

Final Terms



BARCLAYS BANK PLC

(Incorporated with limited liability in England and Wales)

BARCLAYS CAPITAL (CAYMAN) LIMITED

(Incorporated with limited liability in the Cayman Islands)

GLOBAL STRUCTURED SECURITIES PROGRAMME

for the issue of Securities

BARCLAYS BANK PLC

1 Index Linked Warrant due October 2018 (the “Warrant”)

Series NX000106641

under the Global Structured Securities Programme

Issue Price: GBP 250,000 per Security

This document constitutes the final terms of the Notes (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 “Bank”) and Barclays Capital (Cayman) Limited (“BCCL”) and is supplemental to and should be read in conjunction with the Base Prospectus dated 14 June 2012, as supplemented and amended from time to time, 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 the Base Prospectus. The Base Prospectus is available for viewing during normal business hours at the registered office of the Issuer and the specified office of the Issue and Paying Agent for the time being in London, and copies may be obtained from such office. Words and expressions defined in the Base Prospectus and not defined in this document shall bear the same meanings when used herein.

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

Investors should refer to the sections headed “Risk Factors” in the Base Prospectus for a discussion of certain matters that should be considered when making a decision to invest in the Securities.

Barclays

Final Terms dated 26 October 2012

The distribution of this document and the offer of the Securities in certain jurisdictions may be restricted by law. Persons into whose possession these Final Terms come are required by the Bank 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 Base Prospectus. In particular, the Securities have not been, and will not be, registered under the US Securities Act of 1933, as amended, and are subject to US tax law requirements. 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. Subject to certain exceptions, the Securities may not at any time be offered, sold or delivered in the United States or to US persons, nor may any US persons at any time trade or maintain a position in such Securities.

Index disclaimer:

FTSE 100 Index

The Securities are not in any way sponsored, endorsed, sold or promoted by FTSE International Limited (“FTSE”) or by the London Stock Exchange Plc (the “Exchange”) or by The Financial Times Limited (“FT”) and neither FTSE nor the Exchange nor FT makes any warranty or representation whatsoever, expressly or impliedly, either as to the results to be obtained from the use of the FTSE 100 Index and/or the figure at which such index stands at any particular time on any particular day or otherwise. The FTSE 100 Index is compiled and calculated by FTSE. However, neither FTSE nor the Exchange nor FT shall be liable (whether in negligence or otherwise) to any person for any error in the FTSE 100 Index and neither FTSE or the Exchange or FT shall be under any obligation to advise any person of any error therein.

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Euro Stoxx 50 Index

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S&P 500 Index

The Securities are not sponsored, endorsed, sold or promoted by Standard & Poor's Financial Services LLC (“S&P”) or its third party licensors. Neither S&P nor its third party licensors makes any 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 S&P 500 Index (the “Index”) to track general stock market performance. S&P's and its third party licensor's only relationship to Barclays Bank PLC is the licensing of certain trademarks and trade names of S&P and the third party licensors and of the Index which is determined, composed and calculated by S&P or its third party licensors without regard to Barclays Bank PLC or the Securities. S&P and its third party licensors have no obligation to take the needs of Barclays Bank PLC or the owners of the Securities into consideration in determining, composing or calculating the Index. Neither S&P nor its third party licensors is responsible for and has not participated in the determination of the prices and amount of the Securities or the timing of the issuance or sale of the Securities or in the determination or calculation of the equation by which the

Securities are to be converted into cash. S&P has no obligation or liability in connection with the administration, marketing or trading of the Securities.

NEITHER S&P, ITS AFFILIATES NOR THEIR THIRD PARTY LICENSORS GUARANTEE THE ADEQUACY, ACCURACY, TIMELINESS OR COMPLETENESS OF THE INDEX OR ANY DATA INCLUDED THEREIN OR ANY COMMUNICATIONS, INCLUDING BUT NOT LIMITED TO, ORAL OR WRITTEN COMMUNICATIONS (INCLUDING ELECTRONIC COMMUNICATIONS) WITH RESPECT THERETO. S&P, ITS AFFILIATES AND THEIR THIRD PARTY LICENSORS SHALL NOT BE SUBJECT TO ANY DAMAGES OR LIABILITY FOR ANY ERRORS, OMISSIONS OR DELAYS THEREIN. S&P MAKES NO EXPRESS OR IMPLIED WARRANTIES, AND EXPRESSLY DISCLAIMS ALL WARRANTIES OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE WITH RESPECT TO THE MARKS, THE INDEX OR ANY DATA INCLUDED THEREIN. WITHOUT LIMITING ANY OF THE FOREGOING, IN NO EVENT WHATSOEVER SHALL S&P, ITS AFFILIATES OR THEIR THIRD PARTY LICENSORS BE LIABLE FOR ANY INDIRECT, SPECIAL, INCIDENTAL, PUNITIVE OR CONSEQUENTIAL DAMAGES, INCLUDING BUT NOT LIMITED TO, LOSS OF PROFITS, TRADING LOSSES, LOST TIME OR GOODWILL, EVEN IF THEY HAVE BEEN ADVISED OF THE POSSIBILITY OF SUCH DAMAGES, WHETHER IN CONTRACT, TORT, STRICT LIABILITY OR OTHERWISE.

