

FINAL TERMS



BARCLAYS BANK PLC

(Incorporated with limited liability in England and Wales)

GBP 3,000,000 Securities due August 2020 issued on 28 September 2016 under the Global Structured Securities Programme (the "**Tranche 8 Securities**") to be consolidated and form a single series with GBP 4,000,000 Securities due August 2020 issued on 8 September 2016 under the Global Structured Securities Programme (the "**Tranche 7 Securities**"), the GBP 3,000,000 Securities due August 2020 issued on 25 August 2016 under the Global Structured Securities Programme (the "**Tranche 6 Securities**"), the GBP 1,000,000 Securities due August 2020 issued on 30 June 2016 under the Global Structured Securities Programme (the "**Tranche 5 Securities**"), the GBP 1,500,000 Securities due August 2020 issued on 7 April 2016 under the Global Structured Securities Programme (the "**Tranche 4 Securities**"), the GBP 1,000,000 Securities due August 2020 issued on 22 January 2016 under the Global Structured Securities Programme (the "**Tranche 3 Securities**"), the GBP 1,000,000 Securities due August 2020 issued on 22 December 2015 under the Global Structured Securities Programme (the "**Tranche 2 Securities**") and the GBP 10,000,000 Securities due August 2020 issued on 15 August 2014 under the Global Structured Securities Programme (the "**Tranche 1 Securities**" and, together with the Tranche 2 Securities, the Tranche 3 Securities, the Tranche 4 Securities, the Tranche 5 Securities, the Tranche 6 Securities, the Tranche 7 Securities and the Tranche 8 Securities the "**Securities**")

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**"). This Final Terms is supplemental to and should be read in conjunction with the GSSP Base Prospectus 2 dated 3 June 2016, as supplemented on 23 August 2016 which constitutes a base prospectus (the "**Base Prospectus**" for the purposes of the Prospectus Directive), save in respect of the Terms and Conditions of the Securities which are extracted from the 2014 GSSP Base Prospectus 2 dated 6 June 2014 (the "**2014 GSSP Base Prospectus 2**") and which are incorporated by reference into the Base Prospectus. Full information on the Issuer and the offer of the Securities is only available on the basis of the combination of this Final Terms and the Base Prospectus, save in respect of the Terms and Conditions of the Securities which are extracted from the 2014 GSSP Base Prospectus 2. A summary of the individual issue of the Securities is annexed to this Final Terms. The Base Prospectus, any supplements to the Base Prospectus and the 2014 GSSP Base Prospectus 2 are available for viewing at <http://irreports.barclays.com/prospectuses-anddocumentation/structured-securities/prospectuses> and during normal business hours at the registered office of the Issuer and the specified office of the Issue and Paying Agent for the time being in London, and copies may be obtained from such office. Words and expressions defined in the 2014 GSSP Base Prospectus 2 and not defined in the Final Terms shall bear the same meanings when used herein.

The Base Prospectus, any supplements to the Base Prospectus and the 2014 GSSP Base Prospectus 2 are available for viewing at <http://irreports.barclays.com/prospectuses-anddocumentation/structured-securities/prospectuses> and during normal business hours at the registered office of the Issuer and the specified office of the Issue and Paying Agent for the time being in London, and copies may be obtained from such office. Words and expressions

defined in the 2014 GSSP Base Prospectus 2 and not defined in the Final Terms shall bear the same meanings when used herein.

BARCLAYS

Final Terms dated 28 September 2016

PART A – CONTRACTUAL TERMS

- | | | |
|-----|--|---|
| 1. | (a) Series number: | NX000155537 |
| | (b) Tranche number: | 8 |
| | | The Securities shall be consolidated and form a single series with the Tranche 1 Securities, the Tranche 2 Securities, the Tranche 3 Securities, the Tranche 4 Securities, the Tranche 5 Securities, the Tranche 6 Securities and the Tranche 7 Securities. |
| 2. | Settlement Currency: | GBP |
| 3. | Securities: | Notes |
| 4. | Notes: | Applicable |
| | (a) Aggregate Nominal Amount as at the Issue Date: | |
| | (i) Tranche : | GBP 3,000,000 |
| | (ii) Series: | GBP 24,500,000 |
| | (b) Specified Denomination: | GBP 1.00 |
| | (c) Minimum Tradable Amount: | Not Applicable |
| 5. | Certificates: | Not Applicable |
| 6. | Calculation Amount: | Specified Denomination |
| 7. | Issue Price: | 100 per cent of the Aggregate Nominal Amount |
| 8. | Issue Date: | <p>In respect of the Tranche 1 Securities: 15 August 2014</p> <p>In respect of the Tranche 2 Securities: 22 December 2015</p> <p>In respect of the Tranche 3 Securities: 22 January 2016</p> <p>In respect of the Tranche 4 Securities: 7 April 2016</p> <p>In respect of the Tranche 5 Securities: 30 June 2016</p> <p>In respect of the Tranche 6 Securities: 25 August 2016</p> <p>In respect of the Tranche 7 Securities: 8 September 2016</p> <p>In respect of the Tranche 8 Securities: 28 September 2016</p> |
| 9. | Scheduled Redemption Date: | 17 August 2020 |
| 10. | Underlying Performance Type: | Worst-of |
| | <i>Provisions relating to interest (if any) payable</i> | |
| 11. | Interest Type: | Phoenix without Memory |

12. (a) Fixed Interest Type: Fixed Amount
- (b) Fixed Interest Rate: 4.11 per cent.
- (c) ISDA Determination: Not Applicable
- (d) Screen Rate Determination: Not Applicable
- (e) Bank of England Base Rate Determination: Not Applicable
- (f) Margin: Not Applicable
- (g) Minimum/Maximum Interest Rate: Not Applicable
- (h) Fixed Interest Determination Date(s): Not Applicable
- (i) Floating Interest Determination Date(s): Not Applicable
- (j) Interest Valuation Date(s): The dates set out in Table 1 below in the column entitled 'Interest Valuation Dates'.
- (k) Interest Payment Date(s): The dates set out in Table 1 below in the column entitled 'Interest Payment Date'.
- (l) T: Not Applicable
- (m) Observation Date(s): Not Applicable
- (n) Interest Barrier Percentage: 65 per cent.
- (o) Lower Barrier Percentage: Not Applicable
- (p) Upper Barrier: Not Applicable
- (q) Upper Barrier Percentage: Not Applicable
- (r) Knock-out Barrier Percentage: Not Applicable
- (s) Day Count Fraction: Not Applicable
- (t) Interest Period End Dates: Not Applicable
- (u) Interest Commencement Date: Not Applicable
- (v) Linear Interpolation: Not Applicable

