

BASE PROSPECTUS SUPPLEMENT

Morgan Stanley

MORGAN STANLEY

(incorporated under the laws of the State of Delaware in the United States of America)

MORGAN STANLEY & CO. INTERNATIONAL plc

(incorporated with limited liability in England and Wales)

MORGAN STANLEY B.V.

(incorporated with limited liability in The Netherlands)

Morgan Stanley ("**Morgan Stanley**"), Morgan Stanley & Co. International plc ("**MSI plc**") and Morgan Stanley B.V. ("**MSBV**", together with Morgan Stanley and MSI plc, the "**Issuers**") and Morgan Stanley, in its capacity as guarantor (in such capacity, the "**Guarantor**") have prepared this base prospectus supplement (the "**Base Prospectus Supplement**") to supplement and be read in conjunction with the base prospectus for Notes dated 17 July 2013 (the "**Base Prospectus**"), of Morgan Stanley, MSI plc and MSBV (each in its capacity as Issuer) and Morgan Stanley (in its capacity as Guarantor) in respect of the Regulation S Program for the Issuance of Notes, Series A and B, Warrants and Certificates.

This Base Prospectus Supplement has been approved by the Luxembourg *Commission de Surveillance du Secteur Financier* (the "**CSSF**"), which is the Luxembourg competent authority for the purpose of Directive 2003/71/EC, as amended (the "**Prospectus Directive**") and relevant implementing measures in Luxembourg, as a prospectus supplement issued in compliance with Article 16.1 of the Prospectus Directive and relevant implementing measures in Luxembourg.

Terms defined the Base Prospectus shall have the same meaning when used in this Base Prospectus Supplement. To the extent that there is any inconsistency between any statement in this Base Prospectus Supplement and any other statement in, or incorporated by reference in, the Base Prospectus, the statements in this Base Prospectus Supplement will prevail.

This Base Prospectus Supplement has been prepared for modifying certain provisions of Section 5 (*Additional Terms and Conditions for Certain Linked Notes*) of Part 2 (*Additional Terms and Conditions*) of the Terms and Conditions, and to make corresponding amendments to the Summary and the Pro-Forma Final Terms for Certain Linked Notes, in each case as set out in Part A (*Modification of the Additional Terms and Conditions*), Part B (*Modification of the Summary*) and Part C (*Modification of the Pro-Forma Final Terms for Certain Linked Notes*) below. The amendments in relation to the terms and conditions of the Notes described in this Base Prospectus Supplement shall only apply in respect of Notes issued, and Final Terms dated, on or after the approval of this Base Prospectus Supplement.

In accordance with Article 13 paragraph 2 of the Luxembourg Law on Prospectuses dated 10 June 2005, investors who have agreed to purchase or subscribe for, or have applied to purchase or subscribe for, any Notes prior to the publication of this Base Prospectus Supplement shall have the right, exercisable within two Business Days following the date of publication of this Base Prospectus Supplement, to withdraw their acceptances or applications by notice in writing to the relevant Issuer or Manager, as the case may be. The final date within which such right of withdrawal must be exercised is 4 September 2013.

The Issuer and the Guarantor confirm the following:

Save as disclosed in this Base Prospectus Supplement no significant new factor, material mistake or inaccuracy relating to information included in the Base Prospectus has arisen since the publication of the Base Prospectus.

Each of the Issuer and the Guarantor accepts responsibility for the information contained in this Base Prospectus Supplement. To the best of the knowledge and belief of the Issuer and the Guarantor (who have taken all reasonable care to ensure that such is the case), the information contained in this document is in accordance with the facts and does not omit anything likely to affect the import of such information.

This Base Prospectus Supplement is available for viewing, and copies may be obtained from, the offices of the Issuers and the Paying Agents. This Base Prospectus Supplement is also available on Morgan Stanley's website at www.morganstanleyiq.eu and on the website of the Luxembourg Stock Exchange at www.bourse.lu.

30 August 2013

MORGAN STANLEY

MORGAN STANLEY & CO. INTERNATIONAL PLC

MORGAN STANLEY B.V.

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PART A
Modification of the Additional Terms and Conditions

Sub-Section (1) – Modifications to Section 5 of the Additional Terms and Conditions

The following amendments are made to Section 5 (*Additional Terms and Conditions for Certain Linked Notes*) of Part 2 (*Additional Terms and Conditions*) of the Terms and Conditions of the Notes:

- I. In paragraph 1.2 (*Regular Coupon*) on page 180 of the Base Prospectus, the following paragraphs shall be inserted after the formula and before paragraph 1.3 (*Barrier Conditional Coupon*):

" **Provided that** if the applicable Final Terms specify that Fixed Rate Note Provisions are applicable in respect of the relevant Series of Notes, interest shall, instead of being determined in accordance with the formula set out above, accrue and be payable on the Notes of the relevant Series in respect of each Interest Period at a fixed Rate of Interest in accordance with Condition 5 (*Fixed Rate Note Provisions*) and the applicable Final Terms, and

Provided further that if the applicable Final Terms specify that "**Inflation Adjustment**" is applicable in respect of the relevant Series of Notes, the Coupon Rate or, as applicable, the Rate of Interest shall be adjusted by the Determination Agent to account for the effect of inflation as evidenced by the Relevant Inflation Index by multiplying such Coupon Rate or, as applicable, the Rate of Interest by the value which is (i) Relevant Inflation Index (N) *divided by* (ii) Relevant Inflation Index (Initial)."

- II. In paragraph 2.4 (*Barrier and Participation Redemption*) on page 182-183 of the Base Prospectus, the formula appearing in sub-paragraph (a) thereof shall be amended by replacing "Specified Rate" by "Specified Rate 1".
- III. In paragraph 2.4 (*Barrier and Participation Redemption*) on page 182-183 of the Base Prospectus, the formula appearing in sub-paragraph (b) thereof shall be amended by replacing "Specified Rate" by "Specified Rate 2".
- IV. In paragraph 2.6 (*Dual Barrier Redemption – Twin Win*) on page 183-184 of the Base Prospectus, the formula appearing in sub-paragraph (a) thereof shall be amended by replacing "Specified Rate" by "Specified Rate 1".
- V. In paragraph 2.6 (*Dual Barrier Redemption – Twin Win*) on page 183-184 of the Base Prospectus, the formula appearing in sub-paragraph (b) thereof shall be amended by replacing "Specified Rate" by "Specified Rate 2".
- VI. In paragraph 2.6 (*Dual Barrier Redemption – Twin Win*) on page 183-184 of the Base Prospectus, the formula appearing in sub-paragraph (c) thereof shall be amended by replacing "Specified Rate" by "Specified Rate 3".

and

VII. In paragraph 4 (*Definitions*) beginning on page 185 of the Base Prospectus:

- a. After the definition of "Determination Date" and before the definition of "Final Redemption Barrier Value" on page 186 of the Base Prospectus, the following definition shall be inserted:

"**Determination Month**" means, in respect of each Interest Payment Date, the month specified as such in the applicable Final Terms, which may, without limitation, also be expressed as a specified number of months before or after, as specified in the applicable Final Terms, the relevant Interest Payment Date;"

- b. The definition of "FX Rate" on page 187 of the Base Prospectus, reading:

"**FX Rate**" means the rate of exchange, determined by the Determination Agent and rounded to 4 decimal points, by dividing (i) the daily fixing published on the Relevant Screen Page (as at the Specified Time) in respect of exchanging an amount in the Specified Currency for an amount in Euro by (ii) the daily fixing published on the Relevant Screen Page (as at the Specified Time) in respect of exchanging an amount in Euro for an amount in the Second Currency;"

shall be deleted and replaced with the following:

"**FX Rate**" means the rate of exchange, determined by the Determination Agent and rounded to 4 decimal points, by *dividing* (i) the daily fixing published on the Relevant Screen Page (as at the Specified Time) in respect of exchanging an amount in the Specified Currency for an amount in Euro *by* (ii) the daily fixing published on the Relevant Screen Page (as at the Specified Time) in respect of exchanging an amount in Euro for an amount in the Second Currency, **provided that**, when a direct fixing is available between the Specified Currency and the Second Currency, the Determination Agent will determine the rate of exchange on the basis of the daily fixing published on the Relevant Screen Page (as at the Specified Time) specified in the applicable Final Terms in respect of the Specified Currency in respect of exchanging an amount in the Specified Currency for an amount in the Second Currency;"

- c. The definition of "Knock-in Value" on page 187 of the Base Prospectus reading:

"**Knock-in Value**" means, (a) if "**Worst Performance**" is specified as being applicable in respect of the relevant Series of Notes in the applicable Final Terms, the Relevant Underlying Value of the Worst Performing Basket Component, (b) if "**Best Performance**" is specified as being applicable in respect of the relevant Series of Notes in the applicable Final Terms, the Relevant Underlying Value of the Best Performing Basket Component, (c) if "**Selected Worst of Performance**" is specified as being applicable in respect of the relevant Series of Notes in the applicable Final Terms, the value determined by adding the Relevant Underlying Value of each Selected Worst Performing Basket Component and dividing the sum by the number of such Selected Worst Performing Basket Components, (d) if "**Selected Best of Performance**" is specified as being applicable in respect of the relevant Series of Notes in the applicable Final Terms, the value determined by adding the Relevant Underlying Value of each Selected Best Performing Basket Component and dividing the sum by the number of Selected Best Performing Basket Components, or (e) in all other cases, the Relevant Underlying Value;"

shall be deleted and replaced with the following:

