

Final Terms



BARCLAYS BANK PLC

(Incorporated with limited liability in England and Wales)

EUR 195,000,000 Floating Rate Securities due September 2020 (the "Tranche 3 Securities") to be consolidated and form a single series with the existing EUR 80,000,000 Floating Rate Securities due September 2020 originally issued 21 September 2017 (the "Tranche 2 Securities") and the existing EUR 25,000,000 Floating Rate Securities due September 2020 originally issued 15 September 2017 pursuant to the Global Structured Securities Programme (the "Tranche 1 Securities" and together with the Tranche 2 Securities and Tranche 3 Securities, the "Securities")

Issue Price: 100.452 per cent.

This document constitutes the final terms of the Securities (the "**Final Terms**") described herein for the purposes of Article 5.4 of the Prospectus Directive and is prepared in connection with the Global Structured Securities Programme established by Barclays Bank PLC (the "**Issuer**"). These Final Terms are supplemental to and should be read in conjunction with the GSSP Base Prospectus 1 dated 29 August 2017 (the "**Base Prospectus**"), which constitutes a base prospectus for the purposes of the Prospectus Directive. Full information on the Issuer and the offer of the Securities is only available on the basis of the combination of these Final Terms and the Base Prospectus. A summary of the individual issue of the Securities is annexed to these Final Terms.

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

BARCLAYS

Final Terms dated 28 September 2017

Part A – CONTRACTUAL TERMS

1. a. Series number: NX000200929
b. Tranche number: 3
2. Settlement Currency: Euro (“EUR”)
3. Exchange Rate: Not Applicable
4. Securities:
 - a. Aggregate Nominal Amount as at the Issue Date:
 - (i) Tranche: Tranche 1: EUR 25,000,000
Tranche 2: EUR 80,000,000
Tranche 3: EUR 195,000,000
 - (ii) Series: EUR 300,000,000
 - b. Specified Denomination: EUR 100,000
 - c. Minimum Tradable Amount: Not Applicable
5. Issue Price: Tranche 1: 100.457 per cent. of the Aggregate Nominal Amount
Tranche 2: 100.454 per cent. of the Aggregate Nominal Amount
Tranche 3: 100.452 per cent. of the Aggregate Nominal Amount
6. Issue Date: Tranche 1: 15 September 2017
Tranche 2: 21 September 2017
Tranche 3: 28 September 2017
7. Interest Commencement Date: 15 September 2017 (being the Issue Date of the Tranche 1 Securities)
8. Scheduled Redemption Date: 15 September 2020
9. Calculation Amount: Specified Denomination

Provisions relating to interest (if any) payable

10. Type of Interest: Floating Rate Interest
 - a. Interest Payment Date(s): 15 March, 15 June, 15 September and 15 December in each year, adjusted in accordance with the Business Day

	Convention
b. Interest Period End Date(s):	15 March, 15 June, 15 September and 15 December in each year, adjusted in accordance with the Business Day Convention
11. Switch Option:	Not Applicable
12. Fixing Date – Interest:	Not Applicable
13. Fixing Time – Interest:	Not Applicable
14. Fixed Rate Interest provisions:	Not Applicable
15. Floating Rate Interest provisions:	Applicable
a. Floating Interest Rate Determination:	Applicable
- Reference Rate:	EURIBOR
- Designated Maturity:	3 Months
- Offered Quotation:	Applicable
- Arithmetic Mean:	Not Applicable
- Interest Determination Date:	As set out in General Conditions 6.8 (<i>Determination of a Floating Rate</i>)
- Relevant Screen Page:	Reuters Screen EURIBOR01 Page
- Relevant Time:	11a.m. CET
b. CMS Rate Determination:	Not Applicable
c. Cap Rate:	Not Applicable
d. Curve Cap:	Not Applicable
e. Floor Rate:	0.00%
f. Participation:	Not Applicable
g. Spread:	Plus 0.45%
h. Day Count Fraction:	Actual/360
i. Details of any short or long Interest Calculation Period:	Not Applicable
j. Range Accrual:	Not Applicable

16.	Inverse Floating Rate Interest provisions:	Not Applicable
17.	Inflation-Linked Interest provisions:	Not Applicable
18.	Digital Interest Provisions:	Not Applicable
19.	Spread-Linked Interest Provisions:	Not Applicable
20.	Decompounded Floating Rate Interest provisions:	Not Applicable
21.	Zero Coupon Provisions:	Not Applicable