Table 1

Interest Valuation Date	Interest Payment Date
9 February 2015	16 February 2015
10 August 2015	17 August 2015
8 February 2016	15 February 2016
8 August 2016	15 August 2016
8 February 2017	15 February 2017
8 August 2017	15 August 2017
8 February 2018	15 February 2018
8 August 2018	15 August 2018
8 February 2019	15 February 2019
8 August 2019	15 August 2019
10 February 2020	17 February 2020

10 August 2020

17 August 2020

Provisions relating to Automatic Redemption (Autocall)

- | | | |
|-----|----------------------------------|---|
| 13. | Automatic Redemption (Autocall): | Applicable |
| 14. | (a) Autocall Barrier Percentage: | The percentages set out in Table 2 below in the column entitled 'Autocall Barrier Percentage'. |
| | (b) Autocall Valuation Date(s): | Each date set out in Table 2 below in the column entitled 'Autocall Valuation Date'. |
| | (c) Autocall Redemption Date(s): | Each date set out in Table 2 below in the column entitled 'Specified Early Cash Redemption Date'. |

Table2

Autocall Valuation Date:	Autocall Barrier Percentage:	Autocall Redemption Date:
8 August 2017	100%	15 August 2017
8 February 2018	100%	15 February 2018
8 August 2018	100%	15 August 2018
8 February 2019	100%	15 February 2019
8 August 2019	100%	15 August 2019
10 February 2020	100%	17 February 2020

Provisions relating to Final Redemption

- | | | |
|-----|---|------------------|
| 15. | (a) Redemption Type: | European Barrier |
| | (c) Settlement Method: | Cash |
| | (d) Trigger Event Type: | Not Applicable |
| | (e) Final Barrier Percentage: | Not Applicable |
| | (f) Strike Price Percentage: | 100 per cent. |
| | (g) Knock-in Barrier Percentage: | 65 per cent. |
| | (h) Knock-in Barrier Period Start Date: | Not Applicable |
| | (i) Knock-in Barrier Period End Date: | Not Applicable |
| | (j) Lower Strike Price Percentage: | Not Applicable |
| | (k) Participation: | Not Applicable |
| | (l) Cap: | Not Applicable |

Provisions relating to Nominal Call Event

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

Provisions relating to the Underlying Asset(s)

- | | | |
|-----|-------------------------|---|
| 17. | Underlying Asset | |
| | (a) Share: | Not Applicable |
| | (b) Indices: | The Indices set out in Table 3 below in the column entitled 'Index'. |
| | (i) Exchanges: | The Exchanges set out in Table 3 below in the column entitled 'Exchange'. |
| | (ii) Related Exchanges: | The Related Exchanges set out in Table 3 below in the column entitled 'Related Exchange'. |

- | | |
|------------------------------------|---|
| (iii) Underlying Asset Currencies: | Not Applicable |
| (iv) Bloomberg Screen: | Not Applicable |
| (v) Reuters Screen: | The Reuters Screens set out in Table 3 below in the column entitled 'Reuters Screen'. |
| (vi) Index Sponsors: | The Index Sponsors set out in Table 3 below in the column entitled 'Index Sponsor'. |

Table 3

	Index:	Exchange:	Related Exchange:	Reuters Screen:	Index Sponsor
	FTSE 100 Index	London Stock Exchange	All Exchanges	.FTSE	FTSE International Limited
	Eurostoxx 50 Index	Multi-exchange Index	All Exchanges	.STOXX50E	STOXX Limited
18.		Initial Price	The Valuation Price of the Underlying Assets on the Initial Valuation Date for such Underlying Assets		
	(a)	Averaging-in	Not Applicable		
	(b)	Min Lookback-in:	Not Applicable		
	(c)	Max Lookback-in:	Not Applicable		
	(d)	Initial Valuation Date:	8 August 2014		
19.		Final Valuation Price:	The Valuation Price of the Underlying Assets on the Final Valuation Date		
	(a)	Averaging-out	Not Applicable		
	(b)	Min Lookback-out:	Not Applicable		
	(c)	Max Lookback-out:	Not Applicable		
	(d)	Final Valuation Date:	10 August 2020		

Provisions relating to disruption events and taxes and expenses

- | | | |
|-----|---|----------------|
| 20. | Consequences of a Disrupted Day (in respect of an Averaging Date or Lookback Date): | Not Applicable |
| | (a) Omission: | Not Applicable |
| | (b) Postponement: | Not Applicable |
| | (c) Modified Postponement: | Not Applicable |
| 21. | Additional Disruption Events: | |
| | (a) Change in Law: | Applicable |
| | (b) Currency Disruption Event: | Applicable |

(c)	Hedging Disruption:	Not Applicable
(d)	Issuer Tax Event:	Applicable
(e)	Extraordinary Market Disruption:	Applicable
(f)	Increased Cost of Hedging:	Not Applicable
(g)	Affected Jurisdiction Hedging Disruption:	Not Applicable
(h)	Affected Jurisdiction Increased Cost of Hedging:	Not Applicable
(i)	Increased Cost of Stock Borrow:	Not Applicable
(j)	Loss of Stock Borrow:	Not Applicable
(k)	Foreign Ownership Event:	Not Applicable
(l)	Fund Disruption Event:	Not Applicable
22.	Early Cash Settlement Amount:	Market Value
23.	Early Redemption Notice Period Number:	As set out in General Condition 33.1 (<i>Definitions</i>)
24.	Unwind Costs:	Not Applicable
25.	Settlement Expenses:	Not Applicable
26.	FX Disruption Event:	Not Applicable
27.	Local Jurisdiction Taxes and Expenses:	Not Applicable

