

FINAL TERMS



BARCLAYS BANK PLC

(Incorporated with limited liability in England and Wales)

EUR 45,000,000 Equity Linked Securities due March 2020 under the Global Structured Securities Programme

Issue Price: 100 per cent

This document constitutes the final terms of the Securities (the "**Final Terms**") described herein for the purposes of Article 5.4 of the Prospectus Directive and is prepared in connection with the Global Structured Securities Programme established by Barclays Bank PLC (the "**Issuer**"). These Final Terms are supplemental to and should be read in conjunction with the GSSP Base Prospectus 9 dated 19 August 2014, as supplemented on 12 September 2014 and 24 November 2014, which constitutes a base prospectus (the "**Base Prospectus**") for the purposes of the Prospectus Directive. Full information on the Issuer and the offer of the Securities is only available on the basis of the combination of these Final Terms and the Base Prospectus. A summary of the individual issue of the Securities is annexed to these Final Terms.

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

BARCLAYS

Final Terms dated 31 March 2015

PART A – CONTRACTUAL TERMS

Provisions relating to the Securities

1. (a) Series: NX000163345
(b) Tranche: 1
2. Settlement Currency: Euro (“EUR”)
3. Securities: Notes
4. Notes: Applicable
 - (a) Aggregate Nominal Amount as at the Issue Date:
 - (i) Tranche: EUR 45,000,000
 - (ii) Series: EUR 45,000,000
 - (b) Specified Denomination: EUR 1,000
5. Certificates: Not Applicable
6. Calculation Amount: EUR 1,000 (reduced by the Instalment Amount from the first Instalment Date)
7. Issue Price: 100% of the Aggregate Nominal Amount

The Issue Price includes a commission element to be shared with Barclays Bank PLC – Lisbon branch, which will be no more than 1.25 per cent. of the Issue Price. Further details of the commission element are available upon request.
8. Issue Date: 31 March 2015
9. Scheduled Redemption Date: 25 March 2020
10. Type of Security: Equity Index Linked Securities
11. Underlying Performance Type^(Redemption): Single Asset

Provisions relating to interest (if any) payable

12. Interest Type: Fixed
General Condition 6
(Interest)
 - (a) Interest Payment Date: 30 June 2015
 - (b) Interest Determination Date: 29 June 2015
 - (c) Fixed Interest Rate: 0.65 per cent.

Provisions relating to Automatic Redemption (Autocall)

13. Automatic Redemption Not Applicable
(Autocall):
General Condition 7
(Automatic Redemption
(Autocall))

Provisions relating to Optional Early Redemption

14. Optional Early Not Applicable
Redemption Event:
General Condition 8
(Optional Early
Redemption Event)

Provisions relating to Final Redemption

15. (a) Final Redemption Participation Note, Type 2
Type: General
Condition 9 (Final
Redemption)
- (b) Settlement Method: Cash
- (c) Strike Price 100 per cent.
Percentage:
- (d) Protection Level: 80 per cent.
- (e) Participation_(Redemption): 100 per cent.
- (f) Cap_(Redemption): Not Applicable

Provisions relating to Instalment Notes

16. Instalment Notes: Applicable
General Condition 11
(Redemption by
Instalments)
- (a) Instalment Date: Each of the dates set out in the Instalment Table below in the column entitled 'Instalment Date'
- (b) Instalment Amount: Each of the amounts set out in the Instalment Table below in the column entitled 'Instalment Amount'

Instalment Table

Instalment Dates	Instalment Amounts
30 June 2015	EUR 650
Scheduled Redemption Date	Final Cash Settlement Amount

Provisions relating to the Underlying Asset(s)

17. Underlying Asset:
- Index: EURO STOXX 50® Index

- (i) Exchange: Multi-exchange Index
 - (ii) Related Exchanges: All Exchanges
 - (iii) Underlying Asset Currency: EUR
 - (iv) Reuters Screen: STOXX50E
 - (v) Index Sponsor: STOXX Limited

 - (a) Initial Price_(Redemption): The Valuation Price on the Initial Valuation Date
 - (i) Averaging-in: Not Applicable
 - (ii) Min Lookback-in: Not Applicable
 - (iii) Max Lookback-in: Not Applicable
 - (b) Initial Valuation Date: Issue Date
18. (a) Final Valuation Price:
- (i) Averaging-out: Averaging-out Dates: 30 June 2015, 30 September 2015, 31 December 2015, 31 March 2016, 30 June 2016, 30 September 2016, 30 December 2016, 31 March 2017, 30 June 2017, 29 September 2017, 29 December 2017, 30 March 2018, 29 June 2018, 28 September 2018, 31 December 2018, 29 March 2019, 28 June 2019, 30 September 2019, 31 December 2019 and the Final Valuation Date
 - (b) Final Valuation Date: 18 March 2020

Provisions relating to disruption events

19. Consequences of a Disrupted Day (in respect of an Averaging Date or Lookback Date):
General Condition 14
(Consequences of Disrupted Days)
- (a) Omission: Not Applicable
 - (b) Postponement: Not Applicable
 - (c) Modified Postponement: Applicable

