

**5 Year Coupon Barrier Issuer Callable Securities
Linked to the Worst Performing Reference Asset Among 3 Reference Assets
Capital at Risk
Final Term Sheet**

EFS Solutions

August 2, 2017

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- The Risk Factors set out in the Offering Circular and this Term Sheet highlight some, but not all, of the risks of investing in this product.
- The Issuer makes no representations as to the suitability of this product for any particular investor or as to the future performance of this product.
- Prior to making any investment decision, investors should satisfy themselves that they fully understand the risks relating to the product and seek professional advice as they deem necessary.

PRODUCT DETAILS

Issuer	Barclays Bank PLC ("Barclays")
Type of Security	Note
Issue Currency	United States Dollar ("USD" or "\$")

Reference Asset

The details of the underlying ETF and underlying Indices, each referred to herein as a “**Reference Asset**” and, together the “**Reference Assets**” are as follows:

	Reference Asset	Exchange	Related Exchange	Bloomberg Code
1	Russell 2000® Index	Multi-Exchange Index	All Exchanges	RTY <Index>
2	EURO STOXX 50® Index	Multi-Exchange Index	All Exchanges	SX5E <Index>
3	SPDR S&P Bank ETF	NYSE ARCA	All Exchanges	KBE UP <Equity>

Aggregate Nominal Amount

USD 1,050,000

Specified Denomination:

USD 1,000

Minimum Tradable Amount

USD 1,000 (and USD 1,000 thereafter)

During the life of the Securities, there may be no sales or partial redemptions of Securities in amounts less than the Minimum Tradable Amount.

Calculation Amount per Security

USD 1,000

Issue Price per Security

100% of the Calculation Amount per Security.

The Issue Price relates to the Securities the Issuer sells initially on the Trade Date. The Issuer may decide, after the Trade Date, to issue additional Securities that will become immediately fungible, when issued, with the Securities described in this Term Sheet. Any such Securities may be sold at varying prices to be determined at the time of each sale, which may be at market prices prevailing, at prices related to such prevailing prices or at negotiated prices.

Trade Date

August 2, 2017

Issue Date

August 9, 2017

Final Valuation Date

August 2, 2022

Redemption Date

August 9, 2022, subject to early redemption by the Issuer upon exercise of its Call Option.

INTEREST

Applicable

Interest Basis

Contingent Rate

Interest Payment Event

Provided the Issuer has not exercised its Call Option prior to the relevant Observation Date, as determined by the Determination Agent, in respect of the relevant Interest Payment Date:

If, on the relevant Observation Date(i) the Reference Asset Level of each Reference Asset is *greater than* or *equal to* its respective Coupon Barrier Level, the Securityholder will receive the applicable coupon amount equal to the product of the Calculation Amount *multiplied by* the applicable Interest Rate on the corresponding Interest Payment Date(i).

If, on the relevant Observation Date(i) the Reference Asset Level of any Reference Asset is *less than* its respective Coupon Barrier Level, the Securityholder will NOT receive the coupon applicable to such Observation Date.

**Observation Date,
Interest Payment
Date and Interest
Rate**

(i)	Observation Date(i)	Interest Payment Date(i)	Interest Rate
1	February 2, 2018	February 9, 2018	4.80%
2	August 2, 2018	August 9, 2018	4.80%
3	February 4, 2019	February 11, 2019	4.80%
4	August 2, 2019	August 9, 2019	4.80%
5	February 3, 2020	February 10, 2020	4.80%
6	August 3, 2020	August 10, 2020	4.80%
7	February 2, 2021	February 9, 2021	4.80%
8	August 2, 2021	August 9, 2021	4.80%
9	February 2, 2022	February 9, 2022	4.80%
10	August 2, 2022	August 9, 2022	4.80%

Coupon Barrier Level

	Reference Asset	Coupon Barrier Level (70% of the Initial Reference Asset Level, rounded to two decimal places)
1	Russell 2000® Index	989.03
2	EURO STOXX 50® Index	2,421.52
3	SPDR S&P Bank ETF	USD 30.60

**EARLY REDEMPTION
AT THE ISSUER'S
OPTION**

Applicable

Call Option

Applicable

**Optional Cash
Settlement Amount**

100% x Calculation Amount, together with any accrued but unpaid interest (as described under “**Interest Payment Event**” above) up to but excluding the Optional Cash Redemption Date.

Optional Cash Redemption Date

The Interest Payment Date corresponding to the Optional Cash Redemption Notice Date(i) (as set out in the table below) on which the Issuer exercises its Call Option by giving an Early Redemption Notice to Securityholders not less than five Business Days' prior to such Interest Payment Date.

