

## FINAL TERMS



### BARCLAYS BANK PLC

*(Incorporated with limited liability in England and Wales)*

#### **EUR 6,000,000 Securities due June 2023 under the Global Structured Securities Programme Issue Price: 100 per cent**

This document constitutes the final terms of the Securities (the "**Final Terms**") described herein for the purposes of Article 5.4 of the Prospectus Directive and is prepared in connection with the Global Structured Securities Programme established by Barclays Bank PLC (the "**Issuer**"). These Final Terms are supplemental to and should be read in conjunction with the GSSP Base Prospectus 9 dated 11 August 2017, as supplemented on 21 November 2017 and 2 May 2018 (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 5 June 2018**

## PART A – CONTRACTUAL TERMS

### *Provisions relating to the Securities*

1. (a) Series: NX000213672
  - (b) Tranche: 1
  2. Settlement Currency: Euro (“EUR”)
  3. Securities: Notes
  4. Notes: Applicable
  - (a) Aggregate Nominal Amount as at the Issue Date:
    - (i) Tranche: EUR 6,000,000
    - (ii) Series: EUR 6,000,000
  - (b) Specified Denomination: EUR 1,000
  - (c) Minimum Tradable Amount: Not Applicable
  5. Certificates: Not Applicable
  6. Calculation Amount: Specified Denomination
  7. Issue Price: 100% of the Aggregate Nominal Amount
- Investors in the Securities intending to invest through an intermediary (including by way of introducing broker) should request details of any such commission or fee payment from such intermediary before making any purchase hereof.
8. Issue Date: 5 June 2018
  9. Scheduled Redemption Date: 5 June 2023
  10. Type of Security: Equity Linked Securities
  11. Underlying Performance Type<sub>(Autocall)</sub>: Single Asset
  12. Underlying Performance Type<sub>(Interest)</sub>: Single Asset
  13. Underlying Performance Type<sub>(Redemption)</sub>: Single Asset

### *Provisions relating to interest (if any) payable*

14. Interest Type: Digital (Bullish with memory feature)  
General Condition 7 (*Interest*)
- (a) Interest Payment Dates: Each of the dates set out in Table 1 below in the column entitled 'Interest Payment Date'.
- (b) Interest Valuation Dates: Each of the dates set out in Table 1 below in the column entitled 'Interest Valuation Date'.

Table 1

Interest Payment Date(s):	Interest Valuation Date(s):	Interest Barrier Percentage:
5 June 2019	2 May 2019	70.00%
5 June 2020	4 May 2020	70.00%
7 June 2021	3 May 2021	70.00%
6 June 2022	2 May 2022	70.00%
5 June 2023	2 May 2023	70.00%

- (c) Interest Barrier Percentage: Each of the Percentages set out in Table 1 above in the column entitled 'Interest Barrier Percentage'.
- (d) Fixed Interest Rate: 3.01 per cent.
- (e) Interest Valuation Price: The Valuation Price on the Interest Valuation Date as determined by the Determination Agent.
- (i) Averaging-out: Not Applicable
- (ii) Min Lookback-out: Not Applicable
- (iii) Max Lookback-out: Not Applicable

***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 Percentages: 100.00 per cent.
- (c) Autocall Redemption Percentages: Each date 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 Date: Each date set out in Table 2 below in the column entitled 'Autocall Redemption Date'.
- (f) Autocall Valuation Price: The Valuation Price of the Underlying Asset on the Autocall Valuation Date
- (i) Averaging-out: Not Applicable
- (ii) Min Lookback-out: Not Applicable
- (iii) Max Lookback-out: Not Applicable

Table 2

Autocall Valuation Date:	Autocall Redemption Date:	Autocall Redemption Percentage:
2 May 2019	5 June 2019	103.01%
4 May 2020	5 June 2020	106.02%
3 May 2021	7 June 2021	109.03%
2 May 2022	6 June 2022	112.04%
2 May 2023	5 June 2023	115.05%

***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: General Condition 10 (*Final Redemption*) Capped
- (b) Settlement Method: Cash
- (c) Strike Price Percentage: 100.00 per cent.
- (d) Knock-in Barrier Type: European
- (e) Knock-in Barrier Percentage: 70.00 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 50<sup>®</sup> Index 2 May 2018
- (a) Index:
- (i) Exchange: Multi-exchange Index
- (ii) Related Exchange: All Exchanges
- (iii) Underlying Asset Currency: EUR
- (iv) Bloomberg Screen: .SX5E <Index>
- (v) Reuters Screen: .STOXX50E
- (vi) Index Sponsors: STOXX Limited

	(vii) Weight:	Not Applicable
20.	(a) Initial Price <sub>(Interest)</sub> :	The Valuation Price of the Underlying Asset on the Initial Valuation Date, being EUR 3,553.79
	(i) Averaging-in:	Not Applicable
	(ii) Min Lookback-in:	Not Applicable
	(iii) Max Lookback-in:	Not Applicable
	(b) Initial Price <sub>(Redemption)</sub> :	The Valuation Price of the Underlying Asset on the Initial Valuation Date, being EUR 3,553.79
	(i) Averaging-in:	Not Applicable
	(ii) Min Lookback-in:	Not Applicable
	(iii) Max Lookback-in:	Not Applicable
	(c) Initial Valuation Date:	2 May 2018
21.	(a) Final Valuation Price:	The Valuation Price of the Underlying Asset on the Final Valuation Date as determined by the Determination Agent.
	(b) Final Valuation Date:	2 May 2023

