credit spreads, implied volatilities and asset correlations. The Group's trading business is generally adversely exposed to a prolonged period of elevated asset price volatility, particularly if it negatively affects the depth of marketplace liquidity.</p> <p>Treasury and capital risk: The ability of the Group to achieve its business plans may be adversely impacted due to availability of planned liquidity, a shortfall in capital or a mismatch in the interest rate exposures of its assets and liabilities. The Group may not be able to achieve its business plans due to: (i) being unable to maintain appropriate capital ratios; (ii) being unable to meet its obligations as they fall due; (iii) rating agency downgrades; (iv) adverse changes in foreign exchange rates on capital ratios; (v) negative interest rates; and (vi) adverse movements in the pension fund.</p> <p>Operational risk: The risk of loss to the Group from inadequate or failed processes or systems, human factors or due to external events (for example fraud) where the root cause is not due to credit or market risks. The Group is exposed to many types of operational risk. These include: fraudulent and other internal and external criminal activities; breakdowns in processes, controls or procedures (or their inadequacy relative to the size and scope of the Group's business); systems failures or an attempt by an external party to make a service or supporting technological infrastructure unavailable to its intended users, known as a denial of service attack and the risk of geopolitical cyber threat activity which destabilises or destroys the Group's information technology, or critical technological infrastructure the Group depends upon but does not control. The Group is also subject to the risk of business disruption arising from events wholly or partially beyond its control, for example natural disasters, acts of terrorism, epidemics and transport or utility failures, which may give rise to losses or reductions in service to customers and/or economic loss to the Group. All of these risks are also applicable where the Group relies on outside suppliers or vendors to provide services to it and its customers. The operational risks that the Group is exposed to could change rapidly and there is no guarantee that the Group's processes, controls, procedures and systems are sufficient to address, or could adapt promptly to, such changing risks to avoid the risk of loss.</p> <p>Model risk: The Group uses models to support a broad range of business and risk management activities. Models are imperfect and incomplete representations of reality, and so they may be subject to errors affecting the accuracy of their outputs. Models may also be misused. Model errors or</p>
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	<p>misuse may result in the Group making inappropriate business decisions and being subject to financial loss, regulatory risk, reputational risk and/or inadequate capital reporting.</p> <p>Conduct risk: The risk of detriment to customers, clients, market integrity, competition or the Group from the inappropriate supply of financial services, including instances of wilful or negligent misconduct. The Group is committed to ensuring that positive customer and client outcomes and protecting market integrity are integral to the way the Group operates. This includes taking reasonable steps to ensure the Group's culture and strategy are appropriately aligned to the objective that: the Group's products and services are reasonably designed and delivered to meet the needs of the Group's customers and clients. The Group has identified six main conduct risks, associated with: (i) the execution of strategic divestment in non-core businesses, (ii) product governance and sales practices, (iii) trading controls and benchmark submissions, (iv) the management of financial crime, (v) data protection and privacy, and (vi) regulatory focus on culture and accountability. Certain other risks may result in detriment to customers, clients and market integrity if not managed effectively. These include but are not limited to: cyber risk; infrastructure and technology resilience; ability to hire and retain qualified people; outsourcing; data quality; operational precision and payments; regulatory change; structural reform; change and execution risk; and the exit of the UK from the EU.</p> <p>Reputation risk: The risk that an action, transaction, investment or event will reduce trust in the Group's integrity and competence by clients, counterparties, investors, regulators, employees or the public.</p> <p>Legal risk: Legal disputes, regulatory investigations, fines and other sanctions relating to conduct of business and financial crime may negatively affect the Group's results, reputation and ability to conduct its business.</p> <p>(ii) Material existing and emerging risks potentially impacting more than one Principal Risk:</p> <p>Structural Reform (emerging risk):</p> <p>The UK Financial Services (Banking Reform) Act 2013 (The UK Banking Reform Act) and associated secondary legislation and regulatory rules require all UK deposit-taking banks with over £25 billion of deposits (from individuals and small businesses) to separate certain day-to-day banking activities (e.g. deposit-taking) offered to retail and smaller business customers from other wholesale and investment banking services.</p> <p>Business conditions, general economy and geopolitical issues:</p> <p>The Group's performance could be adversely affected in relation to more than one Principal Risk by a weak or deteriorating global economy or political instability. These factors may also occur in one or more of the Group's main countries of operation. The Group offers a broad range of services to retail, institutional and government customers, in a large number of countries. The breadth of these operations means that deterioration in the economic environment, or an increase in political instability in countries where it is active, or any other systemically important economy, could adversely affect the Group's performance and prospects.</p>