(i)	Optional Cash Redemption Notice Date(i)
1	February 2, 2018
2	August 2, 2018
3	February 4, 2019
4	August 2, 2019
5	February 3, 2020
6	August 3, 2020
7	February 2, 2021
8	August 2, 2021
9	February 2, 2022

REDEMPTION

Settlement Type Cash

Settlement Currency USD

Reference Asset Level The level of the Reference Asset at the Valuation Time

Valuation Time As defined in the Equity Linked Annex

Initial Reference Asset Level

	Reference Asset	Initial Reference Asset Level (the Reference Asset Level on the Trade Date)
1	Russell 2000® Index	1,412.903
2	EURO STOXX 50® Index	3,459.32
3	SPDR S&P Bank ETF	USD 43.72

Final Reference Asset Level The Reference Asset Level on the Final Valuation Date

Principal Barrier Level

	Reference Asset	Principal Barrier Level (70% of the Initial Reference Asset Level, rounded to two decimal places)
1	Russell 2000® Index	989.03
2	EURO STOXX 50® Index	2,421.52
3	SPDR S&P Bank ETF	USD 30.60

Principal Barrier Event The Final Reference Asset Level of any Reference Asset is *less than* its respective Principal Barrier Level.

Worst Performing Reference Asset

The Reference Asset with the lowest Final Performance among all of the underlying Reference Assets.

Final Performance With respect to each Reference Asset, expressed as a percentage and calculated as follows::

$$\frac{\text{Final Reference Asset Level} - \text{Initial Reference Asset Level}}{\text{Initial Reference Asset Level}}$$

Final Cash Settlement Amount Provided that no event that may lead to the early redemption or termination of the Securities has occurred prior to the Redemption Date as determined by the Determination Agent, each Security will be redeemed by the Issuer at a cash amount determined by the Determination Agent in accordance with the following:

If the Issuer has not exercised its Call Option AND a Principal Barrier Event has not occurred, the Securityholder will receive an amount in the Settlement Currency, payable on the Redemption Date in respect of each Calculation Amount, calculated as follows:

$$100\% \times \text{Calculation Amount}$$

Or, if the Issuer has not exercised its Call Option AND a Principal Barrier Event has occurred, the Securityholder will receive an amount in the Settlement Currency, payable on the Redemption Date in respect of each Calculation Amount, calculated as follows:

$$(\text{Calculation Amount} / \text{Initial Reference Asset Level of the Worst Performing Reference Asset}) \times \text{Final Reference Asset Level of the Worst Performing Reference Asset}$$

If the Issuer has not exercised its Call Option AND a Principal Barrier Event has occurred, Securityholders will be fully exposed to the decline in the level of the Worst Performing Reference Asset and will lose a substantial amount of their investment, up to the full principal amount invested.

OTHER TERMS

Additional Disruption Event

The Issuer may either (i) require the Determination Agent to make an adjustment to the terms of the Securities or (ii) on giving not less than 10 Business Days notice to the Securityholders, redeem all of the Securities early at the Early Cash Settlement Amount on the Early Cash Redemption Date if any of the following events occur:

Change in Law
Issuer Tax Event
Currency Disruption Event
Hedging Disruption
Extraordinary Market Disruption
Fund Disruption Event
Insolvency Filing
Merger Event
Nationalisation, Insolvency or Delisting
Tender Offer
each as described in the Offering Circular

Other
Additional
Disruption
Event in
respect of
Index Linked
Securities

Index Adjustment Event - provided that an Index Adjustment Event shall only constitute an Additional Disruption Event if the Determination Agent determines that it can no longer continue to calculate such Index.

Delay or
Postponement of
Payments and
Settlement

If the determination of a price or level used to calculate any amount payable or deliverable on any payment or settlement date is delayed or postponed, payment or settlement will occur on the later of either (i) the scheduled payment or settlement date or (ii) the second Business Day following the date on which such price or level is determined. No additional amounts shall be payable or deliverable by the Issuer because of such postponement.

If the date on which any amount is payable in respect of any Security is not a Business Day then payment will not be made until the next succeeding day which is a Business Day. No additional amounts shall be payable because of such postponement.

Substitution of
Shares

Substitution of Shares – ETF underlying is applicable.

If any Share is affected by a Fund Disruption Event, Merger Event, Tender Offer, Nationalisation, Insolvency Filing, Insolvency or Delisting, or if the Share is cancelled or there is an announcement for it to be cancelled then, in addition to the Issuer's right to adjust or redeem the Securities, the Issuer or the Determination Agent has the discretion to substitute such Shares with shares, units or other interests of an exchange-traded fund or other financial security, index or instrument (each a "**Replacement Security**") that the Determination Agent determines is comparable to the discontinued Share (or discontinued Replacement Security). Upon substitution of a Replacement Security, the Determination Agent may adjust any variable in the terms of the Securities (including, without limitation, any variable relating to the price of the shares, units or other interests in the Share, the number of such shares, units or other interests outstanding, created or redeemed or any dividend or other distribution made in respect of such shares, units or other interests), as, in the good faith judgment of the Determination Agent, may be and for such time as may be necessary to render the Replacement Security comparable to the shares or other interests of the discontinued Share (or discontinued Replacement Security). The Determination Agent shall notify the Securityholders as soon as practicable after the selection of the Replacement Security.

**Adjustments and
Early Redemption**

Successor Index Sponsor and Successor Index: In respect of an Equity Index, in the event that the Index Sponsor ceases to calculate and announce the Index but the Index is calculated and announced by a successor index sponsor or the Index is replaced by a successor index which is the same as, or substantially similar to the Index (as determined by the Determination Agent), the level of the Index will be determined with reference to the calculations of the successor index sponsor or the level of that successor index.