***Provisions relating to disruption events***

22.	Consequences of a Disrupted Day (in respect of an Averaging Date or Lookback Date): General Condition 15 ( <i>Consequences of Disrupted Days</i> )	
	(a) Omission:	Not Applicable
	(b) Postponement:	Not Applicable
	(c) Modified Postponement:	Not Applicable
23.	Additional Disruption Events: General Condition 28 ( <i>Adjustment or early redemption following an Additional Disruption Event</i> )	
	(a) Change in Law:	Applicable as per General Condition 42.1 ( <i>Definitions</i> )
	(b) Currency Disruption Event:	Applicable as per General Condition 42.1 ( <i>Definitions</i> )
	(c) Hedging Disruption:	Applicable as per General Condition 42.1 ( <i>Definitions</i> )
	(d) Issuer Tax Event:	Applicable as per General Condition 42.1 ( <i>Definitions</i> )
	(e) Extraordinary Market Disruption:	Applicable as per General Condition 42.1 ( <i>Definitions</i> )
	(f) Increased Cost of Hedging:	Not Applicable as per General Condition 42.1 ( <i>Definitions</i> )
	(g) Affected Jurisdiction Hedging Disruption:	Not Applicable as per General Condition 42.1 ( <i>Definitions</i> )
	(h) Affected Jurisdiction Increased Cost of	Not Applicable as per General Condition 42.1

Hedging:	<i>(Definitions)</i>
(i) Increased Cost of Stock Borrow:	Not Applicable as per General Condition 42.1 <i>(Definitions)</i>
(j) Loss of Stock Borrow:	Not Applicable as per General Condition 42.1 <i>(Definitions)</i>
(k) Foreign Ownership Event:	Not Applicable as per General Condition 42.1 <i>(Definitions)</i>
(l) Fund Disruption Event:	Not Applicable as per General Condition 42.1 <i>(Definitions)</i>
24. Early Cash Settlement Amount:	Market Value
25. Early Redemption Notice Period Number:	As specified in General Condition 42.1 <i>(Definitions)</i>
26. Substitution of Shares:	Not Applicable
27. Entitlement Substitution:	Not Applicable
28. FX Disruption Event:	Not Applicable
29. Disruption Fallbacks: General Condition 17 <i>(Consequences of FX Disruption Events (FX))</i>	Not Applicable
30. Unwind Costs:	Not Applicable
31. Settlement Expenses:	Not Applicable
32. Local Jurisdiction Taxes and Expenses:	Not Applicable
<b><i>General provisions</i></b>	
33. 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
34. Trade Date:	2 May 2018
35. 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.
36. Prohibition of Sales to EEA Retail Investors:	Not Applicable
37. Additional Business Centre(s):	Not Applicable
38. Business Day Convention:	Modified Following
39. Determination Agent:	Barclays Bank PLC

40. Registrar:	Not Applicable
41. CREST Agent:	Not Applicable
42. Transfer Agent:	Not Applicable
43. (a) Name and addresses of Manager:	Barclays Bank PLC, 1 Churchill Place, London E14 5HP, United Kingdom
(b) Date of underwriting agreement:	Not Applicable
(c) Names and addresses of secondary trading intermediaries and main terms of commitment:	Not Applicable
44. Registration Agent:	Not Applicable
45. <i>Masse</i> Category:	No <i>Masse</i>
46. Governing Law:	English law
47. Relevant Benchmarks:	Not Applicable

## PART B – OTHER INFORMATION

### 1. LISTING AND ADMISSION TO TRADING

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

### 2. RATINGS

Ratings: The Securities have not been individually rated.

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

- (a) Reasons for the offer: General funding
- (b) Use of proceeds: Not Applicable
- (c) Estimated net proceeds: Not Applicable
- (d) Estimated total expenses: Not Applicable

### 4. YIELD

Not Applicable

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

Bloomberg Screen: SX5E <Index> and <http://www.stoxx.com>

Reuters Screen Page: .STOXX50E

Index Disclaimer: EURO STOXX 50<sup>®</sup> Index

### 6. OPERATIONAL INFORMATION

- (a) ISIN: XS1732506495
- (b) Common Code: 173250649
- (c) Relevant Clearing System(s): Euroclear, Clearstream
- (d) Delivery: Delivery free of payment
- (e) Name and address of additional Paying Agent(s): Not Applicable



