

FINAL TERMS



BARCLAYS BANK PLC

(Incorporated with limited liability in England and Wales)

2000000 Securities pursuant to the Global Structured Securities Programme

Issue Price: EUR0.65

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 11 dated 13 June 2013, which constitutes a base prospectus (the "**Base Prospectus**") for the purpose 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 this Base Prospectus. A summary of the individual issue of the Securities is annexed to these Final Terms.

This Base Prospectus is available for viewing at <http://www.bmarkets.com> 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 this Base Prospectus and not defined in this document shall bear the same meanings when used herein.

Barclays

Final Terms dated 2 July 2013

PART A – CONTRACTUAL TERMS

Provisions relating to the Securities

1. (a) Series: NX00128601
- (b) Tranche: 1
2. Securities:
 - (a) Number of Securities: Initial issuance number of Securities as at the Issue Date: 2000000
 - (b) Minimum Tradable Amount: Not Applicable
3. Issue Price: EUR0.65 per Security
4. Issue Date: 2 July 2013
5. Issue Currency: Euro (“EUR”)
6. Settlement Currency: EUR
7. Type of Security: Open-ended Mini Short (Local)

*(General Condition 5
(Redemption))*

Provisions relating to the Underlying Asset

8. (a) Share: RENAULT SA
 - (i) Initial Price: EUR51.70
 - (ii) Exchange[s]: NYSE Euronext Paris
 - (iii) Related Exchange[s]: All Exchanges
 - (iv) Underlying Asset Currency: EUR
 - (v) Bloomberg Code: RNO FP
 - (vi) Reuters Code: RENA.PA
 - (vii) Underlying Asset ISIN: FR0000131906
 - (viii) Substitution: Substitution of Shares – Standard

*(General Condition 8.3
(Substitution of Shares))*
- (b) Index: Not Applicable

Provisions relating to Open-ended Mini Securities

(General Condition 5.1 (Redemption of Open-ended Mini Securities))

9. Provisions relating to Open ended Mini Securities: Applicable
- (a) Reset Date: Each calendar day.
The first Reset Date shall be the Issue Date
 - (b) Initial Current Margin: 3.00%
 - (c) Maximum Current Margin: 5.00%
 - (d) Initial Financing Level: EUR58.1552
 - (e) Financing Level Currency: EUR
 - (f) Initial Quanto Hedging Charge Level: Not Applicable
 - (g) Quanto Reset Date: Not Applicable
 - (h) Dividends: Applicable
 - (i) Dividend Participation: 100%
 - (j) Specified Early Cash Redemption Date: As defined in the Conditions
 - (k) Stop Loss Observation Start Date: Issue Date
 - (l) Initial Stop Loss Level: EUR55.00
 - (m) Stop Loss Rounding Convention: Downwards to the nearest Stop Loss Rounding Amount
 - (n) Stop Loss Rounding Amount: EUR0.25
 - (o) Initial Stop Loss Premium Percentage: 5.00%
 - (p) Minimum Stop Loss Premium Percentage: 1.00%
 - (q) Maximum Stop Loss Premium Percentage: 10.00%
 - (r) Optional Cash Redemption Date: As defined in the Conditions
 - (s) Put Option Notice Month: July

(t) Put Option Commencement Year:	2014
(u) Valuation Time:	As defined in the Conditions
(v) Security Ratio:	0.10
(w) Settlement Number:	As defined in the Conditions

Provisions relating to Open-ended Turbo Securities

(General Condition 5.2 (Redemption of Open-ended Turbo Securities))

10. Provisions relating to Open ended Turbo Securities: Not Applicable

Provisions relating to Open-ended Tracker Securities

(General Condition 5.3 (Redemption of Open-ended Tracker Securities))

11. Provisions relating to Open ended Tracker Securities: Not Applicable

Provisions relating to disruption events and taxes and expenses (General Condition 7)

12. Additional Disruption Events:

(General Condition 11 (Early Redemption or Adjustment following Additional Disruption Event))