20. Additional Disruption Events: General Condition 26 (Adjustment or Early Redemption following an Additional Disruption Event)	
(a) Change in Law:	Applicable
(b) Currency Disruption Event:	Applicable
(c) Hedging Disruption:	Applicable
(d) Issuer Tax Event:	Applicable
(e) Extraordinary Market Disruption:	Applicable
(f) Increased Cost of Hedging:	Not Applicable
(g) Affected Jurisdiction Hedging Disruption:	Not Applicable
(h) Affected Jurisdiction Increased Cost of Hedging:	Not Applicable
(i) Increased Cost of Stock Borrow:	Not Applicable
(j) Loss of Stock Borrow:	Not Applicable
(k) Foreign Ownership Event:	Not Applicable
(l) Fund Disruption Event:	Not Applicable
21. Early Cash Settlement Amount:	Market Value
22. Early Redemption Notice Period Number:	As specified in General Condition 45.1 (Definitions)
23. Substitution of Shares:	Not Applicable
24. Entitlement Substitution:	Applicable
25. FX Disruption Event:	Not Applicable
26. Unwind Costs:	Not Applicable

27. Settlement Expenses: Not Applicable

28. Local Jurisdiction Taxes and Expenses: Not Applicable

General provisions

29. Form of Securities: Global Bearer Securities: Permanent Global Security

NGN Form: Applicable

Held under the NSS: Not Applicable

CGN Form: Not Applicable

CDIs: Not Applicable

30. Trade Date: 16 December 2014

31. Additional Business Centre(s): Not Applicable

32. Business Day Convention: Modified Following

33. Determination Agent: Barclays Bank PLC

34. Registrar: Not Applicable

35. CREST Agent: Not Applicable

36. Transfer Agent: Not Applicable

37. (a) Names and addresses of Manager: Barclays Bank PLC, 1 Churchill Place, London E14 5HP, United Kingdom

(b) Date of underwriting agreement: Not Applicable

(c) Names and addresses of secondary trading intermediaries and main terms of commitment: Not Applicable

38. Registration Agent: Not Applicable

39. *Masse* Category: No *Masse*

40. Governing Law: English law

PART B – OTHER INFORMATION

1. LISTING AND ADMISSION TO TRADING

- (a) 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 Luxembourg Stock Exchange
- (b) Estimate of total expenses related to admission to trading: Euro 2,475

2. RATINGS

Ratings: The Securities have not been individually rated.

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

- (a) Reasons for the offer: General funding
- (b) Estimated net proceeds: Not Applicable
- (c) Estimated total expenses: Not Applicable

4. YIELD

Not Applicable

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

Reuters Screen Page .STOXX50E and www.stoxx.com

Index Disclaimer: EURO STOXX 50® Index

6. OPERATIONAL INFORMATION

- (a) ISIN: XS1132092088
- (b) Common Code: 113209208
- (c) Relevant Clearing System(s): Euroclear, Clearstream
- (d) Delivery: Delivery free of payment
- (e) Name and address of additional Paying Agent(s): Not Applicable

7. TERMS AND CONDITIONS OF THE OFFER

7.1 Authorised Offer(s)

- (a) Public Offer: An offer of the Notes may be made, subject to the conditions set out below by the Authorised Offeror(s) (specified in (b) immediately below) other than pursuant to Article 3(2) of the Prospectus Directive in the Public Offer Jurisdiction(s) (specified in (c) immediately below) during the Offer Period (specified in (d) immediately below) subject to the conditions set forth in the Base Prospectus

and in (e) immediately below

- (b) Name(s) and address(es), to the extent known to the Issuer, of the placers in the various countries where the offer takes place (together the "Authorized Offeror(s)"): Each financial intermediary specified in (i) and (ii) below:
Specific consent: Barclays Bank PLC, Lisbon Branch
(the "Initial Authorised Offeror(s) ")
- (c) Jurisdiction(s) where the offer may take place (together, the "Public Offer Jurisdictions(s)"): Portugal
- (d) Offer period for which use of the Base Prospectus is authorised by the Authorised Offeror(s): From and including 2 February 2015 to but excluding 31 March 2015 (the "Offer Period")
- (e) Other conditions for use of the Base Prospectus by the Authorised Offeror(s): Not Applicable