## SUMMARY

<b>Section A – Introduction and warnings</b>		
<b>A.1</b>	<b>Introduction and warnings</b>	<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>
<b>A.2</b>	<b>Consent by the Issuer to the use of prospectus in subsequent resale or final placement of Securities</b>	Not Applicable: the Issuer does not consent to the use of the Base Prospectus for subsequent resales.
<b>Section B – Issuer</b>		
<b>B.1</b>	<b>Legal and commercial name of the Issuer</b>	The Securities are issued by Barclays Bank PLC (the " <b>Issuer</b> ").
<b>B.2</b>	<b>Domicile and legal form of the Issuer, legislation under which the Issuer operates and country of incorporation of the Issuer</b>	<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>B.4b</b>	<b>Known trends affecting the Issuer and industries in which the Issuer operates</b>	<p>The business and earnings of the Issuer and its subsidiary undertakings (together, the "<b>Bank Group</b>" or "<b>Barclays</b>") 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</p>

		<p>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"> <li>• 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;</li> <li>• 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;</li> <li>• increased levels of legal proceedings in jurisdictions in which the Bank Group does business, including in the form of class actions;</li> <li>• 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'));</li> <li>• 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</li> <li>• changes in competition and pricing environments.</li> </ul>
<b>B.5</b>	<b>Description of the group and the Issuer's position within the group</b>	<p>The Bank Group is a major global financial services provider.</p> <p>The Issuer is a wholly owned direct subsidiary of Barclays PLC, which is the ultimate holding company of the Bank Group (Barclays PLC, together with its subsidiaries, the "<b>Group</b>").</p>
<b>B.8</b>	<b>Selected key pro forma financial information</b>	<p>Based on the unaudited pro forma condensed consolidated financial information of the Bank Group as at and for the year ended 31 December 2017 (the "<b>Pro Forma Financial Information</b>"), the Bank Group had total assets of £897,869 million, total net loans and advances of £213,800 million, total deposits of £280,728 million, and total equity of £49,847 million. The profit before tax of the Bank Group for the year ended 31 December 2017 was £1,878 million after credit impairment charges and other provisions of £1,553 million. The financial information in this paragraph is extracted from the Pro Forma Financial Information.</p> <p>The Pro Forma Financial Information, because of its nature, addresses a hypothetical situation and does not, therefore, represent the Bank Group's actual financial position or results.</p>
<b>B.9</b>	<b>Profit forecast or estimate</b>	Not Applicable: the Issuer has chosen not to include a profit forecast or estimate.
<b>B.10</b>	<b>Nature of any</b>	Not Applicable: the audit report on the historical financial information

	<b>qualifications in audit report on historical financial information</b>	contains no such qualifications.
<b>B.12</b>	<b>Selected key financial information; no material adverse change and significant change statements</b>	<p>Based on the Bank Group's audited financial information for the year ended 31 December 2017, the Bank Group had total assets of £1,129,343 million (2016: £1,213,955 million), total net loans and advances of £401,762 million (2016: £436,417 million), total deposits of £467,332 million (2016: £472,917 million), and total equity of £65,734 million (2016: £70,955 million) (including non- controlling interests of £1 million (2016: £3,522 million)). The profit before tax of the Bank Group for the year ended 31 December 2017 was £3,166 million (2016: £4,383 million) after credit impairment charges and other provisions of £2,336 million (2016: £2,373 million). The financial information in this paragraph is extracted from the audited consolidated financial statements of the Issuer for the year ended 31 December 2017.</p> <p>Not Applicable: save for the implementation of the Scheme as disclosed in the section 'Ring Fencing Transfer Scheme' of Element B.13, there has been no significant change in the financial or trading position of the Bank Group since 31 December 2017.</p> <p>There has been no material adverse change in the prospects of the Issuer since 31 December 2017.</p>
<b>B.13</b>	<b>Recent events particular to the Issuer which are materially relevant to the evaluation of Issuer's solvency</b>	<p><u>Ring-Fencing Transfer Scheme</u></p> <p>On 9 March 2018 the Group was granted approval from the Prudential Regulation Authority and the High Court of Justice of England and Wales to implement the "ring-fencing" of its day-to-day banking services of the Group using a legal process called a Ring-Fencing Transfer Scheme (the "<b>Scheme</b>") under Part VII of the Financial Services and Markets Act 2000.</p> <p>The Group has implemented the Scheme and established the ring-fenced bank, Barclays Bank UK PLC on 1 April 2018. This entity will operate alongside, but have the ability to take decisions independently from, the Issuer as part of the Group under Barclays PLC.</p> <p><u>Settlement with the United States Department of Justice ("<b>DoJ</b>") in relation to residential mortgage-backed securities</u></p> <p>The Group has reached a settlement with the DoJ to resolve the civil complaint brought by the DoJ in December 2016 relating to residential mortgage-backed securities sold by the Group between 2005 and 2007.</p> <p>The Group has agreed to pay a civil monetary penalty of \$2,000 million (£1,420 million), which will be recognized in the first quarter of 2018.</p> <p>The settlement resolves all actual and potential civil claims by the DoJ relating to the Group's securitisation, underwriting and sale of mortgage-backed securities in the period 2005-2007.</p>
<b>B.14</b>	<b>Dependency of the Issuer on other entities within the group</b>	<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>B.15</b>	<b>Description of the Issuer's principal activities</b>	The Bank Group is a global consumer and wholesale bank offering products and services across personal, corporate and investment banking and wealth management, with a strong presence in the UK and the US.
<b>B.16</b>	<b>Description of whether the Issuer is directly or indirectly owned or controlled and by whom and nature of such control</b>	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>B.17</b>	<b>Credit ratings assigned to the Issuer or its debt securities</b>	<p>The short-term unsecured obligations of the Issuer are rated A-1 by Standard &amp; 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 unsecured unsubordinated obligations of the Issuer are rated A by Standard &amp; 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><b>Ratings:</b> This issue of Securities will not be rated.</p>
<b>Section C – Securities</b>		
<b>C.1</b>	<b>Type and class of Securities being offered and/or admitted to trading</b>	<p>Securities described in this Summary (the "<b>Securities</b>") may be debt securities or, where the repayment terms are linked to an underlying asset, derivative securities, in the form of notes.</p> <p><b>Identification:</b> Series number: NX000213672; Tranche number: 1</p> <p><b>Identification codes:</b> ISIN: XS1732506495, Common Code: 173250649.</p>
<b>C.2</b>	<b>Currency</b>	<p>Subject to compliance with all applicable laws, regulations and directives, Securities may be issued in any currency.</p> <p>This issue of Securities will be denominated in Euro ("<b>EUR</b>").</p>
<b>C.5</b>	<b>Description of restrictions on free transferability of the Securities</b>	<p>The Securities are offered and sold outside the United States to non-US persons in reliance on Regulation S under the Securities Act and must comply with transfer restrictions with respect to the United States.</p> <p>No offers, sales, resales or deliveries of any Securities may be made in or from any jurisdiction and/or to any individual or entity except in circumstances which will result in compliance with any applicable laws and regulations and which will not impose any obligation on the Issuer (the "<b>Manager</b>").</p> <p>Subject to the above, the Securities will be freely transferable.</p>
<b>C.8</b>	<b>Description of rights attached to the</b>	<p style="text-align: center;"><b>RIGHTS</b></p> <p>The Securities will be issued on 5 June 2018 (the "<b>Issue Date</b>") at 100 per</p>

