

THESE SECURITIES DO NOT CONSTITUTE COLLECTIVE INVESTMENT SCHEMES IN THE MEANING OF THE SWISS FEDERAL ACT ON COLLECTIVE INVESTMENT SCHEMES ("CISA"). ACCORDINGLY, HOLDERS OF THE SECURITIES DO NOT BENEFIT FROM PROTECTION UNDER THE CISA OR SUPERVISION BY THE SWISS FINANCIAL MARKET SUPERVISORY AUTHORITY ("FINMA").

Pricing Supplement

BARCLAYS BANK PLC

(Incorporated with limited liability in England and Wales)

GLOBAL STRUCTURED SECURITIES PROGRAMME

for the issue of Securities

BARCLAYS BANK PLC

Legal Entity Identifier: G5GSEF7VJP5I7OUK5573

EUR 4,600,000 Worst-of Quanto Autocallable Reverse Convertible Notes due March 2021

under the Global Structured Securities Programme

Issue Price: 100.00% of par

What is this document?

This document constitutes the Pricing Supplement of the Securities (the "Pricing Supplement") described herein and is prepared in connection with the Offering Circular under the Global Structured Securities Programme established by Barclays Bank PLC (the "Issuer") and is supplemental to the Offering Circular dated 20 June 2019 as supplemented by the Supplemental Offering Circulars from time to time.

What other documents do I need to read?

This Pricing Supplement sets out the specific details of your particular issuance of Securities and supplements the terms and conditions and disclosure set out in the Offering Circular including any Supplemental Offering Circulars. Therefore, full information on the Issuer and the Securities is only available on the basis of the combination of this Pricing Supplement and the Offering Circular including any Supplemental Offering Circulars. The Offering Circular and any Supplemental Offering Circular are available for viewing and copies may be obtained from the registered office of the Issuer and by electronic version from the Issue and Paying Agent whose specified office for the time being is in Zurich (in the case of Swiss Securities).

Capitalised terms used in this Pricing Supplement, if not defined in this Pricing Supplement, have the meanings given to them in the Offering Circular and/or any Supplemental Offering Circular.

What should I consider before investing in Securities issued under the Pricing Supplement?

Investment in Securities that are issued under this Pricing Supplement involve a significant degree of risk and if you invest in them you should be prepared to sustain a loss of all or part of your investment. You should not acquire any Securities unless (i) you understand the nature of the relevant transaction, the complexity of the transaction, the risks inherent in securities and the extent of your exposure to potential loss and (ii) any investment in such Securities is consistent with your overall investment strategy. Before investing in the Securities you should consider carefully whether the Securities you are considering acquiring are suitable in light of your investment objectives, financial capabilities and expertise. You should also consult your own business, financial, investment, legal, accounting, regulatory, tax and other professional advisers to assist you in determining the suitability of the Securities for you as an investment.

US withholding on dividend equivalent amounts: If in item 49 '871(m) Securities' below the Pricing Supplement provides that the Issuer has determined that the Securities are subject to US withholding tax under Section 871(m) of the US Internal Revenue Code and regulations promulgated thereunder, then certain actual or deemed payments on the Securities held by non-US investors generally will be subject to US withholding tax of 30 per cent without regard to any reduced rate that may apply under a treaty, as more fully described in 'US federal tax treatment of Non-US Holders' in the Taxation section of the Offering Circular. No additional amounts will be payable in respect of such withholding taxes.

Prospective investors are urged to read the section headed “*Risk Factors*” in the Offering Circular as supplemented by the Supplement/Supplemental Offering Circular/Pricing Supplement for a discussion of certain matters that should be considered when making a decision to invest in the Securities.

Who is responsible for the content of this Pricing Supplement?

The Issuer accepts responsibility for the information contained in this Pricing Supplement. To the best of its knowledge and belief (having taken all reasonable care to ensure that such is the case), the information contained in this Pricing Supplement is in accordance with the facts and does not contain anything likely to affect the import of such information.

Except as disclosed in this Pricing Supplement and the Offering Circular there has been no significant change in the financial and trading position of the Issuer since 30 June 2019 and no material adverse change in the prospects of the issuer since 31 December 2018.

Barclays

Pricing Supplement dated 27 February 2020

Distribution

The distribution or delivery of this document and the offer of the Securities in certain jurisdictions may be restricted by law. Persons into whose possession this Pricing Supplement comes are required by the Issuer to inform themselves about and to observe any such restrictions. Details of selling restrictions for various jurisdictions are set out in "*Purchase and Sale*" in the Offering Circular.

In particular, the Securities have not been, and will not be, registered under the US Securities Act of 1933, as amended (the "Securities Act"), or with any securities regulatory authority of any state or other jurisdiction of the United States, and may not be offered or sold within the United States or to, or for the account or benefit of, US persons (as defined in Regulation S under the Securities Act ("Regulation S")) ("US persons"). Trading in the Securities has not been approved by the US Commodity Futures Trading Commission under the US Commodity Exchange Act of 1936, as amended. Securities in bearer form may be subject to US tax law requirements. Subject to certain exceptions, the Securities may not at any time be offered, sold or delivered within the United States or its possessions or to United States persons (as defined in the US Internal Revenue Code of 1986, as amended), nor may any United States persons at any time trade or maintain a position in such Securities.