General provisions

28.	Form of Securities:	Global Bearer Securities: Permanent Global Security NGN Form: Applicable Held under the NSS: Not Applicable CGN Form: Not Applicable CDIs: Not Applicable
29.	Trade Date:	Tranche 1 Securities Trade Date: 8 August 2014 Tranche 2 Securities Trade Date: 15 December 2015 Tranche 3 Securities Trade Date: 15 January 2016 Tranche 4 Securities Trade Date: 31 March 2016 Tranche 5 Securities Trade Date: 23 June 2016 Tranche 6 Securities Trade Date: 18 August 2016 Tranche 7 Securities Trade Date: 2 September 2016

Tranche 8 Securities Trade Date: 21 September 2016

- | | | |
|-----|---|-------------------|
| 30. | Additional Business Centre(s): | Not Applicable |
| 31. | Business Day Convention: | Following |
| 32. | Determination Agent: | Barclays Bank PLC |
| 33. | Registrar: | Not Applicable |
| 34. | CREST Agent: | Not Applicable |
| 35. | Transfer Agent: | Not Applicable |
| 36. | (a) Names of Manager: | Barclays Bank PLC |
| | (b) Date of underwriting agreement: | Not Applicable |
| | (c) Names and addresses of secondary trading intermediaries and main terms of commitment: | Not Applicable |
| 37. | Registration Agent: | Not Applicable |
| 38. | Masse Category: | Not Applicable |
| 39. | Governing Law: | English law |

PART B - OTHER INFORMATION

1. LISTING AND ADMISSION TO TRADING

- (i) Listing and Admission to Trading: Application is expected to be made by the Issuer (or on its behalf) for the Securities to be listed on the official list and admitted to trading on the regulated market of the London Stock Exchange with effect from the Tranche 8 Securities Issue Date.
- (ii) Estimate of total expenses related to admission to trading: Not Applicable

2. RATINGS

Ratings: The Securities have not been individually rated.

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

Save as discussed in risk factor 13 (Risks associated with conflicts of interest), so far as the Issuer is aware, no person involved in the offer of the Securities has an interest material to the offer.

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

- (i) Reasons for the offer: General funding
- (ii) Estimated net proceeds: Not Applicable
- (iii) Estimated total expenses: Not Applicable

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

Reuters Screen: .FTSE and .STOXX50E Page

and <http://www.ftse.com> and <http://www.stoxx.com>

Index Disclaimers: FTSE® 100 Index and EURO STOXX 50® Index

6. OPERATIONAL INFORMATION

- (a) ISIN: XS1068800777
- (b) Common Code: 106880077
- (c) Relevant Clearing System(s): Clearstream, Euroclear
- (d) Delivery: Delivery free of payment

- (e) Name and address of additional Paying Agent(s): Not Applicable

7. TERMS AND CONDITIONS OF THE OFFER

Authorised Offer(s)

- (a) Public Offer: An offer of the Notes may be made, subject to the conditions set out below by the Authorised Offeror(s) (specified in (b) immediately below)

	other than pursuant to Article 3(2) of the Prospectus Directive in the Public Offer Jurisdiction(s) (specified in (c) immediately below) during the Offer Period (specified in (d) immediately below) subject to the conditions set forth 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: Not Applicable; and (ii) General consent: Not Applicable
(c) Jurisdiction(s) where the offer make take place (together, the " Public Offer Jurisdictions(s) "):	The United Kingdom
(d) Offer period for which use of the Base Prospectus is authorised by the Authorised Offeror(s):	28 September 2016 from open to close of business hours (the " Offer Period ")
(e) Other conditions for use of the Base Prospectus by the Authorised Offeror(s):	Not Applicable
8. Other terms and conditions of the offer	
(a) Offer Price:	The Issue Price
(b) Total amount of offer:	Aggregate Nominal Amount
(c) Conditions to which the offer is subject:	There are no pre-identified allotment criteria. The Authorised Offeror will adopt allotment criteria that ensure equal treatment of prospective investors. A prospective investor will receive 100 per cent. of the amount of Securities allocated to it during the Offer Period. The Issuer reserves the right to withdraw the offer for Securities at any time on or prior to the end of the Offer Period. Following withdrawal of the offer, if any application has been made by any potential investor, each such potential investor shall not be entitled to subscribe or otherwise acquire the Securities and any applications will be automatically cancelled and any purchase money will be refunded to the applicant by the Authorised Offeror in accordance with the Authorised Offeror's usual procedures.
(d) Time period, including any possible amendments, during which the offer	Investors will be notified by the Authorised Offeror of their allocations of Securities and the

	will be open and description of the application process:	settlement arrangements in respect thereof.
(e)	Description of the application process:	Applications for the Securities can be made during the Offer Period to the Authorised Offeror. Further information with respect to the application process will be available from the Authorised Offeror upon request.
(f)	Details of the minimum and/or maximum amount of application	The minimum amount of application per investor will be GBP 1.00 in nominal amount of the Securities.
(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:	Payment for Securities shall be made to the Authorised Offeror in accordance with the instructions provided by the Authorised Offeror. None of the amounts so transferred to the Authorised Offeror will bear interest. Such amounts will be returned only in the event of (i) cancellation of the offer of the Securities or (ii) overpayments, provided that, in each case, the amounts will be returned by the Authorised Offeror without any interest or compensation in accordance with the instructions of the relevant applicant set out in the related application form. The Securities will be delivered to the successful applicants on or about the Issue Date.
(i)	Manner in and date on which results of the offer are to be made public:	Investors will be notified by the Authorised Offeror of their allocations of Securities and the settlement arrangements in respect thereof.
(j)	Procedure for exercise of any right of pre-emption, negotiability of subscription rights and treatment of subscription rights not exercised:	Not Applicable
(k)	Whether tranche(s) have been reserved for certain countries:	Not Applicable
(l)	Process for notification to applicants of the amount allotted and indication whether dealing may begin before notification is made:	Applicants will be notified directly by the Authorised Offeror of the success of their application. No dealings in the Securities may take place prior to the Issue Date.
(m)	Amount of any expenses and taxes specifically charged to the subscriber or purchaser:	Not Applicable