<p><b>Securities, including ranking and limitations to those rights</b></p>	<p>cent. of par (the "<b>Issue Price</b>") 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><b>Interest:</b> Whether or not interest is payable and, if so, the amount of interest payable on the Securities, will depend on the performance of the EURO STOXX 50<sup>®</sup> Index (the "<b>Underlying Asset</b>"). In some cases the interest amount could be zero.</p> <p><b>Final redemption:</b> 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><b>Taxation:</b> 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><b>Events of default:</b> If the Issuer fails to make any payment due under the Securities or breaches any other term and condition of the Securities in a way that is materially prejudicial to the interests of the holders (and such failure is not remedied within 30 days, or, in the case of interest, 14 days), or the Issuer is subject to a winding-up order, then (subject, in the case of interest, to the Issuer being prevented from payment for a mandatory provision of law) the Securities will become immediately due and payable, upon notice being given by the holder (or, in the case of French law Securities, the representative of the holders).</p> <p>The Securities will be governed by English law and the rights thereunder will be construed accordingly.</p> <p style="text-align: center;"><b>STATUS</b></p> <p>The Securities are direct, unsubordinated and unsecured obligations of the Issuer and rank equally among themselves.</p> <p style="text-align: center;"><b>LIMITATIONS ON RIGHTS</b></p> <p><b>Certain limitations:</b></p> <ul style="list-style-type: none"> <li>• 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).</li> <li>• 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).</li> <li>• The Securities contain provisions for calling meetings of holders to</li> </ul>
-----------------------------------------------------------------------------	-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------