"Knock-in Value" means, (a) if **"Worst Performance"** is specified as being applicable in respect of the relevant Series of Notes in the applicable Final Terms, the Relevant Underlying Value of the Worst Performing Basket Component, (b) if **"Best Performance"** is specified as being applicable in respect of the relevant Series of Notes in the applicable Final Terms, the Relevant Underlying Value of the Best Performing Basket Component, (c) if **"Selected Worst of Performance"** is specified as being applicable in respect of the relevant Series of Notes in the applicable Final Terms, the value determined by adding the Relevant Underlying Value of each Selected Worst Performing Basket Component and dividing the sum by the number of such Selected Worst Performing Basket Components, (d) if **"Selected Best of Performance"** is specified as being applicable in respect of the relevant Series of Notes in the applicable Final Terms, the value determined by adding the Relevant Underlying Value of each Selected Best Performing Basket Component and dividing the sum by the number of Selected Best Performing Basket Components, (e) if **"Relevant Underlying Performance"** is specified as being applicable in respect of the relevant Series of Notes for the purposes of determining Knock-in Value in the applicable Final Terms, the Relevant Underlying Performance for such purposes, or (f) in all other cases, the Relevant Underlying Value."

- d. The definition of "Participation Rate" on page 188 of the Base Prospectus reading:

"Participation Rate" and, if applicable, each of **"Participation Rate 1"**, **"Participation Rate 2"** and **"Participation Rate 3"** means the percentage rate specified as such in the applicable Final Terms;"

shall be deleted and replaced with the following:

"Participation Rate" and, if applicable, each of **"Participation Rate 1"**, **"Participation Rate 2"** and **"Participation Rate 3"** means the percentage rate specified as such in the applicable Final Terms, **provided that** any such rate may be expressed as a percentage rate to be determined by the Determination Agent by reference to the market conditions prevailing at the end of the period for which such Notes are offered to the public, in which case, the applicable Final Terms shall specify a minimum percentage rate and / or a maximum percentage rate and the Participation Rate (or, as the case may be, Participation Rate 1, Participation Rate 2 or Participation Rate 3) (as determined by the Determination Agent) shall not be greater than any maximum rate which may be specified or lesser than any minimum rate which may be specified. The rate so determined by the Determination Agent shall be published before the Issue Date of the Notes on a website specified for these purposes in the applicable Final Terms;"

- e. After the definition of "Relevant Factor" and before the definition of "Relevant Screen Page" on page 188 of the Base Prospectus, the following definitions shall be inserted:

"Relevant Inflation Index" means, in respect of any Series of Notes, the inflation index specified as such in the applicable Final Terms;

"Relevant Inflation Index (Initial)" means the value specified as such in the applicable Final Terms, which may, without limitation, be expressed as the official

determination of the Relevant Inflation Index for a calendar month specified in the applicable Final Terms;

"**Relevant Inflation Index (N)**" means, in respect of each Interest Payment Date, the official determination of the Relevant Inflation Index published for the Determination Month in respect of such Interest Payment Date, **provided that** the provisions of Condition 11 (*Provisions Relating to Inflation-Linked Notes*) will apply as if the Relevant Inflation Index were an Inflation Index as defined in such Condition;"

- f. The definition of "Specified Rate" appearing on page 189 of the Base Prospectus reading:

""**Specified Rate**" means the percentage rate (which will be between 0% and 100%) specified as such in the applicable Final Terms provided that if no such rate is specified, the Specified Rate shall be equal to 100 per cent.;"

shall be deleted and shall be replaced by the following:

""**Specified Rate**" and, if applicable, "**Specified Rate 1**", "**Specified Rate 2**" and "**Specified Rate 3**" means the percentage rate (which will be between 0% and 100%) specified as such in the applicable Final Terms provided that if no such rate is specified, the Specified Rate, Specified Rate 1, Specified Rate 2 or Specified Rate 3, as applicable, shall be equal to 100 per cent.;"

Sub-Section (2) – Modifications to Section 8 of the Additional Terms and Conditions

The following amendments are made to Sub-Section II (*Selected Average Performance Determination Terms for Notes linked to a Relevant Underlying which is a Basket*) of Section 8 (*Performance Determination Terms*) of Part 2 (*Additional Terms and Conditions*) of the Terms and Conditions of the Notes which begins at page 207 of the Base Prospectus:

- I. The formula in Paragraph 1 (*Selected Average Basic Performance*) appearing on page 207 of the Base Prospectus shall be deleted and replaced with the following:

$$Performance = \sum_{i=1}^n \frac{1}{n} \left\{ Performance Rate \times \left(\frac{Final Reference Value_i}{Initial Reference Value_i} - Strike \right) \right\}$$

- II. In Paragraph 1 (*Selected Average Basic Performance*) appearing on page 207 of the Base Prospectus, the following definition shall be inserted after the definition of "Performance Rate":

""**Strike**" means the value, between 0 and 100, specified as such in the applicable Final Terms, **provided that** if no such value is specified, the Strike will be 1;"

PART B
Modification of the Summary

The following amendments are made in element C.9 (*Interest, Redemption and Representation*) of the Summary which begins on page 10 of the Base Prospectus:

- I. The paragraph beginning "[*Insert for Fixed Rate Notes, Step up Notes, Fixed to Floating Rate Notes:...*]" on page 11 of the Base Prospectus is deleted and replaced with the following:

"[*Insert for Fixed Rate Notes, Step up Notes, Fixed to Floating Rate Notes, and if Fixed Rate Note Provisions are applicable in respect of Linked Notes (Regular Coupon):* The Notes bear interest from [•] at a fixed rate of [•] % per annum payable in arrear on [•], [•] % per annum payable in arrear on [•]...and [•] % per annum payable in arrear on [•].] [*insert if "Inflation Adjustment" is applicable:* The fixed rate of interest payable in respect of the Notes will be adjusted by the Determination Agent by multiplying such rate by the fraction which is (i) the level of [*insert details of inflation index*] for the calendar month which is [•] months [before]/[after] each Interest Payment Date divided by (ii) [•] / [the level of [*insert details of inflation index*] for [*month and year*].]"

- II. The paragraph beginning "[The Notes are [**Autocallable Notes (Regular Coupon)**]..." and ending with "are as set out in the table below:" on page 11 of the Base Prospectus is deleted and replaced with the following:

"[The Notes are [**Autocallable Notes (Regular Coupon)**] / [**Reverse Convertible Notes (Regular Coupon)**] / [**Linked Notes (Regular Coupon)**]. The Issuer shall pay interest on each Interest Payment Date equal to the product of (i) the Coupon Rate, and (ii) the Calculation Amount. [*insert if "Inflation Adjustment" is applicable:* The Coupon Rate will be adjusted by the Determination Agent by multiplying such rate by the fraction which is (i) the level of [*insert details of inflation index*] for the calendar month which is [•] months [before]/[after] each Interest Payment Date divided by (ii) [•] / [the level of [*insert details of inflation index*] for [*month and year*].] The Interest Payment Dates and the corresponding Coupon Rates are as set out in the table below:"

- III. The paragraph beginning "[**Linked Notes (Barrier and Participation Redemption)**.... " on page 16-17 of the Base Prospectus is deleted and replaced with the following:

"[**Linked Notes (Barrier and Participation Redemption)**" applies. If, [on the Determination Date] / [on each Final Redemption Observation Date] / [at any time during the Barrier Observation Period], the Determination Agent determines that the Knock-in Value is [greater than] / [greater than or equal to] / [lesser than] / [lesser than or equal to] the Final Redemption Barrier Value, the Notes, unless previously redeemed or cancelled, will be redeemed on the Maturity Date at an amount per Calculation Amount equal to the product of (I) the Calculation Amount, (II) the sum of (A) Specified Rate 1 and (B) the product of (i) the Participation Rate 1 and (ii) the greater of the Final Redemption Rate and the Relevant Underlying performance [and (iii) the value determined by dividing the FX Rate as of the currency business day immediately succeeding the Determination Date and the FX Rate as of the currency business day immediately preceding the Strike Date]. Otherwise the Notes will, unless previously redeemed or cancelled, be redeemed on the Maturity Date at an amount per Calculation Amount equal to the product of (I) the Calculation Amount, (II) the sum of (A) Specified Rate 2 and (B) the product of the Participation Rate 2 and the value determined by dividing the Final Reference Value by the Initial Reference Value [and the value determined by dividing the FX Rate as of the currency

business day immediately succeeding the Determination Date by the FX Rate as of the currency business day immediately preceding the Strike Date].]"