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

SUMMARY

Section A – Introduction and Warnings		
A.1	Introduction and Warnings	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. 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. No civil liability shall attach to any responsible person solely on the basis of this Summary, including any translation thereof, unless it is misleading, inaccurate or inconsistent when read together with the other parts of the Base Prospectus or it does not provide, when read together with the other parts of the Base Prospectus, key information in order to aid holders when considering whether to invest in the Securities.
A.2	Consent by the Issuer to the use of prospectus in subsequent resale or final placement of Securities, indication of offer period and conditions to consent for subsequent resale or final placement, and warning.	The Issuer may provide the consent to the use of the Base Prospectus and Final Terms for subsequent resale or final placement of Securities by financial intermediaries, provided that the subsequent resale or final placement of Securities by such financial intermediaries is made during the offer period specified below. Such consent may be subject to conditions which are relevant for the use of the Base Prospectus. 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: (a) the Public Offer is only made in the United Kingdom; (b) the Public Offer is only made on 8 September 2016 from open to close of business hours (the "Offer Period"); and (c) the Public Offer is only made by each financial intermediary whose name is published on the Issuer's website (http://irreports.barclays.com/prospectuses-and-documentation/structured-securities/final-terms) and who is identified as an authorised offeror for these Securities.
Section B – Issuer		
B.1	Legal and commercial name of the Issuer	The Securities are issued by Barclays Bank PLC (the " Issuer ")
B.2	Domicile and legal form of the Issuer, legislation	The Issuer is a public limited company registered in England and Wales. The principal laws and legislation under which the Issuer operates are laws of England and Wales including the Companies Act.

	under which the Issuer operates and country of incorporation of the Issuer	
B.4b	Known trends affecting the Issuer and industries in which the Issuer operates	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. Known trends affecting the Issuer and the industry in which the Issuer operates include: • 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 'ring-fencing'); (ii) statutory depositor preference in insolvency; and (iii) a 'bail-in' stabilisation option; and • changes in competition and pricing environments.
B.5	Description of the group and the Issuer's position within the group	Barclays 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.

B.9	Profit forecast or estimate	Not Applicable; the Issuer has chosen not to include a profit forecast or estimate.
B.10	Nature of any qualifications in audit report on historical financial information	Not Applicable; the audit report on the historical financial information contains no such qualifications.
B.12	Selected key financial information; No material adverse change and no significant change statements	Based on the Bank Group's audited financial information for the year ended 31 December 2015, the Bank Group had total assets of £1,120,727m (2014: £1,358,693m), total net loans and advances of £441,046m (2014: £470,424m), total deposits of £465,387m (2014: £486,258m), and total shareholders' equity of £66,019m (2014: £66,045m) (including non-controlling interests of £1,914m (2014: £2,251m)). The profit before tax from continuing operations of the Bank Group for the year ended 31 December 2015 was £2,841m (2014: £2,309m) after credit impairment charges and other provisions of £2,114m (2014: £2,168m). The financial information in this paragraph is extracted from the audited consolidated financial statements of the Issuer for the year ended 31 December 2015. Based on the Bank Group's unaudited financial information for the six months ended 30 June 2016, the Issuer Group had total assets of £1,351,958 million (30 June 2015: £1,197,555 million), total net loans and advances of £473,962 million (30 June 2015: £475,826 million), total deposits of £500,919 million (30 June 2015: £494,423 million), and total shareholders' equity of £69,599 million (30 June 2015: £65,710 million) (including non-controlling interests of £2,976 million (30 June 2015: £2,153 million)). The profit before tax from continuing operations of the Issuer's Group for the six months ended 30 June 2016 was £3,017 million (30 June 2015: £2,635 million) after credit impairment charges and other provisions of £931 million (30 June 2015: £779 million). The financial information in this paragraph is extracted from the unaudited consolidated financial statements of the Issuer for the six months ended 30 June 2016. Not Applicable. There has been no significant change in the financial or trading position of the Bank Group since 30 June 2016. There has been no material adverse change in the prospects of the Issuer since 31 December 2015.
B.13	Recent events particular to the Issuer which are materially relevant to the evaluation of Issuer's solvency	Not Applicable
B.14	Dependency of the Issuer on other entities within the	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.

	group	
B.15	Description of the Issuer's principal activities	The Bank Group is a major global financial services provider engaged in retail and commercial banking, credit cards, investment banking, wealth management and investment management services with an extensive international presence in Europe, the United States, Africa and Asia.
B.16	Description of whether the Issuer is directly or indirectly owned or controlled and by whom and nature of such control	The whole of the issued ordinary share capital of the Issuer is beneficially owned by Barclays PLC, which is the ultimate holding company of the Issuer and its subsidiary undertakings.
Section C- Securities		
C.1	Type and class of Securities being offered and/or admitted to trading, and security identification numbers	The securities ("Securities") described in this Summary: • are 'derivative securitie's and are issued as a series of notes or certificates; • are transferable obligations of the Issuer and have the terms and conditions set out in this Base Prospectus as completed by the Final Terms; • will bear interest at a fixed rate, a floating rate or at a rate determined by reference to the performance of one or more Underlying Asset(s) which could be equity indices, shares, depository receipts or funds; • may (depending on the particular Securities) automatically redeem early if the Underlying Asset(s) is/are above a certain level on any of the specified dates; • if not redeemed early, will be redeemed on the scheduled redemption date at an amount linked to the performance of the Underlying Asset(s); • may be cleared through a clearing system or uncleared and may be held in bearer or registered form. Certain cleared Securities may be in dematerialised and uncertificated book-entry form. Title to cleared Securities will be determined by the books of the relevant clearing system; and • will be issued in one or more series and each series may be issued in one or more tranches on the same or different issue dates. The Securities of each series are intended to be interchangeable with all other Securities of that series. Each series will be allocated a unique series number and an identification code. Issue Date: 28 September 2016 Interest: The amount of interest payable on the Securities is determined by reference to a fixed rate of 4.11%. Whether or not interest is paid will depend on the performance of the FTSE 100 Index and the EuroStoxx 50 Index (the "Underlying Assets"). In some cases the interest amount could be zero. Early redemption following an 'automatic redemption (autocall) event': The Securities will redeem prior to their scheduled redemption date if the closing price