Provisions relating to redemption

22.	a. Optional Early Redemption:	Not Applicable
	b. Option Type:	Not Applicable
23.	Call provisions	Not Applicable
24.	Put provisions	Not Applicable
25.	Final Redemption Type:	Bullet Redemption
26.	Bullet Redemption provisions:	Applicable
	Final Redemption Percentage:	100%
27.	Inflation-Linked Redemption provisions:	Not Applicable
28.	Early Cash Settlement Amount:	Par
	a. Final Redemption Floor Unwind Costs:	Not Applicable
29.	Fixing Date – Redemption:	Not Applicable
30.	Fixing Time – Redemption:	Not Applicable
31.	Change in Law:	Applicable
32.	Currency Disruption Event:	Applicable
33.	Issuer Tax Event:	Applicable
34.	Extraordinary Market Disruption:	Not Applicable
35.	Hedging Disruption:	Not Applicable

36. Increased Cost of Hedging: Not Applicable

Disruptions

37. Settlement Expenses: Not Applicable

38. FX Disruption Fallbacks
(*General Condition 10*
(*Consequences of FX Disruption*
Events)): Not Applicable

General Provisions

39. 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

40. Trade Date: Tranche 1: 7 September 2017
Tranche 2: 14 September 2017, in respect of EUR 11,000,000;
15 September 2017, in respect of EUR 66,000,000; and 18
September 2017, in respect of EUR 3,000,000
Tranche 3: 21 September 2017

41. Prohibition of Sales to EEA
Retail Investors: Not Applicable

42. Early Redemption Notice Period
Number: As set out in General Condition 28.1 (*Definitions*)

43. Additional Business Centre(s): Not Applicable

44. Business Day Convention: Modified Following

45. Determination Agent: Barclays Bank PLC

46. Registrar: Not Applicable

47. CREST Agent: Not Applicable

48. Transfer Agent: Not Applicable

49. a. Name of Manager: Barclays Bank PLC

b. Date of underwriting
agreement: Not Applicable

c. Names and addresses of
secondary trading: Not Applicable

intermediaries and main
terms of commitment:

- | | | |
|-----|---------------------|----------------|
| 50. | Registration Agent: | Not Applicable |
| 51. | Masse Category: | Not Applicable |
| 52. | Governing law: | English law |
| 53. | Belgian Securities | Not Applicable |

PART B – OTHER INFORMATION

1. **LISTING AND ADMISSION TO TRADING**

Application is expected to be made by the Issuer (or on its behalf) for the Securities to be listed on the official list and admitted to trading on the regulated market of the London Stock Exchange with effect from the 28 September 2017, being the Tranche 3 Securities Issue Date.

Estimate of total expenses related to admission to trading: GBP 3,600
2. **RATINGS**

Ratings: The Securities have not been individually rated.
3. **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
4. **YIELD**

Not Applicable
5. **HISTORIC INTEREST RATES**

Details of historic EURIBOR rates can be obtained from Reuters Screen EURIBOR01 Page
6. **OPERATIONAL INFORMATION**
 - (i) ISIN Code: XS1620536042
 - (ii) Common Code: 162053604
 - (iii) Relevant Clearing System(s) and the relevant identification number(s): Clearstream, Euroclear
 - (iv) Delivery: Delivery free of payment
 - (v) Name and address of additional Paying Agent(s) (if any): Not Applicable