- IV. After ["**Linked Notes (Dual Barrier Redemption – Twin Win)**"] applies appearing on page 18 of the Base Prospectus,:
- a. In paragraph (a), "Specified Rate" shall be replaced by "Specified Rate 1",
 - b. In paragraph (b), "Specified Rate" shall be replaced by "Specified Rate 2" and
 - c. In paragraph (c), "Specified Rate" shall be replaced by "Specified Rate 3".
- V. After "[*END OF OPTION 11*]" at the bottom of page 19 of the Base Prospectus, the paragraph beginning "Where: ..." and ending with "in the table below:" on page 20 of the Base Prospectus shall be deleted and replaced with the following:

"Where:

[Barrier Observation Period means [•];] [Determination Date is [•];] [Final Redemption Observation Date[s] means [•],[•]... and [•];] [Final Redemption Barrier Value 1 means [•][% of the Initial Reference Value];] [Final Redemption Barrier Value 2 means [•][% of the Initial Reference Value];] [Final Redemption Barrier Value means [•][% of the Initial Reference Value];] [Final Redemption Rate means [•]%;] [Final Redemption Rate 1 means [•]%;] [Final Redemption Rate 2 means [•]%;] [Final Reference Value means the Relevant Underlying Value as of the Determination Date;] [FX Rate means the rate of exchange, determined (and rounded to 4 decimal points) [as the daily fixing published on the [*specify Relevant Screen Page*] at [•] [am/pm] [*city*] time in respect of exchanging an amount in [*specify Specified Currency*] for an amount in [*specify Second Currency*]] / [by dividing (i) the daily fixing published on the [*specify Relevant Screen Page*] at [•] [am/pm] [*city*] time in respect of exchanging an amount in [*specify Specified Currency*] for an amount in Euro by (ii) the daily fixing published on the [*specify Relevant Screen Page*] at [•] [am/pm] [*city*] time in respect of exchanging an amount in Euro for an amount in [*specify Second Currency*];] [Initial Reference Value is [•] / [the Relevant Underlying Value as of the Strike Date];] [Knock-in Value means [the Relevant Underlying Value [of the worst performing Basket Component] / [the best performing Basket Component] / [[•] of the worst performing Basket Components] / [[•] of the best performing Basket Components], determined according to the Value Determination Terms specified below] / [the Relevant Underlying Performance];] [Lock In Step means [•]%, [•]%,... and [•]%;] [Multiplier means [•];] [Participation Rate 1 [is [•]%) / [will be a percentage rate, [not lower than [•]%) [and] [not higher than [•]%) determined by the Determination Agent at the end of the offer period in respect of the Notes in accordance with market conditions at such time, and which shall be notified to the Noteholder thereafter by publication on [*insert website address*];] [Participation Rate 2 [is [•]%) / [will be a percentage rate, [not lower than [•]%) [and] [not higher than [•]%) determined by the Determination Agent at the end of the offer period in respect of the Notes in accordance with market conditions at such time, and which shall be notified to the Noteholder thereafter by publication on [*insert website address*];] [Participation Rate 3 [is [•]%) / [will be a percentage rate, [not lower than [•]%) [and] [not higher than [•]%) determined by the Determination Agent at the end of the offer period in respect of the Notes in accordance with market conditions at such time, and which shall be notified to the Noteholder thereafter by publication on [*insert website address*];] [Participation Rate [is [•]%) / [will be a percentage rate, [not lower than [•]%) [and] [not higher than [•]%) determined by the Determination Agent at the end of the offer period in respect of the Notes in accordance with market conditions at such time, and which shall be notified to the Noteholder thereafter by publication on [*insert website address*];] [Performance Barrier Level means [•]%;] [Performance Rate is [•]%;] [Relevant Underlying Performance (Put) means the Relevant Underlying Performance determined as if "Put Performance" were specified as being applicable in respect of the relevant Performance

Determination Term specified below;] [Relevant Underlying Performance means the performance of the Relevant Underlying determined in accordance with the Performance Determination Terms specified below;] [Relevant Underlying Value is the value of the Relevant Underlying, determined according to the Value Determination Terms specified below;] [Specified Rate is [•]%;] [Specified Rate 1 is [•]%;] [Specified Rate 2 is [•]%;][Specified Rate 2 is [•]%;] [Specified Strike Value means [•];] [Strike Date is [•];] [Top Rank Underlying Performance means the Relevant Underlying Performance determined as if Selected Average Top Rank Performance were the applicable Performance Determination Terms;] [and the Specified Final Redemption Barrier Values and the corresponding Specified Final Redemption Rates are specified in the table below:"

and

- VI. The paragraph beginning "*Insert for Certain Linked Notes: Performance...*" on page 21 of the Base Prospectus shall be amended by adding the following after "Relevant Underlying Performance" and before the colon appearing after Relevant Underlying Performance:

"for determining [Final Redemption Amount] [and] [Knock-in Value] [*repeat separately for each if different*]"

PART C

Modification of the Pro-Forma Final Terms for Certain Linked Notes

The following amendments are made to the section titled "Pro Forma Final Terms for Certain Linked Notes" beginning on page 364 of the Base Prospectus:

Sub-Section (1) – Modifications to Paragraph 8 and Paragraph 13(B) of Part A of the Pro-Forma Final Terms for Certain Linked Notes

- I. In paragraph 8 (*Interest Basis*) on page 366 of the Base Prospectus, in the column on the right, "[•]% Fixed Rate]" shall be inserted above "[Equity-Linked Interest]".
- II. Paragraph 13(B) (*Linked Notes (Regular Coupon)*) starting on page 374 of the Base Prospectus shall be deleted, and shall be replaced by the following:

(B) Linked Notes (Regular Coupon): [Applicable/ Not Applicable]. [Fixed Rate Note provisions apply].

(If not applicable, delete the remaining sub-paragraphs of this paragraph)

(i) Coupon Rate [Not Applicable] [OR] [•] per cent.

[OR]

Interest Payment Date	Coupon Rate
[date]	[•] per cent.
[...]	[...]
[date]	[•] per cent.

(ii) Rate(s) of Interest: [Not Applicable] / [[•] per cent. per annum [payable [annually/semi-annually/quarterly/monthly/ other (specify)] in arrear]]

(iii) Interest Period(s): [Not Applicable] / [Specify] / [As set out in Condition 2 [adjusted in accordance the Business Day Convention specified below]/not adjusted]

OR

For Swedish Notes, specify as follows:

[As set out in Condition 5.10 [adjusted in accordance the Business Day Convention specified below]/not adjusted]

(iv) Interest Payment Date(s): [date][, [date], and [date]] / [Specify date(s) and whether any adjustment applies]

- (v) Business Day Convention: [Following Business Day Convention] / [Modified Following Business Day Convention / Modified Business Day Convention] / [Preceding Business Day Convention] / [No Adjustment / Unadjusted]
- (Delete as appropriate)*
- (vi) Fixed Coupon Amount[(s)]: [Not Applicable] / [[•] per Calculation Amount]
- (vii) Broken Amount(s): [Not Applicable] / [[•] per Calculation Amount, payable on the Interest Payment Date falling [in/on] [•]]
- (viii) Day Count Fraction: [Not Applicable] / [[Actual/Actual (ICMA)] / [30/360]]
(Condition 5.7)
- (ix) Inflation Adjustment: [Applicable] / [Not Applicable]
- (If not applicable, delete the remaining sub-paragraphs of this paragraph)*
- Relevant Inflation Index: [*insert name of inflation index*] published by [*insert name of index sponsor*] (*insert Bloomberg ticker or price source*)
 - Additional Disruption Events: [Change in Law, Hedging Disruption, and Increased Cost of Hedging] shall apply
(Condition 11) *(delete any which are not applicable)*
 - Inflation Level Adjustment Correction: [The first publication or announcement of the level of the Relevant Inflation Index (disregarding estimates) by the relevant Inflation Index Sponsor for any Determination Month shall be final and conclusive and, subject to Condition 11, later revisions to the level of the Relevant Inflation Index for such Determination Month will not be used in any calculations] / [The first publication or announcement of a level of the Relevant Inflation Index (disregarding estimates) published by the relevant Index Sponsor or, if revised, any subsequent revision of such level for a Determination Month shall be final and conclusive for such Determination Month, **provided that** such revisions are published or announced up to and including the day that is two Business Days prior to the relevant Interest Payment Date].
(Condition 11.6) *(delete as appropriate)*
 - Related Bond: [*specify*] / [Fallback Bond] / [Fallback Bond: Not Applicable]
(Condition 11)
 - Relevant Inflation Index (Initial): [•] / [The official determination of the Relevant Inflation Index for the month of [*month and year*].]

- Determination Month for Relevant Inflation Index (N): The month that is [number of months] months [before] / [after] [the] / [each] [Interest Payment Date] / [other determination].

[OR]

Interest Payment Date	Determination Month
[date]	[month] / [The month that is [number of months] months [before] / [after] such [Interest Payment Date] / [other determination]
[...]	[...]

Sub-Section (2) – Modifications to Paragraph 21 of Part A of the Pro-Forma Final Terms for Certain Linked Notes

Paragraph 21 (*Linked Redemption Provisions: Final Redemption Amount*) of Part A of the Pro-Forma Final Terms for Certain Linked Notes, as amended by paragraphs (III) to (X) below, is set out under Annex A to this Base Prospectus Supplement.