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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 Base Prospectus dated 14 June 2012.

Parties

Issuer:	Barclays Bank PLC
Guarantor:	N/A
Manager:	Barclays Bank PLC
Determination Agent:	Barclays Bank PLC
Issue and Paying Agent:	The Bank of New York Mellon
Stabilising Manager:	N/A
Registrar:	The Bank of New York Mellon (Luxembourg) S.A.
CREST Agent:	N/A
Italian Securities Agent:	N/A
Paying Agents:	N/A
Transfer Agent:	The Bank of New York Mellon (Luxembourg) S.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"). SUBJECT TO CERTAIN EXCEPTIONS, 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 REGULATIONS UNDER THE SECURITIES ACT ("REGULATIONS")). THESE FINAL TERMS HAVE 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 REGULATIONS AND FOR LISTING OF THE SECURITIES ON THE RELEVANT STOCK EXCHANGE, IF ANY, AS STATED HEREIN. FOR A DESCRIPTION OF THESE AND CERTAIN FURTHER RESTRICTIONS ON OFFERS AND SALES OF THE SECURITIES AND DISTRIBUTION OF THESE FINAL TERMS AND THE BASE PROSPECTUS, SEE "PURCHASE AND SALE" IN THE BASE PROSPECTUS.

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, SETTLEMENT AND TRANSFER RESTRICTIONS - TRANSFER RESTRICTIONS FOR REGISTERED SECURITIES" IN THE BASE PROSPECTUS.

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 THESE FINAL TERMS OR THE BASE PROSPECTUS. ANY REPRESENTATION TO THE CONTRARY IS A CRIMINAL OFFENCE IN THE UNITED STATES.

1	(i) Series:	NX000106641
	(ii) Tranche:	1
2	Currency:	Pound Sterling ("GBP")
3	Number of Warrants or Exercisable Certificates being issued:	1
4	(i) Minimum Tradable Amount:	1 Security
	(ii) Calculation Amount as at the Issue Date:	GBP 250,000 For the purposes hereof, all references in the Conditions to "Calculation Amount per Security" shall be construed as references to "Calculation Amount" as defined in these Final Terms.
5	Form:	
	(i) Global/Definitive/Uncertificated and dematerialised:	Global Registered Securities: Regulation S Global Security
	(ii) NGN Form:	N/A
	(iii) Held under the NSS:	N/A
	(iv) CGN Form:	Applicable
	(v) CDIs:	N/A
6	Trade Date:	30 August 2012
7	Issue Date:	26 October 2012
8	Issue Price:	GBP 250,000 per Security
9	Relevant Stock Exchange:	London Stock Exchange
10	The following Relevant Annex(es) shall apply to the Securities:	Equity Linked Annex
11	Interest:	N/A
12	Interest Amount:	N/A
13	Interest Rate:	N/A
14	Screen Rate Determination:	N/A
15	ISDA 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
21	Interest Payment Dates:	N/A
22	Day Count Fraction:	N/A
23	Fallback provisions, rounding provisions,	N/A

denominator and any other terms relating to the method of calculating interest, if different from those set out in the Base Conditions:

24	(i) Exercise Style:	European Style
	(ii) Multiple Exercise Securities:	N/A
25	Call/Put Securities:	N/A
26	Units:	The Securities must be exercised in Units. Each Unit consists of 1 Security.
27	Exercise Price:	GBP 0
28	Exercise Date(s):	Expiration Date
29	Exercise Parameters:	N/A
30	Potential Exercise Business Dates:	N/A
31	Exercise Business Day:	N/A
32	Exercise Period:	N/A
33	Expiration Date:	Final Valuation Date (as defined in paragraph 41(i) below)
34	Automatic Exercise:	Applicable
35	Minimum Number Exercise Requirement:	The Minimum Number is 1 Security
36	Maximum Daily Number:	N/A
37	Nominal Call Event:	N/A
38	Settlement Method:	Cash Settlement
39	Settlement Currency:	GBP
40	Settlement Number:	As defined in Condition 24 of the Base Conditions
41	Terms relating to Cash Settled Securities:	
	(i) Exercise Cash Settlement Amount:	<p>(a) If the Final Price of the Worst Performing Basket Constituent is greater than or equal to the relevant Autocall Price, the Exercise Cash Settlement Amount will be an amount determined by the Determination Agent as follows:</p> <p style="text-align: center;">191.50% x Calculation Amount</p> <p>(b) If the Final Price of the Worst Performing Basket Constituent is less than the relevant Autocall Price and a Trigger Event has not occurred, the Exercise Cash Settlement Amount will be an amount determined by the Determination Agent as follows:</p>