SUMMARY

Section A – Introduction and warnings		
A.1	Introduction and warnings	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 investors 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	Not Applicable: the Issuer does not consent to the use of the Base Prospectus for subsequent resales.
Section B – Issuer		
B.1	Legal and commercial name of the Issuer	The Securities are issued by Barclays Bank PLC (the " Issuer ").
B.2	Domicile and legal form of the Issuer, legislation under which the Issuer operates and country of incorporation of the Issuer	The Issuer is a public limited company registered in England and Wales. The principal laws and legislation under which the Issuer operates are the 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, 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) a statutory '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 Issuer is a wholly owned direct subsidiary of Barclays PLC, which is the ultimate holding company of the Bank Group (Barclays PLC, together with its subsidiaries, the "Group").
B.9	Profit forecast or estimate	Not Applicable: the Issuer has chosen not to include a profit forecast or estimate.
B.10	Nature of any qualifications in audit report on historical financial information	Not Applicable: the audit report on the historical financial information contains no such qualifications.
B.12	Selected key financial information; no material adverse change and significant change statements	Based on the Bank Group's audited financial information for the year ended 31 December 2016, the Bank Group had total assets of £1,213,955 million (2015: £1,120,727 million), total net loans and advances of £436,417 million (2015: £441,046 million), total deposits of £472,917 million (2015: £465,387 million), and total shareholders' equity of £70,955 million (2015: £66,019 million) (including non-controlling interests of £3,522 million (2015: £1,914 million)). The profit before tax from continuing operations of the Bank Group for the year ended 31 December 2016 was £4,383 million (2015: £1,914 million) after credit impairment charges and other provisions of £2,373 million (2015: £1,762 million). The financial information in this paragraph is extracted from the audited consolidated financial statements of the Issuer for the year ended 31 December 2016. Based on the Bank Group's unaudited financial information for the six months ended 30 June 2017, the Bank Group had total assets of £1,136,867 million (30 June 2016: £1,351,958 million), total net loans and advances of £427,980 million (30 June 2016: £473,962 million), total deposits of £488,162 million (30 June 2016: £500,919 million), and total shareholders' equity of £66,167 million (30 June 2016: £69,599 million)

		(including non-controlling interests of £84 million (30 June 2016: £2,976 million). The profit before tax from continuing operations of the Bank Group for the six months ended 30 June 2017 was £2,195 million (30 June 2016: £3,017 million) after credit impairment charges and other provisions of £1,054 million (30 June 2016: £931 million). The financial information in this paragraph is extracted from the unaudited consolidated interim financial statements of the Issuer for the six months ended 30 June 2017. Not Applicable: there has been no significant change in the financial or trading position of the Bank Group since 30 June 2017. There has been no material adverse change in the prospects of the Issuer since 31 December 2016.
B.13	Recent events particular to the Issuer which are materially relevant to the evaluation of Issuer's solvency	Not Applicable: there have been no recent events particular to the Issuer which are to a material extent relevant to the evaluation of the Issuer's solvency.
B.14	Dependency of the Issuer on other entities 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. The financial position of the Issuer is dependent on the financial position of its subsidiary undertakings.
B.15	Description of the Issuer's principal activities	The Bank Group is a major global financial services provider engaged in retail and commercial banking, credit cards, investment banking, wealth management and investment management services with an extensive international presence in Europe, the United States, Africa and Asia.
B.16	Description of whether the Issuer is directly or indirectly owned or controlled and by whom and nature of such control	The whole of the issued ordinary share capital of the Issuer is beneficially owned by Barclays PLC, which is the ultimate holding company of the Issuer and its subsidiary undertakings.
B.17	Credit ratings assigned to the Issuer or its debt securities	The short-term unsecured obligations of the Issuer are rated A-2 by Standard & Poor's Credit Market Services Europe Limited, P-1 by Moody's Investors Service Ltd. and F1 by Fitch Ratings Limited and the long-term obligations of the Issuer are rated A- by Standard & Poor's Credit Market Services Europe Limited, A1 by Moody's Investors Service Ltd. and A by Fitch Ratings Limited. A specific issue of Securities may be rated or unrated. Ratings: This issue of Securities will not be rated.
Section C – Securities		
C.1	Type and class of Securities being offered and/or admitted	Securities described in this Summary may be debt securities or, where the repayment terms are linked to the performance of a specified inflation index, derivative securities. Securities will bear interest at a fixed rate, a floating rate plus a fixed percentage, a rate

