

FINAL TERMS



BARCLAYS BANK PLC

(Incorporated with limited liability in England and Wales)

GBP 2,000,000 Securities due October 2020 issued on 31 October 2016 under the Global Structured Securities Programme (the "**Tranche 7 Securities**") to be consolidated and form a single series with the GBP 3,000,000 Securities due October 2020 issued on 24 August 2016 under the Global Structured Securities Programme (the "**Tranche 6 Securities**"), the GBP 1,000,000 Securities due October 2020 issued on 5 August 2016 under the Global Structured Securities Programme (the "**Tranche 5 Securities**"), the GBP 1,000,000 Securities due October 2020 issued on 26 January 2016 under the Global Structured Securities Programme (the "**Tranche 4 Securities**"), the GBP 1,000,000 Securities due October 2020 issued on 3 December 2015 under the Global Structured Securities Programme (the "**Tranche 3 Securities**"), the GBP 2,000,000 Securities due October 2020 issued on 10 April 2015 under the Global Structured Securities Programme (the "**Tranche 2 Securities**") and the GBP 5,000,000 Securities due October 2020 issued on 13 October 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 and the Tranche 7 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 are supplemental to and should be read in conjunction with the GSSP Base Prospectus 2 dated 3 June 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 these 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-and-documentation/structured-securities/prospectuses> and during normal business hours at the registered office of the Issuer and the specified office of the Issue and Paying Agent for the time being in London, and copies may be obtained from such office. Words and expressions defined in the 2014 GSSP Base Prospectus 2 and not defined in the Final Terms shall bear the same meanings when used herein.

BARCLAYS

Final Terms dated 31 October 2016

PART A – CONTRACTUAL TERMS

1. (a) Series number: NX000158836
(b) Tranche number: 7

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 and the Tranche 6 Securities.
2. Settlement Currency: GBP
3. Securities: Notes
4. Notes: Applicable
 - (a) Aggregate Nominal Amount as at the Issue Date:
 - (i) Tranche: GBP 2,000,000
 - (ii) Series: GBP 15,000,000
 - (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% of the Aggregate Nominal Amount
8. Issue Date:

In respect of the Tranche 1 Securities:
13 October 2014

In respect of the Tranche 2 Securities:
10 April 2015

In respect of the Tranche 3 Securities:
3 December 2015

In respect of the Tranche 4 Securities:
26 January 2016

In respect of the Tranche 5 Securities:
5 August 2016

In respect of the Tranche 6 Securities:
24 August 2016

In respect of the Tranche 7 Securities:
31 October 2016

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| 9. | Scheduled Redemption Date: | 13 October 2020 |
| 10. | Underlying Performance Type: | Worst-of |

Provisions relating to interest (if any) payable

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| 11. | Interest Type: | Range Accrual |
| 12. | (a) Fixed Interest Type: | Fixed Amount |
| | (b) Fixed Interest Rate: | 1.625 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 Date'. |
| | (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): | Each Common Scheduled Trading Day |
| | (n) Interest Barrier Percentage: | Not Applicable |
| | (o) Lower Barrier Percentage: | The percentages set out in Table 1 below in the column entitled 'Lower Barrier Percentage'. |
| | (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:	Lower Barrier Percentage:
6 January 2015	13 January 2015	60 per cent.
7 April 2015	13 April 2015	60 per cent.
6 July 2015	13 July 2015	60 per cent.
6 October 2015	13 October 2015	60 per cent.
6 January 2016	13 January 2016	60 per cent.
6 April 2016	13 April 2016	60 per cent.
6 July 2016	13 July 2016	60 per cent.
6 October 2016	13 October 2016	60 per cent.
6 January 2017	13 January 2017	60 per cent.
6 April 2017	13 April 2017	60 per cent.
6 July 2017	13 July 2017	60 per cent.
6 October 2017	13 October 2017	60 per cent.
8 January 2018	15 January 2018	60 per cent.
6 April 2018	13 April 2018	60 per cent.
6 July 2018	13 July 2018	60 per cent.
8 October 2018	15 October 2018	60 per cent.
7 January 2019	14 January 2019	60 per cent.
8 April 2019	15 April 2019	60 per cent.
8 July 2019	15 July 2019	60 per cent.
7 October 2019	14 October 2019	60 per cent.
6 January 2020	13 January 2020	60 per cent.
6 April 2020	14 April 2020	60 per cent.
6 July 2020	13 July 2020	60 per cent.
6 October 2020	13 October 2020	60 per cent.