Index Adjustment Events: In respect of an Equity Index, if there occurs an Index Modification, Index Cancellation or Index Disruption (each an "Index Adjustment Event"), the Determination Agent may (i) calculate the level of the Index using the formula for and method of calculating the Index last in effect prior to the Index Adjustment Event, or (ii) if the Determination Agent determines that it can no longer continue to calculate the level of the Index, deem such Index Adjustment Event to constitute an Additional Disruption Event and the Issuer may either (x) require the Determination Agent to make an adjustment to the terms of the Securities, or (y) redeem all of the Securities at the Early Cash Settlement Amount on the Early Cash Redemption Date.

Potential Adjustment Event: In respect of Shares, if (i) there occurs a subdivision, consolidation or reclassification of the Share, or (ii) a distribution, dividend, extraordinary dividend, repurchase of the Shares or similar corporate action is declared by the Share Company (each, a "Potential Adjustment Event"), in any case that the Determination Agent determines has a diluting or concentrative effect on the theoretical value of the Share, (x) the Determination Agent may make an adjustment to the Share, any amounts payable under the Securities and/or any of the other terms of the Securities, taking into account any costs incurred by or on behalf of the Issuer as a result of such Potential Adjustment Event, as determined in good faith by the Determination Agent, or (y) the Issuer may deliver to the Securityholder one or more additional Securities and/or pay to the Securityholder a cash amount, which aggregate value shall be equal to the value of the concentrative effect of such Potential Adjustment Event on the theoretical value of the relevant Shares.

**Early Cash
Settlement Amount**

An amount per Calculation Amount in the Settlement Currency determined as the pro rata proportion of the market value of the Securities following the event triggering the early redemption or cancellation (including the value of accrued interest (if applicable)). Such amount shall be determined as soon as reasonably practicable following the event giving rise to the early redemption or cancellation of the Securities by reference to such factors as the Determination Agent considers to be appropriate including, without limitation:

(a) market prices or values for the reference asset(s) and other relevant economic variables (such as interest rates and, if applicable, exchange rates) at the relevant time;

(b) the remaining term of the Securities had they remained outstanding to scheduled maturity or expiry and/or any scheduled early redemption or exercise date;

(c) the value at the relevant time of any minimum redemption or cancellation amount which would have been payable had the Securities remained outstanding to scheduled maturity or expiry and/or any scheduled early redemption or exercise date;

(d) internal pricing models; and

(e) prices at which other market participants might bid for securities similar to the Securities,

provided that the Determination Agent may adjust such amount to take into account deductions for any costs, charges, fees, accruals, losses, withholdings and expenses, which are or will be incurred by the Issuer or its Affiliates in connection with the unwinding of any Hedge Positions and/or related funding arrangements, when determining such market value.

“Affiliate” means, in relation to any entity (the **“First Entity”**), any entity controlled, directly or indirectly, by the First Entity, any entity that controls, directly or indirectly, the First Entity or any entity, directly or indirectly, under common control with the First Entity. For these purposes, “control” means ownership of a majority of the voting power of an entity.

“Hedge Positions” means any purchase, sale, entry into or maintenance of one or more (a) positions or contracts in securities, options, futures, derivatives or foreign exchange, (b) stock loan transactions or (c) other instruments or arrangements (howsoever described) by the Issuer or any of its Affiliates in order to hedge individually, or on a portfolio basis, the Issuer’s obligations in respect of the Securities.

**Early Cash
Redemption Date**

In respect of an early redemption following an Additional Disruption Event, the 10th Business Day after the giving of the redemption notice by or on behalf of the Issuer or the Determination Agent to the Securityholders.

Disruption

In respect of Shares in a Basket, in the event that any Valuation Date is a Disrupted Day (as described in the Offering Circular) in relation to each Share affected by the occurrence of a Disrupted Day (each an "Affected Share"), the relevant valuation will be postponed for up to eight Scheduled Trading Days. After this time, (1) the eighth Scheduled Trading Day shall be deemed to be the Valuation Date; and (2) the Determination Agent will make the relevant determination by estimating the price of the Affected Share that would have prevailed on such eighth Scheduled Trading Day. In respect of each Share not affected by the occurrence of a Disrupted Day, the Valuation Date shall be the Scheduled Valuation Date.

In respect of an Equity Index in a Basket, in the event that any Valuation Date is a Disrupted Day (as described in the Offering Circular), in relation to each Index affected by the occurrence of a Disrupted Day (each an "Affected Index"), the relevant valuation in respect of such Affected Indices will be postponed for up to eight Scheduled Trading Days. After this time, (1) the eighth Scheduled Trading Day shall be deemed to be the Valuation Date; and (2) the Determination Agent shall determine the level of the Affected Indices using the level of the index set out in the applicable Pricing Supplement, or in the event that no index level is provided in the Pricing Supplement, by using the index level on the eighth Scheduled Trading Day determined in accordance with the formula and method of calculating that Index in effect immediately prior to the occurrence of first Disrupted Day using the Exchange traded or quoted price on the eighth Scheduled Trading Day of each component of that Index. In respect of each Index that is not affected by the occurrence of a Disrupted Date, the Valuation Date shall be the Scheduled Valuation Date.