	to trading	equal to a fixed percentage minus a floating rate, a rate that is equal to the difference between two floating rates, a rate that is calculated by reference to movements in a specified inflation index, or a rate that will vary between two specified fixed rates (one of which may be zero) depending on whether the specified floating rate exceeds the specified strike rate on the relevant date of determination, may be zero coupon securities (which do not bear interest) or may apply a combination of different interest types. The type of interest (if any) payable on the Securities may be the same for all Interest Payment Dates or may be different for different Interest Payment Dates. Securities may include an option for the Issuer, at its discretion, to switch the type of interest payable on the Securities once during the term of the Securities. The amount of interest payable in respect of the Securities on an Interest Payment Date may be subject to a range accrual factor that will vary depending on the performance of a specified inflation index or one or more specified floating rates during the observation period relating to that interest payment date. Securities may include an option for the Securities to be redeemed prior to maturity at the election of the Issuer or the investor. If Securities are not redeemed early they will redeem on the Scheduled Redemption Date and the amount paid will either be a fixed redemption amount, or an amount linked to the performance of a specified inflation index. Securities may be cleared through a clearing system or uncleared and held in bearer or registered form. Certain cleared Securities may be in dematerialised and uncertificated book-entry form. Title to cleared Securities will be determined by the books of the relevant clearing system. Securities will be issued in one or more series (each a "Series") and each Series may be issued in tranches (each a "Tranche") on the same or different issue dates. The Securities of each Series are intended to be interchangeable with all other Securities of that Series. Each Series will be allocated a unique Series number and an identification code. The Securities are transferable obligations of the Issuer that can be bought and sold by investors in accordance with the terms and conditions set out in the Base Prospectus (the "General Conditions"), as completed by the final terms document (the "Final Terms") (the General Conditions as so completed, the "Conditions"). Interest: The interest payable in respect of the Securities will be determined by reference to a floating rate of interest. The amount of interest payable in respect of a security for an interest calculation period will be determined by multiplying the interest calculation amount of such security by the applicable interest rate and day count fraction. Call or Put option: Not applicable Final redemption: The final redemption amount will be 100 per cent. of EUR 100,000 (the Calculation Amount). Form: The Securities will initially be issued in global bearer form. Identification: Series number: NX000200929; Tranche number: 3 Identification codes: ISIN Code: XS1620536042; Common Code: 162053604 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 terms of Securities may provide that all amounts of interest and principal payable in respect of such Securities will be paid in a settlement currency other than the currency in which they are denominated, with such payments being converted into the settlement currency at the prevailing exchange rate as determined by the Determination Agent. The Securities will be denominated in Euro ("EUR").
C.5	Description of	Securities are offered and sold outside the United States to non-U.S. persons in reliance