Provisions relating to Automatic Redemption (Autocall)

13. Automatic Redemption (Autocall): Applicable
14. (a) Autocall Barrier Percentage: 100 per cent.
- (b) Autocall Valuation Date(s): Each date set out in Table 2 below in the column entitled 'Autocall Valuation Date'.
- (c) Autocall Redemption Date(s): Each date set out in Table 2 below in the column entitled 'Autocall Redemption Date'.

Table 2

Autocall Valuation Date:	Autocall Barrier Percentage:	Autocall Redemption Date:
6 October 2017	100 per cent.	13 October 2017
8 January 2018	100 per cent.	15 January 2018
6 April 2018	100 per cent.	13 April 2018
6 July 2018	100 per cent.	13 July 2018
8 October 2018	100 per cent.	15 October 2018
7 January 2019	100 per cent.	14 January 2019
8 April 2019	100 per cent.	15 April 2019
8 July 2019	100 per cent.	15 July 2019
7 October 2019	100 per cent.	14 October 2019
6 January 2020	100 per cent.	13 January 2020
6 April 2020	100 per cent.	14 April 2020
3 July 2020	100 per cent.	13 July 2020

Provisions relating to Final Redemption

15. (a) Redemption Type: European Barrier
- (b) Settlement Method: Cash
- (c) Trigger Event Type: Not Applicable
- (d) Final Barrier Percentage: Not Applicable
- (e) Strike Price Percentage: 100%
- (f) Knock-in Barrier Percentage: 60%
- (g) Knock-in Barrier Period Start Date: Not Applicable

- (h) Knock-in Barrier Period End Date: Not Applicable
- (i) Lower Strike Price Percentage: Not Applicable
- (j) Participation: Not Applicable
- (k) Cap: Not Applicable

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 Assets:
- (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: All Exchanges
- (iii) Underlying Asset Currencies: Not Applicable
- (iv) Bloomberg Screen: The Bloomberg Screens set out in Table 3 below in the column entitled 'Bloomberg Screen'.
- (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:	Reuters Screen:	Bloomberg Screen:	Index Sponsor:
FTSE 100 Index	London Stock Exchange	.FTSE	UKX <Index>	FTSE International Limited
S & P 500 Index	Multi-exchange Index	.SPX	SPX <Index>	Standard and Poors

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| 18. | Initial Price: | The Valuation Price of the Underlying Assets on the Initial Valuation Date for such Underlying Asset |
| | (a) Averaging-in: | Not Applicable |
| | (b) Min Lookback-in: | Not Applicable |
| | (c) Max Lookback-in: | Not Applicable |
| | (d) Initial Valuation Date: | 6 October 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: | 6 October 2020 |

Provisions relating to disruption events and taxes and expenses

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| 20. | Consequences of a Disrupted Day (in respect of an Averaging Date or Lookback Date): | Not Applicable |
| 21. | Additional Disruption Event: | |
| | (a) Change in Law: | Applicable |
| | (b) Currency Disruption Event: | Applicable |
| | (c) Hedging Disruption: | 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 (Definitions)
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: 6 October 2014 Tranche 2 Securities Trade Date: 1 April 2015 Tranche 3 Securities Trade Date: 26 November 2015 Tranche 4 Securities Trade Date: 19 January 2016 Tranche 5 Securities Trade Date: 29 July 2016 Tranche 6 Securities Trade Date: 17 August 2016 Tranche 7 Securities Trade Date: 24 October 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

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| 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. | | <i>Masse</i> Category: | Not Applicable |
| 39. | | Governing Law: | English law |

PART B – OTHER INFORMATION

1. LISTING AND ADMISSION TO TRADING

- (a) Listing and Admission to Trading: Application is expected to be made by the Issuer (or on its behalf) for the Securities to be listed on the official list and admitted to trading on the regulated market of the London Stock Exchange with effect from the Tranche 7 Securities Issue Date.
- (b) Estimate of total expenses related to admission to trading: Not Applicable

2. RATINGS

Ratings: The Securities have not been individually rated.