7.2 Other terms and conditions of the offer

- (a) Offer Price: The Issue Price 100% of the Issue Price
- (b) Total amount of offer: Aggregate Nominal Amount
- (c) Conditions to which the offer is subject: Offers of the Securities made prior to the Issue Date are conditional on their issue. There is no pre-identified allotment criteria. The Authorised Offeror will adopt allotment criteria that ensures equal treatment of prospective investors. A prospective investor will receive 100 per cent. of the amount of Securities allocated to it during the Offer Period.
- The Issuer reserves the right to withdraw the offer of the Securities at any time on or prior to the Issue Date.
- For the avoidance of doubt, if any application has been made by the potential investor, each such potential investor shall not be entitled to subscribe or otherwise acquire the Securities and any applications will be automatically cancelled and any purchase money will be refunded to the applicant.
- (d) Time period, including any possible amendments, during which the offer will be open and description of the application process: The offer will be open during the Offer Period
- (e) Description of the application process: Applications for the Securities can be made during the Offer Period to the Authorised Offeror. Further information with respect to the application process will be available from the Authorised Offeror upon request.
- (f) Details of the minimum and/or The minimum amount of application per investor will be

maximum amount of application:	EUR 1,000 in nominal amount of the Securities.
(g) Description of possibility to reduce subscriptions and manner for refunding excess amount paid by applicants:	Not Applicable
(h) Details of method and time limits for paying up and delivering the Securities:	Payment for Securities shall be made to the Authorised Offeror in accordance with the instructions provided by the Authorised Offeror. None of the amounts so transferred to the Authorised Offeror will bear interest. Such amounts will be returned only in the event of (i) cancellation of the offer of the Securities or (ii) overpayments, provided that, in each case, the amounts will be returned by the Authorised Offeror without any interest or compensation in accordance with the instructions of the relevant applicant set out in the related application form. The Securities will be delivered to the successful applicants on or about the Issue Date.
(i) Manner in and date on which results of the offer are to be made public:	Results of the offer will be made public by the Authorised Offeror after the end of the Offer Period.
(j) Procedure for exercise of any right of pre-emption, negotiability of subscription rights and treatment of subscription rights not exercised:	Not Applicable
(k) Whether tranche(s) have been reserved for certain countries:	Offers may be made by the Authorised Offeror in the Public Offer Jurisdiction to any person. Offers (if any) in other EEA countries will only be made by the Authorised Offeror pursuant to an exemption from the obligation under the Prospectus Directive as implemented in such countries to publish a prospectus.
(l) Process for notification to applicants of the amount allotted and indication whether dealing may begin before notification is made:	Each investor will be notified by the Authorised Offeror of its allocation of Securities at the time of such investor's application.
(m) Amount of any expenses and taxes specifically charged to the subscriber or purchaser:	Not Applicable
(n) Name(s) and address(es), to the extent known to the Issuer, of the placers in the various countries where the offer takes place:	Barclays Bank PLC (the "Authorised Offeror") Sucursal em Portugal Av. do Colégio Militar, n.º 37 F, 13º andar, Torre Oriente 1500-180 LISBOA Portugal

ISSUE SPECIFIC SUMMARY

Section A – Introduction and Warnings		
A.1	Introduction and warnings	<p>This Summary should be read as an introduction to the Base Prospectus. Any decision to invest in Securities should be based on consideration of the Base Prospectus as a whole, including any information incorporated by reference, and read together with the Final Terms.</p> <p>Where a claim relating to the information contained in the Base Prospectus is brought before a court, the plaintiff might, under the national legislation of the relevant Member State of the European Economic Area, have to bear the costs of translating the Base Prospectus before the legal proceedings are initiated.</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 the Base Prospectus or it does not provide, when read together with the other parts of the Base Prospectus, key information in order to aid investors when considering whether to invest in the Securities.</p>
A.2	Consent by the Issuer to the use of prospectus in subsequent resale or final placement of Securities	<p>The Issuer may provide its consent to the use of the Base Prospectus and Final Terms for subsequent resale or final placement of Securities by financial intermediaries, provided that the subsequent resale or final placement of Securities by such financial intermediaries is made during the offer period specified in the Final Terms. Such consent may be subject to conditions which are relevant for the use of the Base Prospectus.</p> <p>Specific consent: The Issuer consents to the use of the Base Prospectus and these Final Terms with respect to the subsequent resale or final placement of Securities (a "Public Offer") which satisfies all of the following conditions:</p> <ul style="list-style-type: none"> (a) the Public Offer is only made in Portugal and the Public Offer is only made during the period from (and including) 2 February 2015 to (but excluding) 31 March 2015; and (b) the Public Offer is only made by Barclays Bank PLC – Lisbon branch (an "Authorised Offeror") <p>Information on the terms and conditions of an offer by any Authorised Offeror is to be provided at the time of that offer by the Authorised Offeror.</p>
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	<p>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 Acts 1948 to 1967. Pursuant to the Barclays Bank Act 1984, on 1 January 1985, the Issuer was re-registered as a public limited company.</p> <p>The principal laws and legislation under which the Issuer operates are laws of England and Wales including the Companies Act.</p>
B.4b	Known trends affecting the Issuer and industries in which the Issuer operates	<p>The business and earnings of the Issuer and its subsidiary undertakings (together, the "Bank 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 response to the financial crisis has led and will continue to lead to very substantial regulatory changes in the UK, EU and US and in other countries in which the Bank Group operates. It has also (amongst other things) led to (i) a more assertive approach being demonstrated by the authorities in many jurisdictions, and (ii) enhanced capital and liquidity requirements (for example pursuant to the fourth Capital Requirements Directive (CRD IV)). Any future regulatory changes may restrict the Bank Group's operations, mandate certain lending activity and impose other, significant compliance costs.</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 including: (i) that the UK and EEA retail banking activities of the largest UK banks should be placed in a legally, operationally and economically separate independent entity (so-called 'ring-fencing'); (ii) statutory depositor preference in insolvency; and (iii) a reserve power for the Prudential Regulatory Authority to enforce full separation of the retail operations of UK banks to which the reforms apply under certain circumstances;