Unlawfulness and impracticability

If the Issuer determines that the performance of any of its obligations under the Securities has become, or there is a substantial likelihood that it will become, unlawful or impracticable, in whole or in part, as a result of (i) any change in financial, political or economic conditions or currency exchange rates, or (ii) compliance in good faith by the Issuer or any relevant subsidiaries or affiliates with any applicable present or future law, rule, regulation, judgement, order or directive of any governmental, administrative or judicial authority or power or in interpretation thereof, the Issuer may, as its option, redeem or cancel the Securities by giving notice to Securityholders.

If the Issuer elects to redeem or cancel the Securities, then each Security shall become due and payable at its Early Cash Settlement Amount.

Notices

The Issuer or Determination Agent shall give notice to the Securityholders of any adjustment or redemption as soon as practicable following the occurrence of the event triggering such adjustment or redemption. Failure by the Issuer or Determination Agent to publish or give notice shall not affect the validity or effectiveness of any such adjustment or redemption.

**GENERAL
INFORMATION**

Programme

Barclays Bank PLC Global Structured Securities Programme

Offering Circular

Offering Circular dated 22 June 2017 pursuant to the Programme, as supplemented from time to time. The Offering Circular and any Supplemental Offering Circulars are available at:

<https://barxis.barcap.com/file.app?action=shared&path=pdf/BarclaysOfferingCircular2017.pdf>

REGULATORY REVIEW AND IMPORTANT INFORMATION FOR PROSPECTIVE INVESTORS:

THE OFFERING CIRCULAR HAS NOT BEEN SUBMITTED TO, REVIEWED BY OR APPROVED BY THE UNITED KINGDOM FINANCIAL CONDUCT AUTHORITY IN ITS CAPACITY AS COMPETENT AUTHORITY UNDER THE FINANCIAL SERVICES AND MARKETS ACT 2000 (THE "FSMA") OR ANY OTHER REGULATORY AUTHORITY IN ITS CAPACITY AS COMPETENT AUTHORITY IN THE EU OR THE LONDON STOCK EXCHANGE PLC OR ANY OTHER STOCK EXCHANGE WHICH CONSTITUTES A REGULATED MARKET FOR THE PURPOSES OF DIRECTIVE 2004/39/EC OF THE EUROPEAN PARLIAMENT AND OF THE COUNCIL AS AMENDED, VARIED OR REPLACED FROM TIME TO TIME, INCLUDING THROUGH THE IMPLEMENTATION OF DIRECTIVE 2014/65/EU AND REGULATION (EU) NO 600/2014 (THE "MARKETS IN FINANCIAL INSTRUMENTS DIRECTIVE").

THIS MEANS THAT THE OFFERING CIRCULAR DOES NOT COMPRISE (I) A BASE PROSPECTUS FOR THE PURPOSES OF ARTICLE 5.4 OF DIRECTIVE 2003/71/EC (THE "PROSPECTUS DIRECTIVE") OR ANY UK OR OTHER IMPLEMENTING LEGISLATION RELATED TO THE PROSPECTUS DIRECTIVE, OR (II) LISTING PARTICULARS FOR THE PURPOSES OF SECTION 79 OF THE FSMA OR ANY OTHER RULES OR REGULATIONS RELATED TO A LISTING ON ANY REGULATED MARKET OF ANY STOCK EXCHANGE.

Relevant Annex

Equity Linked Annex

Status

Unsecured and unsubordinated

Form

Global Bearer Securities: Permanent Global Security
Classic Global Note (CGN)

Manager

Barclays Bank PLC

**Issue and Paying
Agent**

The Bank of New York Mellon

Business Days

With regard to payments: London, New York City and a Clearing System Business Day.

**Business Day
Convention**

With regard to all payment dates in this Term Sheet, unless otherwise specified: Following