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

Save for any fees payable to the Manager and 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

- (a) Reasons for the offer: Not Applicable

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

Bloomberg Screen SPX <Index> and UKX <Index>

Reuters Screen .SPX and .FTSE Page

<http://eu.spindices.com/indices/equity/sp-500> and <http://www.ftse.com>

Index Disclaimers: FTSE® 100 Index and S&P® 500 Index

6. OPERATIONAL INFORMATION

- (a) ISIN: XS1099431345
- (b) Common Code: 109943134
- (c) Relevant Clearing System(s): Euroclear, Clearstream
- (d) Delivery: Delivery free of payment.
- (e) Name and address of additional Paying Agent(s): Not Applicable

7. TERMS AND CONDITIONS OF THE OFFER

Authorised Offeror(s)

- (a) Public Offer: An offer of the Notes may be made, subject to the conditions set out below by the Authorised Offeror(s) (specified in (b) immediately below) other than pursuant to Article 3(2) of the Prospectus Directive in the Public Offer Jurisdiction(s) (specified in (c) immediately below) during the Offer Period (specified in (d) immediately below) subject to the conditions set out in the Base Prospectus and in (e) immediately below
- (b) Name(s) and address(es), to the extent known to the Issuer, of the placers in the various countries where the offer takes place (together the "Authorised Offeror(s)": Each financial intermediary specified in (i) and (ii) below:
- (i) **Specific consent:** The Authorised Offeror and each financial intermediary expressly named as an Authorised Offeror on the Issuer's website (<http://irreports.barclays.com/prospectuses-and-documentation/structured-securities/final-terms>); and
- (ii) **General consent:** Not Applicable
- (c) Jurisdiction(s) where the offer may take place (together, the "Public Offer Jurisdictions(s)": The United Kingdom
- (d) Offer period for which use of the Base Prospectus is authorised by the Authorised Offeror(s): 31 October 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

Other terms and conditions of the offer

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

procedures.

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

subscription rights not exercised:

- (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

ISSUE SPECIFIC 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, save in respect of the Terms and Conditions of the Securities which are extracted from the 2014 GSSP Base Prospectus 2 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, save in respect of the Terms and Conditions of the Securities which are extracted from the 2014 GSSP Base Prospectus 2 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 31 October 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,	The Issuer is a public limited company registered in England and Wales. The Issuer was incorporated on 7 August 1925 under the Colonial Bank Act 1925 and, on 4 October 1971, was registered as a company limited by shares under

	legislation under which the Issuer operates and country of incorporation of the Issuer	the Companies Acts 1948 to 1967. Pursuant to The Barclays Bank Act 1984, on 1 January 1985, the Issuer was re-registered as a public limited company. The principal laws and legislation under which the Company operates are laws of England and Wales including the Companies Act.
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 and liquidity requirements (for example pursuant to the fourth Capital Requirements Directive (CRD IV)). Any future regulatory changes may restrict the Bank Group's operations, mandate certain lending activity and impose other, significant compliance costs. 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 industry; • general changes in regulatory requirements, for example, prudential rules relating to the capital adequacy framework and rules designed to promote financial stability and increase depositor protection; • the US Dodd-Frank Wall Street Reform and Consumer Protection Act, which contains far-reaching regulatory reform (including restrictions on proprietary trading and fund-related activities (the so-called 'Volcker rule'); • recommendations by the Independent Commission on Banking including: (i) that the UK and EEA retail banking activities of the largest UK banks should be placed in a legally, operationally and economically separate independent entity (so-called 'ring-fencing'); (ii) statutory depositor preference in insolvency; and (iii) a reserve power for the Prudential Regulatory Authority to enforce full separation of the retail operations of UK banks to which the reforms apply under certain circumstances; • investigations by the Office of Fair Trading into Visa and MasterCard credit and debit interchange rates, which may have an impact on the consumer credit industry; • investigations by (i) regulatory bodies in the UK, EU and US into submissions made by the Issuer and other panel members to the bodies that set various interbank offered rates such as the London Interbank Offered Rate ("LIBOR") and the Euro Interbank Offered Rate ("EURIBOR"); and (ii) regulatory bodies in the UK and US into historical practices with respect to ISDAfix, amongst other benchmarks; and • changes in competition and pricing environments.
B.5	Description of the group and	The Bank Group is a major global financial services provider.