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	<p>Change and execution:</p> <p>The Group continues to drive changes to its functional capabilities and operating environment in order to allow the business to exploit emerging and digital technologies, and improve customer experience whilst also embedding enhanced regulatory requirements, strategic realignment, and business model changes. The complexity, increasing pace, and volume of changes underway simultaneously mean there is heightened execution risk and potential for change not being delivered to plan. Failure to adequately manage this risk could result in extended outages and disruption, financial loss, customer detriment, legal liability, potential regulatory censure and reputational damage.</p> <p>Risks arising from regulation of the financial services industry:</p> <p>The financial services industry continues to be the focus of significant regulatory change and scrutiny which may adversely affect the Group's business, financial performance, capital and risk management strategies.</p> <p>Regulatory action in the event a bank in the Group (such as the Issuer) is failing or likely to fail:</p> <p>UK resolution authorities have the right under certain circumstances to intervene in the Group pursuant to the stabilisation and resolution powers granted to them under the Banking Act and other applicable legislation. The exercise of any of these actions in relation to the Issuer could materially adversely affect the value of the Securities.</p> <p>Under the terms of the Securities, investors have agreed to be bound by the exercise of any UK Bail-in Power by the relevant UK resolution authority.</p> <p>EU referendum:</p> <p>The UK held a referendum on 23 June 2016 on whether it should remain a member of the EU. This resulted in a vote in favour of leaving the EU. The result of the referendum means that the long-term nature of the UK's relationship with the EU is unclear and there is uncertainty as to the nature and timing of any agreement with the EU on the terms of exit. In the interim, there is a risk of uncertainty for both the UK and the EU, which could adversely affect the economy of the UK and the other economies in which the Group operates.</p> <p>Impairment:</p> <p>The introduction of the impairment requirements of IFRS 9 Financial Instruments, due to be implemented on 1 January 2018, is expected to result in higher impairment loss allowances that are recognised earlier, on a more forward looking basis and on a broader scope of financial instruments than is the case under IAS 39. Measurement will involve increased complexity, judgement and is expected to have a material financial impact and impairment charges will tend to be more volatile. Unsecured products with longer expected lives, such as revolving credit cards, are expected to be most impacted. The capital treatment on the increased reserves is the subject of ongoing discussion with regulators and across the industry, but there is potential for significant adverse impact on regulatory capital ratios. In addition, the move from incurred to expected credit losses has the potential to impact the Group's performance under stressed economic conditions or</p>
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		<p>regulatory stress tests.</p> <p>A downgrade of the credit rating assigned by any credit rating agency to the Issuer could adversely affect the liquidity or market value of the Securities. Credit ratings downgrade could occur as a result of, among other causes, changes in the ratings methodologies used by credit rating agencies. Changes in credit rating agencies' views of the level of implicit sovereign support for European banks and their groups are likely to lead to credit ratings downgrades.</p> <p>The Issuer is affected by risks affecting the Bank Group:</p> <p>The Issuer is also affected by risks affecting the Bank Group as there is substantial overlap in the businesses of the Issuer and its subsidiaries. Further, the Issuer can be negatively affected by risks and other events affecting its subsidiaries even where the Issuer is not directly affected.</p>