(a) Hedging Disruption:	Not Applicable
(b) Increased Cost of Hedging:	Not Applicable
(c) Affected Jurisdiction Hedging Disruption:	Not Applicable
- Affected Jurisdiction:	Not Applicable
(d) Affected Jurisdiction Increased Cost of Hedging:	Not Applicable
- Affected Jurisdiction:	Not Applicable
(e) Increased Cost of Stock Borrow:	Not Applicable
- Initial Stock Loan Rate:	Not Applicable
(f) Loss of Stock Borrow:	Not Applicable
- Maximum Stock Loan Rate:	Not Applicable
(g) Fund Disruption Event:	Not Applicable
(h) Foreign Ownership Event:	Not Applicable

- (i) Insolvency Filing: Not Applicable
- (j) Change in Law- Hedging: Not Applicable
13. FX Disruption Event: Not Applicable

(General Condition 12 (FX Disruption Event))

14. Local Jurisdiction Taxes and Expenses Not Applicable

(General Condition 13)

15. Early Cash Settlement Amount: Market Value

Further information

16. Form of Securities: Bearer Securities
Permanent Global Security
NGN Form: Not Applicable
Held under the NSS: Not Applicable
CGN Form: Applicable
17. Trade Date: 1 July 2013
18. Additional Business Centre(s): LONDON and TARGET
19. Business Day Convention: Following
20. Determination Agent: Barclays Bank PLC
21. Manager: Barclays Bank PLC

PART B - OTHER INFORMATION

1. LISTING AND ADMISSION TO TRADING

- | | | |
|------|---|--|
| (i) | Listing and Admission to Trading: | Application is expected to be made by the Issuer (or on its behalf) for the Securities to be listed on the Official List and admitted to trading on the Regulated Market of the NYSE Euronext Paris with effect from 2 July 2013 |
| (ii) | Estimate of total expenses related to admission to trading: | Not Applicable |

2. RATINGS

Ratings: The Securities have not been individually rated.

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

Save for any fees payable to the Manager and save as discussed in the risk factor "Risks associated with conflicts of interest between the Issuer and purchasers of Securities", so far as the Issuer is aware, no person involved in the offer of the Securities has an interest material to the offer.

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

- | | | |
|-------|---------------------------|-----------------|
| (i) | Reasons for the offer: | General funding |
| (ii) | Estimated net proceeds: | EUR1300000.00 |
| (iii) | Estimated total expenses: | Not Applicable |

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

The Issuer will use reasonable efforts to publish the Current Financing Level, Current Stop Loss Level on <http://www.bmarkets.com>

6. OPERATIONAL INFORMATION

- | | | |
|-----|--|----------------|
| (a) | ISIN Code: | FR0011531565 |
| (b) | Common Code: | Not Applicable |
| (c) | Trading Symbol: | H466K |
| (d) | Name(s) and address(es) of any clearing system(s) other than Euroclear Bank S.A./N.V. and Clearstream Banking, société anonyme and the relevant identification | Not Applicable |

- number(s):
- (e) Common Depositary: Not Applicable
 - (f) Delivery: Delivery against payment.
 - (g) Issue and Paying Agent: Barclays Bank PLC of 1 Churchill Place, London E14 5HP, United Kingdom
 - (h) Name and address of additional Paying Agent(s) (if any) [French Issue and Paying] [Dutch Issue and Paying Agent]: Not Applicable
 - (i) Registration Agent: Not Applicable

7. DISTRIBUTION

Name and address of financial intermediary/ies authorised to use this Base Prospectus ("**Authorised Offeror(s)**): Not Applicable

Offer period for which use of this Base Prospectus is authorised by the Authorised Offeror(s): Not Applicable

Other conditions for use of this Base Prospectus by the Authorised Offeror(s): Not Applicable

8. TERMS AND CONDITIONS OF THE OFFER

- (i) Offer Price: Not Applicable
- (ii) Conditions to which the offer is subject: Not Applicable
- (iii) Description of the application process: Not Applicable
- (iv) Details of the minimum and/or maximum amount of application: Not Applicable
- (v) Description of possibility to reduce subscriptions and manner for refunding excess amount paid by applicants: Not Applicable
- (vi) Details of method and time limits for paying up and delivering the Securities: Not Applicable
- (vii) Manner in and date on which results of the offer are to be made public: Not Applicable