- III. The text in the right hand side column in:
- line item (ii) of Paragraph 21(B) (*Linked Notes (Participation and Performance-Linked Redemption)*) on page 410 of the Base Prospectus,
 - line item (v) of Paragraph 21(C) (*Linked Notes (Barrier Redemption)*) on page 411,
 - line item (viii) of Paragraph 21(D) (*Linked Notes (Barrier and Participation Redemption)*) on page 413 of the Base Prospectus,
 - line item (ix) of Paragraph 21(D) (*Linked Notes (Barrier and Participation Redemption)*) on page 413 of the Base Prospectus,
 - line item (x) of Paragraph 21(E) (*Linked Notes (Dual Barrier Redemption)*) on page 415 of the Base Prospectus,
 - line item (xi) of Paragraph 21(E) (*Linked Notes (Dual Barrier Redemption)*) on page 415 of the Base Prospectus,
 - line item (x) of Paragraph 21(F) (*Linked Notes (Dual Barrier Redemption - Twin Win)*) on page 417 of the Base Prospectus,
 - line item (xi) of Paragraph 21(F) (*Linked Notes (Dual Barrier Redemption - Twin Win)*) on page 417 of the Base Prospectus,
 - line item (xii) of Paragraph 21(F) (*Linked Notes (Dual Barrier Redemption - Twin Win)*) on page 417 of the Base Prospectus,
 - line item (i) of Paragraph 21(G) (*Linked Notes (Synthetic Zero Redemption)*) on page 418 of the Base Prospectus,
 - line item (iii) of Paragraph 21(H) (*Linked Notes (Lock In Ladder Redemption)*) on page 418 of the Base Prospectus,
 - line item (ix) of Paragraph 21(I) (*Linked Notes (Lock In Ladder Barrier Redemption)*) on page 420 of the Base Prospectus,
 - line item (x) of Paragraph 21(I) (*Linked Notes (Lock In Ladder Barrier Redemption)*) on page 420 of the Base Prospectus, and

- n. line item (iii) of Paragraph 21(J) (*Linked Notes (Ranked Underlying Redemption)*) on page 421 of the Base Prospectus,

shall each be deleted and replaced with the following:

"[•] / [100] per cent. / [A percentage rate to be determined by the Determination Agent before the Issue Date and notified to the Noteholders thereafter by publication on *[insert website address]*, **provided that** such percentage rate shall be [at least [•] per cent.] [and] [not greater than [•] per cent.]]"

- IV. The text in the right hand side column in
 - a. line item (ii) of Paragraph 21(C) (*Linked Notes (Barrier Redemption)*) on page 411,
 - b. line item (ii) of Paragraph 21(D) (*Linked Notes (Barrier and Participation Redemption)*) on page 412 of the Base Prospectus,
 - c. line item (iii) of Paragraph 21(E) (*Linked Notes (Dual Barrier Redemption)*) on page 414 of the Base Prospectus,
 - d. line item (iii) of Paragraph 21(F) (*Linked Notes (Dual Barrier Redemption - Twin Win)*) on page 416 of the Base Prospectus,
 - e. line item (iii) of Paragraph 21(I) (*Linked Notes (Lock In Ladder Barrier Redemption)*) on page 419 of the Base Prospectus, and
 - f. line item (iii) of Paragraph 21(K) (*Linked Notes (Multiple Barrier Redemption)*) on page 422 of the Base Prospectus,

shall each be deleted and replaced with the following:

"[[Worst Performance] / [Best Performance] / [Selected Worst of Performance] / [Selected Best of Performance] is applicable] / [Relevant Underlying Performance] / [is the Relevant Underlying Value] [and "N" is equal to [•]]"

- V. The text in the left-hand side column in
 - a. line item (iv) of Paragraph 21(B) (*Linked Notes (Participation and Performance-Linked Redemption)*) on page 410,
 - b. line item (xi) of Paragraph 21(D) (*Linked Notes (Barrier and Participation Redemption)*) on page 413 of the Base Prospectus,
 - c. line item (xvi) of Paragraph 21(E) (*Linked Notes (Dual Barrier Redemption)*) on page 415 of the Base Prospectus,
 - d. line item (viii) of Paragraph 21(H) (*Linked Notes (Lock In Ladder Redemption)*) on page 419 of the Base Prospectus, and
 - e. line item (viii) of Paragraph 21(J) (*Linked Notes (Ranked Underlying Redemption)*) on page 422 of the Base Prospectus,

shall each be amended by adding "for determining Final Redemption Amount" after "Relevant Underlying Performance" and before the colon.

- VI. The text in the left-hand side column in line item (xviii) of Paragraph 21(F) (*Linked Notes (Dual Barrier Redemption - Twin Win)*) on page 417 of the Base Prospectus, shall be deleted and replaced with the following:

"Relevant Underlying Performance for determining Final Redemption Amount in accordance with Paragraph 2.6(a) of Section 5 of Part 2 of the Terms and Conditions:"

- VII. The text in the right-hand side column in

- a. line item (iv) of Paragraph 21(B) (*Linked Notes (Participation and Performance-Linked Redemption)*) on page 410,
- b. line item (xi) of Paragraph 21(D) (*Linked Notes (Barrier and Participation Redemption)*) on page 413 of the Base Prospectus,
- c. line item (xvi) of Paragraph 21(E) (*Linked Notes (Dual Barrier Redemption)*) on page 415 of the Base Prospectus,
- d. line item (viii) of Paragraph 21(H) (*Linked Notes (Lock In Ladder Redemption)*) on page 419 of the Base Prospectus, and
- e. line item (viii) of Paragraph 21(J) (*Linked Notes (Ranked Underlying Redemption)*) on page 422 of the Base Prospectus,

shall each be amended by replacing "Paragraph 23" with "Paragraph 23(I)".

- VIII. The text in the right-hand side column in line item (xviii) of Paragraph 21(F) (*Linked Notes (Dual Barrier Redemption - Twin Win)*) on page 417 of the Base Prospectus, shall be deleted and replaced with the following:

"[insert Performance Determination Term specified in Paragraph 23(I)(A) or (C) below] applies. See Paragraph 23(I) below for further details"

- IX. Line items (xiii) and (xiv) of Paragraph 21 D (*Linked Notes (Barrier and Participation Redemption)*) on page 413 of the Base Prospectus (which will be re-numbered (xiv) and (xv) respectively, pursuant to the amendment foreseen in paragraph XI of this Part C of this Base Prospectus Supplement below) shall be deleted and replaced with the following:

(xiv) Specified Currency: [•] / [Not Applicable]

- Relevant Screen Page in respect of Specified Currency: [•] / [Not Applicable]

- Specified Time in respect of Specified Currency: [•] / [Not Applicable]

(Specify Not Applicable if the fall back in the definition of Specified Time in Paragraph 4 of Section 5 of Part 2 of the Terms and Conditions applies.)

(xv) Second Currency: [•] / [100] per cent.

- Relevant Screen Page in respect of Second Currency: [•] / [Not Applicable]

- Specified Time in respect of Second Currency: [•] / [Not Applicable]

(Specify Not Applicable if the fall back in the definition of Specified Time in Paragraph 4 of Section 5 of Part 2 of the Terms and Conditions applies.)

- X. The text in the left hand side column in line item (vii) of Paragraph 21 (D) (*Linked Notes (Barrier and Participation Redemption)*) on page 413 of the Base Prospectus shall be deleted and replaced with "Specified Rate 1:".

XI. The following shall be inserted as a new line item (viii) in Paragraph 21 (D) (*Linked Notes (Barrier and Participation Redemption)*) on page 413 of the Base Prospectus and the subsequent sub-paragraphs of this Paragraph 21(D) shall be re-numbered accordingly:

(viii) Specified Rate 2: [•] / [100] per cent.

XII. The text in the left-hand side column in line item (ix) of Paragraph 21(F) (*Linked Notes (Dual Barrier Redemption - Twin Win)*) on page 416 of the Base Prospectus shall be deleted and replaced with the following:

"Specified Rate 1:"

XIII. The following shall be inserted as new line items (x) and (xi) in Paragraph 21(F) (*Linked Notes (Dual Barrier Redemption - Twin Win)*) on page 417 of the Base Prospectus and the subsequent sub-paragraphs of this Paragraph 21(F) shall be re-numbered accordingly:

(x) Specified Rate 2: [•] / [100] per cent.

(xi) Specified Rate 3: [•] / [100] per cent.

XIV. The following shall be inserted as a new line item (xvi) in Paragraph 21(C) (*Linked Notes (Barrier Redemption)*) on page 412 of the Base Prospectus:

(xvi) Relevant Underlying Performance for determining the Knock-in Value: [Not Applicable] / [*insert Performance Determination Term specified in Paragraph 23(II) below*] applies. See Paragraph 23(II) below for further details.

XV. The following shall be inserted as a new line item (xix) of Paragraph 21(D) (*Linked Notes (Barrier and Participation Redemption)*) on page 414 of the Base Prospectus:

(xix) Relevant Underlying Performance for determining the Knock-in Value: [Not Applicable] / [*insert Performance Determination Term specified in Paragraph 23(II) below*] applies. See Paragraph 23(II) below for further details.