		or level of each Underlying Asset is at or above its corresponding Autocall Barrier on any of the specified autocall valuation dates. If this occurs, you will receive a cash payment equal to the nominal amount (or face value) of your Securities payable on a specified payment date. Final redemption: If the Securities have not redeemed early they will redeem on the scheduled redemption date and the cash payment you receive or underlying asset you are delivered (if any) will be determined by reference to the value of the Underlying Assets on a specified valuation date or dates during the life of the Securities. Form: The Securities are notes. The Securities will initially be issued in global bearer form. Identification: Series number: NX000155537; Tranche number: 8 Identification Codes: ISIN: XS1068800777, Common Code 106880077 Determination Agent: Barclays Bank PLC (the "Determination Agent") will be appointed to make calculations and determinations with respect to the Securities. Governing Law: The Securities will be governed by English law.
C.2	Currency	Subject to compliance with all applicable laws, regulations and directives, Securities may be issued in any currency. The Securities will be denominated in pounds sterling ("GBP").
C.5	Description of restrictions on free transferability of the Securities	Securities are offered and sold outside the United States to non-US persons in reliance on Regulation S and must comply with transfer restrictions with respect to the United States. Securities held in a clearing system will be transferred in accordance with the rules, procedures and regulations of that clearing system. Subject to the above, the Securities will be freely transferable.
C.8	Description of rights attached to the Securities, including ranking and limitations to those rights	Rights: Each Security includes a right to a potential return of interest and amount payable or deliverable on redemption together with certain ancillary rights such as the right to receive notice of certain determinations and events and to vote on future amendments. Taxation: All payments in respect of the Securities shall be made without withholding or deduction for or on account of any UK taxes unless such withholding or deduction is required by law. In the event that any such withholding or deduction is required by law, the Issuer will, save in limited circumstances, pay additional amounts to cover the amounts so withheld or deducted. Events of default: If the Issuer fails to make any payment due under the Securities or breaches any other provision of the Securities (and such failure is not remedied within 30 days, or, in the case of interest, 14 days), or the Issuer is subject to a winding-up order, then (subject, in the case of interest, to the Issuer being prevented from payment 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). Ranking: The Securities are direct, unsubordinated and unsecured obligations of the Issuer and rank equally among themselves. Limitations to rights: Notwithstanding that the Securities are linked to the performance of the underlying asset(s), Holders do not have any rights in respect

		of the underlying assets(s). The terms and conditions of the Securities contain provisions for calling meetings of holders to consider matters affecting their interests generally and these provisions permit defined majorities to bind all holders, including holders who did not attend and vote at the relevant meeting and holders who voted in a manner contrary to the majority. Further, in certain circumstances, the Issuer may amend the terms and conditions of the Securities, without the holders' consent. The terms and conditions of the Securities permit the Issuer and the Determination Agent (as the case may be), on the occurrence of certain events and in certain circumstances, without the holders' consent, to make adjustments to the terms and conditions of the Securities, to redeem the Securities prior to maturity, (where applicable) to postpone valuation of the underlying asset(s) or scheduled payments under the Securities, to change the currency in which the Securities are denominated, to substitute the Issuer with another permitted entity subject to certain conditions, and to take certain other actions with regard to the Securities and the underlying asset(s) (if any).
C.11	Admission to trading	Securities may be listed and admitted to trading on a regulated market in Belgium, Denmark, Finland, France, Ireland, Italy, Luxembourg, Malta, the Netherlands, Norway, Portugal, Spain, Sweden or the United Kingdom. Securities may be listed and admitted to trading on a market in Switzerland or Italy that is not a regulated market for the purposes of the Prospectus Directive. Application is expected to be made by the Issuer to list the Securities on the official list and admit the Securities to trading on the regulated market of the London Stock Exchange with effect from the Tranche 8 Issue Date.
C.15	Description of how the value of the investment is affected by the value of the underlying	The return on, and value of, Securities will be linked to the performance of one or more specified equity indices, shares, depository receipts or funds or a combination of these. The underlying assets for this issue of Securities are: the FTSE 100 Index and the Eurostoxx 50 Index (the “Underlying Assets”). Calculations in respect of amounts payable under the Securities are made by reference to a “Calculation Amount”, being GBP 1.00. Where the Calculation Amount is different from the specified denomination of the Securities, the amount payable will be scaled accordingly. Indicative amounts: If the Securities are being offered by way of a Public Offer and any specified product values are not fixed or determined at the commencement of the Offer Period, these specified product values will specify an indicative amount, indicative minimum amount, an indicative maximum amount or any combination thereof. In such case, the relevant specified product value(s) shall be the value determined based on market conditions by the Issuer on or around the end of the Offer Period. Notice of the relevant specified product value will be published prior to the Issue Date. INTEREST Phoenix without memory interest: Each Security will only pay interest on an Interest Payment Date if the closing price or level of every Underlying Asset on the relevant Interest Valuation Date is greater than or equal to its corresponding Interest Barrier. If this occurs, the amount of interest payable with respect to that Interest Valuation Date is calculated by multiplying the fixed rate of 4.11% by GBP 1.00.