	the Issuer's position within the group	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	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

	other entities within the group	Group. The financial position of the Issuer is dependent on the financial position of its subsidiary undertakings.
B.15	Description of the Issuer's principal activities	The Bank Group is a major global financial services provider engaged in retail and commercial banking, credit cards, investment banking, wealth management and investment management services with an extensive international presence in Europe, the United States, Africa and Asia.
B.16	Description of whether the Issuer is directly or indirectly owned or controlled and by whom and nature of such control	The whole of the issued ordinary share capital of the Issuer is beneficially owned by Barclays PLC, which is the ultimate holding company of the Issuer and its subsidiary undertakings.
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 securities’ and are issued as a series of notes or certificates; • are transferable obligations of the Issuer and have the terms and conditions set out in this Base Prospectus as completed by the Final Terms; • will bear interest at a fixed rate, a floating rate or at a rate determined by reference to the performance of one or more Underlying Asset(s) which could be equity indices, shares, depository receipts or funds; • may (depending on the particular Securities) automatically redeem early if the Underlying Asset(s) is/are above a certain level on any of the specified dates; • if not redeemed early, will be redeemed on the scheduled redemption date at an amount linked to the performance of the Underlying Asset(s); • may be cleared through a clearing system or uncleared and may be held in bearer or registered form. Certain cleared Securities may be in dematerialised and uncertificated book-entry form. Title to cleared Securities will be determined by the books of the relevant clearing system; and • will be issued in one or more series and each series may be issued in one or more tranches on the same or different issue dates. The Securities of each series are intended to be interchangeable with all other Securities of that series. Each series will be allocated a unique series number and an identification code. Issue Date: 31 October 2016 Interest: The amount of interest payable on the Securities is determined by reference to a fixed rate of 1.625%. Whether or not interest is paid will depend on the performance of the FTSE 100 Index and the S&P 500 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 every 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: NX000158836; Tranche number: 7 Identification Codes: ISIN: XS1099431345, Common Code 109943134. 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 asset(s). The terms and conditions of the Securities contain provisions for calling meetings of holders to consider matters affecting their interests generally and these provisions permit defined majorities to bind all holders, including holders who did not attend and vote at the relevant meeting and holders who voted in a manner contrary to the majority. 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 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 31 October 2016.