	restrictions on free transferability of the Securities	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 on redemption together with certain ancillary rights such as the right to receive notice of certain determinations and events and the right to vote on future amendments. Price: Securities will be issued at a price and in such denominations as agreed between the Issuer and the relevant dealer(s) and/or manager(s) at the time of issuance. The minimum denomination will be the Calculation Amount in respect of which interest and redemption amounts will be calculated. The issue price of the Tranche 3 Securities is 100.452 per cent. The denomination of a Security is EUR 100,000 (the "Calculation Amount"). 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 term and condition of the Securities in a way that is materially prejudicial to the interests of the Holders (and such failure is not remedied within 30 days, or, in the case of interest, 14 days), or the Issuer is subject to a winding-up order, then (subject, in the case of interest, to the Issuer being prevented from payment for a mandatory provision of law) the Securities will become immediately due and payable, upon notice being given by the Holder (or, in the case of French law Securities, the representative of the Holders). 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. 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 all Holders who voted in a manner contrary to the majority. Furthermore, 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.9	Interest/ Redemption	Interest: In respect of each interest calculation period, Securities may or may not bear interest. For each interest calculation period in respect of which the Securities bear interest, interest will accrue at one of the following rates: a fixed rate, a floating rate plus a fixed percentage, a rate equal to a fixed percentage minus a floating rate, a rate that is equal to the difference between two floating rates, a rate that is calculated by reference to movements in a specified inflation index, a rate that will vary between two specified fixed rates (one of which may be zero) depending on whether the specified floating rate exceeds a specified level on the relevant date of determination, or a rate that is compounded floating rate. Securities may include an option for the Issuer, at its discretion, to switch the type of interest payable on the Securities once during the term of the Securities (the "Switch Option"). The amount of interest payable in respect of the Securities on an Interest Payment Date may also be subject to a range accrual factor that will vary depending on the performance of a specified inflation index or one or more specified floating rates, as described in 'Range Accrual Factor' below (the "Range Accrual Factor"). Final Redemption: The amount payable on final redemption of the Securities will either be fixed at a percentage of the Calculation Amount of the Securities, or may reference the Calculation Amount of the Securities (being the minimum denomination of the Securities) as adjusted upwards or downwards to account for movements in an inflation index. Settlement procedures will depend on the clearing system for the Securities and local practices in the jurisdiction of the investor. Optional Early Redemption: Certain Securities may be redeemed earlier than the Scheduled Redemption Date following the exercise of a call option by the Issuer or the exercise of a put option by a Holder of the Securities. Mandatory Early Redemption: Securities may also be redeemed earlier than the Scheduled Redemption Date if performance of the Issuer's obligations becomes illegal, if the Determination Agent so determines, following cessation of publication of an inflation index, or following the occurrence of a change in applicable law, a currency disruption or a tax event affecting the Issuer's ability to fulfil its obligation under the Securities. Indicative amounts: If the Securities are being offered by way of a Public Offer and any specified product values below are not fixed or determined at the commencement of the Public Offer (including any amount, level, percentage, price, rate or other value in relation to the terms of the Securities which has not been fixed or determined by the commencement of the Public Offer), these specified product values will specify an indicative amount, an indicative minimum amount, an indicative maximum amount or any combination thereof. In such case, the relevant specified product value(s) shall be the value determined based on market conditions by the Issuer on or around the end of the Public Offer. Notice of the relevant specified product value will be published prior to the Issue Date. INTEREST Floating Rate Interest. Each Security will bear interest from 15 September 2017 and will pay an amount of interest linked to the Floating Rate (as defined below) at the end of each interest calculation period on 15 March, 15 June, 15 September and 15 December in each year (each, an "Interest Payment Date"). The applicable rate of interest ("Rate of Interest") will be equal to the Floating Rate and then adding 0.45% (Spread), provided that such rate shall not be less than 0.00%. "Floating Rate" means the quotation for 3 month EURIBOR that appears on Reuters Screen EURIBOR01 Page at 11:00a.m. CET on the date for determining the floating rate. FINAL REDEMPTION
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		The Securities are scheduled to redeem on 15 September 2020 by payment by the Issuer of an amount in EUR equal to EUR 100,000 multiplied by 100%. OPTIONAL EARLY REDEMPTION These Securities cannot be redeemed early at the option of the Issuer or the Holder.
C.10	Derivative component in the interest payment	Not applicable, there is no derivative component in the interest payment.
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. Application is expected to be made by the Issuer (or on its behalf) for the Securities to be admitted to trading on the regulated market of the London Stock Exchange with effect from 28 September 2017.
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 that are derivative securities will be linked to the performance of a specified inflation index. In addition, any interest payments will be calculated by reference to a fixed rate and/or one or more floating rates or movements in the specified inflation index. Payments of interest are calculated by reference to the Floating Rate and the Spread. The amount of interest for a given period is however subject to a minimum rate of 0.00%.
C.16	Expiration or maturity date of the securities	Securities with repayment terms that reference the performance of a specified inflation index are scheduled to redeem on the Scheduled Redemption Date. The Scheduled Redemption Date of the Securities is 15 September 2020.
C.17	Settlement procedure of the derivative securities	Securities that are derivative securities will be delivered on the specified issue date either against payment of the issue price (or, in the case of Securities having a settlement currency different from the currency of denomination, the settlement currency equivalent of the issue price) or free of payment of the issue price of the Securities. The Securities may be cleared and settled through Euroclear Bank S.A./N.V., Clearstream Banking <i>société anonyme</i>, CREST, Euroclear France, S.A., VP Securities, A/S, Euroclear Finland Oy, Norwegian Central Securities Depository, Euroclear Sweden AB or SIX SIS Ltd. Securities will be delivered on 28 September 2017 (the "Issue Date") free of payment of the issue price of the Securities. The Securities will be cleared and settled through Euroclear Bank S.A./N.V., Clearstream Banking <i>société anonyme</i>.
C.18	Description of how the return on derivative securities takes place	The value of the underlying asset to which Securities that are derivative Securities are linked will affect the interest paid and/or the amount paid on the Scheduled Redemption Date. Interest and any redemption amount payable will be paid in cash. Not applicable: the Securities are not derivative securities.