		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	<b>Admission to trading</b>	<p>Securities may be admitted to trading on a regulated market in Belgium, Denmark, Finland, France, Ireland, Italy, Luxembourg, Malta, the Netherlands, Norway, Portugal, Spain, Sweden or the United Kingdom. Securities may be admitted to trading on a market in Switzerland or Italy that is not a regulated market for the purposes of the Prospectus Directive.</p> <p>Application is expected to be made by the Issuer (or on its behalf) for the Securities to be admitted to trading on the regulated market of the Luxembourg Stock Exchange with effect from 5 June 2018.</p>																		
C.15	<b>Description of how the value of the investment is affected by the value of the underlying instrument</b>	<p>The return on and value of the Securities is dependent on the performance of: (i) one or more specified equity indices, shares, depository receipts representing shares and/or exchange traded funds; or (ii) foreign exchange rates (each an "<b>Underlying Asset</b>"). The Underlying Asset is: the EURO STOXX 50<sup>®</sup> Index. Calculations in respect of amounts payable under the Securities are made by reference to a "<b>Calculation Amount</b>", being EUR 1,000.</p> <p><b>Indicative amounts:</b> If the Securities are being offered by way of a Public Offer and any specified product values are not fixed or determined at the commencement of the Public Offer (including any amount, level, percentage, price, rate or other value in relation to the terms of the Securities which has not been fixed or determined by the commencement of the Public Offer), these specified product values will specify an indicative amount, indicative minimum amount, an indicative maximum amount or indicative amount or any combination thereof. In such case, the relevant specified product value(s) shall be the value determined based on market conditions by the Issuer on or around the end of the Public Offer. Notice of the relevant specified product value will be published prior to the Issue Date.</p> <p><b>Determination Agent:</b> Barclays Bank PLC will be appointed to make calculations and determinations with respect to the Securities.</p> <p style="text-align: center;"><b>A – Interest</b></p> <table border="1" style="margin-left: auto; margin-right: auto;"> <thead> <tr> <th>Interest Valuation Date(s):</th> <th>Interest Payment Date(s):</th> <th>Interest Barrier Percentage(s):</th> </tr> </thead> <tbody> <tr> <td>2 May 2019</td> <td>5 June 2019</td> <td>70%</td> </tr> <tr> <td>4 May 2020</td> <td>5 June 2020</td> <td>70%</td> </tr> <tr> <td>3 May 2021</td> <td>7 June 2021</td> <td>70%</td> </tr> <tr> <td>2 May 2022</td> <td>6 June 2022</td> <td>70%</td> </tr> <tr> <td>2 May 2023</td> <td>5 June 2023</td> <td>70%</td> </tr> </tbody> </table> <p style="text-align: center;">_____</p> <p>The interest amount payable on each Security on each Interest Payment Date, will be calculated on each Interest Valuation Date and is calculated as follows:</p>	Interest Valuation Date(s):	Interest Payment Date(s):	Interest Barrier Percentage(s):	2 May 2019	5 June 2019	70%	4 May 2020	5 June 2020	70%	3 May 2021	7 June 2021	70%	2 May 2022	6 June 2022	70%	2 May 2023	5 June 2023	70%
Interest Valuation Date(s):	Interest Payment Date(s):	Interest Barrier Percentage(s):																		
2 May 2019	5 June 2019	70%																		
4 May 2020	5 June 2020	70%																		
3 May 2021	7 June 2021	70%																		
2 May 2022	6 June 2022	70%																		
2 May 2023	5 June 2023	70%																		

- (i) If the Modified Performance is greater than or equal to the corresponding Interest Barrier Percentage, the interest amount is calculated as the sum of (a) the Fixed Interest Rate (being 3.01 per cent.) multiplied by the Calculation Amount, and (b) the number of previous Interest Valuation Dates in respect of which no interest was payable (after which interest shall be considered to have been payable in respect of such previous Interest Valuation Dates) multiplied by the Fixed Interest Rate (being 3.01 per cent.) and then multiplied by the Calculation Amount; or
- (ii) Otherwise, the interest amount is zero.

---

In respect of an Interest Valuation Date, the "**Interest Barrier**" means the Interest Barrier Percentage multiplied by the Initial Price of the Underlying Asset.

"**Initial Price**" means the closing price of the Underlying Asset on the Initial Valuation Date, being EUR 3,553.79.

"**Initial Valuation Date**" means 2 May 2018, subject to adjustment.

"**Interest Valuation Price**" means, in respect of an Interest Valuation Date and an Underlying Asset, the closing price of such Underlying Asset on such Interest Valuation Date.

"**Modified Performance**" means, in respect of an Interest Valuation Date, the Interest Valuation Price on such day divided by the Initial Price.

---

**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.

<b>Autocall Valuation Date(s):</b>	<b>Autocall Barrier Percentage:</b>	<b>Autocall Redemption Date(s):</b>	<b>Autocall Redemption Percentage:</b>
2 May 2019	100%	5 June 2019	103.01%
4 May 2020	100%	5 June 2020	106.02%
3 May 2021	100%	7 June 2021	109.03%
2 May 2022	100%	6 June 2022	112.04%
2 May 2023	100%	5 June 2023	115.05%

---

**C – Issuer Optional Early Redemption**

Not Applicable.

		<p style="text-align: center;"><b>D – Final Redemption</b></p> <p>If the Securities have not otherwise redeemed (or have not redeemed due to Automatic Redemption (Autocall)), each Security will be redeemed on 5 June 2023 (the "<b>Scheduled Redemption Date</b>") 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 ("<b>SPP</b>") (being 100 per cent.), or the Final Performance is greater than or equal to the Knock-in Barrier Percentage (being 70 per cent.), 100% multiplied by the Calculation Amount;</p> <p>(ii) otherwise, the Final Performance divided by SPP multiplied by the Calculation Amount.</p> <p style="text-align: center;">_____</p> <p>"<b>Final Performance</b>" means the Final Valuation Price divided by the Initial Price.</p> <p>"<b>Final Valuation Date</b>" means 2 May 2023, subject to adjustment.</p> <p>"<b>Final Valuation Price</b>" means in respect of an Underlying Asset, the closing price on the Final Valuation Date.</p> <p>"<b>Initial Price</b>" means the closing price of the Underlying Asset on the Initial Valuation Date.</p>
<b>C.16</b>	<b>Expiration or maturity date of the Securities</b>	<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 5 June 2023.</p>
<b>C.17</b>	<b>Settlement procedure of the derivative securities</b>	<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. Clearstream Banking <i>société anonyme</i>.</p>
<b>C.18</b>	<b>Description of how the return on derivative securities takes place</b>	<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 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>
<b>C.19</b>	<b>Final reference price of the Underlying</b>	<p>The final reference price or 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</p>