100% x Calculation Amount

(c) If the Final Price of the Worst Performing Basket Constituent is less than the relevant Autocall Price and a Trigger Event has occurred, the Exercise Cash Settlement Amount will be the lower of either:

- (i) 100% x Calculation Amount; or
- (ii) Calculation Amount x (Final Price of the Worst Performing Basket Constituent / Strike Price of the Worst Performing Basket Constituent)

Where:

“Autocall Price” means, in respect of a Basket Constituent, 100.00 per cent. of the Initial Price of that Basket Constituent.

“Barrier Price” means, in respect of a Basket Constituent, 50 per cent. of the Initial Price of that Basket Constituent.

“Final Valuation Date” means 19 October 2018.

“Final Price” or **“ $V_{(i)Final}$ ”** means, in respect of a Basket Constituent, the Valuation Price of that Basket Constituent on the Final Valuation Date.

“Initial Price” or **“ $V_{(i)Initial}$ ”** means, in respect of a Basket Constituent, the Valuation Price of that Basket Constituent on the Initial Valuation Date.

“Initial Valuation Date” means 19 October 2012.

“Strike Price” means, in respect of a Basket Constituent, 100 per cent. of the Initial Price of that Basket Constituent.

“Trigger Event” shall be deemed to have occurred if the Valuation Price of any Basket Constituent, as determined by the Determination Agent, on any Scheduled Trading Day from (but excluding) the Initial Valuation Date to (and including) the Final Valuation Date, is less than the Barrier Price for such Basket Constituent.

“Valuation Price” means, in respect of a Basket Constituent, the price of that Basket Constituent at the Valuation Time on any relevant Scheduled Trading Day, as determined by the Determination Agent.

“Worst Performing Basket Constituent” means, the Basket Constituent with the lowest

performance calculated as follows:

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

provided that where more than one Basket Constituent has the same lowest performance, the Determination Agent shall in its sole discretion select which of the Basket Constituents with the same lowest performance shall be the Worst Performing Basket Constituent.

(ii) Exercise Cash Settlement Date:

The later of:

(a) 26 October 2018; and

(b) 5 Business Days immediately following the Final Valuation Date.

(iii) Early Cash Settlement Amount:

As defined in Condition 24 of the Base Conditions

Associated Costs: Applicable

(iv) Early Cancellation Date:

As defined in Condition 24 of the Base Conditions

42 Specified Early Cancellation Event:

Applicable

The occurrence of any one of the following events shall constitute a Specified Early Cancellation Event:

(i) *Issuer Early Cancellation Right*: Delivery of a notice (the “**Issuer Early Cancellation Notice**”) by the Issuer to Securityholders on the Issue Date notifying the Securityholders of the early cancellation of the Securities. Upon delivery of the Issuer Early Cancellation Notice, a Specified Early Cancellation Event shall be deemed to have occurred in respect of all Securities and the Issuer will cancel all of the Securities (in whole only) at the Specified Early Cash Settlement Amount on the Specified Early Cash Cancellation Date.

(ii) *Securityholder Early Cancellation Right*: Delivery of a notice (the “**Securityholder Early Cancellation Notice**”) by any Securityholder to the Issuer on the Issue Date requesting early cancellation by the Issuer of each relevant Security specified in the Securityholder Early Cancellation Notice. Upon delivery of the

Securityholder Early Cancellation Notice, a Specified Early Cancellation Event shall be deemed to have occurred in respect of each relevant Security to which the Securityholder Early Cancellation Notice relates only and the Issuer will cancel such Securities in whole at the Specified Early Cash Settlement Amount on the Specified Early Cash Cancellation Date.

(iii) *Autocall*: If on any Autocall Valuation Date, the Valuation Price of each Basket Constituent is equal to or greater than the Autocall Price, a Specified Early Cancellation Event shall be deemed to have occurred in respect of all Securities. The Issuer shall notify Securityholders upon the occurrence of such event and shall cancel all of the Securities (in whole only) at the Specified Early Cash Settlement Amount on the Specified Early Cash Cancellation Date.