		Interest will be payable on the corresponding Interest Payment Date set out in the table below. Each Interest Valuation Date and Interest Barrier is as follows: <table border="1"> <thead> <tr> <th>Interest Valuation Date:</th><th>Interest Payment Date:</th><th>Interest Barrier Percentage:</th></tr> </thead> <tbody> <tr><td>9 February 2015</td><td>16 February 2015</td><td>65.00%</td></tr> <tr><td>10 August 2015</td><td>17 August 2015</td><td>65.00%</td></tr> <tr><td>8 February 2016</td><td>15 February 2016</td><td>65.00%</td></tr> <tr><td>8 August 2016</td><td>15 August 2016</td><td>65.00%</td></tr> <tr><td>8 February 2017</td><td>15 February 2017</td><td>65.00%</td></tr> <tr><td>8 August 2017</td><td>15 August 2017</td><td>65.00%</td></tr> <tr><td>8 February 2018</td><td>15 February 2018</td><td>65.00%</td></tr> <tr><td>8 August 2018</td><td>15 August 2018</td><td>65.00%</td></tr> <tr><td>8 February 2019</td><td>15 February 2019</td><td>65.00%</td></tr> <tr><td>8 August 2019</td><td>15 August 2019</td><td>65.00%</td></tr> <tr><td>10 February 2020</td><td>17 February 2020</td><td>65.00%</td></tr> <tr><td>10 August 2020</td><td>17 August 2020</td><td>65.00%</td></tr> </tbody> </table> AUTOMATIC REDEMPTION (AUTOCALL) The Securities will automatically redeem prior to their scheduled redemption date if the closing price or level of every Underlying Asset is at or above its corresponding Autocall Barrier on any Autocall Valuation Date (an "Automatic Redemption (Autocall) Event"). If this occurs, you will receive a cash payment equal to the nominal amount of your Securities payable on the Autocall Redemption Date corresponding to such Autocall Valuation Date. Each Autocall Valuation Date and the corresponding Autocall Barriers are as follows: <table border="1"> <thead> <tr> <th>Autocall Valuation Date:</th><th>Autocall Redemption Date</th><th>Autocall Barrier:</th></tr> </thead> <tbody> <tr><td>8 August 2017</td><td>15 August 2017</td><td>100% of the Initial Price</td></tr> <tr><td>8 February 2018</td><td>15 February 2018</td><td>100% of the Initial Price</td></tr> <tr><td>8 August 2018</td><td>15 August 2018</td><td>100% of the Initial Price</td></tr> <tr><td>8 February 2019</td><td>15 February 2019</td><td>100% of the Initial Price</td></tr> <tr><td>8 August 2019</td><td>15 August 2019</td><td>100% of the Initial Price</td></tr> <tr><td>10 February 2020</td><td>17 February 2020</td><td>100% of the Initial Price</td></tr> </tbody> </table> FINAL REDEMPTION If the Securities have not redeemed early they will redeem on the Scheduled Redemption Date at an amount that is dependent on each of the following: • The 'Initial Price' of the Worst Performing Underlying Asset, which reflects the price or level of that asset near the issue date of the Securities; • 'Final Valuation Price' of the Worst Performing Underlying Asset, which reflects the price or level of that asset near the Scheduled Redemption Date; • The 'Strike Price' of the Worst Performing Underlying Asset, which is calculated as 100% multiplied by the Initial Price of that asset;	Interest Valuation Date:	Interest Payment Date:	Interest Barrier Percentage:	9 February 2015	16 February 2015	65.00%	10 August 2015	17 August 2015	65.00%	8 February 2016	15 February 2016	65.00%	8 August 2016	15 August 2016	65.00%	8 February 2017	15 February 2017	65.00%	8 August 2017	15 August 2017	65.00%	8 February 2018	15 February 2018	65.00%	8 August 2018	15 August 2018	65.00%	8 February 2019	15 February 2019	65.00%	8 August 2019	15 August 2019	65.00%	10 February 2020	17 February 2020	65.00%	10 August 2020	17 August 2020	65.00%	Autocall Valuation Date:	Autocall Redemption Date	Autocall Barrier:	8 August 2017	15 August 2017	100% of the Initial Price	8 February 2018	15 February 2018	100% of the Initial Price	8 August 2018	15 August 2018	100% of the Initial Price	8 February 2019	15 February 2019	100% of the Initial Price	8 August 2019	15 August 2019	100% of the Initial Price	10 February 2020	17 February 2020	100% of the Initial Price
Interest Valuation Date:	Interest Payment Date:	Interest Barrier Percentage:																																																												
9 February 2015	16 February 2015	65.00%																																																												
10 August 2015	17 August 2015	65.00%																																																												
8 February 2016	15 February 2016	65.00%																																																												
8 August 2016	15 August 2016	65.00%																																																												
8 February 2017	15 February 2017	65.00%																																																												
8 August 2017	15 August 2017	65.00%																																																												
8 February 2018	15 February 2018	65.00%																																																												
8 August 2018	15 August 2018	65.00%																																																												
8 February 2019	15 February 2019	65.00%																																																												
8 August 2019	15 August 2019	65.00%																																																												
10 February 2020	17 February 2020	65.00%																																																												
10 August 2020	17 August 2020	65.00%																																																												
Autocall Valuation Date:	Autocall Redemption Date	Autocall Barrier:																																																												
8 August 2017	15 August 2017	100% of the Initial Price																																																												
8 February 2018	15 February 2018	100% of the Initial Price																																																												
8 August 2018	15 August 2018	100% of the Initial Price																																																												
8 February 2019	15 February 2019	100% of the Initial Price																																																												
8 August 2019	15 August 2019	100% of the Initial Price																																																												
10 February 2020	17 February 2020	100% of the Initial Price																																																												