**Listing and
Admission to
Trading**

None

Determination Agent

Barclays Bank PLC

**Relevant Clearing
System**

Euroclear
Clearstream

Security Codes

ISIN: XS1599609945
Common Code: 159960994

Governing Law	English Law
Jurisdiction	Courts of England
Documentation	The full terms and conditions of the Securities (including terms used but not defined in this Term Sheet) will be set out in the Offering Circular as supplemented and amended by the Pricing Supplement.
Selling Restrictions	<p>Investors are bound by the selling restrictions of the relevant jurisdiction(s) in which the Securities are to be sold as set out in the Offering Circular.</p> <p>No action has been made or will be taken by the Issuer that would permit a public offering of the Securities or possession or distribution of any offering material in relation to the Securities in any jurisdiction where action for that purpose is required. Each purchaser or distributor of the Securities represents and agrees that it will not purchase, offer, sell, re-sell or deliver the Securities or, have in its possession or distribute, the Offering Circular, any other offering material or any Pricing Supplement, in any jurisdiction except in compliance with the applicable laws and regulations of such jurisdiction and in a manner that will not impose any obligation on the Issuer or Manager (as the case may be) and the Determination Agent.</p>
Index Disclaimers	<p>Barclays Bank PLC has entered into a non-exclusive license agreement with FTSE whereby we, in exchange for a fee, are permitted to use the Russell Indices and their related trademarks in connection with certain securities, including the Securities. We are not affiliated with FTSE; the only relationship between FTSE and us is any licensing of the use of FTSE's indices and trademarks relating to them.</p> <p>Russell 1000® Index," "Russell 2000® Index," "Russell 3000® Index" and "Russell 3000E™ Index" are trademarks of FTSE and have been licensed for use by Barclays Bank PLC. The Securities are not sponsored, endorsed, sold, or promoted by FTSE and FTSE makes no representation regarding the advisability of investing in the Securities.</p> <p>The Securities are not sponsored, endorsed, sold, or promoted by FTSE. FTSE makes no representation or warranty, express or implied, to the owners of the Securities or any member of the public regarding the advisability of investing in securities generally or in the Securities particularly or the ability of the Russell Indices to track general stock market performance or a segment of the same. FTSE's publication of the Russell Indices in no way suggests or implies an opinion by FTSE as to the advisability of investment in any or all of the Securities upon which any Russell Index is based. FTSE's only relationship to Barclays Bank PLC and its affiliates is the licensing of certain trademarks and trade names of FTSE and of the Russell Indices which are each determined, composed and calculated by FTSE without regard to Barclays Bank PLC and its affiliates or the Securities. FTSE is not responsible for and has not reviewed the Securities nor any associated literature or publications and FTSE makes no representation or warranty, express or implied, as to their accuracy or completeness, or otherwise. FTSE reserves the right, at any time and without notice, to alter, amend, terminate or in any way change any Russell Index. FTSE has no obligation or liability in connection with the administration, marketing or trading of the Securities.</p> <p>FTSE DOES NOT GUARANTEE THE ACCURACY AND/OR THE COMPLETENESS OF THE RUSSELL INDICES OR ANY DATA INCLUDED THEREIN AND FTSE SHALL HAVE NO LIABILITY FOR ANY OMISSIONS, OR INTERRUPTIONS THEREIN. FTSE</p>

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We have entered into a non-exclusive license agreement with STOXX Limited whereby we, in exchange for a fee, are permitted to use the EURO STOXX 50® Index in connection with certain securities, including the Securities. We are not affiliated with STOXX Limited; the only relationship between STOXX Limited and us is any licensing of the use of STOXX Limited's indices and trademarks relating to them.

STOXX Limited and its licensors (the 'Licensors') have no relationship to Barclays Bank PLC, other than the licensing of the EURO STOXX 50® Index and the related trademarks for use in connection with the Securities."

STOXX Limited and its Licensors do not:

- Sponsor, endorse, sell or promote the Securities.
- Recommend that any person invest in the Securities or any other securities.
- Have any responsibility or liability for or make any decisions about the timing, amount or pricing of securities.
- Have any responsibility or liability for the administration, management or marketing of the Securities.
- Consider the needs of the Securities or the owners of the Securities in determining, composing or calculating the EURO STOXX 50® Index or have any obligation to do so.

STOXX and its Licensors will not have any liability in connection with the Securities. Specifically,

- **STOXX and its Licensors do not make any warranty, express or implied and disclaim any and all warranty about:**
 - The results to be obtained by the Securities, the owner of the Securities or any other person in connection with the use of the EURO STOXX 50® Index and the data included in the EURO STOXX 50® Index;
 - The accuracy or completeness of the EURO STOXX 50® Index and its data;
 - The merchantability and the fitness for a particular purpose or use of the EURO STOXX 50® Index and its data;
- STOXX and its Licensors will have no liability for any errors, omissions or interruptions in the EURO STOXX 50® Index or its data;

- Under no circumstances will STOXX or its Licensors be liable for any lost profits or indirect, punitive, special or consequential damages or losses, even if STOXX or its Licensors knows that they might occur.

The licensing agreement between Barclays Bank PLC and STOXX is solely for their benefit and not for the benefit of the owners of the Securities or any other third parties.

Tax

An outline of certain tax consequences of investing in the Securities may be given in the Offering Circular. The relevant tax laws and the regulations of the tax authorities are subject to change. You should consult with your tax advisors regarding the purchase, holding or disposition of the Securities.

U.S. Federal Tax Treatment of Non- U.S. Holders

The Issuer has determined that the Securities (without regard to any other transactions) should not be subject to US withholding tax under Section 871(m) of the US Internal Revenue Code and regulations promulgated thereunder.

Third Party Fees

The Issue Price for any Securities (whether issued on or after the Issue Date) includes a commission element shared with a third party, which will not exceed 2.75% of the Calculation Amount per Security. Further details of the commission element are available upon request.

Risk Factors

THESE RISK FACTORS HIGHLIGHT ONLY SOME OF THE RISKS OF THE PRODUCT DESCRIBED IN THIS DOCUMENT (THE "PRODUCT") AND MUST BE READ IN CONJUNCTION WITH THE RISK FACTOR SECTIONS IN THE OFFERING CIRCULAR. INVESTORS MUST BE CAPABLE OF ASSESSING AND UNDERSTANDING THE RISKS OF INVESTING IN THE PRODUCT. WHERE A POTENTIAL INVESTOR DOES NOT UNDERSTAND OR WOULD LIKE FURTHER INFORMATION ON THE RISKS OF THE PRODUCT, THE POTENTIAL INVESTOR SHOULD SEEK PROFESSIONAL ADVICE BEFORE MAKING ANY INVESTMENT DECISION.