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 2014/65/EU AND REGULATION (EU) NO 600/2014 (TOGETHER, AS MAY BE AMENDED FROM TIME TO TIME, "MiFID II/MiFIR").

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 OF THE EUROPEAN PARLIAMENT AND OF THE COUNCIL AS AMENDED FROM TIME TO TIME, INCLUDING BY DIRECTIVE 2010/73/EU (THE "PROSPECTUS DIRECTIVE") OR ANY UK OR OTHER IMPLEMENTING LEGISLATION RELATED TO THE PROSPECTUS DIRECTIVE AS APPLICABLE, 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.

As a result of the Offering Circular not having been approved by any regulatory authority in its capacity as a competent authority, you should be aware that:

- the Offering Circular may not include the type, level and detail of disclosure required by the Prospectus Directive or other UK or EU legislation concerning disclosure requirements; and
- if you acquire Securities to which the Offering Circular relates you will not have any recourse to the Issuer under any Prospectus Directive related liability regime, including but not limited to provisions for compensation arising under Section 90 of the FSMA.

The Offering Circular has been prepared on the basis that any offer of Securities in a member state of the European Economic Area which has implemented the Prospectus Directive will be made under an exemption in the Prospectus Directive from the requirement to publish a prospectus for offers of such Securities. Accordingly, if you are making or intending to make an offer of Securities to which the Offering Circular relates, as amended or supplemented by the Pricing Supplement in any relevant member state, you must only do so in circumstances where no obligation to publish a prospectus under Article 3 of the Prospectus Directive arises. The Issuer has not authorised and will not authorise any offer of Securities which would require the Issuer or any other entity to publish a prospectus in respect of such offer.

Securities issued pursuant to the Programme may be unlisted or an application may be made for Securities to be listed on any stock exchange other than any stock exchange or market which constitutes a regulated market for the purposes of MiFID II/MiFIR. Please refer to Part B "*Listing and Admission to Trading*" for information on if this offer of Securities is unlisted or listed and details on this.

Part A

Terms and Conditions of the Securities

The Securities shall have the following terms and conditions, which shall complete, modify and/or amend the Base Conditions and/or any applicable Relevant Annex(es) set out in the Offering Circular dated 20 June 2019.

THESE SECURITIES ARE SWISS SECURITIES. SECURITYHOLDERS SHOULD REFER TO THE PROVISIONS OF THE SWISS SECURITIES ANNEX OF THE OFFERING CIRCULAR WHICH SHALL APPLY TO THE SECURITIES.

Issuer:	Barclays Bank PLC
Manager:	Barclays Bank PLC
Determination Agent:	Barclays Bank PLC
Issue and Paying Agent:	BNP Paribas Securities Services, Paris, Zurich Branch
Registrar:	N/A
CREST Agent:	N/A
Paying Agents:	N/A
Transfer Agent:	N/A
Exchange Agent:	N/A
Additional Agents:	N/A

THE SECURITIES HAVE NOT BEEN AND WILL NOT BE REGISTERED UNDER THE US SECURITIES ACT OF 1933, AS AMENDED (THE "SECURITIES ACT"). THE SECURITIES MAY NOT BE OFFERED OR SOLD WITHIN THE UNITED STATES OR TO, OR FOR THE ACCOUNT OR BENEFIT OF, US PERSONS (AS DEFINED IN REGULATION S UNDER THE SECURITIES ACT ("REGULATION S")). THIS PRICING SUPPLEMENT HAS BEEN PREPARED BY THE ISSUER FOR USE IN CONNECTION WITH THE OFFER AND SALE OF THE SECURITIES OUTSIDE THE UNITED STATES TO NON-US PERSONS IN RELIANCE ON REGULATION S. TRADING IN THE SECURITIES HAS NOT BEEN APPROVED BY THE US COMMODITIES FUTURES TRADING COMMISSION UNDER THE US COMMODITY EXCHANGE ACT OF 1936, AS AMENDED AND THE RULES AND REGULATIONS THEREUNDER. FOR A DESCRIPTION OF THESE AND CERTAIN FURTHER RESTRICTIONS ON OFFERS AND SALES OF THE SECURITIES AND DISTRIBUTION OF THIS PRICING SUPPLEMENT AND THE OFFERING CIRCULAR AND THE SUPPLEMENTAL OFFERING CIRCULAR, SEE "PURCHASE AND SALE" AND "CLEARANCE AND SETTLEMENT - TRANSFER RESTRICTIONS FOR REGISTERED SECURITIES" IN THE OFFERING CIRCULAR AND THE SUPPLEMENTAL OFFERING CIRCULAR.