XVI. The following shall be inserted as a new line item (xx) of Paragraph 21(E) (*Linked Notes (Dual Barrier Redemption)*) on page 416 of the Base Prospectus:

(xx) Relevant Underlying Performance for determining the Knock-in Value: [Not Applicable] / [*insert Performance Determination Term specified in Paragraph 23(II) below*] applies. See Paragraph 23(II) below for further details.

XVII. The following shall be inserted as a new line item (xxi) of Paragraph 21(F) (*Linked Notes (Dual Barrier Redemption - Twin Win)*) on page 418 of the Base Prospectus and the sub-sequent sub-paragraphs of this Paragraph 21(F) shall be re-numbered accordingly:

(xxi) Relevant Underlying Performance (Put) for determining Final Redemption Amount in accordance with Paragraph 2.6(b) of Section 5 of Part 2 of the Terms and Conditions: [Not Applicable] / [*insert Performance Determination Term specified in Paragraph 23(I)(B) below*] applies. See Paragraph 23(I)(B) below for further details.

XVIII. The following shall be inserted as a new line item (xxii) of Paragraph 21(F) (*Linked Notes (Dual Barrier Redemption - Twin Win)*) on page 418 of the Base Prospectus:

(xxv) Relevant Underlying Performance for determining the Knock-in Value: [Not Applicable] / [*insert Performance Determination Term specified in Paragraph 23(II) below*] applies. See Paragraph 23(II) below for further details.

XIX. The following shall be inserted as a new line item (xxi) of Paragraph 21(I) (*Linked Notes (Lock In Ladder Barrier Redemption)*) on page 421 of the Base Prospectus:

(xxi) Relevant Underlying Performance for determining the Knock-in Value: [Not Applicable] / [*insert Performance Determination Term specified in Paragraph 23(II) below*] applies. See Paragraph 23(II) below for further details.

XX. The following shall be inserted as a new line item (xi) of Paragraph 21(K) (*Linked Notes (Multiple Barrier Redemption)*) on page 423 of the Base Prospectus:

(xi) Relevant Underlying Performance for determining the Knock-in Value: [Not Applicable] / [*insert Performance Determination Term specified in Paragraph 23(II) below*] applies. See Paragraph 23(II) below for further details.

Sub-section (3) Modifications to Paragraph 23 of Part A of the Pro-Forma Final Terms for Certain Linked Notes

XXI. The left-hand side column in Paragraph 23 on page 428 of the Base Prospectus shall be amended by:

- a. In the first line, inserting the words "for Final Redemption Amount" after "Linked Redemption Provisions: Performance Determination Terms" and
- b. In the fifth line, inserting the words ", where used for determining the Final Redemption Amount" after "for determining Relevant Underlying Performance" and before the bracket.

XXII. Paragraph 23 on page 428 of the Base Prospectus shall be re-numbered Paragraph 23(I).

XXIII. Before Paragraph 23(B) on page 433 of the Base Prospectus, the following shall be inserted as a new Paragraph 23(B) and the remaining Paragraphs of Paragraph 23(I) shall be renumbered accordingly:

- (B) Performance Determination Terms for Relevant Underlying Performance (Put) for Notes linked to a Single Underlying:** [Not Applicable] / [Basic Performance] / [Cliquet Performance] / [Capped Performance] / [Floored Performance] / [Capped & Floored Performance] / [Absolute Basic Performance] / [Absolute Capped Performance] / [Absolute Floored Performance] / [Absolute Capped & Floored Performance] / [OTM Performance (Single Underlying)] / [Optimised Performance (Type 1)] / [Optimised Performance (Type 2)]
- (for purposes of determining Final Redemption Amount in accordance with Paragraph 2.6(b) of Section 5 of Part 2 of the Terms and Conditions) Put Performance is applicable.
- (If not applicable, delete the remaining sub-paragraphs of this paragraph)*
- (i) Performance Rate: [•] per cent.
- (ii) Strike: [•] / [1]
- (iii) OTM Rate: [[•] per cent.] / [Not Applicable]
- (specify if OTM Performance (Single Underlying) is specified as being applicable, other specify Not Applicable)*
- (iv) Election for Optimised Initial Reference Value: [means the value determined by the Determination Agent to be equal to the [lowest] / [highest] of the Closing Values of the Relevant Underlying as of each of the Optimised Observation Dates] / [Not Applicable]
- (specify if Optimised Performance (Type 1) or Optimised Performance (Type 2) is specified as being applicable, otherwise specify Not Applicable)*
- (v) Optimised Observation Date(s): [date], [, [date], ... and [date]] / [Each Scheduled Trading Day beginning on (and including) [date] and ending on (but excluding) [date]] / [Not Applicable]
- (specify dates if Optimised Performance is specified as being applicable, otherwise specify Not Applicable)*
- (vi) Initial Reference Value: [•] / [Determined in accordance with the Value Determination Terms specified below]
- (vii) **Value Determination Terms for Initial Reference Value:** [Not Applicable] / [Spot Value] / [Intraday Value] / [Opening Value] / [Closing Value] / [Max Lookback Value] / [Min Lookback Value] / [Floored Max Lookback Value] / [Floored Min Lookback Value] / [Capped Max Lookback Value] / [Capped Min Lookback Value] / [Average Value] / [Individually Floored Average Value] / [Individually Capped Average Value] / [Globally Floored Average Value] / [Globally
- (Section 2 of Part 2 of the Terms and Conditions)

Capped Average Value]

(If not applicable, delete the remaining sub-paragraphs of this paragraph)

- Reference Month: [•]
(specify if Notes are Inflation-Linked Notes otherwise delete this provision)
- Basic Value Determination Terms: [Spot Value] / [Intraday Value] / [Opening Value] / [Closing Value]
(specify if Max Lookback Value / Min Lookback Value / Floored Max Lookback Value / Floored Min Lookback Value / Capped Max Lookback Value / Capped Min Lookback Value / Average Value / Individually Floored Average Value / Individually Capped Average Value / Globally Floored Average Value / Globally Capped Average Value is selected otherwise delete this provision)
- Averaging Dates in relation to Strike Date: [date][, [date], and [date]]
(specify if Average Value / Individually Capped Average Value / Individually Floored Average Value / Globally Floored Average Value / Globally Capped Average Value is selected, otherwise delete this provision)
- Averaging Date Disruption: [Omission] / [Postponement] / [Modified Postponement]
(specify if Average Value / Individually Capped Average Value / Individually Floored Average Value / Globally Floored Average Value / Globally Capped Average Value is selected, otherwise delete this provision)

- Value Observation Dates in respect of Strike Date: [date], [, [date], ... and [date]] / [Each Scheduled Trading Day beginning on (and including) [date] and ending on (but excluding) [date]]

(specify if Max Lookback Value / Min Lookback Value / Floored Max Lookback Value / Floored Min Lookback Value / Capped Max Lookback Value / Capped Min Lookback Value is selected, otherwise delete this provision)
- Floor Value: [•]

(specify if Floored Max Lookback Value / Floored Min Lookback Value / Individually Floored Average Value is selected, otherwise delete this provision))
- Global Floor Value: [•]

(specify if Globally Floored Average Value is selected, otherwise delete this provision)
- Cap Value: [•]

(specify if Capped Max Lookback Value / Capped Min Lookback Value / Individually Capped Average Value is selected, otherwise delete this provision)
- Global Cap Value: [•]

(specify if Globally Capped Average Value is selected, otherwise delete this provision)
- (viii) **Value Determination Terms** for Final Reference Value: [Not Applicable] / [Spot Value] / [Intraday Value] / [Opening Value] / [Closing Value] / [Max Lookback Value] / [Min Lookback Value] / [Floored Max Lookback Value] / [Floored Min Lookback Value] / [Capped Max Lookback Value] / [Capped Min Lookback Value] / [Average Value] / [Individually Floored Average Value] / [Individually Capped Average Value] / [Globally Floored Average Value] / [Globally

(Section 2 of Part 2 of the Terms and Conditions)

Capped Average Value]

(If not applicable, delete the remaining sub-paragraphs of this paragraph)

- Reference Month: [•]
(specify if Notes are Inflation-Linked Notes otherwise delete this provision)
- Basic Value Determination Terms: [Spot Value] / [Intraday Value] / [Opening Value] / [Closing Value]
(specify if Max Lookback Value / Min Lookback Value / Floored Max Lookback Value / Floored Min Lookback Value / Capped Max Lookback Value / Capped Min Lookback Value / Average Value / Individually Floored Average Value / Individually Capped Average Value / Globally Floored Average Value / Globally Capped Average Value is selected otherwise delete this provision)
- Averaging Dates in relation to Determination Date: [date][, [date], and [date]]
(specify if Average Value / Individually Capped Average Value / Individually Floored Average Value / Globally Floored Average Value / Globally Capped Average Value is selected, otherwise delete this provision)
- Averaging Date Disruption: [Omission] / [Postponement] / [Modified Postponement]
(specify if Average Value / Individually Capped Average Value / Individually Floored Average Value / Globally Floored Average Value / Globally Capped Average Value is selected, otherwise delete this provision)

- Value Observation Dates in respect of the Determination Date: [*date*], [, [*date*], ... and [*date*]] / [Each Scheduled Trading Day beginning on (and including) [*date*] and ending on (but excluding) [*date*]]