	<b>Asset</b>	<p>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 2 May 2023</p>
<b>C.20</b>	<b>Type of Underlying Asset</b>	<p>Securities may be linked to one or more:</p> <ul style="list-style-type: none"> <li>• common shares;</li> <li>• depositary receipts representing common shares;</li> <li>• exchange traded funds ("<b>ETFs</b>") (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);</li> <li>• equity indices; or</li> <li>• foreign exchange rates.</li> </ul> <p>Information about the Underlying Asset is available at: Bloomberg Page: SX5E &lt;Index&gt; and Reuters Screen Page: .STOXX50E</p>
<b>C.21</b>	<b>Market where Securities are traded</b>	<p>Application is expected to be made by the Issuer (or on its behalf) to list the Securities and admit the Securities to trading on the regulated market of the Luxembourg Stock Exchange with effect from 5 June 2018.</p>
<b>Section D – Risks</b>		
<b>D.2</b>	<b>Key information on the key risks that are specific to the Issuer</b>	<p>The risks described below are material risks that senior management has identified with respect to the Group. In connection with the planned implementation in the first half of 2018 of ring-fencing certain of the Group's UK businesses, the Issuer will transfer what are materially the assets and business of the Barclays UK division to another subsidiary of the Group, Barclays Bank UK PLC (the "<b>UK Ring-fenced Bank</b>"). Senior management expects that upon this transfer the material risks with respect to the Bank Group will be the same in all material respects as those risks with respect to the Group.</p> <p>The Issuer classifies eight risks as "<b>Principal Risks</b>": (1) Credit Risk; (2) Market Risk; (3) Treasury and Capital Risk; (4) Operational Risk; (5) Model Risk; (6) Conduct Risk; (7) Reputation Risk; and (8) Legal Risk (each a "<b>Principal Risk</b>"). Material risks to the Group and their impact are described below in the sections (i) material existing and emerging risks potentially impacting more than one Principal Risk and (ii) material existing and emerging risks impacting individual Principal Risks.</p> <p><b>(i) Material existing and emerging risks potentially impacting more than one Principal Risk</b></p> <p><b>Business conditions, general economy and geopolitical issues</b></p> <p>The Group offers a broad range of services, including 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 the Group is active, or in any systemically important economy, could adversely affect the Group's operating performance, financial condition and prospects.</p>

		<p><b>Interest rate rises adversely impacting credit conditions</b></p> <p>To the extent that central banks increase interest rates particularly in the Group’s main markets, in the UK and the US, there could be an impact on consumer debt affordability and corporate profitability. While interest rate rises could positively impact the Group’s profitability, as retail and corporate business income may increase due to margin de-compression, future interest rate increases, if larger or more frequent than expectations, could cause stress in the loan portfolio and underwriting activity of the Group. Higher credit losses driving an increased impairment allowance would most notably impact retail unsecured portfolios and wholesale non- investment grade lending.</p> <p>Interest rates rising faster than expected could also have an adverse impact on the value of high quality liquid assets which are part of the Group Treasury function’s investment activity that could consequently create more volatility through the Group’s available for sale reserves than expected.</p> <p><b>Process of UK withdrawal from the European Union</b></p> <p>The uncertainty and increased market volatility following the UK’s decision to leave the EU in 2019 is likely to continue until the exact nature of the future trading relationship with the EU becomes clear. The potential risks associated with an exit from the EU include:</p> <ul style="list-style-type: none"> <li>• Increased market risk with the impact on the value of trading book positions;</li> <li>• Potential for credit spread widening for UK institutions which could lead to reduced investor appetite for the Group's debt securities, which could negatively impact the cost of and/or access to funding;</li> <li>• Changes in the long-term outlook for UK interest rates which may adversely affect International Accounting Standards 19 pension liabilities and the market value of equity investments funding those liabilities;</li> <li>• Increased risk of a UK recession with lower growth, higher unemployment and falling UK house prices. This would negatively impact a number of the Group's portfolios;</li> <li>• Changes to current EU "Passporting" rights which will likely require adjustments to the current model for the Group's cross-border banking operation which could increase operational complexity and/or costs;</li> <li>• The ability to attract, or prevent the departure of, qualified and skilled employees may be impacted by the UK’s future approach to the EU freedom of movement and immigration from the EU countries; and</li> <li>• The legal framework within which the Group operates could change and become more uncertain as the UK takes steps to replace or repeal certain laws currently in force, which are based on EU legislation and regulation.</li> </ul> <p><b>Regulatory change agenda and impact on business model</b></p> <p>The Group remains subject to ongoing significant levels of regulatory change</p>
--	--	----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------