- | | | |
|--------|--|----------------|
| (viii) | Procedure for exercise of any right of pre-emption, negotiability of subscription rights and treatment of subscription rights not exercised: | Not Applicable |
| (ix) | Whether tranche(s) have been reserved for certain countries: | Not Applicable |
| (x) | Process for notification to applicants of the amount allotted and indication whether dealing may begin before notification is made: | Not Applicable |
| (xi) | Amount of any expenses and taxes specifically charged to the subscriber or purchaser: | Not Applicable |
| (xii) | Name(s) and address(es), to the extent known to the Issuer, of the placers in the various countries where the offer takes place: | Not Applicable |

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ISSUE SPECIFIC SUMMARY

Section A – Introduction and Warnings		
A.1	Introduction and Warnings	<p>This Summary should be read as an introduction to this Base Prospectus. Any decision to invest in Securities should be based on consideration of this Base Prospectus as a whole, including any information incorporated by reference, and read together with the Final Terms.</p> <p>Where a claim relating to the information contained in this 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 this Base Prospectus before the legal proceedings are initiated.</p> <p>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 this Base Prospectus or it does not provide, when read together with the other parts of this Base Prospectus, key information in order to aid investors when considering whether to invest in the Securities.</p>
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 this 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 Issuer was incorporated on 7 August 1925 under the Colonial Bank Act 1925 and, on 4 October 1971, was registered as a company limited by shares under the Companies Act 1948 to 1967. Pursuant to The Barclays Bank Act 1984, on 1 January 1985, the Issuer was re-registered as a public limited company. The Issuer is authorised under the Financial Services and Markets Act 2000 (FSMA) to operate a range of regulated activities within the UK and is subject to consolidated prudential supervision by the United Kingdom Prudential Regulation Authority (PRA).
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 "Group") 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

		<p>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 Group operates. It has also (amongst other things) led to (i) a more assertive approach being demonstrated by the authorities in many jurisdictions; and (ii) enhanced capital and liquidity requirements (for example pursuant to the fourth Capital Requirements Directive (CRD IV)). Any future regulatory changes may restrict the Group's operations, mandate certain lending activity and impose other, significant compliance costs.</p> <p>Known trends affecting the Issuer and the industry in which the Issuer operates include:</p> <ul style="list-style-type: none"> • continuing political and regulatory scrutiny of the banking industry which is leading to increased or changing regulation that is likely to have a significant effect on the industry; • general changes in regulatory requirements, for example, prudential rules relating to the capital adequacy framework and rules designed to promote financial stability and increase depositor protection; • the US Dodd-Frank Wall Street Reform and Consumer Protection Act, which contains far reaching regulatory reform (including restrictions on proprietary trading and fund-related activities (the so-called "Volcker rule")); • recommendations by the Independent Commission on Banking that: (i) the UK and EEA retail banking activities of a UK bank or building society should be placed in a legally distinct, operationally separate and economically independent entity (so-called "ring-fencing"); and (ii) the loss-absorbing capacity of ring-fenced banks and UK-headquartered global systemically important banks (such as the Issuer) should be increased to levels higher than the Basel 3 proposals; • investigations by the Office of Fair Trading into Visa and MasterCard credit and debit interchange rates, which may have an impact on the consumer credit industry; • investigations by regulatory bodies in the UK, EU and US into submissions made by the Issuer and other panel members to the bodies that set various interbank offered rates such as the London Interbank Offered Rate ("LIBOR") and the Euro Interbank Offered Rate ("EURIBOR"); and • changes in competition and pricing environments.
B.5	Description of group and Issuer's position within the group	<p>The Group is a major global financial services provider.</p> <p>The whole of the issued ordinary share capital of the Issuer is beneficially owned by Barclays PLC, which is the ultimate</p>