C.15	Description of how the value of the investment is affected by the value of the underlying instrument	The return on, and value of, Securities will be linked to the performance of one or more specified equity indices, shares, depository receipts or funds or a combination of these. The underlying assets for the Securities are: FTSE 100 Index and S&P 500 Index (each an "Underlying Asset"). Calculations in respect of amounts payable under the Securities are made by reference to a "Calculation Amount", being GBP 1.00. Where the Calculation Amount is different from the specified denomination of the Securities, the amount payable will be scaled accordingly. Indicative amounts: If the Securities are being offered by way of a Public Offer and any specified product values are not fixed or determined at the commencement of the Offer Period, these specified product values will specify an indicative amount, indicative minimum amount, an indicative maximum amount or any combination thereof. In such case, the relevant specified product value(s) shall be the value determined based on market conditions by the Issuer on or around the end of the Offer Period. Notice of the relevant specified product value will be published prior to the Issue Date. INTEREST Range Accrual interest: Each Security will pay interest (if any) on an Interest Payment Date based on the number of Observation Dates on which the closing price or level of every Underlying Asset is equal to or above its corresponding Lower Barrier during the corresponding Interest Observation Period. The amount of interest payable on the relevant Interest Payment Date is calculated by: (1) adding up the number of Observation Dates during the relevant Observation Period that the closing price or level of every Underlying Asset is at or above its corresponding Lower Barrier; and then (2) dividing the result of (1) by the total number of Observation Dates in the relevant Observation Period; and then (3) multiplying the result of (2) by the fixed rate of 1.625% and then multiplying by GBP 1.00. Each Interest Observation Period and the corresponding Interest Payment Date, Lower Barrier, and Observation Date is as follows: <table border="1" data-bbox="512 1503 1406 1991"> <thead> <tr> <th>Interest Observation Period</th><th>Interest Payment Date</th><th>Lower Barrier</th></tr> </thead> <tbody> <tr> <td>6 January 2015</td><td>13 January 2015</td><td>60% of the Initial Price</td></tr> <tr> <td>7 April 2015</td><td>13 April 2015</td><td>60% of the Initial Price</td></tr> <tr> <td>6 July 2015</td><td>13 July 2015</td><td>60% of the Initial Price</td></tr> <tr> <td>6 October 2015</td><td>13 October 2015</td><td>60% of the Initial Price</td></tr> <tr> <td>6 January 2016</td><td>13 January 2016</td><td>60% of the Initial Price</td></tr> <tr> <td>6 April 2016</td><td>13 April 2016</td><td>60% of the Initial Price</td></tr> </tbody> </table>	Interest Observation Period	Interest Payment Date	Lower Barrier	6 January 2015	13 January 2015	60% of the Initial Price	7 April 2015	13 April 2015	60% of the Initial Price	6 July 2015	13 July 2015	60% of the Initial Price	6 October 2015	13 October 2015	60% of the Initial Price	6 January 2016	13 January 2016	60% of the Initial Price	6 April 2016	13 April 2016	60% of the Initial Price
Interest Observation Period	Interest Payment Date	Lower Barrier																					
6 January 2015	13 January 2015	60% of the Initial Price																					
7 April 2015	13 April 2015	60% of the Initial Price																					
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		6 July 2016	13 July 2016	60% of the Initial Price
		6 October 2016	13 October 2016	60% of the Initial Price
		6 January 2017	13 January 2017	60% of the Initial Price
		6 April 2017	13 April 2017	60% of the Initial Price
		6 July 2017	13 July 2017	60% of the Initial Price
		6 October 2017	13 October 2017	60% of the Initial Price
		8 January 2018	15 January 2018	60% of the Initial Price
		6 April 2018	13 April 2018	60% of the Initial Price
		6 July 2018	13 July 2018	60% of the Initial Price
		8 October 2018	15 October 2018	60% of the Initial Price
		7 January 2019	14 January 2019	60% of the Initial Price
		8 April 2019	15 April 2019	60% of the Initial Price
		8 July 2019	15 July 2019	60% of the Initial Price
		7 October 2019	14 October 2019	60% of the Initial Price
		6 January 2020	13 January 2020	60% of the Initial Price
		6 April 2020	14 April 2020	60% of the Initial Price
		6 July 2020	13 July 2020	60% of the Initial Price
		6 October 2020	13 October 2020	60% of the Initial Price
		AUTOMATIC REDEMPTION (AUTOCALL) The Securities will automatically redeem prior to their scheduled redemption date if the closing price or level of every Underlying Asset at or above its corresponding Autocall Barrier on any Autocall Valuation Date. If this occurs, you will receive a cash payment equal to the nominal amount of your Securities payable on the Autocall Redemption Date corresponding to such Autocall Valuation Date. Each Autocall Valuation Date and the corresponding Autocall Barrier is as follows:		
		Autocall Valuation Date	Autocall Redemption Date	Autocall Barrier
		6 October 2017	13 October 2017	100% of the Initial Price