	<p>and scrutiny in many of the countries in which it operates (including, in particular, the UK and the US). A more intensive regulatory approach and enhanced requirements together with the uncertainty (particularly in light of the UK's decision to withdraw from the EU) and potential lack of international regulatory coordination as enhanced supervisory standards are developed and implemented may adversely affect the Group's business, capital and risk management strategies and/or may result in the Group deciding to modify its legal entity structure, capital and funding structures and business mix, or to exit certain business activities altogether or not to expand in areas despite otherwise attractive potential.</p> <p><b>Certain potential consequences of ring-fencing to the Issuer</b></p> <p>In connection with the planned implementation in the first half of 2018 of ring-fencing certain of the Group's businesses, the Issuer will transfer what are materially the assets and business of the Barclays UK division to another subsidiary of the Group, the UK Ring-fenced Bank. Senior management expects that upon this transfer, the material risks with respect to the Bank Group will be the same in all material respects as those risks with respect to the Group. However, senior management has identified certain potential differences in risks with respect to the Bank Group as compared to risks to the Group.</p> <p>The transfer of the assets and liabilities of the Barclays UK division from the Issuer will mean that the Bank Group will be less diversified than the Group as a whole. The Issuer will not be the parent of the UK Ring-fenced Bank and thus will not have recourse to the assets of the UK Ring-fenced Bank.</p> <p>The implementation of ring-fencing may adversely affect the market value and/or liquidity of the Securities.</p> <p><b>(ii) Material existing and emerging risks potentially impacting more than one Principal Risk</b></p> <p><b>Credit risk:</b> 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 counterparties fails to fulfil their contractual obligations to the Group.</p> <p><b>Market risk:</b> The risk of a loss arising from potential adverse changes in the value of the Group's assets and liabilities from fluctuation in market variables including, but not limited to, interest rates, foreign exchange, equity prices, commodity prices, credit spreads, implied volatilities and asset correlations. The Group's trading business is generally exposed to a prolonged period of elevated asset price volatility, particularly if it negatively affects the depth of marketplace liquidity.</p> <p><b>Treasury and capital risk:</b> The risk that the Group (i) is unable to meet its contractual or contingent obligations or that it does not have the appropriate amount, tenor and composition of funding and liquidity to support its assets, (ii) has an insufficient level or composition of capital to support its normal business activities and to meet its regulatory capital requirements, or (iii) is exposed to capital or income volatility because of a mismatch between the interest rate exposures of its assets and liabilities. The Group may not be able to achieve its business plans due to, among other things: a) being unable to maintain appropriate capital ratios; b) being unable to meet its obligations as they fall due; c) rating agency downgrades; d) adverse changes in foreign exchange rates on capital ratios; e) adverse movements in the pension fund;</p>
--	-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------

		<p>and f) non- traded market risk/interest rate risk in the banking book.</p> <p><b>Operational risk:</b> The Group is exposed to many types of operational risk. These include: (i) the risk of failing to adequately manage the threat of cyber attacks and to continually evolve enterprise security and provide an active cyber security response capability could result in increased fraud losses, inability to perform critical economic functions, customer detriment, potential regulatory censure and penalty, legal liability, reduction in shareholder value and reputational damage; (ii) the risk of loss of or disruption to the Group’s business processing, whether arising through impacts on technology systems, real estate services, personnel availability or the support of major suppliers, and which may result in significant customer detriment, cost to reimburse losses incurred by the Group’s customers, potential regulatory censure or penalty, and reputational damage; (iii) to the extent that the Group depends on suppliers for the provision of many of its services and the development of future technology driven product propositions, there is a risk that client information or critical infrastructures is not adequately protected, the potential for a negative impact on the Group’s ability to continue to provide services that are material to the Group following a failure by any such supplier and the potential for increased losses, inability to perform critical economic functions, customer detriment, potential regulatory censure and penalty, legal liability and reputational damages upon a failure to adequately manage outsourcing risk; (iv) the risk of material errors in operational processes, including payments, which could disadvantage the Group’s customers, clients or counterparties and could result in regulatory censure and penalties, legal liability, reputational damage and financial loss by the Group; (v) the risk of a failure to closely monitor risk exposure to new and emergent technology, which could lead to customer detriment, loss of business, regulatory censure, missed business opportunity and reputational damage; (vi) the risk of fraudulent and other internal and external criminal activities, which could result in high profile material losses together with regulatory censure, penalties and significant reputational damage; (vii) the risk of the inability to hire and retain appropriately qualified employees, which could negatively impact the Group’s financial performance, control environment and level of employee engagement as well as the disenfranchisement of certain customer groups, customer detriment and reputational damage; (viii) the risk that the Group failing to comply with tax laws and practices or managing its tax affairs in an appropriate manner, which could lead to losses due to additional tax charges, other financial costs or reputational damage; (ix) the risk that of incorrect judgements being exercised, or incorrect estimates or assumptions being used, in relation to International Financial Reporting Standards, which could result in significant loss to the Group, beyond what was anticipated or provided for; and (x) the risk of failing to accurately collect and maintain the large volumes of data (including personally identifiable information, intellectual property, and financial data) that the Group holds and to protect it from breaches of confidentiality and interference with its availability, which could lead to loss or unavailability of data and data integrity issues and could result in regulatory censure, legal liability and reputational damage.</p> <p><b>Model risk:</b> The risk of the potential adverse consequences from financial assessments or decisions based on incorrect or misused model outputs and reports. Models are, by their nature, imperfect and incomplete representations of reality because they rely on assumptions and inputs, and so they may be subject to errors affecting the accuracy of their outputs. Models may also be misused. Model errors or misuse may result in the Group making inappropriate business decisions and being subject to financial loss, regulatory risk, reputational risk and/or inadequate capital reporting.</p> <p><b>Conduct risk:</b> 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. Ineffective product</p>
--	--	---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------