D.6	<p>Risk warning that investors may lose value of entire investment or part of it</p>	<p>You may lose some or all of your investment in the Securities:</p> <p>Even if the relevant Securities are stated to be repayable at an amount that is equal to or greater than their initial purchase price, you will lose up to the entire value of your investment if the Issuer fails or is otherwise unable to meet its payment obligations.</p> <p>You may also lose some or all of your entire investment, or part of it, if:</p> <ul style="list-style-type: none"> the Underlying Asset performs in such a manner that the redemption amount payable or deliverable to you (whether at maturity or following any early redemption and including after deduction of any applicable taxes and expenses) is less than the initial purchase price; you sell your Securities prior to maturity in the secondary market (if any) at an amount that is less than the initial purchase price; the Securities are redeemed early following the occurrence of an extraordinary event in relation to the Underlying Asset(s), the Issuer, the Issuer's hedging arrangement, the relevant currencies or taxation (such as following an additional disruption event) and the amount you receive on such redemption is less than the initial purchase price; and/or <p>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> <p>Risk of withdrawal of the public offering: In case of a public offer, the Issuer may provide in the Final Terms that it is a condition of the offer that the Issuer may withdraw the offer for reasons beyond its control, such as extraordinary events that in the determination of the Issuer may be prejudicial to the offer. In such circumstances, the offer will be deemed to be null and void. In such case, where you have already paid or delivered subscription monies for the relevant Securities, you will be entitled to reimbursement of such amounts, but will not receive any remuneration that may have accrued in the period between their payment or delivery of subscription monies and the reimbursement of the Securities.</p> <p>Reinvestment risk/loss of yield: Following an early redemption of the Securities for any reason, holders may be unable to reinvest the redemption</p>

	<p>proceeds at a rate of return as high as the return on the Securities being redeemed.</p> <p>Issuer optional early redemption: The ability of the Issuer to early redeem the Securities will mean an investor is no longer able to participate in the performance of any Underlying Assets. This feature may limit the market value of the Securities.</p> <p>Settlement expenses: Payments, deliveries and settlement under the Securities may be subject to deduction of taxes and settlement expenses, if applicable.</p> <p>Conditions to settlement: Settlement is subject to satisfaction of all conditions to settlement by the investor.</p> <p>Volatile market prices: The market value of the Securities is unpredictable and may be highly volatile, as it can be affected by many unpredictable factors, including: market interest and yield rates; fluctuations in foreign exchange rates; exchange controls; the time remaining until the Securities mature; economic, financial, regulatory, political, terrorist, military or other events in one or more jurisdictions; changes in laws or regulations; and the Issuer's creditworthiness or perceived creditworthiness.</p> <p>Return linked to performance of an Underlying Asset: The return payable on the Securities is linked to the change in value of the Underlying Asset over the life of the Securities. Any information about the past performance of any Underlying Asset should not be taken as an indication of how prices will change in the future. You will not have any rights of ownership, including, without limitation, any voting rights or rights to receive dividends, in respect of any Underlying Asset.</p> <p>Equity index risks: Securities linked to the performance of equity indices provide investment diversification opportunities, but will be subject to the risk of fluctuations in both equity prices and the value and volatility of the relevant equity index. Securities linked to equity indices may not participate in dividends or any other distributions paid on the shares which make up such indices, accordingly, you may receive a lower return on the Securities than you would have received if you had invested directly in those shares.</p> <p>The Index Sponsor can add, delete or substitute the components of an equity index at its discretion, and may also alter the methodology used to calculate the level of such index. These events may have a detrimental impact on the level of that index, which in turn could have a negative impact on the value of and return on the Securities.</p> <p>Capped return: As the redemption amount is subject to a cap, the value of or return on your Securities may be significantly less than if you had purchased the Underlying Asset(s) directly.</p> <p>Capped return: As the redemption amount is subject to a cap, the return holders may receive is limited.</p> <p>Underlying foreign exchange rates: Securities will be exposed to the performance of one or more underlying foreign exchange rates. Foreign</p>
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		<p>exchange rates are highly volatile and are determined by a wide range of factors including supply and demand for currencies, inflation, interest rates; economic forecasts, political issues, the convertibility of currencies and speculation.</p> <p>Digital interest: the interest amount is either a higher pre-determined interest amount or zero, depending on whether the performance criteria are met. It is possible that you will not receive any interest at all over the lifetime of the Securities.</p> <p>The capital invested in the Securities is at risk. Consequently, you may lose the value of your entire investment, or part of it.</p>
Section E – Offer		
E.2b	Reasons for offer and use of proceeds when different from making profit and/or hedging certain risks	Not Applicable: the net proceeds will be applied by the Issuer for making profit and/or hedging certain risks.