		<ul style="list-style-type: none"> 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 (i) 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 (ii) regulatory bodies in the UK and US into historical practices with respect to ISDAfix, amongst other benchmarks; and changes in competition and pricing environments.
B.5	Description of the group and the Issuer's position within the group	<p>The Bank 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 holding company of the Bank Group.</p>
B.9	Profit forecast or estimate	Not Applicable: the Issuer has chosen not to include a profit forecast or estimate.
B.10	Nature of any qualifications in audit report on historical financial information	Not Applicable: the audit report on the historical financial information contains no such qualifications.
B.12	Selected key financial information; no material adverse change and significant change statements	<p>Based on the Bank Group's audited financial information for the year ended 31 December 2013, restated to reflect the offsetting amendments to IAS 32, the Bank Group had total assets of £1,344,201m (2012 (restated): £1,512,777m), total net loans and advances of £474,059m (2012 (restated): £472,809m), total deposits of £487,647m (2012 (restated): £468,262m), and total shareholders' equity of £63,220m (2012: £59,923m) (including non-controlling interests of £2,211m (2012: £2,856m)). The profit before tax from continuing operations of the Bank Group for the year ended 31 December 2013 was £2,885m (2012: £650m) after credit impairment charges and other provisions of £3,071m (2012: £3,340m). The financial information in this paragraph is extracted from the audited consolidated financial statements of the Issuer for the year ended 31 December 2013.</p> <p>Based on the Bank Group's unaudited financial information for the six months ended 30 June 2014, the Bank Group had total assets of £1,315,492m (30 June 2013 (restated): £1,568,544m), total net loans and advances of £486,385m (30 June 2013 (restated): £522,026m), total deposits of £505,873m (30 June 2013 (restated): £541,671m), and total shareholders' equity of £65,119m (30 June 2013: £59,394m) (including non-controlling interests of £2,130m (30 June 2013: £2,620m)). The profit before tax from continuing operations of the Bank Group for the six months ended 30 June 2014 was £2,504m (30 June 2013: £1,648m) after credit impairment charges and other provisions of £1,086m (30 June 2013: £1,631m). The financial information in this paragraph is extracted from the unaudited consolidated financial statements of the</p>

		<p>Issuer for the six months ended 30 June 2014 and the unaudited consolidated financial statements of the Issuer for the six months ended 30 June 2013 restated to reflect the offsetting amendments to IAS 32.</p> <p>There has been no material adverse change in the prospects of the Issuer since 31 December 2013.</p> <p>Not Applicable: there has been no significant change in the financial or trading position of the Bank Group since 30 September 2014.</p>
B.13	Recent events particular to the Issuer which are materially relevant to the evaluation of Issuer's solvency	<p>On 30 July 2014 Barclays PLC announced that the execution of the plan to meet the 3% PRA leverage ratio by 30 June 2014 had been successful, by reporting the following ratios: a fully loaded CRD IV CET1 ratio of 9.9% and a PRA leverage ratio of 3.4% as at 30 June 2014.</p>
B.14	Dependency of the Issuer on other entities within the group	<p>The Bank Group is a major global financial services provider. The whole of the issued ordinary share capital of the Issuer is beneficially owned by Barclays PLC, which is the ultimate holding company of the Bank Group.</p> <p>The financial position of the Issuer is dependent on the financial position of its subsidiary undertakings.</p>
B.15	Description of the Issuer's principal activities	<p>The Bank Group is a major global financial services provider engaged in retail and commercial banking, credit cards, investment banking, wealth management and investment management services with an extensive international presence in Europe, the United States, Africa and Asia.</p>
B.16	Description of whether the Issuer is directly or indirectly owned or controlled and by whom and nature of such control	<p>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.</p>
B.17	Credit ratings assigned to the Issuer or its debt securities	<p>The short-term unsecured obligations of the Issuer are rated A-1 by Standard & Poor's Credit Market Services Europe Limited, P-1 by Moody's Investors Service Ltd. and F1 by Fitch Ratings Limited and the long-term obligations of the Issuer are rated A by Standard & Poor's Credit Market Services Europe Limited, A2 by Moody's Investors Service Ltd. and A by Fitch Ratings Limited. A specific issue of Securities may be rated or unrated.</p> <p>Ratings: This issue of Securities will not be rated.</p>
Section C – Securities		