NO GOVERNMENT OR OTHER PROTECTION THIS PRODUCT IS NOT PROTECTED BY THE FINANCIAL SERVICES COMPENSATION SCHEME or any other government or private protection scheme.

BARCLAYS FINANCIAL STANDING INVESTORS ARE EXPOSED TO BARCLAYS' FINANCIAL STANDING. If Barclays becomes insolvent, Barclays may not be able to make any payments under the Product and investors may lose their capital invested in the Product. A decline in Barclays' financial standing is likely to reduce the market value of the Product and therefore the price an investor may receive for the Product if they sell it in the market.

CREDIT RATINGS CREDIT RATINGS MAY BE LOWERED OR WITHDRAWN WITHOUT NOTICE. A rating is not a recommendation as to Barclays' financial standing or an evaluation of the risks of the Product.

VOLATILITY THE PERFORMANCE OF THIS PRODUCT MAY CHANGE UNPREDICTABLY. This unpredictable change is known as "volatility" and may be influenced by the performance of any underlying asset as well as external factors including financial, political and economic events and other market conditions.

CAPITAL AT RISK THE CAPITAL INVESTED IN THIS PRODUCT IS AT RISK. Investors may receive back less than the capital invested in the Product.

CAPITAL AT RISK ON EARLY REDEMPTION THE PRODUCT MAY BE REDEEMED BEFORE ITS SCHEDULED MATURITY DATE. IF THE PRODUCT IS REDEEMED EARLY, INVESTORS MAY RECEIVE BACK LESS THAN THEIR ORIGINAL INVESTMENT IN THE PRODUCT, OR EVEN ZERO. The amount payable to an investor on an early redemption may factor in Barclays' costs of terminating hedging and funding arrangements associated with the Product.

SELLING RISK AN INVESTOR MAY NOT BE ABLE TO FIND A BUYER FOR THE PRODUCT SHOULD THE INVESTOR WISH TO SELL THE PRODUCT. If a buyer can be found, the price offered by that buyer may be lower than the price that an investor paid for the Product or the amount an investor would otherwise receive at the maturity of the Product.

BAIL-IN RISK The EU Directive establishing a framework for the recovery and resolution of credit institutions and investment firms (the "BRRD") was published in the EU Official Journal on 12 June 2014. The BRRD gives certain powers under a "bail-in tool" to national supervisory authorities with respect to certain institutions (which could include the Issuer) in circumstances where a national supervisory authority has determined that such an institution is likely to fail. In the United Kingdom, the majority of the requirements of the BRRD have been implemented into national law in the Banking Act, including the introduction of the bail-in tool as of 1 January 2015. 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 and certain of their Affiliates in the event a bank in the same group is considered to be failing or likely to fail.

This bail-in tool includes the ability to cancel all or part of the principal and/or interest of any unsecured liabilities or to convert certain debt claims into equity or other securities of the issuer or another person. These powers could be exercised in respect of the Securities.

As a result, the exercise of any resolution power or any suggestion of any such exercise could materially adversely affect the value of the Securities and could lead to you losing some or all of the value of your investment in the Securities.

OVER-ISSUANCE THE ISSUER MAY ISSUE MORE SECURITIES THAN THOSE WHICH ARE TO BE INITIALLY SUBSCRIBED OR PURCHASED BY INVESTORS. The Issuer (or the Issuer's affiliates) may hold such Securities for the purpose of meeting any future investor interest or to satisfy market making