EACH PURCHASER OF REGISTERED SECURITIES WILL BE DEEMED, BY ITS ACCEPTANCE OF PURCHASE OF ANY SUCH REGISTERED SECURITIES, TO HAVE MADE CERTAIN REPRESENTATIONS AND AGREEMENTS INTENDED TO RESTRICT THE RESALE OR OTHER TRANSFER OF SUCH REGISTERED SECURITIES AS SET OUT IN "CLEARANCE AND SETTLEMENT - TRANSFER RESTRICTIONS FOR REGISTERED SECURITIES".

THE SECURITIES HAVE NOT BEEN APPROVED OR DISAPPROVED BY THE US SECURITIES AND EXCHANGE COMMISSION, ANY STATE SECURITIES COMMISSION IN THE UNITED STATES OR ANY OTHER US REGULATORY AUTHORITY, AND NONE OF THE FOREGOING AUTHORITIES HAS PASSED UPON OR ENDORSED THE MERITS OF THE OFFERING OF SECURITIES OR THE ACCURACY OR THE

ADEQUACY OF THIS PRICING SUPPLEMENT OR THE OFFERING CIRCULAR OR THE SUPPLEMENTAL OFFERING CIRCULAR. ANY REPRESENTATION TO THE CONTRARY IS A CRIMINAL OFFENCE IN THE UNITED STATES.

SWISS FEDERAL ACT: THE SECURITIES DO NOT CONSTITUTE COLLECTIVE INVESTMENT SCHEMES WITHIN THE MEANING OF THE SWISS FEDERAL ACT ON COLLECTIVE INVESTMENT SCHEMES ("CISA"). ACCORDINGLY, HOLDERS OF THE SECURITIES DO NOT BENEFIT FROM PROTECTION UNDER THE CISA OR SUPERVISION BY THE SWISS FINANCIAL MARKET SUPERVISORY AUTHORITY FINMA.

These Securities are Swiss Securities. Securityholders should refer to the provisions of the Swiss Securities Annex to the Offering Circular which shall apply to the Securities.

1	(i)	Series:	NX00246497
	(ii)	Tranche:	1
2		Currency:	Euro ("EUR") (the "Issue Currency")
3		Notes:	Applicable
	(i)	Aggregate Nominal Amount as at the Issue Date:	EUR 4,600,000
	(ii)	Specified Denomination:	EUR 1,000
	(iii)	Minimum Tradable Amount:	EUR 1,000 (and EUR 1,000 thereafter)
	(iv)	Calculation Amount per Security as at the Issue Date:	EUR 1,000
	(v)	Provisions relating to redenomination:	N/A
4		Certificates:	N/A
5		Form:	
	(i)	Global / Definitive /Uncertificated and dematerialised:	Uncertificated Securities in dematerialised form, in accordance with article 973c of the Swiss Federal Code of Obligations
	(ii)	NGN Form:	N/A
	(iii)	Held under the NSS:	N/A
	(iv)	CGN Form:	N/A
	(v)	CDIs:	N/A
	(vi)	Form of Swiss Securities:	Dematerialised Securities
6		Trade Date:	20 February 2020
7		Issue Date:	27 February 2020
8		Redemption Date:	1 March 2021
9		Issue Price:	100.00% of par
10		The following Relevant Annex(es) shall apply to the Securities:	Equity Linked Annex Swiss Securities Annex
11		Interest:	Applicable
12		Interest Amount:	Provided that a Specified Early Redemption Event has not occurred prior to the Interest Valuation Date in respect of the relevant Interest Payment Date, the Securityholder shall receive an amount determined by the Determination Agent in accordance with the following:

1.375% x Calculation Amount

Where:

“Interest Valuation Date” means each date set out in the table below in the column entitled “Interest Valuation Dates”.

Interest Valuation Date(s)	Interest Payment Date(s)
20 May 2020	27 May 2020
20 August 2020	27 August 2020
20 November 2020	27 November 2020
22 February 2021	1 March 2021

- 13 Interest Rate(s):
- (i) Fixed Rate: N/A
 - (ii) Floating Rate: N/A
 - (iii) Contingent Rate: N/A
 - (iv) Zero Coupon: N/A
 - (v) Bond Linked Securities - Fixed Coupon: N/A
 - (vi) Bond Linked Securities - Pass Through Interest: N/A
- 14 Floating Rate Determination: N/A
- 15 CMS Rate Determination: N/A
- 16 Margin: N/A
- 17 Minimum/Maximum Interest Rate: N/A
- 18 Interest Commencement Date: N/A
- 19 Interest Determination Date: N/A
- 20 Interest Calculation Periods: N/A
- (i) Interest Period End Dates: N/A
 - (ii) Interest Calculation method for short or long Interest Calculation Periods: N/A
- 21 Interest Payment Dates: Each date set out in the table above in the column entitled “Interest Payment Dates”.
- 22 Day Count Fraction: N/A
- 23 Fallback provisions, rounding provisions, denominator and any other terms relating to the method of calculating interest, if different from those set out in the Base Conditions: N/A
- 24 Settlement Method: (i) For the purposes of Condition 5.1

(Redemption and Redemption by Instalments)
of the Base Conditions:

Cash or Physical Settlement

(ii) For the purposes of Condition 5.5 (*Early Redemption following the Occurrence of a Specified Early Redemption Event*) of the Base Conditions:

Cash Settlement

Each Security will be redeemed by the Issuer at either the Final Cash Settlement Amount or the Final Physical Redemption Entitlement, determined by the Determination Agent in accordance with the following:

- (a) If in respect of the Worst Performing Reference Asset, the Valuation Price on the Final Valuation Date is at or above the relevant Strike Price, the Securityholder shall receive the Final Cash Settlement Amount.
- (b) Otherwise, the Securityholder shall receive the Final Physical Redemption Entitlement.