C.1	Type and class of Securities being offered and/or admitted to trading	<p>Securities issued under this Base Prospectus may be debt securities or, where the repayment terms are linked to an underlying asset, derivative securities, in the form of notes.</p> <p>Identification: Series number: NX000163345; Tranche number: 1</p> <p>Identification codes: ISIN: XS1132092088, Common Code: 113209208.</p>
C.2	Currency	<p>Subject to compliance with all applicable laws, regulations and directives, Securities may be issued in any currency.</p> <p>This issue of Securities will be denominated in Euro ("EUR").</p>
C.5	Description of restrictions on free transferability of the Securities	<p>The Securities may not be offered, sold, transferred or delivered, directly or indirectly, in the United States or to, or for the account or benefit of, any United States person for a period of 40 days from the issue date or, in any case, unless an exemption from the registration requirements of the United States Securities Act is applicable.</p> <p>No offers, sales, resales or deliveries of any Securities may be made in or from any jurisdiction and/or to any individual or entity except in circumstances which will result in compliance with any applicable laws and regulations and which will not impose any obligation on the Issuer and/or Barclays Bank PLC in its capacity as manager (the "Manager").</p> <p>Subject to the above, the Securities will be freely transferable.</p>
C.8	Description of rights attached to the Securities, including ranking and limitations to those rights	<p style="text-align: center;">RIGHTS</p> <p>The Securities will be issued on 31 March 2015 (the "Issue Date") at 100 per cent. of par (the "Issue Price") and will give each holder of Securities the right 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 the right to vote on some (but not all) amendments to the terms and conditions of the Securities.</p> <p>Interest: The amount of interest payable on the Securities is determined by reference to a fixed rate of 0.65%.</p> <p>Final redemption: If the Securities have not redeemed early they will redeem on the Scheduled Redemption Date and the cash amount paid to investors will depend on the performance of: the Underlying Asset.</p> <p>Taxation: All payments in respect of the Securities shall be made without withholding or deduction for or on account of any UK taxes unless such withholding or deduction is required by law. In the event that any such withholding or deduction is required by law, the Issuer will, save in limited circumstances, be required to pay additional amounts to cover the amounts so withheld or deducted.</p> <p>Events of default: If the Issuer fails to make any payment due under the Securities or breaches any other provision of the Securities (and such failure is not remedied within 30 days, or, in the case of interest, 14 days), or the Issuer is subject to a winding-up order, then (subject, in the case of interest, to the Issuer being prevented from payment by a</p>

		<p>mandatory provision of law) the Securities will become immediately due and payable, upon notice being given by the holder (or, in the case of Securities governed by French law, the representative of the holders).</p> <p>The Securities will be governed by English law and the rights thereunder will be construed accordingly.</p> <p style="text-align: center;">STATUS</p> <p>The Securities are direct, unsubordinated and unsecured obligations of the Issuer and rank equally among themselves.</p> <p style="text-align: center;">LIMITATIONS ON RIGHTS</p> <p>Certain limitations:</p> <ul style="list-style-type: none"> • Notwithstanding that the Securities are linked to the performance of the underlying asset(s), holders do not have any rights in respect of the underlying asset(s). • The terms and conditions of the Securities permit the Issuer and the Determination Agent (as the case may be), on the occurrence of certain events and in certain circumstances, without the holders' consent, to make adjustments to the terms and conditions of the Securities, to redeem the Securities prior to maturity, (where applicable) to postpone valuation of the underlying asset(s) or scheduled payments under the Securities, to change the currency in which the Securities are denominated, to substitute the Issuer with another permitted entity subject to certain conditions, and to take certain other actions with regard to the Securities and the underlying asset(s) (if any). • The Securities contain provisions for calling meetings of holders to consider matters affecting their interests generally and these provisions permit defined majorities to bind all holders, including holders who did not attend and vote at the relevant meeting and holders who voted in a manner contrary to the majority. 			
C.15	<p>Description of how the value of the investment is affected by the value of the underlying instrument</p>	<p>The return on and value of the Securities is dependent on the performance of (i) one or more specified equity indices, shares, depository receipts representing shares and/or exchange traded funds; (ii) one or more specified commodities and/or commodity indices; or (iii) foreign exchange rates (each an "Underlying Asset") for the purposes of determining a redemption amount, Underlying Asset shall mean the Underlying Asset_(Final Redemption).</p> <p>The Underlying Asset is:</p> <table border="1" data-bbox="533 1845 1168 1962"> <tr> <td data-bbox="533 1845 746 1962">Underlying Asset_(Final Redemption)</td> <td data-bbox="746 1845 959 1962">Initial Price (Redemption)</td> <td data-bbox="959 1845 1168 1962">Initial Valuation Date</td> </tr> </table>	Underlying Asset _(Final Redemption)	Initial Price (Redemption)	Initial Valuation Date
Underlying Asset _(Final Redemption)	Initial Price (Redemption)	Initial Valuation Date			

The STOXX Index	EURO 50	The Valuation Price on the Initial Valuation Date	Issue Date
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Calculations in respect of amounts payable under the Securities are made by reference to a "**Calculation Amount**", being EUR 1,000 (reduced by the Instalment Amount (being EUR 650) from the first Instalment Date (being 30 June 2015))

Indicative amounts: If the Securities are being offered by way of a Public Offer and any specified product values are not fixed or determined at the commencement of the Public Offer (including any amount, level, percentage, price, rate or other value in relation to the terms of the Securities which has not been fixed or determined by the commencement of the Public Offer), these specified product values will specify an indicative amount, indicative minimum amount, an indicative maximum amount or indicative amount or any combination thereof. In such case, the relevant specified product value(s) shall be the value determined based on market conditions by the Issuer on or around the end of the Public Offer. Notice of the relevant specified product value will be published prior to the Issue Date.