		holding company of 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 no significant change statements	<p>Based on the Group's audited financial information for the year ended 31 December 2012, the Group had total assets of £1,490,747 million (2011: £1,563,402 million), total net loans and advances of £466,627 million (2011: £478,726 million), total deposits of £462,806 million (2011: £457,161 million), and total shareholders' equity of £62,894 million (2011: £65,170 million) (including non-controlling interests of £2,856 million (2011: £3,092 million)). The profit before tax from continuing operations of the Group for the year ended 31 December 2012 was £99 million (2011: £5,974 million) after credit impairment charges and other provisions of £3,596 million (2011: £3.802 million). The financial information in this paragraph is extracted from the audited consolidated financial statements of the Issuer for the year ended 31 December 2012.</p> <p>There has been no material adverse change in the prospects of the Issuer or the Group since 31 December 2012.</p> <p>There has been no significant change in the financial or trading position of the Issuer or the Group since 31 December 2012.</p>
B.13	Recent events particular to the Issuer which are materially relevant to the evaluation of Issuer's solvency	<p>On 12 February 2013, the Issuer announced the outcome of a strategic review. As a result of certain commitments made in the review, the Group incurred a restructuring charge of approximately £154 million in the first quarter of 2013 and expects to incur costs associated with implementing the restructuring plan of £1 billion in 2013, £1 billion in 2014 and £0.7 billion in 2015.</p> <p>On 6 December 2012, the Issuer announced that it had agreed to combine the majority of its Africa operations (the "Portfolio") with Absa Group Limited ("Absa"). The proposed combination is to be effected by way of an acquisition by Absa of the Portfolio for a consideration of 129,540,636 Absa ordinary shares (representing a value of approximately £1.3 billion). As a result of the transaction, the Issuer's stake in Absa will increase from 55.5 per cent to 62.3 per cent.</p> <p>On 9 October 2012, the Issuer announced that it had agreed to acquire the deposits, mortgages and business assets of ING Direct UK. Under the terms of the transaction, which completed on 5 March 2013, the Issuer acquired amongst other business assets a deposit book with balances of approximately £11.4 billion and a mortgage book with outstanding balances of approximately £5.3 billion.</p>

		On 22 May 2012, the Issuer announced that it had agreed to dispose of the Issuer's entire holding in BlackRock, Inc. ("BlackRock") pursuant to an underwritten public offer and a partial buy-back by BlackRock. On disposal, the Issuer received net proceeds of approximately US\$ 5.5 billion (£3.5 billion).
B.14	Dependency of Issuer on other entities within the group	See B5. 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 Group. The financial position of the Issuer is dependent on the financial position of its subsidiary undertakings.
B.15	Description of Issuer's principal activities	The 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, United States, Africa and Asia.
B.16	Description of whether the Issuer is directly or indirectly owned or controlled and by whom and nature of such control	The whole of the issued ordinary share capital of the Issuer is beneficially owned by Barclays PLC, which is the ultimate holding company of the Issuer and its subsidiary undertakings.
Section C- Securities		
C.1	Type and class of Securities being offered and/or admitted to trading	Securities (the " Securities ") are derivative securities and are issued as a series of Certificates. The Securities are transferable obligations of the Issuer that are issued in accordance with the terms and conditions set out in the Base Prospectus, as completed by the Final Terms. Identification: Series number: NX00128601; Tranche number: 1 Identification Codes: ISIN Code: FR0011531565; Common Code: Not Applicable; Trading Symbol: H466K.
C.2	Currency	Subject to compliance with all applicable laws, regulation and directives, Securities may be issued in any currency. This issue of Securities will be denominated in Euro ("EUR").
C.5	Description of restrictions on free transferability of the Securities	With respect to the United States, Securities that are offered and sold outside the United States to non-US persons in reliance on "Regulation S" must comply with transfer restrictions. These transfer restrictions mean that the Securities may not be offered or sold within the United States or to, or for the account or benefit of, US persons, except in certain transactions exempt from the registration requirements of the US Securities Act of 1933, as amended.