Where:

"Final Valuation Date" means 22 February 2021.

"Initial Price" means, in respect of a Reference Asset, the Valuation Price on the Initial Valuation Date, as specified in the Appendix.

"Initial Valuation Date" means 20 February 2020.

"Strike Price" means, in respect of a Reference Asset, 75.00% of the Initial Price of that Reference Asset as specified in the Appendix.

"Valuation Price" means in respect of a Valuation Date and any relevant Scheduled Trading Day, the price of the Reference Asset at the Valuation Time on such day, as determined by the Determination Agent.

"Valuation Date" and **"Valuation Time"** have the meaning set out in Paragraph 35.

"Worst Performing Reference Asset" means the Reference Asset with the lowest performance calculated as follows:

$$\frac{V_{(i)Final}}{V_{(i)Initial}}$$

Where:

" $V_{(i)Final}$ " is the Valuation Price of Reference Asset_i on the Final Valuation Date.

" $V_{(i)Initial}$ " is the Initial Price of Reference Asset_i.

Provided that where more than one Reference Asset has the same lowest performance, the Determination Agent shall in its sole discretion select which of the Reference Assets with the same lowest performance shall be the Worst Performing Reference Asset.

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|----|--|---|
| 25 | Settlement Currency: | EUR |
| 26 | Settlement Number: | As defined in Condition 25 (<i>Definitions</i>) of the Base Conditions |
| 27 | Terms relating to Cash Settled Securities: | Applicable |
| | (i) Final Cash Settlement Amount: | 100% x Calculation Amount |
| | (ii) Early Cash Settlement Amount: | As defined in Condition 25 (<i>Definitions</i>) of the Base Conditions |
| | (iii) Early Cash Redemption Date: | As defined in Condition 25 (<i>Definitions</i>) of the Base Conditions |
| 28 | Terms relating to Physically Delivered Securities: | Applicable |
| | (i) Final Physical Redemption Entitlement: | The maximum whole number of units of the Worst Performing Reference Asset less than or equal to the relevant Underlying Entitlement determined by the Determination Agent, provided that no fraction of the Worst Performing Reference Asset shall be delivered and Securityholders will be entitled to receive an amount in EUR rounded to the nearest unit of such currency determined on the basis of the Valuation Price of the Worst Performing Reference Asset on the Final Valuation Date and the relevant Exchange Rate in lieu of such fraction. |

Where:

"**Exchange Rate**" means, in respect of a Reference Asset, the prevailing exchange rate at the Valuation Time on the Final Valuation Date expressed as the number of units of the Reference Asset Currency equivalent to one

unit of the Issue Currency, determined by the Determination Agent in its sole discretion.

"**Strike Price**" means in respect of a Reference Asset, 75.00% of the Initial Price of that Reference Asset as specified in the Appendix.

"**Underlying Entitlement**" means, the Calculation Amount divided by the Strike Price of the Worst Performing Reference Asset multiplied by the Exchange Rate for the Worst Performing Reference Asset.

(ii)	Final Physical Redemption Date:	Redemption Date
(iii)	Physical Delivery Date(s):	Final Physical Redemption Date
(iv)	Entitlement Substitution:	Applicable
(v)	Relevant Settlement Day:	As defined in Condition 25 (<i>Definitions</i>) of the Base Conditions
(vi)	Disruption Cash Settlement Price:	As defined in Condition 25 (<i>Definitions</i>) of the Base Conditions
29	Nominal Call Event:	N/A
30	Call Option:	N/A
31	Put Option:	N/A
32	Specified Early Redemption Event:	Applicable

If the Valuation Price of each Reference Asset on any Autocall Valuation Date is at or above its respective Autocall Barrier, the Issuer shall notify the Securityholder upon the occurrence of such event and shall redeem all of the Securities (in whole only) early at the Specified Early Cash Settlement Amount on the Specified Early Cash Redemption Date.

Where:

"**Autocall Barrier**" means, in respect of a Reference Asset, 95.00% of the Initial Price of that Reference Asset, as specified in the Appendix.

"**Autocall Valuation Date**" means each date set out in the table below in the column entitled "Autocall Valuation Dates".

Autocall Valuation Date(s)	Specified Early Cash Redemption Date(s)
20 May 2020	27 May 2020

20 August 2020	27 August 2020
20 November 2020	27 November 2020

“Initial Price” means, in respect of a Reference Asset, the Valuation Price on the Initial Valuation Date, as specified in the Appendix.