Determination Agent: Barclays Bank PLC will be appointed to make calculations and determinations with respect to the Securities.

A – Interest

Interest Payment Date	Interest Determination Date
30 June 2015	29 June 2015

The interest amount payable on each Security on the Interest Payment Date for which the Interest Type in respect of the corresponding Interest Determination Date is specified as Fixed is calculated by multiplying the Fixed Interest Rate (being 0.65) by the Calculation Amount.

B – Automatic Redemption (Autocall)

Not Applicable

C – Issuer Optional Early Redemption

Not Applicable

		<p style="text-align: center;">D – Final Redemption</p> <p>If the Securities have not otherwise redeemed, each Security will be redeemed on 25 March 2020 (the "Scheduled Redemption Date") by payment of the Final Cash Settlement Amount.</p> <hr style="width: 20%; margin: 20px auto;"/> <p>The Final Cash Settlement Amount is calculated as follows:</p> <p>(i) if the Final Performance is greater than or equal to 100%, (a) 100% multiplied by the Calculation Amount, plus (b) the Participation_(Redemption) (being 100%) multiplied by the amount that the Final Performance exceeds 100%, further multiplied by the Calculation Amount;</p> <p>(ii) if the Final Performance is less than 100% and greater than or equal to the Protection Level (being 80%), the Final Performance multiplied by the Calculation Amount;</p> <p>(iii) otherwise, the Protection Level (being 80%) multiplied by the Calculation Amount.</p> <hr style="width: 20%; margin: 20px auto;"/> <p>"Final Performance" means the Final Valuation Price divided by the Initial Price_(Redemption).</p> <p>"Final Valuation Price" means, in respect of an Underlying Asset, the arithmetic average of the closing level of the Underlying Asset on each of 30 June 2015, 30 September 2015, 31 December 2015, 31 March 2016, 30 June 2016, 30 September 2016, 30 December 2016, 31 March 2017, 30 June 2017, 29 September 2017, 29 December 2017, 30 March 2018, 29 June 2018, 28 September 2018, 31 December 2018, 29 March 2019, 28 June 2019, 30 September 2019, 31 December 2019 and 18 March 2020.</p> <hr style="width: 20%; margin: 20px auto;"/> <p>F – Redemption in Instalments</p> <p>If the Securities have not previously redeemed early, each Security will be partially redeemed in the relevant Instalment Amounts as specified in the table below:</p> <table border="1" style="margin-left: auto; margin-right: auto;"> <thead> <tr> <th style="text-align: center;">Instalment Dates</th> <th style="text-align: center;">Instalment Amounts</th> </tr> </thead> <tbody> <tr> <td style="text-align: center;">30 June 2015</td> <td style="text-align: center;">EUR 650</td> </tr> <tr> <td style="text-align: center;">Scheduled Redemption Date</td> <td style="text-align: center;">Final Cash Settlement Amount</td> </tr> </tbody> </table>	Instalment Dates	Instalment Amounts	30 June 2015	EUR 650	Scheduled Redemption Date	Final Cash Settlement Amount
Instalment Dates	Instalment Amounts							
30 June 2015	EUR 650							
Scheduled Redemption Date	Final Cash Settlement Amount							
C.16	Expiration or maturity date of the	The Securities are scheduled to redeem on the scheduled redemption date. This day may be postponed following the postponement of a						

	Securities	valuation date due to a disruption event. The scheduled redemption date of the Securities is 25 March 2020
C.17	Settlement procedure of the derivative securities	Securities may be cleared and settled through Euroclear Bank S.A./N.V., Clearstream Banking <i>société anonyme</i> , CREST, Euroclear France S.A., VP Securities, A/S, Euroclear Finland Oy, Norwegian Central Securities Depository, Euroclear Sweden AB or SIX SIS Ltd. The Securities will be cleared and settled through Euroclear Bank S.A./N.V. and Clearstream Banking <i>société anonyme</i> .
C.18	Description of how the return on derivative securities takes place	The performance of the Underlying Asset to which the Securities are linked may affect: (i) the interest paid on the Securities (if any); and (ii) if the Securities have not redeemed early, the amount paid on the Scheduled Redemption Date. Interest and any amount payable if the Securities redeem before the Scheduled Redemption Date will be paid in cash. On the Scheduled Redemption Date, if the Securities have not redeemed early, the settlement amount will be paid in cash.
C.19	Final reference price of the Underlying Asset	The final reference level of any equity index, share, commodity index, commodity, depository receipt or fund to which Securities are linked, will be determined by the Determination Agent by reference to a publicly available source on a specified date or dates. The final valuation price of the Underlying Asset is the arithmetic average of the closing price or level of the Underlying Asset on each of 30 June 2015, 30 September 2015, 31 December 2015, 31 March 2016, 30 June 2016, 30 September 2016, 30 December 2016, 31 March 2017, 30 June 2017, 29 September 2017, 29 December 2017, 30 March 2018, 29 June 2018, 28 September 2018, 31 December 2018, 29 March 2019, 28 June 2019, 30 September 2019, 31 December 2019 and 18 March 2020.(the "Averaging-out Dates").
C.20	Type of Underlying Asset	Securities may be linked to one or more: <ul style="list-style-type: none"> • common shares; • depository receipts representing common shares; • exchange traded funds ("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); • equity indices; • commodities; • commodity indices; or