C.19	Final reference price of the underlying	Not applicable: the Securities are not derivative securities.
C.20	Type of underlying	Not applicable: the Securities are not derivative securities.
C.21	Market where Securities are traded	Application is expected to be made by the Issuer to list the Securities on the official list and admitted to trading on the regulated market of the London Stock Exchange with effect from 28 September 2017.
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. A revised Enterprise Risk Management Framework ("ERMF") was approved by the board of the Issuer in December 2016 and revises the eight risks as follows: (1) Credit Risk of the Issuer; (2) Market Risk; (3) Treasury and Capital Risk; (4) Operational Risk; (5) Model Risk; (6) Conduct Risk; (7) Reputation Risk; and (8) Legal Risk (each a "Principal Risk"). (i) Material existing and emerging risks by Principal Risk: Credit risk: The risk of loss to the Group from the failure of clients, customers or counterparties, including sovereigns, to fully honour their obligations to the Group, including the whole and timely payment of principal, interest, collateral and other receivables. The Group may suffer financial loss if any of its customers, clients or market counterparties fails to fulfil their contractual obligations to the Group. The Group may also suffer loss when the value of its investment in the financial instruments of an entity falls as a result of that entity's credit rating being downgraded. In addition, the Group may incur significant unrealised gains or losses due to changes in the Group's credit spreads or those of third parties, as these changes affect the fair value of the Group's derivative instruments, debt securities that the Group holds or issues, and loans held at fair value. Market risk: The risk of loss arising from potential adverse changes in the value of the Group's assets and liabilities from fluctuation in market variables including, but not limited to, interest rates, foreign exchange, equity prices, credit spreads, implied volatilities and asset correlations. The Group's trading business is generally adversely exposed to a prolonged period of elevated asset price volatility, particularly if it negatively affects the depth of marketplace liquidity. Treasury and capital risk: The ability of the Group to achieve its business plans may be adversely impacted due to availability of planned liquidity, a shortfall in capital or a mismatch in the interest rate exposures of its assets and liabilities. The Group may not be able to achieve its business plans due to: (i) being unable to maintain appropriate capital ratios; (ii) being unable to meet its obligations as they fall due; (iii) rating agency downgrades; (iv) adverse changes in foreign exchange rates on capital ratios; (v) negative interest rates; and (vi) adverse movements in the pension fund. Operational risk: The risk of loss to the Group from inadequate or failed processes or systems, human factors or due to external events (for example fraud) where the root cause is not due to credit or market risks. The Group is exposed to many types of operational risk. These include: fraudulent and other internal and external criminal activities; breakdowns in processes, controls or procedures (or their inadequacy relative to the size and scope of the Group's business); systems failures or an attempt by an external party to make a service or supporting technological infrastructure unavailable to its intended users,