		The 'Knock-in Barrier Price' of the Worst Performing Underlying Asset, which is calculated as 65% multiplied by the Initial Price of that asset. Initial Price: The Initial Price of each Underlying Asset is the closing price or level of such Underlying Asset on the Initial Valuation Date. Final Valuation Price: The Final Valuation Price of each Underlying Asset is the closing price or level of such Underlying Asset on 10 August 2020, the "Final Valuation Date". Worst Performing Underlying Asset: The Knock-in Barrier Price, Final Valuation Price and Strike Price to be considered for the purposes of determining the final redemption amount will be the Knock-in Barrier Price, Final Valuation Price or Strike Price of the Underlying Asset with the lowest Performance. The 'Performance' of each Underlying Asset is calculated by dividing the Final Valuation Price of an asset by its Initial Price. * * * * European Barrier redemption: If the Final Valuation Price is greater than or equal to the Knock-in Barrier Price, you will receive a cash amount per Calculation Amount equal to GBP 1.00. Otherwise: you will receive a cash amount per Calculation Amount, calculated by dividing the Final Valuation Price by the Strike Price and multiplying the result by the Calculation Amount.
C.16	Expiration or maturity date of the Securities	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. The scheduled redemption date of the issue of Securities is 17 August 2020.
C.17	Settlement procedure of the derivative securities	The Securities will be cleared and settled through Euroclear Bank S.A./N.V. Clearstream Banking société anonyme.
C.18	Description of how the return on derivative securities takes place	The return on, and value of, the Securities will be linked to the performance of the Underlying Assets. Payments of interest will depend on the performance of each Underlying Asset during the life of the Securities. A fall in the price of any Underlying Asset below a specified level on any Interest Valuation Date will reduce the amount of interest payable on the Securities. The value of, and return on (if any), the Securities will depend on the performance of each Underlying Asset on each Autocall Valuation Date. If no Automatic Redemption (Autocall) Event has occurred on an Autocall Valuation Date and the Underlying Assets perform negatively over the life of the Securities, a holder may sustain a loss of part or all of the amount invested in the Securities.
C.19	Final reference price of the underlying	The final reference level of any equity index, or final reference price of any share, depository receipt or fund to which Securities are linked, will be determined by reference to a publicly available source on a specified date or dates. The final valuation price of each Underlying Asset is the closing price or level of such Underlying Assets on the Final Valuation Date, as determined by the Determination Agent.

C.20	Type of underlying	Securities may be linked to one or more: common shares; depositary receipts representing common shares; exchange traded funds (ETFs) (being a fund, pooled investment vehicle, collective investment scheme, partnership, trust or other similar legal arrangement and holding assets, such as shares, bonds, indices, commodities, and/or other securities such as financial derivative instruments); or equity indices. The Underlying Assets for this issue of Securities are: the FTSE™ 100 Index and the EURO STOXX 50® Index. Information about the Underlying Assets is available at: http://www.ftse.com and http://www.stoxx.com
Section D – Risks		
D.2	Key information on the key risks that are specific to the Issuer	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. The five principal risks are currently categorised as: (1) Credit Risk; (2) Market Risk; (3) Funding Risk; (4) Operational Risk; and (5) Conduct Risk (within the meaning of the Issuer's Enterprise Risk Management Framework, each a "Principal Risk"). (i) Material existing and emerging risks by Principal Risk: Credit risk: The financial condition of the Group's customers, clients and counterparties, including governments and other financial institutions, could adversely affect the Group. The term "Group" means Barclays PLC together with its subsidiaries. The Group may suffer financial loss if any of its customers, clients or market counterparties fails to fulfil their contractual obligations to the Group. Furthermore, the Group may also suffer loss when the value of the Group's 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. Market risk: The Group's financial position may be adversely affected by changes in both the level and volatility of prices leading to lower revenues, or reduced capital. The Group is also at risk from movements in foreign currency exchange rates as these impact the sterling equivalent value of foreign currency denominated assets in the banking book, exposing it to currency translation risk. Funding risk: The ability of the Group to achieve its business plans may be adversely impacted if it does not effectively manage its capital (including leverage), liquidity and other regulatory requirements. 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 methodology changes resulting in ratings downgrades; and (iv) adverse changes in foreign exchange rates on capital ratios. Operational risk: The operational risk profile of the Group may change as a result of human factors, inadequate or failed internal processes and systems, or external events. The Group is exposed to many types of operational risk.

		This includes: fraudulent and other internal and external criminal activities; the risk of 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 infrastructure unavailable to its intended users, and the risk of geopolitical cyber threat activity which destabilises or destroys the Group's information technology, or critical 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. Legal, competition and regulatory matters: 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. Risks arising from regulation of the financial services industry: 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. Conduct risk: Organisational Change: The Group is at risk of not being able to meet customer and regulatory expectations due to a failure to appropriately manage the: (i) complexity in business practice, processes and systems; (ii) challenges faced in product suitability, automation and portfolio-level risk monitoring; (iii) resilience of its technology; and, (iv) execution strategy, including the failure to fulfil the high level of operational precision required for effective execution in order to deliver positive customer outcomes. Legacy Issues: Barclays remains at risk from the potential outcomes of a number of investigations relating to its past conduct. Many stakeholders will remain sceptical and so the risk to Barclays' reputation will remain. Barclays continues to work to rebuild customer trust and market confidence impacted by legacy issues. Market Integrity: There are potential risks arising from conflicts of interest. While primarily relevant to the Investment Bank, these potential risks may also impact the corporate and retail customer base. Financial Crime: The Group, as a global financial services firm, is exposed to the risks associated with money laundering, terrorist financing, bribery and corruption and sanctions. Any one, or combination, of the above risks could have significant impact on the Group's reputation and may also lead to potentially large costs to both rectify this issue and reimburse losses incurred by
--	--	--