		8 January 2018	15 January 2018	100% of the Initial Price	
		6 April 2018	13 April 2018	100% of the Initial Price	
		6 July 2018	13 July 2018	100% of the Initial Price	
		8 October 2018	15 October 2018	100% of the Initial Price	
		7 January 2019	14 January 2019	100% of the Initial Price	
		8 April 2019	15 April 2019	100% of the Initial Price	
		8 July 2019	15 July 2019	100% of the Initial Price	
		7 October 2019	14 October 2019	100% of the Initial Price	
		6 January 2020	13 January 2020	100% of the Initial Price	
		6 April 2020	14 April 2020	100% of the Initial Price	
		3 July 2020	13 July 2020	100% of the Initial Price	
		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; - the '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 per cent. multiplied by the Initial Price of that asset; and - the 'Knock-in Barrier Price' of the Worst Performing Underlying Asset, which is calculated as 60 per cent. 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 6 October 2014. Final Valuation Price: The Final Valuation Price of each Underlying Asset is the closing price or level of such Underlying Asset on 6 October 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 Securities is 13 October 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 the Underlying Assets during the life of the Securities. A fall in the price of each Underlying Asset below a specified level on any Interest Valuation Date may 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 the Underlying Assets on each Autocall Valuation Date and the Final Valuation Date. If no Automatic Redemption (Autocall) Event has occurred on an Autocall Valuation Date and any Underlying Asset performs 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 the each Underlying Asset is the closing price or level of such Underlying Asset on 6 October 2020, as determined by the Determination Agent.
C.20	Type of underlying	Securities may be linked to one or more: common shares; depository receipts representing common shares; exchange traded funds (ETFs) (being a fund, pooled investment vehicle, collective investment scheme, partnership, trust or other similar legal arrangement and holding assets, such as shares, bonds, indices, commodities, and/or other securities such as financial derivative instruments); or equity indices. The Underlying Assets for the Securities are: the FTSE™ 100 Index and the S&P 500® Index Information about the Underlying Assets is available at: http://eu.spindices.com/indices/equity/sp-500 and http://www.ftse.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
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		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
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		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. UK exit from the EU: The UK held a referendum on 23 June 2016 on whether it should remain a member of the EU. This results in a vote in favour of leaving the EU. The result of the referendum means that the long-term nature of the UK's relationship with the EU is unclear and there is uncertainty as to the nature and timing of any agreement with the EU. In the interim, there is a risk of uncertainty for both the UK and the EU, which could adversely affect the economy of the UK and other economies in which the Group operates. The potential risks associated with an exit from the EU have been carefully considered by the Board of Directors during the first half of 2016 and relevant actions taken where appropriate." 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.
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		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 up to the entire value of your investment in the Securities: 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 the value of your entire investment, or part of it, 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. Risk of withdrawal of the public offering: In case of a public offer, the Issuer may provide in the Final Terms that it is a condition of the offer that the Issuer may withdraw the offer for reasons beyond its control, such as extraordinary events that in the determination of the Issuer may be prejudicial to the offer. In such circumstances, the offer will be deemed to be null and void. In such case, where you have already paid or delivered subscription monies for the relevant Securities, you will be entitled to reimbursement of such amounts, but will not receive any remuneration that may have accrued in the period between their payment or delivery of subscription monies and the reimbursement of the Securities.

		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. 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 31 October 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 Manager(s) or authorised offeror(s) may be paid fees in relation to any issue or offer of Securities. Potential conflicts of interest may exist between the Issuer, Determination Agent, relevant Manager(s) or authorised offeror(s) or their affiliates (who may have interests in transactions in derivatives related to the Underlying Asset(s) which may, but are not intended to, adversely affect the market price, liquidity or value of the Securities) and holders.
E.7	Estimated expenses charged to investor by issuer/offeror	Not Applicable: no expenses will be charged to the holder by the Issuer or the offeror(s).