		<p>Securities held in a clearing system will be transferred in accordance with the rules, procedures and regulations of that clearing system.</p> <p>Subject to the above, the Securities will be freely transferable.</p>
<p>C.8</p>	<p>Description of rights attached to the Securities including the ranking of the Securities and limitations to those rights</p>	<p>Rights</p> <p>The Securities give the right to each holder of Securities to receive a potential return on the Securities, together with certain ancillary rights such as the right to receive notice of certain determinations and events and to vote on future amendments.</p> <p>Investor Put Option: The Securities have no set maturity date but are redeemable on a specified date every twelve months at the option of the investor, subject to satisfaction of certain procedures and requirements including giving an irrevocable notice to the Issuer, on any Business Day falling in July (up to and including the fifth business day prior to the final business day of such month) of each year, commencing on 2014.</p> <p>Events of Default: If the Issuer fails to make any payment due under the Securities (and such failure is not remedied within 30 days), the Securities will become immediately due and payable, upon notice being given by the holder.</p> <p>Status</p> <p>Securities are direct, unsubordinated and unsecured obligations of the Issuer and rank equally among themselves.</p> <p>Limitations on rights</p> <p>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 consent of the holders, to (in each case, to the extent where applicable) (i) make adjustments to the terms and conditions (including following the occurrence of an index adjustment event, a potential adjustment event or an additional disruption event), (ii) redeem the Securities (including following the exercise of the Issuer's call option or the occurrence of an additional disruption event or an FX disruption event), (iii) postpone valuation of the underlying asset(s) or scheduled payments under the Securities (including for non-business days or non-scheduled trading days or disrupted days or following the occurrence of an additional disruption event or FX disruption event (if applicable), (iv) redenominate the currency of the Securities, (v) substitute the Issuer with another permitted entity subject to certain conditions, and (vi) take certain other actions with regard to the Securities and the underlying asset(s).</p> <p>Issuer Call Option: The Issuer may elect to redeem all of the Securities on any business day from and including the Issuer</p>

		<p>Date by giving notice to investors.</p> <p>Additional Disruption Events: If there is: (i) a change in applicable law, a currency disruption, an extraordinary market disruption or a tax event affecting the Issuer's ability to fulfil its obligations under the Securities; or (ii) a disruptive event relating to the existence, continuity, trading, valuation, pricing or publication of the Underlying Asset; or, if specified as applicable for the Securities; (iii) a disruption or other material impact on the Issuer's ability to hedge its obligations under the Securities, the terms and conditions of the Securities may be adjusted and/or the Securities may be redeemed early, without the consent of investors.</p> <p>Upon such early redemption, the amount paid (if any) will be equal to the market value of the Securities (which, in respect of certain hedging disruptions may include deductions for hedging termination and funding breakage costs).</p> <p>Unlawfulness: If the Issuer determines that the performance of any of its obligations under the Securities has become unlawful the Securities may be redeemed early at the option of the Issuer.</p> <p>Taxation: All payments in respect of the Securities shall be made without withholding or deduction for or on account of any taxes imposed by the Issuer's country of incorporation (or any authority or political subdivision thereof or therein) unless such withholding or deduction is required by law.</p> <p>If any such withholding or deduction is imposed and required by law:</p> <ul style="list-style-type: none"> • the Issuer will, save in limited circumstances, be required to pay additional amounts to cover the amounts so withheld or deducted; and • an Issuer Tax Event will occur, which is an Additional Disruption Event. <p>In no event will additional amounts be payable in respect of US withholding taxes pursuant to the Foreign Account Tax Compliance Act (FATCA).</p> <p>Meetings: The Securities contain provisions for investors to call and attend meetings to vote upon proposed amendments to the terms of the Securities or to pass a written resolution in the absence of such a meeting. These provisions permit defined majorities to approve certain amendments that will bind all holders, including holders who did not attend and vote at the relevant meeting and holders who voted in a manner contrary to the majority.</p>
C.11	Admission to trading	<p>Securities may be listed and admitted to trading on a regulated market in France, Luxembourg or The Netherlands.</p> <p>Application has been made by the Issuer to list the Securities</p>