		<p>governance, could lead to poor customer outcomes, as well as regulatory sanctions, financial loss and reputational damage. The Group may be adversely affected if it fails to effectively mitigate the risk that its employees or third parties facilitate, or that its products and services are used to facilitate financial crime (money laundering, terrorist financing, bribery and corruption and sanctions evasion). Failure to protect personal data can lead to potential detriment to the Group's customers and clients, reputational damage, regulatory sanctions and financial loss, which under the new EU Data Protection Regulation may be substantial. Failure to meet the requirements and expectations of the UK Senior Managers Regime, Certification Regime and Conduct Rules may lead to regulatory sanctions, both for the individuals and the Group.</p> <p><b>Reputation risk:</b> 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><b>Legal risk and legal, competition and regulatory matters:</b> The risk of loss or imposition of penalties, damages or fines from the failure of the Group to meet its legal obligations including regulatory or contractual requirements. Legal disputes, regulatory investigations, fines and other sanctions relating to conduct of business and breaches of legislation and/or regulations may negatively affect the Group's results, reputation and ability to conduct its business. Legal outcomes can arise as a consequence of legal risk or because of past and future actions, behaviours and business decisions as a result of other Principal Risks.</p>
D.6	<p><b>Risk warning that investors may lose value of entire investment or part of it</b></p>	<p><b>You may lose some or all of your investment in the Securities:</b></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"> <li>• 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;</li> <li>• you sell your Securities prior to maturity in the secondary market (if any) at an amount that is less than the initial purchase price;</li> <li>• 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</li> <li>• 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.</li> </ul> <p><b>Reinvestment risk/loss of yield:</b> 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><b>Issuer optional early redemption:</b> The ability of the Issuer to early redeem</p>

	<p>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><b>Settlement expenses:</b> Payments, deliveries and settlement under the Securities may be subject to deduction of taxes and settlement expenses, if applicable.</p> <p><b>Conditions to settlement:</b> Settlement is subject to satisfaction of all conditions to settlement by the investor.</p> <p><b>Volatile market prices:</b> 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><b>Return linked to performance of an Underlying Asset:</b> 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><b>Equity index risks:</b> 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><b>Capped return:</b> 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><b>Capped return:</b> As the redemption amount is subject to a cap, the return holders may receive is limited.</p> <p><b>Underlying foreign exchange rates:</b> Securities will be exposed to the performance of one or more underlying foreign exchange rates. Foreign exchange rates are highly volatile and are determined by a wide range of factors including supply and demand for currencies, inflation, interest rates; economic forecasts, political issues, the convertibility of currencies and speculation.</p> <p><b>Memory interest:</b> the interest amount is conditional on the performance of Underlying Asset(s) and may be zero where the performance criteria are not met. In such case the interest amount may be deferred to the next interest payment that may be made, but you will not be paid any amount to compensate for such deferral and it is possible that you will not receive any interest at all over the lifetime of the Securities.</p>
--	--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------

		<p><b>Digital interest:</b> 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>
<b>Section E – Offer</b>		
<b>E.2b</b>	<b>Reasons for offer and use of proceeds when different from making profit and/or hedging certain risks</b>	Not Applicable: the net proceeds will be applied by the Issuer for making profit and/or hedging certain risks.
<b>E.3</b>	<b>Description of the terms and conditions of the offer</b>	The Securities have been offered to the dealer or Manager at the Issue Price. The Securities have not been offered to the public.
<b>E.4</b>	<b>Description of any interest material to the issue/offer, including conflicting interests</b>	<p>The relevant Manager or authorised offeror(s) may be paid fees in relation to any issue or offer of Securities. Potential conflicts of interest may exist between the Issuer, Determination Agent, relevant Manager or authorised offeror(s) or their affiliates (who may have interests in transactions in derivatives related to the Underlying Asset(s) which may, but are not intended to, adversely affect the market price, liquidity or value of the Securities) and holders.</p> <p>Not Applicable: no person involved in the issue or offer has any interest, or conflicting interest, that is material to the issue or offer of Securities.</p>
<b>E.7</b>	<b>Estimated expenses charged to investor by issuer/offeror</b>	Not Applicable: no expenses will be charged to the holder by the issuer or the offeror