(i)	Automatic Early Redemption:	Applicable
(ii)	Cash Settled Securities:	Applicable
	(a) Specified Early Cash Settlement Amount:	100% x Calculation Amount
	(b) Specified Early Cash Redemption Date(s):	Each date set out in the table above in the column entitled “Specified Early Cash Redemption Dates”.
(iii)	Physically Delivered Securities:	N/A
(iv)	Specified Early Redemption Notice Period:	At least 5 Business Days
33	Maximum and Minimum Redemption Requirements:	N/A
34	Additional Disruption Events:	
(i)	The following constitute Additional Disruption Event(s):	
(a)	Change in Law:	Applicable as per Condition 25 (<i>Definitions</i>) of the Base Conditions
(b)	Currency Disruption Event:	Applicable as per Condition 25 (<i>Definitions</i>) of the Base Conditions
(c)	Issuer Tax Event:	Applicable as per Condition 25 (<i>Definitions</i>) of the Base Conditions
(d)	Extraordinary Market Disruption:	Applicable as per Condition 25 (<i>Definitions</i>) of the Base Conditions
(ii)	Hedging Disruption:	Applicable as per the Equity Linked Conditions
(iii)	Increased Cost of Hedging:	N/A
(iv)	Affected Jurisdiction Hedging Disruption:	N/A
(v)	Affected Jurisdiction Increased Cost of Hedging:	N/A
(vi)	Affected Jurisdiction:	N/A
(vii)	Cessation of CREST Eligibility:	N/A
(viii)	Other Additional Disruption Event(s):	Applicable See also 35(xii)

35	Share Linked Securities:	Applicable
(i)	Share(s) (each a " Reference Asset "):	As set out in the Appendix
(ii)	Exchange(s):	As set out in the Appendix
(iii)	Related Exchange(s):	As set out in the Appendix
(iv)	Exchange Rate:	As set out above
(v)	Weighting for each Reference Asset comprising the Basket of Reference Assets:	N/A
(vi)	Initial Price of each Reference Asset:	N/A
(vii)	Number of Shares:	N/A
(viii)	Substitution of Shares:	Substitution of Shares - Standard is applicable.
(ix)	Valuation Date:	<ul style="list-style-type: none"> (i) Initial Valuation Date; (ii) Each Interest Valuation Date; (iii) Each Autocall Valuation Date; and (iv) Final Valuation Date
(x)	Valuation Time:	The time at which the official closing price of the Reference Asset is published by the relevant Exchange.
(xi)	Averaging:	N/A
(xii)	The following constitute Additional Disruption Event(s) in respect of Share Linked Securities:	
(a)	Foreign Ownership Event:	N/A
(b)	Insolvency Filing:	Applicable as per the Equity Linked Conditions
(c)	Increased Cost of Stock Borrow:	N/A
(d)	Loss of Stock Borrow:	N/A
(e)	Fund Disruption Event:	N/A
(f)	Merger Event:	If deemed by the Issuer in accordance with the Equity Linked Condition 2.2 (<i>Merger Events</i>)
(g)	Nationalisation:	If deemed by the Issuer in accordance with the Equity Linked Condition 2.3 (<i>Nationalisation, Insolvency and Delisting</i>)
(h)	Insolvency:	If deemed by the Issuer in accordance with the Equity Linked Condition 2.3 (<i>Nationalisation, Insolvency and Delisting</i>)
(i)	Delisting:	If deemed by the Issuer in accordance with the Equity Linked Condition 2.3

		<i>(Nationalisation, Insolvency and Delisting)</i>
	(j) Tender Offer:	If deemed by the Issuer in accordance with the Equity Linked Condition 2.4 (<i>Tender Offers</i>)
	(xiii) FX Disruption Event:	N/A
	(xiv) FX Inbound Valuation Disruption Event:	N/A
	(xv) Market Access Dividend and Rights Issue Provisions:	N/A
	(xvi) Dividend Exchange Rate:	N/A
	(xvii) Stock Dividends and Rights Issue - Cash only:	N/A
	(xviii) FINI Early Redemption Event:	N/A
	(xix) ODI Early Redemption Event:	N/A
	(xx) China Connect Early Redemption Event:	N/A
	(xxi) China A Early Redemption Event:	N/A
	(xxii) China B Early Redemption Event:	N/A
	(xxiii) China Restriction Early Redemption Event:	N/A
	(xxiv) Local Jurisdiction Taxes and Expenses:	N/A
	(xxv) China Connect Services:	N/A
	(xxvi) Other adjustments:	N/A
36	Index Linked Securities:	N/A
37	Inflation Linked Securities:	N/A
38	FX Linked Securities:	N/A
39	Credit Linked Securities:	N/A
40	Commodity Linked Securities:	N/A
41	(i) Barclays Commodity Index Linked Securities (<i>Section 2 of the Barclays Index Annex</i>):	N/A
	(ii) Barclays Equity Index Linked Securities (<i>Section 3 of the Barclays Index Annex</i>):	N/A
	(iii) Barclays FX Index Linked Securities (<i>Section 4 of the Barclays Index Annex</i>):	N/A
	(iv) Barclays Interest Rate Index Linked Securities (<i>Section 5 of the Barclays Index Annex</i>):	N/A