		known as a denial of service attack and the risk of geopolitical cyber threat activity which destabilises or destroys the Group's information technology, or critical technological infrastructure the Group depends upon but does not control. The Group is also subject to the risk of business disruption arising from events wholly or partially beyond its control, for example natural disasters, acts of terrorism, epidemics and transport or utility failures, which may give rise to losses or reductions in service to customers and/or economic loss to the Group. All of these risks are also applicable where the Group relies on outside suppliers or vendors to provide services to it and its customers. The operational risks that the Group is exposed to could change rapidly and there is no guarantee that the Group's processes, controls, procedures and systems are sufficient to address, or could adapt promptly to, such changing risks to avoid the risk of loss. Model risk: The Group uses models to support a broad range of business and risk management activities. Models are imperfect and incomplete representations of reality, and so they may be subject to errors affecting the accuracy of their outputs. Models may also be misused. Model errors or misuse may result in the Group making inappropriate business decisions and being subject to financial loss, regulatory risk, reputational risk and/or inadequate capital reporting. Conduct risk: The risk of detriment to customers, clients, market integrity, competition or the Group from the inappropriate supply of financial services, including instances of wilful or negligent misconduct. The Group is committed to ensuring that positive customer and client outcomes and protecting market integrity are integral to the way the Group operates. This includes taking reasonable steps to ensure the Group's culture and strategy are appropriately aligned to the objective that: the Group's products and services are reasonably designed and delivered to meet the needs of the Group's customers and clients. The Group has identified six main conduct risks, associated with: (i) the execution of strategic divestment in non-core businesses, (ii) product governance and sales practices, (iii) trading controls and benchmark submissions, (iv) the management of financial crime, (v) data protection and privacy, and (vi) regulatory focus on culture and accountability. Certain other risks may result in detriment to customers, clients and market integrity if not managed effectively. These include but are not limited to: cyber risk; infrastructure and technology resilience; ability to hire and retain qualified people; outsourcing; data quality; operational precision and payments; regulatory change; structural reform; change and execution risk; and the exit of the UK from the EU. Reputation risk: The risk that an action, transaction, investment or event will reduce trust in the Group's integrity and competence by clients, counterparties, investors, regulators, employees or the public. Legal risk: Legal disputes, regulatory investigations, fines and other sanctions relating to conduct of business and financial crime may negatively affect the Group's results, reputation and ability to conduct its business. (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 all UK deposit-taking banks with over £25 billion of deposits (from individuals and small businesses) to separate certain day-to-day banking activities (e.g. deposit-taking) offered to retail and smaller business customers from other wholesale and investment banking services.
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		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 and prospects. Change and execution: The Group continues to drive changes to its functional capabilities and operating environment in order to allow the business to exploit emerging and digital technologies, and improve customer experience whilst also embedding enhanced regulatory requirements, strategic realignment, and business model changes. The complexity, increasing pace, and volume of changes underway simultaneously mean there is heightened execution risk and potential for change not being delivered to plan. Failure to adequately manage this risk could result in extended outages and disruption, financial loss, customer detriment, legal liability, potential regulatory censure and reputational damage. 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. Regulatory action in the event a bank in the Group (such as the Issuer) is failing or likely to fail: UK resolution authorities have the right under certain circumstances to intervene in the Group pursuant to the stabilisation and resolution powers granted to them under the Banking Act and other applicable legislation. The exercise of any of these actions in relation to the Issuer could materially adversely affect the value of the Securities. 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. EU referendum: The UK held a referendum on 23 June 2016 on whether it should remain a member of the EU. This resulted in a vote in favour of leaving the EU. The result of the referendum means that the long-term nature of the UK's relationship with the EU is unclear and there is uncertainty as to the nature and timing of any agreement with the EU on the terms of exit. In the interim, there is a risk of uncertainty for both the UK and the EU, which could adversely affect the economy of the UK and the other economies in which the Group operates. Impairment: The introduction of the impairment requirements of IFRS 9 Financial Instruments, due to be implemented on 1 January 2018, is expected to result in higher impairment loss allowances that are recognised earlier, on a more forward looking basis and on a broader scope of financial instruments than is the case under IAS 39. Measurement will involve increased complexity, judgement and is expected to have a material financial impact and
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		impairment charges will tend to be more volatile. Unsecured products with longer expected lives, such as revolving credit cards, are expected to be most impacted. The capital treatment on the increased reserves is the subject of ongoing discussion with regulators and across the industry, but there is potential for significant adverse impact on regulatory capital ratios. In addition, the move from incurred to expected credit losses has the potential to impact the Group's performance under stressed economic conditions or regulatory stress tests. 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 Bank Group: The Issuer is also affected by risks affecting the Bank Group as there is substantial overlap in the businesses of the Issuer and its subsidiaries. Further, the Issuer can be negatively affected by risks and other events affecting its subsidiaries even where the Issuer is not directly affected.
D.3	Key information on the key risks that are specific to the Securities	You may lose up to the entire value of your investment in the Securities: The payment of any amount 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, even if the relevant Securities are stated to be repayable at an amount that is equal to or greater than their initial purchase price, 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 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 for reasons beyond the control of the Issuer (such as following a change in applicable law, a currency disruption or a tax event affecting the Issuer's ability to fulfil its obligations under the Securities) and the amount paid to investors is less than the initial purchase price; or • the terms and conditions of the Securities are adjusted (in accordance with the terms and conditions of the Securities) with the result that the redemption amount payable to investors and/or the value of the Securities is reduced. 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. 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.

		Risks relating to Floating Rates: The performance of floating interest rates is dependent upon a number of factors, including supply and demand on the international money markets, which are influenced by measures taken by governments and central banks, as well as speculations and other macroeconomic factors.
D.6	Risk warning that investors may lose value of entire investment or part of it	The capital invested in the Securities is at risk. Consequently, you may lose the value of your entire investment, or part of it.
Section E – Offer		
E.2b	Reasons for offer and use of proceeds when different from making profit and/or hedging certain risks	Not applicable: the Securities have not been offered to the public.
E.3	Description of the terms and conditions of the offer	Not applicable: the Securities have not been offered to the public.
E.4	Description of any interest material to the issue/offer, including conflicting interests	Not Applicable: no person involved in the issue or offer has any interest, or conflicting interest, that is material to the issue or offer of Securities.
E.7	Estimated expenses charged to investor by issuer/offeror	Not applicable: the Securities have not been offered to the public.