(specify if Max Lookback Value / Min Lookback Value / Floored Max Lookback Value / Floored Min Lookback Value / Capped Max Lookback Value / Capped Min Lookback Value is selected, otherwise delete this provision)
- Floor Value: [•]

(specify if Floored Max Lookback Value / Floored Min Lookback Value / Individually Floored Average Value is selected, otherwise delete this provision))
- Global Floor Value: [•]

(specify if Globally Floored Average Value is selected, otherwise delete this provision)
- Cap Value: [•]

(specify if Capped Max Lookback Value / Capped Min Lookback Value / Individually Capped Average Value is selected, otherwise delete this provision)
- Global Cap Value: [•]

(specify if Globally Capped Average Value is selected, otherwise delete this provision)
- (ix) **Value Determination Terms** for PIDD Reference Value as of each Interest Determination Date: [Not Applicable] / [Spot Value] / [Intraday Value] / [Opening Value] / [Closing Value] / [Max Lookback Value] / [Min Lookback Value] / [Floored Max Lookback Value] / [Floored Min Lookback Value] / [Capped Max Lookback Value] / [Capped Min Lookback Value] / [Average Value] / [Individually Floored Average Value] / [Individually Capped

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Average Value] / [Globally Floored Average Value] / [Globally Capped Average Value]

(If not applicable, delete the remaining sub-paragraphs of this paragraph)

(Specify if "Cliquet Performance" is selected otherwise specify as Not Applicable)

- Reference Month: [•]

(specify if Notes are Inflation-Linked Notes otherwise delete this provision)

- Basic Value Determination Terms: [Spot Value] / [Intraday Value] / [Opening Value] / [Closing Value]

(specify if Max Lookback Value / Min Lookback Value / Floored Max Lookback Value / Floored Min Lookback Value / Capped Max Lookback Value / Capped Min Lookback Value / Average Value / Individually Floored Average Value / Individually Capped Average Value / Globally Floored Average Value / Globally Capped Average Value is selected otherwise delete this provision)

- Averaging Dates in relation to each Interest Determination Date: [date][, [date], and [date]] in respect of the Interest Determination Date falling on [date][,

[date][, [date], and [date]] in respect of the Interest Determination Date falling on [date].... and

[date][, [date], and [date]] in respect of the Interest Determination Date falling on [date]]

(specify if Average Value / Individually Capped Average Value / Individually Floored Average Value / Globally Floored Average Value / Globally Capped Average Value is selected, otherwise delete this provision)

- Averaging Date Disruption: [Omission] / [Postponement] / [Modified Postponement]

(specify if Average Value / Individually Capped Average Value / Individually Floored Average Value / Globally Floored Average Value /

Globally Capped Average Value is selected, otherwise delete this provision)

- Value Observation Dates in relation to each Interest Determination Date:
(specify if Max Lookback Value / Min Lookback Value / Floored Max Lookback Value / Floored Min Lookback Value / Capped Max Lookback Value / Capped Min Lookback Value is selected, otherwise delete this provision)
[date], [, [date], ... and [date]] / [Each Scheduled Trading Day beginning on (and including) [date] and ending on (but excluding) [date]] in respect of the Interest Determination Date falling on [date][,
[date], [, [date], ... and [date]] / [Each Scheduled Trading Day beginning on (and including) [date] and ending on (but excluding) [date]] in respect of the Interest Determination Date falling on [date].... and
[date], [, [date], ... and [date]] / [Each Scheduled Trading Day beginning on (and including) [date] and ending on (but excluding) [date]] in respect of the Interest Determination Date falling on [date]]
- Floor Value: [•]
(specify if Floored Max Lookback Value / Floored Min Lookback Value / Individually Floored Average Value is selected, otherwise delete this provision)
- Global Floor Value: [•]
(specify if Globally Floored Average Value is selected, otherwise delete this provision)
- Cap Value: [•]
(specify if Capped Max Lookback Value / Capped Min Lookback Value / Individually Capped Average Value is selected, otherwise delete this provision)
- Global Cap Value: [•]
(specify if Globally Capped Average Value is selected, otherwise delete this provision)

XXIV. The text in the left hand side column in line item (x) of re-numbered Paragraph 23(I)(C) on page 438 of the Base Prospectus shall be amended by deleting the words "as of each Interest Determination Date" which appear after "Final Reference Value" and before the colon.

XXV. The following shall be inserted as a new line item (ii) of re-numbered Paragraph 23(I)(C) on page 434 of the Base Prospectus, and the remaining paragraphs of Paragraph 23(I)(C) shall be renumbered accordingly:

(ii) Strike: [•] / [1] / [Not Applicable]

*(Specify if Selected
Average Basic
Performance is
specified otherwise
specify "Not
Applicable")*

XXVI. Before Paragraph 24 (*Early Redemption Amount upon Event of Default*) on page 441 of the Base Prospectus, the following shall be inserted as a new Paragraph 23(II):

23 (II)

**Linked Redemption Provisions:
Performance Determination Terms
for Knock-in Value**

(for determining Relevant Underlying Performance, where used for determining the Knock-in Value)

(Section 8 of Part 2 of the Terms and Conditions)

(A) **Performance Determination Terms
for Notes linked to a Single
Underlying:**

(for determining "Relevant Underlying Performance" for Interest Terms)

[Not Applicable] / [Basic Performance] / [Cliquet Performance] / [Capped Performance] / [Floored Performance] / [Capped & Floored Performance] / [Absolute Basic Performance] / [Absolute Capped Performance] / [Absolute Floored Performance] / [Absolute Capped & Floored Performance] / [OTM Performance (Single Underlying)] / [Optimised Performance (Type 1)] / [Optimised Performance (Type 2)]

(If not applicable, delete the remaining sub-paragraphs of this paragraph)

(i) Put Performance [Applicable] / [Not Applicable]

(ii) Performance Rate: [•] per cent.

(iii) Strike: [•] / [1]

(iv) OTM Rate: [[•] per cent.] / [Not Applicable]

(specify if OTM Performance (Single Underlying) is specified

as being applicable, other specify Not Applicable)

- (v) Election for Optimised Initial Reference Value: [means the value determined by the Determination Agent to be equal to the [lowest] / [highest] of the Closing Values of the Relevant Underlying as of each of the Optimised Observation Dates] / [Not Applicable]
- (specify if Optimised Performance (Type 1) or Optimised Performance (Type 2) is specified as being applicable, otherwise specify Not Applicable)*
- (vi) Optimised Observation Date(s): [date], [, [date], ... and [date]] / [Each Scheduled Trading Day beginning on (and including) [date] and ending on (but excluding) [date]] / [Not Applicable]
- (specify dates if Optimised Performance is specified as being applicable, otherwise specify Not Applicable)*
- (vii) Initial Reference Value: [•] / [Determined in accordance with the Value Determination Terms specified below]
- (viii) **Value Determination Terms** for Initial Reference Value: [Not Applicable] / [Spot Value] / [Intraday Value] / [Opening Value] / [Closing Value] / [Max Lookback Value] / [Min Lookback Value] / [Floored Max Lookback Value] / [Floored Min Lookback Value] / [Capped Max Lookback Value] / [Capped Min Lookback Value] / [Average Value] / [Individually Floored Average Value] / [Individually Capped Average Value] / [Globally Floored Average Value] / [Globally Capped Average Value]
- (If not applicable, delete the remaining sub-paragraphs of this paragraph)*
- Reference Month: [•]
- (specify if Notes are Inflation-Linked Notes otherwise delete this provision)*
- Basic Value Determination Terms: [Spot Value] / [Intraday Value] / [Opening Value] / [Closing Value]
- (specify if Max Lookback Value / Min Lookback Value / Floored Max Lookback Value / Floored Min Lookback Value / Capped Max Lookback Value / Capped Min Lookback Value / Average Value / Individually Floored Average Value / Individually Capped Average Value / Globally Floored Average Value / Globally Capped Average Value is selected otherwise delete this provision)*

- Averaging Dates in relation to Strike Date: [*date*][, [*date*], and [*date*]]

(specify if Average Value / Individually Capped Average Value / Individually Floored Average Value / Globally Floored Average Value / Globally Capped Average Value is selected, otherwise delete this provision)

- Averaging Date Disruption: [Omission] / [Postponement] / [Modified Postponement]

(specify if Average Value / Individually Capped Average Value / Individually Floored Average Value / Globally Floored Average Value / Globally Capped Average Value is selected, otherwise delete this provision)

- Value Observation Dates in respect of Strike Date: [*date*], [, [*date*], ... and [*date*]] / [Each Scheduled Trading Day beginning on (and including) [*date*] and ending on (but excluding) [*date*]]

(specify if Max Lookback Value / Min Lookback Value / Floored Max Lookback Value / Floored Min Lookback Value / Capped Max Lookback Value / Capped Min Lookback Value is selected, otherwise delete this provision)

- Floor Value: [•]

(specify if Floored Max Lookback Value / Floored Min Lookback Value / Individually Floored Average Value is selected, otherwise delete this provision))

- Global Floor Value: [•]

(specify if Globally Floored Average Value is selected, otherwise delete this provision)

- Cap Value: [•]

(specify if Capped Max Lookback Value / Capped Min Lookback Value / Individually Capped Average Value is selected, otherwise delete this provision)