(v)	Barclays Emerging Market Index Linked Securities (<i>Section 6 of the Barclays Index Annex</i>):	N/A
42	Bond Linked Securities:	N/A
43	Fund Linked Securities:	N/A
44	Additional provisions relating to Taxes and Settlement Expenses:	<p>Swiss Taxation</p> <p>The following is a summary only of the Issuer's understanding of current law and practice in Switzerland relating to the taxation of the Securities.</p> <p>It does not address the tax consequences of an investment in the Securities in any other jurisdiction than Switzerland. Because this summary does not address all tax considerations under Swiss law and does not consider the specific tax situation of an investor, prospective investors are recommended to consult their personal tax advisors as to the tax consequences of the purchase, ownership, sale or redemption of the Securities including, in particular, the effect of tax laws of any other jurisdiction. Tax laws and the practice can change, possibly with retroactive effect.</p> <p>An investor shall be liable for all current and future taxes and duties resulting from an investment in the Securities.</p> <p>Swiss Withholding Tax ("Verrechnungssteuer")</p> <p>The Securities are not subject to Swiss Withholding Tax.</p> <p>Swiss Securities Transfer Tax ("Umsatzabgabe")</p> <p>Secondary market transactions are subject to Swiss Securities Transfer Tax provided a Swiss securities dealer is involved in the transaction and no exemption applies. Furthermore, if the underlying asset is delivered at maturity and a Swiss Securities Dealer is involved in the transaction and no exemption applies, the transfer is also subject to Swiss Securities Transfer Tax.</p> <p>Swiss Income Tax ("Einkommenssteuer")</p> <p>For private investors with domicile in</p>

Switzerland holding the Securities as private assets, the interest component* of the periodic payments is subject to Swiss Federal Direct Tax ("Direkte Bundessteuer"). The cantonal and communal income tax treatment can differ from the tax treatment for the Federal Direct Tax. However, in general the tax treatments correspond.

* each to be converted into Swiss Francs at the prevailing exchange rate on the relevant interest payment date or at redemption (if applicable).

Automatic Exchange of Information in Tax Matters ("Automatischer Informationsaustausch")

Switzerland has concluded a multilateral agreement with the European Union (the "EU") on the international automatic exchange of information ("AEOI") in tax matters. The agreement applies to all 28 EU member states and Gibraltar and certain other jurisdictions. Also, Switzerland has entered into the multilateral competent authority agreement on the automatic exchange of financial account information ("MCAA"), and based on the MCAA, a number of bilateral AEOI agreements with other countries. Based on such agreements and the implementing laws of Switzerland, Switzerland commenced collecting, or will commence collecting, data in respect of financial assets held in, and income derived thereon and credited to, accounts or deposits with a paying agent in Switzerland, including, as the case may be, this Security, for the benefit of individuals resident in a EU member state or other treaty state from 2017 or a later date, and began exchanging, or will begin exchanging, the data from 2018 or a later date, in each case depending on the date of effectiveness of the relevant agreement. Switzerland has signed and intends to sign further AEOI agreements with further countries. An up-to-date list of the AEOI agreements of Switzerland in effect or signed and becoming effective, including the dates of commencement of data collection and data exchange, can be found on the

	website of the State Secretariat for International Financial Matters SIF, www.sif.admin.ch .
45 Business Day:	As defined in Condition 25 (<i>Definitions</i>) of the Base Conditions
46 Additional Business Centre(s):	TARGET
47 Non-U.S. Selling Restrictions:	<p>Investors are bound by all applicable laws and regulations of the relevant jurisdiction(s) in which the Securities are to be offered, sold and distributed, including the selling restrictions set out in this document and the Offering Circular. Investors in this Product should seek specific advice before on-selling this Product.</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 (save for Switzerland) 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 the Manager (as the case may be).</p>
48 Applicable TEFRA exemption:	TEFRA is not applicable
49 871(m) Securities:	The Issuer has determined that the Securities (without regard to any other transactions) should not be subject to US withholding tax under Section 871(m) of the US Internal Revenue Code and regulations promulgated thereunder.
50 Business Day Convention:	Modified Following
51 Central Depository:	N/A
52 Relevant Clearing System(s):	SIX SIS AG, Clearstream and Euroclear (booked at SIX SIS AG)
53 If syndicated, names of Managers:	N/A
54 (i) Details relating to Partly Paid Securities:	N/A

(ii)	Details relating to Instalment Notes:	N/A
55	Relevant securities codes:	ISIN: CH0525622681 Common Code: 207395382 Valorennummer: 52562268
56	Representation of holders of French Securities – Masse:	N/A
57	Modifications to the Master Subscription Agreement and/or Agency Agreement:	N/A
58	Prohibition of Sales to EEA Retail Investors:	Not Applicable
59	Additional Conditions and/or modification to the Conditions of the Securities:	For the avoidance of doubt all scheduled payment and/ or settlement dates are subject to adjustment in accordance with the applicable Business Day Convention. 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.
60	Governing Law:	Swiss Law (as set out in the Swiss Securities Annex)