	requirements. Prospective investors in the Securities should not regard the issue size of any Series as indicative of the depth or liquidity of the market for such Series or of the demand for such Series.
MINIMUM SCHEDULED REDEMPTION AMOUNT	If the Securities provide for a minimum scheduled redemption amount payable at maturity, it is possible that such amount may be less than the original invested amount. If investors acquire the Securities (whether on issuance or in the secondary market) for an amount that is higher than the minimum scheduled redemption amount, they risk losing the difference between the price paid for the Securities and the minimum scheduled redemption amount at maturity.
NO INVESTMENT IN OR RIGHTS TO REFERENCE ASSETS	AN INVESTMENT IN THE PRODUCT IS NOT THE SAME AS AN INVESTMENT IN THE REFERENCE ASSETS REFERENCED BY THE PRODUCT. An investor in the Product has no ownership of, or rights to, the Reference Assets referenced by the Product. The market value of the Product may not reflect movements in the price of such Reference Assets. Payments made under the Product may differ from payments made under the Reference Assets.
ADJUSTMENTS	THE TERMS OF THE PRODUCT MAY BE ADJUSTED BY BARCLAYS UPON CERTAIN EVENTS TAKING PLACE WHICH IMPACT THE REFERENCE ASSETS, INCLUDING MARKET DISRUPTION EVENTS.
SMALL HOLDINGS	SMALL HOLDINGS MAY NOT BE TRANSFERABLE. Where the Product terms specify a minimum tradable amount, investors will not be able to sell the Product unless they hold at least such minimum tradable amount.
INTEREST RATE RISK	INVESTORS IN THE PRODUCT WILL BE EXPOSED TO INTEREST RATE RISK. Changes in interest rates will affect the performance and value of the Product. Interest rates may change suddenly and unpredictably.
PAYMENTS	PAYMENTS FROM BARCLAYS MAY BE SUBJECT TO DEDUCTIONS FOR TAX, DUTY, WITHHOLDING OR OTHER PAYMENTS REQUIRED BY LAW.
OTHER RISKS	THIS DOCUMENT CANNOT DISCLOSE ALL POSSIBLE RISKS OF THE PRODUCT. Before investing, investors must be satisfied that they have sufficient information and understand the risks related to the Product so as to make an informed investment decision. If investors are uncertain as to whether they have sufficient information, they should seek independent professional advice before investing.
DISRUPTED DAYS	IF THE DETERMINATION AGENT DETERMINES THAT A DISRUPTED DAY HAS OCCURRED THIS MAY CHANGE THE SCHEDULED TIMING OF THE VALUATION AND REDEMPTION OF THE PRODUCT. The events giving rise to Disrupted Days are described in the Offering Circular.
TRACKING RISK	There may be a difference between the performance of the underlying ETF and the performance of the asset pool or index that the ETF is designed to track as a result of, for example, failure of the tracking strategy, currency differences, fees and expenses.
DERIVATIVE RISK	The ETF may invest in financial derivative instruments which expose the ETF and an investor to the credit, liquidity and concentration risks of the counterparties to such financial derivative instruments.
PERFORMANCE OF AN ETF	THE PERFORMANCE OF SHARES IN AN ETF IS UNPREDICTABLE. It depends on financial, political, economic and other events as well as the ETF's earnings, market position, risk situation, shareholder structure and distribution policy.
ETF ISSUER ACTION	THE ETF ISSUER IS NOT INVOLVED IN THE PRODUCT. The ETF Issuer may take actions that adversely affect the value and performance of the Product.
PERFORMANCE OF SHARE INDICES	THE PERFORMANCE OF SHARES IN AN INDEX IS UNPREDICTABLE. It depends on financial, political, economic and other events as well as the share issuers' earnings, market position, risk situation, shareholder structure and distribution policy.
INDEX RETURN	AN INDEX RETURN MAY BE LOWER THAN THE ACTUAL RETURN ON THE COMPONENTS COMPRISING SUCH INDEX. Indices may deduct fees, costs and commissions. An investment in an index may be taxed differently to a direct investment in the components of the index.

ADJUSTMENTS, SUSPENSION AND TERMINATION OF AN INDEX	THE INDEX SPONSOR MAY ADJUST THE COMPOSITION OR CALCULATION METHODOLOGY OF AN INDEX AND MAY CANCEL, ADJUST OR SUSPEND AN INDEX. Such actions may negatively affect the value and performance of the Product.
INDEX SUBSTITUTION	AN INDEX MAY BE REPLACED WITH ANOTHER INDEX IN CERTAIN CIRCUMSTANCES. Such action may negatively affect the value and performance of the Product.
FOREIGN EXCHANGE RISK	INVESTORS ARE EXPOSED TO FOREIGN EXCHANGE RISK. Foreign exchange rates may change suddenly and unpredictably. Changes in the exchange rate between an investor's home currency and the Product currency or settlement currency may impact the performance of the Product and an investor's return.
LEVERAGE	THIS PRODUCT MAY BECOME LEVERAGED. Leverage increases the investor's exposure to the underlying assets referenced by the Product and amplifies the investor's losses and gains.
INTERACTION RISK	THIS PRODUCT COMBINES DIFFERENT FINANCIAL COMPONENTS AND EXPOSURES WHICH MAY INTERACT UNPREDICTABLY AND COULD AFFECT THE PERFORMANCE OF THE PRODUCT.
BARCLAYS DISCRETION TO EXERCISE THE ISSUER CALL OPTION	BARCLAY'S HAS THE DISCRETION TO REDEEM THE PRODUCT EARLY BY EXERCISING THE ISSUER CALL OPTION. Barclays is under no obligation to consider the investor or any other party's interests when making such determination. If the call option is exercised, investors will not receive any interest or any other payments which would have been due if the Product had redeemed at its scheduled maturity.