- Global Cap Value: [•]

(specify if Globally Capped Average Value is selected, otherwise delete this provision)

- (ix) **Value Determination Terms** for Final Reference Value: [Not Applicable] / [Spot Value] / [Intraday Value] / [Opening Value] / [Closing Value] / [Max Lookback Value] / [Min Lookback Value] / [Floored Max Lookback Value] / [Floored Min Lookback Value] / [Capped Max Lookback Value] / [Capped Min Lookback Value] / [Average Value] / [Individually Floored Average Value] / [Individually Capped Average Value] / [Globally Floored Average Value] / [Globally Capped Average Value]

(Section 2 of Part 2 of the Terms and Conditions)

(If not applicable, delete the remaining sub-paragraphs of this paragraph)

- Reference Month: [•]

(specify if Notes are Inflation-Linked Notes otherwise delete this provision)

- Basic Value Determination Terms: [Spot Value] / [Intraday Value] / [Opening Value] / [Closing Value]

(specify if Max Lookback Value / Min Lookback Value / Floored Max Lookback Value / Floored Min Lookback Value / Capped Max Lookback Value / Capped Min Lookback Value / Average Value / Individually Floored Average Value / Individually Capped Average Value / Globally Floored Average Value / Globally Capped Average Value is selected otherwise delete this provision)

- Averaging Dates in relation to Determination Date: [date][, [date], and [date]]

(specify if Average Value / Individually Capped Average Value / Individually Floored Average Value / Globally Floored Average Value / Globally Capped Average Value is selected, otherwise delete this provision)

- Averaging Date Disruption: [Omission] / [Postponement] / [Modified Postponement]

(specify if Average Value / Individually

*Capped Average Value /
Individually Floored Average Value
/ Globally Floored Average Value /
Globally Capped Average Value is
selected, otherwise delete this
provision)*

- Value Observation Dates in respect of the Determination Date:

[date], [, [date], ... and [date]] / [Each Scheduled Trading Day beginning on (and including) [date] and ending on (but excluding) [date]]

(specify if Max Lookback Value / Min Lookback Value / Floored Max Lookback Value / Floored Min Lookback Value / Capped Max Lookback Value / Capped Min Lookback Value is selected, otherwise delete this provision)

- Floor Value:

[•]

(specify if Floored Max Lookback Value / Floored Min Lookback Value / Individually Floored Average Value is selected, otherwise delete this provision))

- Global Floor Value:

[•]

(specify if Globally Floored Average Value is selected, otherwise delete this provision)

- Cap Value:

[•]

(specify if Capped Max Lookback Value / Capped Min Lookback Value / Individually Capped Average Value is selected, otherwise delete this provision)

- Global Cap Value:

[•]

(specify if Globally Capped Average Value is selected, otherwise delete this provision)

- (x) **Value Determination Terms** for PIDD Reference Value as of each Interest Determination Date:

[Not Applicable] / [Spot Value] / [Opening Value] / [Closing Value] / [Floored Lookback Value] / [Capped Lookback Value] / [Globally Floored Lookback Value] / [Globally Capped Lookback Value] / [Average Value] / [Min Value] / [Max Value] / [Floored Min Value] / [Capped Max Value] / [Individually Floored Average Value] / [Individually Capped

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Average Value] / [Globally Floored Average Value] / [Globally Capped Average Value]

(If not applicable, delete the remaining sub-paragraphs of this paragraph)

(Specify if "Cliquet Performance" is selected otherwise specify as Not Applicable)

- Reference Month: [•]
(specify if Notes are Inflation-Linked Notes otherwise delete this provision)

- Basic Value Determination Terms: [Spot Value] / [Intraday Value] / [Opening Value] / [Closing Value]
(specify if Max Lookback Value / Min Lookback Value / Floored Max Lookback Value / Floored Min Lookback Value / Capped Max Lookback Value / Capped Min Lookback Value / Average Value / Individually Floored Average Value / Individually Capped Average Value / Globally Floored Average Value / Globally Capped Average Value is selected otherwise delete this provision)

- Averaging Dates in relation to each Interest Determination Date: [date][, [date], and [date]] in respect of the Interest Determination Date falling on [date][,
(specify if Average Value / Individually Capped Average Value / Individually Floored Average Value / Globally Floored Average Value / Globally Capped Average Value is selected, otherwise delete this provision)
[date][, [date], and [date]] in respect of the Interest Determination Date falling on [date].... and
[date][, [date], and [date]] in respect of the Interest Determination Date falling on [date]]

- Averaging Date Disruption: [Omission] / [Postponement] / [Modified Postponement]
(specify if Average Value / Individually Capped Average Value / Individually Floored Average Value / Globally Floored Average Value / Globally Capped Average Value is selected, otherwise delete this provision)

- Value Observation Dates in relation to each Interest [date], [, [date], ... and [date]] / [Each Scheduled Trading Day beginning on (and including) [date] and ending on (but excluding) [date]] in respect of the Interest Determination

Determination Date:

(specify if Max Lookback Value / Min Lookback Value / Floored Max Lookback Value / Floored Min Lookback Value / Capped Max Lookback Value / Capped Min Lookback Value is selected, otherwise delete this provision)

Date falling on [date][,

[date], [, [date], ... and [date]] / [Each Scheduled Trading Day beginning on (and including) [date] and ending on (but excluding) [date]] in respect of the Interest Determination Date falling on [date].... and

[date], [, [date], ... and [date]] / [Each Scheduled Trading Day beginning on (and including) [date] and ending on (but excluding) [date]] in respect of the Interest Determination Date falling on [date]]

- Floor Value:

[•]

(specify if Floored Max Lookback Value / Floored Min Lookback Value / Individually Floored Average Value is selected, otherwise delete this provision))

- Global Floor Value:

[•]

(specify if Globally Floored Average Value is selected, otherwise delete this provision)

- Cap Value:

[•]

(specify if Capped Max Lookback Value / Capped Min Lookback Value / Individually Capped Average Value is selected, otherwise delete this provision)

- Global Cap Value:

[•]

(specify if Globally Capped Average Value is selected, otherwise delete this provision)

(B) Selected Average Performance Determination Terms for Notes linked to a Relevant Underlying which is a Basket:

(for determining "Relevant Underlying Performance" for Interest Terms)

[Not Applicable] / [Selected Average Basic Performance] / [Selected Cliquet Average Performance] / [Selected Average Individually Capped Performance] / [Selected Average Individually Floored Performance] / [Selected Average Individually Capped & Floored Performance] / [Selected Average Global Capped Performance] / [Selected Average Global Floored Performance] / [Selected Average Global Capped & Floored Performance] / [Selected Absolute Average Basic Performance] / [Selected Absolute Average Individually Capped Performance] / [Selected Absolute Average Individually Floored Performance] / [Selected Absolute Average Individually Capped & Floored Performance] / [Selected Absolute Average Global Capped

Performance] / [Selected Absolute Average Global Floored Performance] / [Selected Absolute Average Global Capped & Floored Performance] / [Best of –Weighted Average Performance] / [Worst of –Weighted Average Performance] / [Selection of –Weighted Average Performance] / [Selected Equally Weighted Average OTM Performance] / [Selected Non-Equally Weighted Average OTM Performance] / [Selected Average Top Rank Performance]

(If not applicable, delete the remaining sub-paragraphs of this paragraph)

(i) Performance Rate: [•] per cent.

(ii) Strike: [•] / [1] / [Not Applicable]

(Specify if Selected Average Basic Performance is specified otherwise specify "Not Applicable")

(iii) Default Performance: [Not Applicable] /OR/ [[•] [per cent.] [of the Initial Reference Value]] /OR/

(specify if Selected Average Top Rank Performance is specified otherwise specify "Not Applicable")

Basket Component	Default Performance
[•]	[[•] [per cent.] [of the Initial Reference Value]]
[•]	[[•] [per cent.] [of the Initial Reference Value]]
[•]	[[•] [per cent.] [of the Initial Reference Value]]

(iv) OTM Rate: [Not Applicable] /OR/ [•] per cent. /OR/

(specify if Selected Equally Weighted Average OTM Performance / Selected Non-Equally Weighted Average OTM Performance is specified, otherwise specify "Not Applicable")

Basket Component	OTM Rate
[•]	[•] per cent.
[•]	[•] per cent.
[•]	[•] per cent.