		<ul style="list-style-type: none"> foreign exchange rates. <p>Information about the Underlying Asset is available at: Reuters Code .STOXX50E.</p>
C.21	Markets where Securities are traded	Application is expected to be made by the Issuer to list the Securities on the Luxembourg Stock Exchange and admit the Securities to trading on the regulated market of the Luxembourg Stock Exchange with effect from the Issue Date.
Section D – Risks		
D.2	Key information on the key risks that are specific to the Issuer	<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 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) has 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 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>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 drawdowns.</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 earnings.</p> <p>Legal and regulatory-related risk: Non-compliance by the Issuer with applicable laws, regulations and codes relevant to the financial services industry could lead to fines, public reprimands, damage to reputation, increased prudential requirements, enforced suspension of operations</p>

		<p>or, in extreme cases, withdrawal of authorisations to operate.</p> <p>Reputation risk: Reputational damage reduces – directly or indirectly – the attractiveness of the Issuer to stakeholders and may lead to negative publicity, loss of revenue, litigation, regulatory or legislative action, loss of existing or potential client business, reduced workforce morale, and difficulties in recruiting talent. Sustained reputational damage could have a materially negative impact on the Issuer's licence to operate and the value of the Issuer's franchise, which in turn could negatively affect the Issuer's profitability and financial condition.</p>
D.6	<p>Risk warning that investors may lose value of entire investment or part of it</p>	<p>You may lose up to the entire value of your investment in the Securities:</p> <p>Even if the relevant Securities are stated to be repayable at an amount that is equal to or greater than their initial purchase price, you will lose up to the entire value of your investment if the Issuer fails or is otherwise unable to meet its payment obligations.</p> <p>You may also lose the value of your entire investment, or part of it, if:</p> <ul style="list-style-type: none"> • the Underlying Asset performs in such a manner that the redemption amount payable or deliverable to you (whether at maturity or following any early redemption and including after deduction of any applicable taxes and expenses) is less than the initial purchase price; • you sell your Securities prior to maturity in the secondary market (if any) at an amount that is less than the initial purchase price; • the Securities are redeemed early following the occurrence of an extraordinary event in relation to the Underlying Asset(s), the Issuer, the Issuer's hedging arrangement, the relevant currencies or taxation (such as following an additional disruption event) and the amount you receive on such redemption is less than the initial purchase price; and/or • the terms and conditions of the Securities are adjusted (in accordance with the terms and conditions of the Securities) with the result that the redemption amount payable to you and/or the value of the Securities is reduced. <p>Option risk: The Securities are derivative financial instruments which may include an option right and which, therefore, have many characteristics in common with options. Transactions in options involve a high level of risk.</p> <p>Risk of withdrawal of the public offering: In case of a public offer, the Issuer may provide in the Final Terms that it is a condition of the offer that the Issuer may withdraw the offer for reasons beyond its control, such as extraordinary events that in the determination of the Issuer may be prejudicial to the offer. In such circumstances, the offer will be deemed to be null and void. In such case, where you have already paid or delivered subscription monies for the relevant Securities, you will be entitled to reimbursement of such amounts, but will not receive any remuneration that may have accrued in the period between their</p>