E.3	Description of the terms and conditions of the offer	<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 subject to the previous agreement of MPSCS, reserves the right to revoke or withdraw the offer for Securities at any time on or prior to the end of the Offer Period.</p> <p>The Issuer, the Lead Manager and the Distributor shall give notice to the public of the withdrawal of the offer by publishing a notice on their respective websites (www.barclays.com; www.mpscapitalervices.it; www.mps.it).</p> <p>Following the revocation or 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 Distributor in accordance with the Distributor’s usual procedures.</p> <p>In addition, the Issuer, subject to the previous agreement of MPSCS, has the right to early terminate at any time the Offer Period at its reasonable discretion, in which case notice shall be given to investors by publication of a notice on the websites of the Issuer, Lead Manager and the Distributor.</p> <p>Description of the application process: An offer of the Securities may be made by the Lead Manager through the Distributor other than pursuant to Article 3(2) of the Prospectus Directive as implemented in Italy (the “Public Offer Jurisdiction”) during the Offer Period.</p> <p>Applications for the Securities can be made in the Public Offer Jurisdiction</p>

	<p>through the Distributor during the Offer Period. The Securities will be placed into the Public Offer Jurisdiction by the Distributor. Distribution will be in accordance with the Distributor's usual procedures.</p> <p>Investors interested to subscribe the Securities, during the Offer Period and during Distributor banking hours, may apply at the premises (<i>filiati</i>) of the Distributor by filling in, duly executing (also by appropriate attorneys), and delivering a specific subscription form (<i>Scheda di Adesione</i>).</p> <p>The subscription form is available at each Distributor's premises. There is no limit to the subscription application which may be filled in and delivered by the same prospective investor through the Distributor. The participation by the investor to the Offer cannot be subject to conditions, however once the subscription form is executed by the investors and delivered to the Distributor (or any of its attorneys) the application can be revoked by the relevant investor within the last day of the Offer Period, as amended in the event of an early closure of the Offer Period, through a specific request made at the offices of the Distributor which has received the relevant acceptance forms.</p> <p>Details of the minimum and/or maximum amount of application: There are no allotment criteria (<i>criteri di riparto</i>), as subscription applications will be satisfied until reaching the maximum amount and thereafter further subscription applications will not be accepted.</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 Lead Manager, 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 Lead Manager. For the avoidance of any doubt, delivery free of payment will only occur in respect of payments between Barclays Bank PLC in its capacity as Manager and the Issuer. Any payments made by investors to the Lead Manager will be delivery against payment.</p> <p>The Securities will be delivered on the Issue Date to the purchaser of the Securities in the relevant deposit accounts held, directly or indirectly, by Distributor at Euroclear and/or Clearstream Luxembourg (as the case may be) following the payment of the Offer Price.</p> <p>Manner in and date on which results of the offer are to be made public: Not later than 5 TARGET Business Days after the close of the Offer Period, a notice relating to the results of the Offer will be published on the Issuer's, Lead Manager's and Distributor's websites (www.barclays.com; www.mpscapiitalservices.it; www.mps.it).</p>
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E.4	<p>Description of any interest material to the issue/offer, including conflicting interests</p>	<p>The Lead Manager and the Authorised Offeror shall be paid fees in relation to the offer of Securities. Potential conflicts of interest may exist between the Issuer, Determination Agent, relevant Manager, Lead Manager or Authorised Offeror 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>MPSCS and the Banca Monte dei Paschi di Siena S.p.A. are, with respect to the offer of the Securities, in a position of conflict of interest with the investors as they are part of the same banking group (the Montepaschi Banking Group) and they have an economic interest in the distribution of the Securities. MPSCS will receive a management fee equal to a minimum of 0.525 per cent and a maximum of 0.65 per cent of the Issue Price of the Securities issued and Banca Monte dei Paschi di Siena S.p.A. will receive, through the MPSCS, a selling fee equal to a minimum of 2.10 per cent and a maximum of 2.60 per cent of the Issue Price of the Securities issued. Any Manager and its affiliates may be engaged, and may in the future engage, in hedging transactions with respect to the Underlying Asset.</p> <p>The selling fee and the management fee will be published not later than five Euro Business Days after close of the Offer Period on the websites of the Issuer (www.barclays.com), the Lead Manager (www.mpscapital services.it) and the Distributor (www.mps.it)</p> <p>MPSCS and Banca Monte dei Paschi di Siena Spa may engage in business relating to the Underlying Asset, including making loans to equity investments in, or providing investment banking, asset management or other advisory services to the respective issuer. In connection with these activities, MPSCS and Banca Monte dei Paschi di Siena Spa may receive information pertinent to the Underlying Asset that MPSCS and Banca Monte dei Paschi di Siena Spa will not be obliged to divulge.</p>

		<p>Furthermore, Barclays Bank PLC shall act as Issuer of the Securities, as Manager and as Determination Agent, in connection with the Offer.</p> <p>MPSCS is also in a position of conflict of interest for the following reasons: it acts as hedging counterparty of the Issuer in relation to the issuance of the Securities; it shall act as liquidity provider, providing bid/ask quotes for the Securities for the benefit of the holder of the Securities. Also, an application shall be made for the Securities to be admitted to trading on the systematic internalization system (“SIS”) denominated “De@lDone Trading” (“DDT”), exclusively managed by MPS Capital Services Banca per le Imprese S.p.A., on which MPSCS acts as sole manager (negoziatore unico). In addition, an application shall be made for the Securities to be admitted to trading on the EUROTLX, on which the MPSCS acts as a specialist.</p>
E.7	Estimated expenses charged to investor by issuer/offeror	<p>The Issuer will not charge any expenses to holders in connection with any issue of Securities. Distributor may, however, charge expenses to holders. Such expenses (if any) will be determined by agreement between the Distributor and the holders at the time of each issue.</p>