		<p>on the official list and admit the Securities to trading on the regulated market of the NYSE Euronext Paris with effect from 2 July 2013.</p>
<p>C.15</p>	<p>Description of how the value of the investment is affected by the value of the underlying</p>	<p>The Securities are Open-ended Mini Short Securities are issued in EUR and expose investors to the performance of RENAULT SA, (the "Underlying Asset") (Bloomberg Code: RNO FP) (ISIN: FR0000131906).</p> <p>The Securities have no set maturity date but are redeemable annually at the option of the investor (a "put option") and daily at the option of the Issuer (a "call option"). An investor will also have the right to exercise a put option if it receives notice from the Issuer that the Issuer intends to change certain economic terms on a fixed date in the future. The effect of exercising the call and put options is described in more detail below.</p> <p>An Open-ended Mini Short Security is a financial instrument which enables investors to achieve short exposure to the Underlying Asset without paying the full purchase price required to invest in the Underlying Asset. "Short exposure" means that the product aims to provide a positive return if the level of the Underlying Asset falls over the investment period and, conversely, a negative return if the level of the Underlying Asset rises over the investment period. The actual performance of a product will also be impacted by the deduction of certain costs and fees which are identified below. The purchase price of the Open-ended Mini Short Security is further increased or decreased by the application of a fixed value equal to 0.10 (being the "Security Ratio"). The application of the Security Ratio enables the Issuer to create securities in what it believes to be appropriately sized trading amounts, giving investors exposure to either a multiple, or a fraction, of the standard tradable amount of the Underlying Asset.</p> <p>Where investors pay less than the full price of the Underlying Asset for a Open-ended Mini Short Security is a leveraged product. The effect of leverage is to magnify the exposure which could, in certain cases be a negative exposure provided by the Security to the performance of the Underlying Asset and, consequently, any future profit or loss.</p> <p>The Issuer will take the purchase price of the Security, along with the net proceeds from selling the Underlying Asset and apply the benefit, if any, or cost in respect of holding the resulting cash balance (after allowing for costs involved in borrowing the Underlying Asset and in respect of managing the Securities) to the price of the Open-ended Mini Short Security on a daily basis.</p> <p>If the Underlying Asset pays a dividend, this will have a negative effect on the value of the Underlying Asset because the payment of a dividend reduces the assets of the issuer of the Underlying Asset. In order to mitigate the corresponding</p>

		<p>effect that this could have on the value of the Open-ended Mini Short Securities, on the ex-dividend date the Current Financing Level will be adjusted by an amount based on the equivalent value of the dividend to the Issuer, in order to compensate for this effect.</p> <p>REDEMPTION:</p> <p>While Open-ended Mini Short Securities have no fixed maturity, they will redeem automatically if the market value of the Underlying Asset at any time on any day after 2 July 2013 (being the "Stop-Loss Observation Start Date") rises to or above a specified level known as the Current Stop Loss Level. In such event, the amount payable on redemption of each Security will be based on the excess, if any, between: (a) the price that would be achieved by the Issuer if it were to trade out of any positions it held in the Underlying Asset in respect of its obligations under the Securities; and (b) the Current Financing Level. If the Securities provide leveraged exposure to the performance of the Underlying Asset, such leverage increases the risk of the Securities redeeming automatically and the investors losing their investment in the Securities.</p> <p>If the Issuer chooses to exercise its 'call option' or an investor chooses to exercise its 'put option' with respect to the Securities, this will result in a redemption of, in the case of the call option, all of the Securities or, in the case of the put option, the number of Securities that the investor chooses to redeem. The amount payable on redemption of the Securities will be equal to the Current Financing Level on the relevant valuation date less the value of the Underlying Asset and multiplied by the Security Ratio.</p> <p>THE APPLICABLE FINANCING COSTS ACCRUE ON A DAILY BASIS THROUGHOUT THE LIFE OF THE SECURITIES. THEREFORE, THE LONGER AN INVESTOR HOLDS SECURITIES, THE GREATER THE AMOUNT THAT WILL BE DEDUCTED FROM, OR APPLIED TO, THE AMOUNT PAYABLE IN RESPECT OF THE SECURITIES.</p>
C.16	Expiration or maturity date of the Securities	<p>The Securities do not have a specified final redemption date.</p> <p>The Securities are redeemable annually at the option of the investor and daily at the option of the Issuer.</p> <p>In addition, the Securities may be redeemed at the option of the investor if the Issuer makes certain adjustments to (i) the economic terms of the Securities relevant for the purpose of determining the applicable financing cost or (ii) the value of the Underlying Asset which will trigger the automatic</p>