Selected Risk Considerations

YOU MAY LOSE YOUR ENTIRE INITIAL INVESTMENT	If the Issuer has not exercised its Call Option and a Principal Barrier Event has occurred, you will be fully exposed to the decline in the level of the Worst Performing Reference Asset and will lose some or all of your initial investment in the Securities.
YOU MAY NOT RECEIVE ANY COUPON PAYMENTS	Barclays will not necessarily make coupon payments under the terms of the Product. If the Reference Asset Level of any Reference Asset on an Observation Date is less than its respective Coupon Barrier Level, Barclays will not pay you the coupon applicable to such Observation Date. If the Reference Asset Level of any Reference Asset is less than its respective Coupon Barrier Level on each of the Observation Dates, Barclays will not pay you any coupons during the term of the Product, and you will not receive a positive return on your initial investment. It is possible that you will not receive any coupon payments.
POTENTIAL RETURN IS LIMITED	The potential return of the Securities is limited to the interest payments based on the pre-specified interest rate, regardless of the appreciation of any of the Reference Assets. You will not receive any appreciation in the principal amount of your Securities, and you will not participate in any appreciation in the level of any of the Reference Assets. In addition, the total return on the Securities will vary based on the number of Observation Dates on which the Reference Asset Level of each Reference Asset is greater than or equal to its respective Coupon Barrier Level prior to the Redemption Date or an Optional Cash Redemption Date. Further, if the Issuer exercises its Call Option, you will not receive any coupons or any other payments in respect of any Observation Dates after the applicable Optional Cash Redemption Date. Because the Securities could be called as early as the second Observation Date, the total return on the Securities could be minimal. If a Principal Barrier Event has occurred and no event that may lead to the early redemption or termination of the Securities has occurred prior to the Redemption Date as determined by the Determination Agent, the Securities will be fully exposed to the decline in the level of the Worst Performing Reference Asset and a Securityholder will lose some or all of their principal investment in the Securities.

**POTENTIAL EARLY EXIT
/REINVESTMENT RISK**

There is no guarantee that you would be able to reinvest the proceeds from an investment in the Product in a comparable investment with a similar level of risk in the event the Securities are called prior to the Redemption Date.

**YOU ARE EXPOSED TO
THE MARKET RISK OF
EACH UNDERLYING
REFERENCE ASSET**

Your return on the Securities is not linked to a basket consisting of the underlying Reference Assets. Rather, it will be contingent upon the performance of each individual underlying Reference Asset. Unlike an instrument with a return linked to a basket of Reference Assets or other underlying assets, in which risk is mitigated and diversified among all of the components of the basket, you will be exposed equally to the risks related to all of the underlying Reference Assets. Poor performance by any one of the underlying Reference Assets over the term of the Securities may negatively affect your return and will not be offset or mitigated by a positive performance by any or all of the other underlying Reference Assets.

Because the Securities are linked to the performance of more than one underlying Reference Asset (instead of to the performance of one underlying Reference Asset), it is more likely that one of the underlying Reference Assets will decrease in value below its Coupon Barrier Level and its Principal Barrier Level, increasing the probability that you will not receive the coupons payments and that you will lose some or all of your initial investment. In addition, the performance of the underlying Indices may not be correlated or may be negatively correlated. The lower the correlation between the underlying Indices, the greater the potential for one of those Indices to close below its Coupon Barrier Level or Principal Barrier Level.

Although the correlation of the underlying Indices performance may change over the term of the Product, the Interest Rate is determined, in part, based on the correlation of the underlying Indices performances calculated using our internal models at the time when the terms of the Product are finalized. A higher Interest Rate is generally associated with lower correlation of the underlying Indices, which reflects a greater potential for missed interest payments and for a loss on your investment at maturity. The correlations referenced in setting the terms of the Product are calculated using our internal models and are not derived from the daily returns of the underlying Indices over the period. In addition, other factors and inputs other than correlation may impact how the terms of the Product are set and the performance of the Product.

**A HIGHER INTEREST
RATE AND/OR A LOWER
COUPON BARRIER LEVEL
AND/OR PRINCIPAL
BARRIER LEVEL MAY
REFLECT GREATER
EXPECTED VOLATILITY
OF THE UNDERLYING
INDICES, WHICH IS
GENERALLY ASSOCIATED
WITH A GREATER RISK
OF LOSS**

Volatility is a measure of the degree of variation in the levels of the Indices over a period of time. The greater the expected volatilities of the Indices at the time the terms of the Securities are set, the greater the expectation is at that time that you may not receive one or more, or all, interest payments and that you may lose a significant portion or all of your principal at maturity. In addition, the economic terms of the Securities, including the Interest Rate, the Coupon Barrier Level and the Principal Barrier Level, are based, in part, on the expected volatilities of the Indices at the time the terms of the Securities are set, where higher expected volatilities will generally be reflected in a higher Interest Rate than the fixed rate we would pay on conventional debt securities of the same maturity and/or on otherwise comparable securities and/or a lower Coupon Barrier Level and/or a lower Principal Barrier Level as compared to otherwise comparable securities. Accordingly, a higher Interest Rate will generally be indicative of a greater risk of loss while a relatively lower Coupon Barrier Level or Principal Barrier Level does not necessarily indicate that the Securities have a greater likelihood of paying interest payments or returning your principal at maturity. You should be willing to accept the downside market risk of each Reference Asset and the potential loss of some or all of your principal at maturity.

**NO DIRECT EXPOSURE TO
FLUCTUATIONS IN
FOREIGN EXCHANGE
RATES**

The value of your Securities will not be adjusted for exchange rate fluctuations between the U.S. dollar and the currency in which the stocks composing the EURO STOXX 50® Index are denominated, although any currency fluctuations could affect the performance of the EURO STOXX 50® Index. Therefore, if the applicable currency appreciates or depreciates relative to the U.S. dollar over the term of the Securities, you will not receive any additional payment or incur any reduction in your payment at maturity.

Disclaimers

NOT FOR U.S. INVESTORS

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