Where:

“**Autocall Valuation Date**” means each date as set out in Schedule 1 under the heading “Autocall Valuation Date”.

- (i) Automatic Early Cancellation: Applicable, except that where the Specified Early Cancellation Event is as a result of the delivery of a Securityholder Early Cancellation Notice, a Specified Early Cancellation Event shall be deemed to have occurred in respect of each relevant Security to which the Securityholder Early Cancellation Notice relates only.
- (ii) Cash Settled Securities:
 - (a) Specified Early Cash Settlement Amount: In respect of a Specified Early Cancellation Event occurring as a result of the delivery of an Issuer Early Cancellation Notice or Securityholder Early Cancellation Notice, the Specified Early Cash Settlement Amount shall be GBP 250,000 per Security.

In respect of a Specified Early Cancellation Event occurring on an Autocall Valuation Date, and in respect of each Security, the Specified Early Cash Settlement Amount shall be calculated as the applicable Settlement Amount multiplied by the Calculation Amount.

Where:

“**Settlement Amount**” means each amount as set out in Schedule 1 under the heading “Settlement Amount”.

Specified Early Cash Cancellation
Date(s):

In respect of a Specified Early Cancellation Event occurring as a result of the delivery of an Issuer Early Cancellation Notice or a Securityholder Early Cancellation Notice, in each case on the Issue Date, the fifth Business Day immediately following the Issue Date.

In respect of a Specified Early Cancellation Event occurring on Autocall Valuation Date, the fifth Business Day immediately following the relevant Autocall Valuation Date.

(iii) Physically Delivered Securities: N/A

(iv) Specified Early Cancellation Notice
Period: N/A

43 Call Option: N/A

44 Early Exercise Trigger Event: N/A

45 Terms relating to Physically Delivered
Securities: N/A

46 Multiplier: N/A

47 Additional Disruption Events in addition to
those specified in Condition 24 of the Base
Conditions and any applicable Relevant
Annex:

(i) Affected Jurisdiction Hedging
Disruption: N/A

(ii) Affected Jurisdiction Increased Cost of
Hedging: N/A

(iii) Affected Jurisdiction: N/A

(iv) Other Additional Disruption Events: Linked Instrument Early Redemption
Where:

A “**Linked Instrument Early Redemption**” shall occur where any financial instrument issued by the Issuer which references the Security as its underlying reference asset (such instrument, a “**Linked Instrument**”) is subject to early redemption as a result of the occurrence of an additional disruption event (as such term is defined in the Linked Instrument’s terms and conditions).

	(v) The following shall not constitute Additional Disruption Events:	N/A
48	Share Linked Securities:	N/A
49	Index Linked Securities (Equity notices only):	Applicable
	(i) Index/Indices (each a “Reference Asset”):	A basket of indices (each a “Basket Constituent” and collectively the “Basket”) as specified in Schedule 2, representing a notional investment in such index with a notional investment size of 1.00 Reference Asset Currency per index point.
	(ii) Future Price Valuation:	N/A
	(iii) Exchange-traded Contract:	N/A
	(iv) Exchange:	As set out in Schedule 2
	(v) Related Exchange:	As set out in Schedule 2
	(vi) Exchange Rate:	N/A
	(vii) Weighting for each Reference Asset comprising the Basket of Reference Assets:	N/A
	(viii) Index Level of each Reference Asset:	Valuation Price
	(ix) Valuation Dates:	The Initial Valuation Date, each Autocall Valuation Date and the Final Valuation Date
	(x) Valuation Time:	As defined in the Equity Linked Annex
	(xi) Averaging:	N/A
	(xii) Additional Disruption Event in respect of Index Linked Securities:	N/A
	(xiii) FX Disruption Event:	N/A
	(xiv) FX Inbound Valuation Disruption Event:	N/A
	(xv) ODI Early Redemption Event:	N/A
	(xvi) FINI Early Redemption Event:	N/A
	(xvii) Local Jurisdiction Taxes and Expenses:	N/A
	(xviii) Other adjustments:	N/A
50	Inflation Linked Securities:	N/A
51	FX Linked Securities:	N/A
52	Credit Linked Securities:	N/A
53	Commodity Linked Securities:	N/A
54	Debt Components:	N/A
55	Interest Rate Components:	N/A
56	(a) Barclays Commodity Index Linked	N/A