Part B

Other Information

- 1 Listing and Admission to Trading**

Application will be made by the Issuer (or on its behalf) for the Securities to be listed on the official list of the Irish Stock Exchange trading as Euronext Dublin (“Euronext Dublin”) and admitted to trading on the Global Exchange market (“GEM”) of Euronext Dublin.
- 2 Ratings**

The Securities have not been individually rated.
- 3 Interests of Natural and Legal Persons involved in the Issue**

Save as discussed in "Purchase and Sale", so far as the Issuer is aware, no person involved in the offer of the Securities has an interest material to the issue.
- 4 Reasons for the Offer, Estimated Net Proceeds and Total Expenses**

(i)	Reasons for the offer:	General funding
(ii)	Estimated net proceeds:	N/A
(iii)	Estimated total expenses:	N/A
- 5 Fixed Rate Securities Only - Yield**

Indication of yield: N/A
- 6 Floating Rate Securities Only - Historic Interest Rates**

N/A
- 7 Performance of Reference Asset(s) or Other Variable, Explanation of Effect on Value of Investment and Associated Risks and Other Information Concerning the Reference Asset(s) and/or Other Underlying**

N/A
- 8 Performance of Rate(s) of Exchange and Explanation of Effect on Value of Investment**

N/A
- 9 Operational Information**

Any clearing system(s) other than Euroclear Bank S.A./N.V. and Clearstream Banking société anonyme (together with their addresses) and the relevant identification number(s):	N/A
Delivery:	Delivery free of payment
Names and addresses of additional Paying Agents(s) (if any):	N/A
Intended to be held in a manner which would	N/A

allow Eurosystem eligibility:

Distribution fee of 0.989% p.a. included in the Issue Price.

APPENDIX

i	Reference Asset	Type	Bloomberg Code (for identification purposes only)	ISIN	Exchange	Related Exchange	Reference Asset Currency	Initial Price	Strike Price (75.00% of Initial Price displayed to 4 d.p.)	Autocall Barrier (95.00% of Initial Price displayed to 4.d.p.)
1	CITIGROUP INC	Share	C UN	US1729674242	New York Stock Exchange	All Exchanges	USD	78.22	58.6650	74.3090
2	PAYPAL HOLDINGS INC	Share	PYPL UW	US70450Y1038	NASDAQ	All Exchanges	USD	122.43	91.8225	116.3085
3	ESTEE LAUDER COMPANIES-CL A	Share	EL UN	US5184391044	New York Stock Exchange	All Exchanges	USD	211.32	158.4900	200.7540

ANNEX 1 TO THE PRICING SUPPLEMENT

SUMMARY OF RISK FACTORS

THE RISK WARNINGS BELOW DO NOT PURPORT TO CONSTITUTE AN EXHAUSTIVE LIST OF ALL OF THE RISKS RELATED TO AN INVESTMENT IN THE SECURITIES. PRIOR TO INVESTING, POTENTIAL INVESTORS SHOULD ENSURE THAT THEY FULLY UNDERSTAND THE TERMS AND CONDITIONS OF THE SECURITIES AND ANY APPLICABLE RISKS (INCLUDING, BUT NOT LIMITED TO, THE RISKS HIGHLIGHTED IN THE RISK WARNINGS BELOW), THIS PRICING SUPPLEMENT AND LISTING PROSPECTUS DOCUMENT AND THE OFFERING CIRCULAR.

An investment in the Securities entails certain risks. An investment in the Securities is only suitable for potential investors who (i) have the requisite knowledge and experience in financial and business matters to evaluate the merits and risks of an investment in the Securities and the information contained or incorporated by reference into the Offering Circular or any applicable supplement thereto; ii) understand thoroughly the terms of the relevant Securities and are familiar with the behaviour of the relevant underlyings and financial markets; (iii) are capable of bearing the economic risk of an investment in the Securities until the maturity of the Securities; (iv) recognise that it may not be possible to dispose of the Securities for a substantial period of time, if at all before maturity; and (v) during the life of the Securities, bid and offer prices may possibly differ to a greater or lesser extent (spread). The relevant risk factors are described in detail in the Offering Circular, see section "RISK FACTORS".

The investors bear the credit risk of Barclays Bank PLC as Issuer of the Securities. The Securities constitute unsubordinated, unsecured contractual obligations of Barclays Bank PLC and rank pari passu in all respect with all other unsubordinated, unsecured contractual obligations of Barclays Bank PLC. The insolvency of Barclays Bank PLC may lead to a partial or total loss of the invested capital.

This Security does not represent a participation in any of the collective investment schemes pursuant to the Federal Act on Swiss Collective Investment Schemes (CISA) and thus does not require an authorization of the Swiss Financial Market Supervisory Authority (FINMA). Therefore, investors in this Security are not eligible for the specific investor protection under the CISA.

Fluctuations in exchange rates, interest rates and/or rates of inflation, a change in the Issuer's rating as well as other factors could cause the value of investments made by Securityholders to increase or decrease.