		customers and regulatory censure and penalties. (ii) Material existing and emerging risks potentially impacting more than one Principal Risk: Structural Reform (emerging risk): The UK Financial Services (Banking Reform) Act 2013 (the UK Banking Reform Act) and associated secondary legislation and regulatory rules, require the separation of the Group's UK and EEA retail and SME deposit-taking activities into a legally, operationally and economically separate and independent entity and restrict the types of activity such an entity may conduct (so-called 'ring fencing'). Business conditions, general economy and geopolitical issues: 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. Business Change/Execution (emerging risk): As Barclays moves towards a single point of entry (Holding Company) resolution model and implementation of the Structural Reform Programme Execution, the expected level of structural and strategic change to be implemented over the medium term will be disruptive and is likely to increase funding and operational risks for the Group and could impact its revenues and businesses. If any of the risks were to occur, singly or in aggregate, they could have a material adverse effect on the Group's business, results of operations and financial condition. Regulatory action in the event a bank in the Group (such as the Issuer) is failing or likely to fail could materially adversely affect the value of the Securities: The Bank Recovery and Resolution Directive (the "BRRD") provides an EU-wide framework for the recovery and resolution of credit institutions and investment firms, their subsidiaries and certain holding companies. The BRRD (including the Bail-In tool) was implemented in the United Kingdom Banking Act 2009 as amended ("Banking Act") in January 2015 and came into force on 1 January 2016. The Banking Act confers substantial powers on a number of UK authorities designed to enable them to take a range of actions in relation to UK banks or investment firms and certain of their affiliates in the event a bank or investment firm in the same group is considered to be failing or likely to fail. The exercise of any of these actions in relation to the Issuer could materially adversely affect the value of the Securities. 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. 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. The Issuer is affected by risks affecting the Group: The Issuer is also affected by risks affecting the 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.
D.6	Key information on the key risks that are specific to the Securities; including a risk warning that investors may lose some or all of the value of their investment	You may lose some or all of your investment. The terms of the Securities do not provide for scheduled minimum payment of the face value or issue price of the Securities at maturity: depending on the performance of the Underlying Asset(s), you may lose some or all of your investment. The payment of any amount or delivery of any property due under the Securities is dependent upon the Issuer's ability to fulfil its obligations when they fall due. The Securities are unsecured obligations. They are not deposits and they are not protected under the UK's Financial Services Compensation Scheme or any other deposit protection insurance scheme. Therefore, if the Issuer fails or is otherwise unable to meet its payment or delivery obligations under the Securities, you will lose some or all of your investment. You will lose up to the entire value of your investment if the Issuer fails or is otherwise unable to meet its payment obligations. You may also lose some or all of your entire investment if: • you sell your Securities prior to maturity in the secondary market (if any) at an amount that is less than the initial purchase price; • the Securities are redeemed early following the occurrence of an extraordinary event in relation to the Underlying Asset(s), the Issuer, the Issuer's hedging arrangement, the relevant currencies or taxation (such as following an additional disruption event) and the amount you receive on such redemption is less than the initial purchase price; and/or • the terms and conditions of the Securities are adjusted (in accordance with the terms and conditions of the Securities) with the result that the redemption amount payable to you and/or the value of the Securities is reduced. Return linked to performance of Underlying Assets: The return payable on the Securities is linked to the change in value of the Underlying Assets over the life of the Securities. Any information about 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. Reinvestment risk/loss of yield: Following an early redemption of the Securities for any reason, holders may be unable to reinvest the redemption proceeds at a rate of return as high as the return on the Securities being redeemed. Equity Index risks: Securities linked to the performance of equity indices provide investment diversification opportunities, but will be subject to the risk of fluctuations in both equity prices and the value and volatility of the relevant equity index. Securities linked to equity indices may not participate in dividends or any

		other distributions paid on the shares which make up such indices, accordingly, you may receive a lower return on the Securities than you would have received if you had invested directly in those shares. The 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. 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. Worst-of: You are exposed to the performance of every Underlying Asset. Irrespective of how the other Underlying Assets perform, if any one or more Underlying Assets fail to meet a relevant threshold or barrier for the payment of interest or the calculation of any redemption amount, you might receive no interest payments and/or could lose some or all of your initial investment. Volatile market prices: The market value of the Securities is unpredictable and may be highly volatile, as it can be affected by many unpredictable factors, including: market interest and yield rates; fluctuations in currency exchange rates; exchange controls; the time remaining until the Securities mature; economic, financial, regulatory, political, terrorist, military or other events in one or more jurisdictions; changes in laws or regulations; and the Issuer's creditworthiness or perceived creditworthiness.
Section E – Offer		
E.2b	Reasons for offer and use of proceeds when different from making profit and/or hedging certain risks	The net proceeds from each issue of Securities will be applied by the Issuer for its general corporate purposes, which include making a profit and/or hedging certain risks. If the Issuer elects at the time of issuance of Securities to make different or more specific use of proceeds, the Issuer will describe that use in the Final Terms. 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	The terms and conditions of any offer of Securities to the public may be determined by agreement between the Issuer and the dealer at the time of each issue. The Securities are offered subject to the following conditions: Offer Price: The Issue Price Conditions to which the offer is subject: The Issuer reserves the right to withdraw the offer for Securities at any time on or prior to the end of the Offer Period. Following withdrawal of the offer, if any application has been made by any potential investor, each such potential investor shall not be entitled to subscribe or otherwise acquire the Securities and any applications will be automatically cancelled and any purchase money will be refunded to the applicant by the Distributor in accordance with the Distributor's usual procedures. Description of the application process: An offer of the Securities may be made by the Manager or the Authorised Offeror other than pursuant to Article 3(2) of the

		Prospectus Directive in the United Kingdom (the “Public Offer Jurisdiction”) on 28 September 2016 from open to close of business hours (the “Offer Period”). Applications for the Securities can be made in the Public Offer Jurisdiction through the Distributor in the Public Offer Jurisdiction 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, notified to investors by the Distributor. Details of the minimum and/or maximum amount of application: The minimum and maximum amount of application from the Distributor will be notified to investors by the Distributor. Details of the method and time limits for paying up and delivering the Securities: see Part B, 8(v). Manner in and date on which results of the offer are to be made public: Investors will be notified by the Distributor of their allocations of Securities and the settlement arrangements in respect thereof. Procedure for exercise of any right or pre-emption, negotiability of subscription rights and treatment of subscription rights not exercised: Not Applicable Categories of investors to which the Securities are offered and whether Tranche(s) have been reserved for certain countries: Not Applicable Process for notification to applicants of the amount allotted and the indication whether dealing may begin before notification is made: Each investor will be notified by the Distributor of its allocation of Securities at the time of such investor's application. See Part B, 8(viii) Name(s) and address(es), to the extent known to the Issuer, of the placers in the various countries where the offer takes place: None
E.4	Description of any interest material to the issue/offer, including conflicting interests	The relevant dealers or Manager 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 dealers and/or Manager 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 investors.
E.7	Estimated expenses charged to investor by issuer/offoror	The Issuer will not charge any expenses to investors in connection with any issue of Securities. Offerors may, however, charge expenses to investors. Such expenses (if any) will be determined by agreement between the offeror and the investors at the time of each issue. Not Applicable; no expenses will be charged to the investor by the Issuer or the offeror.