		redemption of the Securities.
C.17	Settlement Procedure	<p>Securities will be delivered on the specified issue date either against payment 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 société anonyme, Euroclear Netherlands, or Euroclear France, S.A.</p> <p>This issue of Securities will be delivered on 2 July 2013 (the "Issue Date") against payment of the issue price of the Securities.</p> <p>This issue of Securities will be cleared and settled through Euroclear France S.A.</p>
C.18	Description of how the return on derivative securities takes place	<p>The return on, and value of, the Securities will be linked to the performance of the Underlying Asset.</p> <p>The performance of the Underlying Asset will affect: (i) whether the Securities are automatically redeemed early; and (ii) if the Securities are not cancelled early, the amount paid on redemption.</p> <p>Any amount payable if the Securities will be paid in cash in EUR.</p>
C.19	Final reference price of underlying	<p>The final reference price of any equity index, share, depositary receipt or fund to which Securities are linked will be determined by the determination agent by reference to a publicly available source on the relevant valuation date. The amount payable in respect of the Securities will be determined by the Determination Agent by looking at the price of the share to which such Securities are linked at the scheduled closing time on the relevant exchange as published on the relevant Valuation Date.</p>
C.20	Type of underlying	<p>Securities may be linked to:</p> <ul style="list-style-type: none"> • a common share; • a depositary receipt representing common shares; • an exchange traded fund ("ETFs") (being a fund, pooled investment vehicle, collective investment scheme, partnership, trust or other similar legal arrangement and holding assets, such as shares, bonds, indices, commodities, and/or other securities such as financial derivative instruments); or • an equity index. <p>In addition, where the currency of the Securities is different from the currency of the underlying, the return on the Securities will be linked to the prevailing rate of exchange between such currencies, unless the terms of the Securities</p>

		<p>provide that a fixed rate of exchange is to be used.</p> <p>The Underlying Asset for this issuance of Securities is: <i>RENAULT SA</i>.</p> <p>Information about the Underlying Asset is available at: (Bloomberg Code: RNO FP) (ISIN: FR0000131906).</p>
<p>Section D – Risks</p>		
<p>D.2</p>	<p>Key information on the key risks that are specific to the Issuer</p>	<p>Credit risk: The Issuer is exposed to the risk of suffering loss if any of its customers, clients or market counterparties fails to fulfil its contractual obligations. The Issuer may also suffer a loss where the downgrading of an entity's credit rating causes a fall in the value of the Issuer's investment in that entity's financial instruments.</p> <p>Weak or deteriorating economic conditions negatively impact these counterparty and credit-related risks. In recent times, the economic environment in the Issuer's main business markets (being Europe and the United States) have been marked by generally weaker than expected growth, increased unemployment, depressed housing prices, reduced business confidence, rising inflation and contracting GDP. Operations in the Eurozone remain affected by the ongoing sovereign debt crisis, the stresses being exerted on the financial system and the risk that one or more countries may exit the Euro. The current absence of a predetermined mechanism for a member state to exit the Euro means that it is not possible to predict the outcome of such an event and to accurately quantify the impact of such event on the Issuer's profitability, liquidity and capital. If some or all of these conditions persist or worsen, they may have a material adverse effect on the Issuer's operations, financial condition and prospects.</p> <p>Market risk: The Issuer may suffer financial loss if the Issuer is unable to adequately hedge its balance sheet. This could occur as a result of low market liquidity levels, or if there are unexpected or volatile changes in interest rates, credit spreads, commodity prices, equity prices and/or foreign exchange rates.</p> <p>Liquidity risk: The Issuer is exposed to the risk that it may be unable to meet its obligations as they fall due as a result of a sudden, and potentially protracted, increase in net cash outflows. These outflows could be principally through customer withdrawals, wholesale counterparties removing financing, collateral posting requirements or loan draw-downs.</p> <p>Capital risk: The Issuer may be unable to maintain appropriate capital ratios, which could lead to: (i) an inability to support business activity; (ii) a failure to meet regulatory requirements; and/or (iii) credit ratings downgrades. Increased regulatory capital requirements and changes to what constitutes capital may constrain the Issuer's planned activities and could increase costs and contribute to adverse impacts on the Issuer's</p>