Index Linked Securities

Index Linked Securities are debt securities which do not provide for predetermined redemption amounts and/or interest payments but amounts due in respect of principal and/or interest will be dependent upon the performance of the Index, which itself may contain substantial credit, interest rate or other risks. The redemption amount and/or interest, if any, payable by the Issuer might be substantially less than the Issue Price or, as the case may be, the purchase price invested by the Securityholder and may even be zero in which case the Securityholder may lose his entire investment.

Equity Linked Securities

Equity Linked Securities are debt securities which do not provide for predetermined redemption amounts and/or interest payments. Redemption amounts and/or interest payments will depend on the market value of the underlyings which might be substantially less than the Issue Price or, as the case may be, the purchase price invested by the Securityholder and may even be zero in which case the Securityholder may lose his entire investment. If the underlyings are to be delivered instead of cash redemption, the value of such Securities may also be substantially less than the Issue Price or, as the case may be, the purchase price invested by the Securityholder.

Commodity Linked Securities

Commodity Linked Securities are debt securities which do not provide for predetermined amounts and/or interest payments. Commodity Linked Securities may relate to one or more Relevant Commodity(ies) and may bear interest

at commodity linked interest amounts and/or will be redeemed at a Commodity Linked Redemption Amount, both of which will be calculated by reference to such Relevant Commodity or the Relevant Commodities, as the case may be. Fluctuations in the value of the Relevant Commodity will affect the value of the Commodity Linked Security. The amount of principal and/or interest, if any, payable by the Issuer might be substantially less than the Issue Price or, as the case may be, the purchase price invested by the Securityholder and may even be zero in which case the Securityholder may lose his entire investment. In the case of resources and precious metals as underlyings, Investors should be aware of the fact, that such underlyings may globally nearly be traded non-stop in various time zones. This may lead to a determination of different values of the relevant underlying in different places. The relevant Terms and Conditions and/or the relevant Pricing Supplement will determine, which exchange or which trading platform and which timing is used to determine the value of the relevant underlying and to determine whether the relevant underlying went below or above certain barriers, if any.

Currency Linked Securities

Currency Linked Securities refer to a specific currency or dual currency and do not provide for a predetermined redemption or interest amount. Such payments depend on the performance of the underlying currency(ies) and may be substantially less than the Issue Price or, as the case may be, the purchase price invested by the Securityholder.

Fund Linked Securities

Fund Linked Securities are debt securities which do not provide for predetermined redemption amounts and/or interest payments. Redemption amounts and/or interest payments will depend on the market value of the underlying fund(s) which might be substantially less than the Issue Price or, as the case may be, the purchase price invested by the Securityholder and may even be zero in which case the Securityholder may lose his entire investment.

Interest Rate Risk

The interest rate risk is one of the central risks of interest-bearing Securities. The interest rate level on the money and capital markets may fluctuate on a daily basis and cause the value of the Securities to change on a daily basis. The interest rate risk is a result of the uncertainty with respect to future changes of the market interest rate level. In particular, Securityholders of Fixed Rate Securities are exposed to an interest rate risk that could result in a diminution in value if the market interest rate level increases. In general, the effects of this risk increase as the market interest rates increase.

Credit Risk

Any person who purchases the Securities is relying upon the creditworthiness of the Issuer and has no rights against any other person. Securityholders are subject to the risk of a partial or total failure of the Issuer to make interest and/or redemption payments that the Issuer is obliged to make under the Securities. The worse the creditworthiness of the Issuer, the higher the risk of loss.

Credit Spread Risk

Factors influencing the credit spread include, among other things, the creditworthiness and rating of the Issuer, probability of default, recovery rate, remaining term to maturity of the Security and obligations under any collateralisation or guarantee and declarations as to any preferred payment or subordination. The liquidity situation, the general level of interest rates, overall economic developments, and the currency, in which the relevant obligation is denominated may also have a positive or negative effect. Securityholders are exposed to the risk that the credit spread of the Issuer widens which results in a decrease in the price of the Securities.

Rating of the Securities

A rating of Securities, if any, may not adequately reflect all risks of the investment in such Securities. Equally, ratings may be suspended, downgraded or withdrawn. Such suspension, downgrading or withdrawal may have an adverse effect on the market value and trading price of the Securities. A credit rating is not a recommendation to buy, sell or hold Securities and may be revised or withdrawn by the rating agency at any time.

Reinvestment Risk

Securityholders may be exposed to risks connected to the reinvestment of cash resources freed from any Security. The return the Securityholder will receive from a Security depends not only on the price and the nominal interest rate of the Security but also on whether or not the interest received during the term of the Security can be reinvested at the same or a higher interest rate than the rate provided for in the Security. The risk that the general market interest rate falls below the interest rate of the Security during its term is generally called reinvestment risk. The extent of the reinvestment risk depends on the individual features of the relevant Security.

Inflation Risk

The inflation risk is the risk of future money depreciation. The real yield from an investment is reduced by inflation. The higher the rate of inflation, the lower the real yield on a Security. If the inflation rate is equal to or higher than the nominal yield, the real yield is zero or even negative.