Securities (<i>Section 2 of the Barclays Index Annex</i>):	
(b) Barclays Equity Index Linked Securities (<i>Section 3 of the Barclays Index Annex</i>):	N/A
(c) Barclays FX Index Linked Securities (<i>Section 4 of the Barclays Index Annex</i>):	N/A
(d) Barclays Interest Rate Index Linked Securities (<i>Section 5 of the Barclays Index Annex</i>):	N/A
(e) Barclays Emerging Market Index Linked Securities (<i>Section 6 of the Barclays Index Annex</i>):	N/A
57 Fund Linked Securities:	N/A
58 Settlement in respect of APK Registered Securities, Swedish Registered Securities or other Securities:	N/A
59 Additional provisions relating to payment of Exercise Price:	N/A
60 Additional provisions relating to Taxes and Settlement Expenses:	N/A
61 Definition of In-The-Money:	As defined in Condition 24 of the Base Conditions
62 Business Days:	As defined in Condition 24 of the Base Conditions
Additional Business Centre(s):	N/A
63 Non-US Selling Restrictions:	As described in the Base Prospectus
64 Applicable TEFRA exemption:	N/A
65 Other:	N/A
66 Business Day Convention:	Following
67 Relevant Clearing Systems:	Euroclear Clearstream
68 If syndicated, names of Managers:	N/A
69 Relevant securities codes:	ISIN: GB00B7CXZJ99 Common Code: 75518048
70 Modifications to the Master Subscription Agreement and/or Master Agency Agreement (as amended from time to time):	N/A
71 Additional Conditions and/or modification to the Conditions of the Securities:	N/A

Part B
Other Information

1 LISTING AND ADMISSION TO TRADING

- | | | |
|-------|---|---|
| (i) | Listing: | London |
| (ii) | Admission to trading: | Application is expected to be made by the Issuer (or on its behalf) for the Securities to be admitted to trading on the London Stock Exchange's Regulated Market on the Issue Date. |
| (iii) | Estimate of total expenses related to admission to trading: | GBP 300 |

2 RATINGS

Ratings:	The Securities have not been individually rated.
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3 NOTIFICATION

N/A

4 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 issue of the Securities has an interest material to the issue.

5 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 |

6 FIXED RATE SECURITIES ONLY - YIELD

Indication of yield:	N/A
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7 FLOATING RATE SECURITIES ONLY - HISTORIC INTEREST RATES

N/A

8 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

The performance of the Warrant depends on the performance of the FTSE 100 Index as calculated and sponsored by FTSE International Limited, the Euro Stoxx 50 Index as calculated and sponsored by Stoxx Ltd. and the S&P 500 Index as calculated and sponsored by Standard and Poors. Information on the the FTSE 100 Index (including past and future performance and volatility) is published on Reuters

page: .FTSE. Information on the Euro Stoxx 50 Index (including past and future performance and volatility) is published on Reuters page: .STOXX50E. Information on the S&P 500 Index (including past and future performance and volatility) is published on Reuters page: .SPX.

The Securities are issued as Warrants in GBP and has a 6 year term. The Securities include an annual autocall feature with 15.25% paid per period if the level of each Basket Constituent is greater than or equal to 100.00% of its Initial Price. Capital is at risk if (i) a Trigger Event has occurred and (ii) if the final level of any Basket Constituent is less than 100.00% of its Initial Price.

Investors should note that historical performance should not be taken as an indication of future performance.

The Issuer does not intend to provide post-issuance information.

9 PERFORMANCE OF RATES OF EXCHANGE AND EXPLANATION OF EFFECT ON VALUE OF INVESTMENT

N/A

10 OPERATIONAL INFORMATION

Any clearing system(s) other than Euroclear Bank S.A./N.V. and Clearstream *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 allow Eurosystem eligibility:

No

11 OFFER INFORMATION

The Issue Price includes a commission element shared with a third party, which will not exceed 6.00 per cent. of the Issue Price. Further details of the commission element are available upon request.

Schedule 1

Autocall Valuation Dates/Settlement Amounts

i	Autocall Valuation Date	Settlement Amount
1	20 October 2014	130.50%
2	19 October 2015	145.75%
3	19 October 2016	161.00%
4	19 October 2017	176.25%

Schedule 2

Basket

i	Name	Type	Reuters Code (for identification purposes only)	Index Sponsor	Exchange	Related Exchange	Reference Asset Currency
1	FTSE 100 INDEX	Index	.FTSE	FTSE International Limited	London Stock Exchange	All Exchanges	GBP
2	S&P 500 INDEX	Index	.SPX	Standard and Poors	Multi- exchange	All Exchanges	USD
3	Euro Stoxx 50	Index	.STOXX50E	Stoxx Ltd.	Multi- exchange	All Exchanges	EUR