	<p>payment or delivery of subscription monies and the reimbursement of the Securities.</p> <p>Reinvestment risk/loss of yield: Following an early redemption of the Securities for any reason, holders may be unable to reinvest the redemption proceeds at a rate of return as high as the return on the Securities being redeemed.</p> <p>Issuer optional early redemption: The ability of the Issuer to early redeem the Securities will mean an investor is no longer able to participate in the performance of any Underlying Assets. This feature may limit the market value of the Securities.</p> <p>Settlement expenses: Payments, deliveries and settlement under the Securities may be subject to deduction of taxes and settlement expenses, if applicable.</p> <p>Conditions to settlement: Settlement is subject to satisfaction of all conditions to settlement by the investor.</p> <p>Volatile market prices: The market value of the Securities is unpredictable and may be highly volatile, as it can be affected by many unpredictable factors, including: market interest and yield rates; fluctuations in foreign exchange rates; exchange controls; the time remaining until the Securities mature; economic, financial, regulatory, political, terrorist, military or other events in one or more jurisdictions; changes in laws or regulations; and the Issuer's creditworthiness or perceived creditworthiness.</p> <p>Return linked to performance of an Underlying Asset: The return payable on the Securities is linked to the change in value of the Underlying Asset over the life of the Securities. Any information about the past performance of any Underlying Asset should not be taken as an indication of how prices will change in the future. You will not have any rights of ownership, including, without limitation, any voting rights or rights to receive dividends, in respect of any Underlying Asset.</p> <p>Equity index risks: Securities linked to the performance of equity indices provide investment diversification opportunities, but will be subject to the risk of fluctuations in both equity prices and the value and volatility of the relevant equity index. Securities linked to equity indices may not participate in dividends or any other distributions paid on the shares which make up such indices, accordingly, you may receive a lower return on the Securities than you would have received if you had invested directly in those shares.</p> <p>The Index Sponsor can add, delete or substitute the components of an equity index at its discretion, and may also alter the methodology used to calculate the level of such index. These events may have a detrimental impact on the level of that index, which in turn could have a negative impact on the value of and return on the Securities.</p> <p>Averaging: The amount payable or property deliverable on your Securities will be calculated based on an final price which is the</p>
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		<p>arithmetic average of the applicable levels, prices or other applicable values of the Underlying Asset(s) on the specified averaging dates, rather than on one initial valuation date or final valuation date. This means that if the applicable level, price or value of the Underlying Asset(s) dramatically changes on one or more of the averaging dates, the amount payable or property deliverable on your Securities may be significantly less than it would have been if the amount payable or property deliverable had been calculated by reference to a single value taken on an initial valuation date or final valuation date.</p> <p>The capital invested in the Securities is at risk. Consequently, you may lose the value of your entire investment, or part of it.</p>
Section E – Offer		
E.2b	Reasons for offer and use of proceeds when different from making profit and/or hedging certain risks	Not Applicable: the net proceeds will be applied by the Issuer for making profit and/or hedging certain risks.
E.3	Description of the terms and conditions of the offer	<p>The Securities are offered subject to the following conditions:</p> <p>Offer Price: The Issue Price</p> <p>Conditions to which the offer is subject: Offers of the Securities made prior to the Issue Date are conditional on their issue. There are no pre-identified allotment criteria. The Authorised Offeror will adopt allotment criteria that ensure equal treatment of prospective investors. A prospective investor will receive 100 per cent. of the amount of Securities allocated to it during the Offer Period.</p> <p>The Issuer reserves the right to withdraw the offer of the Securities at any time on or prior to the Issue Date.</p> <p>For the avoidance of doubt, if any application has been made by the potential investor, each such potential investor shall not be entitled to subscribe or otherwise acquire the Securities and any applications will be automatically cancelled and any purchase money will be refunded to the applicant.</p> <p>Description of the application process: Applications for the Securities can be made during the Offer Period to the Authorised Offeror. Further information with respect to the application process will be available from the Authorised Offeror upon request. Details of the minimum and/or maximum amount of application: The minimum amount of application per investor will be EUR 1,000 in nominal amount of the Securities.</p> <p>Description of possibility to reduce subscriptions and manner for refunding excess amount paid by applicants: Not Applicable</p> <p>Details of the method and time limits for paying up and delivering the Securities: Payment for Securities shall be made to the Authorised</p>

		<p>Offeror in accordance with the instructions provided by the Authorised Offeror. None of the amounts so transferred to the Authorised Offeror will bear interest. Such amounts will be returned only in the event of (i) cancellation of the offer of the Securities or (ii) overpayments, provided that, in each case, the amounts will be returned by the Authorised Offeror without any interest or compensation in accordance with the instructions of the relevant applicant set out in the related application form. The Securities will be delivered to the successful applicants on or about the Issue Date.</p> <p>Manner in and date on which results of the offer are to be made public: Results of the offer will be made public by the Authorised Offeror after the end of the Offer Period.</p> <p>Process for notification to applicants of the amount allotted and indication whether dealing may begin before notification is made: Applicants will be notified directly by the Authorised Offeror of the success of their application. No dealings in the Securities may take place prior to the Issue Date.</p> <p>Name(s) and address(es), to the extent known to the Issuer, of the placers in the various countries where the offer takes place: the Authorised Offeror(s)</p>
E.4	Description of any interest material to the issue/offer, including conflicting interests	<p>The relevant Manager or authorised offeror(s) may be paid fees in relation to any issue or offer of Securities. Potential conflicts of interest may exist between the Issuer, Determination Agent, relevant Manager or authorised offeror(s) or their affiliates (who may have interests in transactions in derivatives related to the Underlying Asset(s) which may, but are not intended to, adversely affect the market price, liquidity or value of the Securities) and holders.</p> <p>The Authorised Offeror will be paid aggregate commissions equal to 1.25% of the aggregate nominal amount of the Securities. Any Manager/Authorised Offeror and its affiliates may be engaged, and may in the future engage, in hedging transactions with respect to the Underlying Asset.</p>
E.7	Estimated expenses charged to investor by issuer/offeror	<p>The Issuer will not charge any expenses to holders in connection with any issue of Securities. Offerors may, however, charge expenses to holders. Such expenses (if any) will be determined by agreement between the offeror and the holders at the time of each issue.</p>