(v) Cap: [Not Applicable] /OR/ [•] /OR/

(specify if Selected Average Individually Capped Performance / Selected Average Individually Capped & Floored Performance / Selected Average Global Capped Performance / Selected Average Global Capped & Floored Performance / Selected Absolute

Basket Component	Cap
[•]	[•]
[•]	[•]
[•]	[•]

Average Individually Capped Performance / Selected Absolute Average Individually Capped & Floored Performance / Selected Absolute Average Global Capped Performance / Selected Absolute Average Global Capped & Floored Performance is selected, otherwise specify "Not Applicable")

(vi) Floor:

[Not Applicable] [OR] [•] [OR]

(specify if Selected Average Individually Floored Performance / Selected Average Individually Capped & Floored Performance / Selected Average Global Floored Performance / Selected Average Global Capped & Floored Performance / Selected Absolute Average Individually Floored Performance / Selected Absolute Average Individually Capped & Floored Performance / Selected Absolute Average Global Floored Performance / Selected Absolute Average Global Capped & Floored Performance is selected, otherwise specify "Not Applicable")

Basket Component	Floor
[•]	[•]
[•]	[•]
[•]	[•]

(vii) Selected Basket Components:

For the purposes of determining the Selected Basket Component, "J" = [number], [number]... and [number]

[insert number assigned to "J", where "J" is a number from 1 to N denoting one of the Basket Components numbered in order according to the respective values for each Basket Component determined by dividing the Closing Value for such Basket Component by its Initial Reference Value, starting with the Basket Component with the highest such value (Basket Component 1) and ending with the Basket Component with the lowest such value (Basket Component N), "N" being the total number of Basket Components]

(viii) Relevant Weighting or "W_i":

[Not Applicable] [OR]

(specify if Best of – Non Equally Weighted Average Performance / Worst of – Non Equally Weighted Average Performance / Selection of - Non Equally Weighted Average

Basket Component	W_i
[•]	[•]
[•]	[•]

Performance / Selected Non- Equally Weighted Average OTM Performance is selected, otherwise specify "Not Applicable")

[•]	[•]
-----	-----

(ix) Initial Reference Value: [•] / [Determined in accordance with the Value Determination Terms specified below]

(x) **Value Determination Terms** for Initial Reference Value: [Not Applicable] / [Spot Value] / [Intraday Value] / [Opening Value] / [Closing Value] / [Max Lookback Value] / [Min Lookback Value] / [Floored Max Lookback Value] / [Floored Min Lookback Value] / [Capped Max Lookback Value] / [Capped Min Lookback Value] / [Average Value] / [Individually Floored Average Value] / [Individually Capped Average Value] / [Globally Floored Average Value] / [Globally Capped Average Value]

(If not applicable, delete the remaining sub-paragraphs of this paragraph)

• Reference Month: [•]

(specify if Notes are Inflation-Linked Notes otherwise delete this provision)

• Basic Value Determination Terms: [Spot Value] / [Intraday Value] / [Opening Value] / [Closing Value]

(specify if Max Lookback Value / Min Lookback Value / Floored Max Lookback Value / Floored Min Lookback Value / Capped Max Lookback Value / Capped Min Lookback Value / Average Value / Individually Floored Average Value / Individually Capped Average Value / Globally Floored Average Value / Globally Capped Average Value is selected otherwise delete this provision)

• Averaging Dates in relation to Strike Date: [date][, [date], and [date]]

(specify if Average Value / Individually Capped Average Value / Individually Floored Average Value / Globally Floored Average Value / Globally Capped Average Value is selected, otherwise delete this provision)

- Averaging Date Disruption: [Omission] / [Postponement] / [Modified Postponement]

(specify if Average Value / Individually Capped Average Value / Individually Floored Average Value / Globally Floored Average Value / Globally Capped Average Value is selected, otherwise delete this provision)
- Value Observation Dates in respect of Strike Date: [date], [, [date], ... and [date]] / [Each Scheduled Trading Day beginning on (and including) [date] and ending on (but excluding) [date]]

(specify if Max Lookback Value / Min Lookback Value / Floored Max Lookback Value / Floored Min Lookback Value / Capped Max Lookback Value / Capped Min Lookback Value is selected, otherwise delete this provision)
- Floor Value: [•]

(specify if Floored Max Lookback Value / Floored Min Lookback Value / Individually Floored Average Value is selected, otherwise delete this provision)
- Global Floor Value: [•]

(specify if Globally Floored Average Value is selected, otherwise delete this provision)
- Cap Value: [•]

(specify if Capped Max Lookback Value / Capped Min Lookback Value / Individually Capped Average Value is selected, otherwise delete this provision)
- Global Cap Value: [•]

(specify if Globally Capped Average Value is selected, otherwise delete this provision)
- (xi) **Value Determination Terms** for Final Reference Value: [Not Applicable] / [Spot Value] / [Intraday Value] / [Opening Value] / [Closing Value] / [Max Lookback Value] / [Min Lookback Value] / [Floored Max Lookback Value] / [Floored Min Lookback Value] / [Capped Max Lookback Value] /

(Section 2 of Part 2 of the Terms and

- Conditions) [Capped Min Lookback Value] / [Average Value] / [Individually Floored Average Value] / [Individually Capped Average Value] / [Globally Floored Average Value] / [Globally Capped Average Value]
- (If not applicable, delete the remaining sub-paragraphs of this paragraph)*
- Reference Month: [•]
(specify if Notes are Inflation-Linked Notes otherwise delete this provision)
 - Basic Value Determination Terms: [Spot Value] / [Intraday Value] / [Opening Value] / [Closing Value]
(specify if Max Lookback Value / Min Lookback Value / Floored Max Lookback Value / Floored Min Lookback Value / Capped Max Lookback Value / Capped Min Lookback Value / Average Value / Individually Floored Average Value / Individually Capped Average Value / Globally Floored Average Value / Globally Capped Average Value is selected otherwise delete this provision)
 - Averaging Dates in relation to Determination Date: [date][, [date], and [date]]
(specify if Average Value / Individually Capped Average Value / Individually Floored Average Value / Globally Floored Average Value / Globally Capped Average Value is selected, otherwise delete this provision)
 - Averaging Date Disruption: [Omission] / [Postponement] / [Modified Postponement]
(specify if Average Value / Individually Capped Average Value / Individually Floored Average Value / Globally Floored Average Value / Globally Capped Average Value is selected, otherwise delete this provision)
 - Value Observation Dates in respect of the Determination Date: [date], [, [date], ... and [date]] / [Each Scheduled Trading Day beginning on (and including) [date] and ending on (but excluding) [date]]
(specify if Max Lookback Value /

Min Lookback Value / Floored Max Lookback Value / Floored Min Lookback Value / Capped Max Lookback Value / Capped Min Lookback Value is selected, otherwise delete this provision)

- Floor Value: [•]

(specify if Floored Max Lookback Value / Floored Min Lookback Value / Individually Floored Average Value is selected, otherwise delete this provision))

- Global Floor Value: [•]

(specify if Globally Floored Average Value is selected, otherwise delete this provision)

- Cap Value: [•]

(specify if Capped Max Lookback Value / Capped Min Lookback Value / Individually Capped Average Value is selected, otherwise delete this provision)

- Global Cap Value: [•]

(specify if Globally Capped Average Value is selected, otherwise delete this provision)

(xii) Value Determination Terms for PIDD Reference Value as of each Interest Determination Date:

(Section 2 of Part 2 of the Terms and Conditions)

[Not Applicable] / [Spot Value] / [Intraday Value] / [Opening Value] / [Closing Value] / [Max Lookback Value] / [Min Lookback Value] / [Floored Max Lookback Value] / [Floored Min Lookback Value] / [Capped Max Lookback Value] / [Capped Min Lookback Value] / [Average Value] / [Individually Floored Average Value] / [Individually Capped Average Value] / [Globally Floored Average Value] / [Globally Capped Average Value]

(If not applicable, delete the remaining sub-paragraphs of this paragraph)

(Specify if "Cliquet Performance" is selected otherwise specify as Not Applicable)

- Reference Month: [•]

(specify if Notes are Inflation-Linked)

Notes otherwise delete this provision)

- Basic Value Determination Terms: [Spot Value] / [Intraday Value] / [Opening Value] / [Closing Value]
(specify if Max Lookback Value / Min Lookback Value / Floored Max Lookback Value / Floored Min Lookback Value / Capped Max Lookback Value / Capped Min Lookback Value / Average Value / Individually Floored Average Value / Individually Capped Average Value / Globally Floored Average Value / Globally Capped Average Value is selected otherwise delete this provision)
- Averaging Dates in relation to each Interest Determination Date: [date][, [date], and [date]] in respect of the Interest Determination Date falling on [date][,
(specify if Average Value / Individually Capped Average Value / Individually Floored Average Value / Globally Floored Average Value / Globally Capped Average Value is selected, otherwise delete this provision) [date][, [date], and [date]] in respect of the Interest Determination Date falling on [date].... and [date][, [date], and [date]] in respect of the Interest Determination Date falling on [date]]
- Averaging Date Disruption: [Omission] / [Postponement] / [Modified Postponement]
(specify if Average Value / Individually Capped Average Value / Individually Floored Average Value / Globally Floored Average Value / Globally Capped Average Value is selected, otherwise delete this provision)
- Value Observation Dates in respect of each Interest Determination Date: [date], [, [date], ... and [date]] / [Each Scheduled Trading Day beginning on (and including) [date] and ending on (but excluding) [date]] in respect of the Interest Determination Date falling on [date][,
(specify if Max Lookback Value / Min Lookback Value / Floored Max Lookback Value / Floored Min Lookback Value / Capped Max Lookback Value / Capped Min Lookback Value is selected, otherwise delete this provision) [date], [, [date], ... and [date]] / [Each Scheduled Trading Day beginning on (and including) [date] and ending on (but excluding) [date]] in respect of the Interest Determination Date falling on [date].... and [date], [, [date], ... and [date]] / [Each Scheduled Trading Day beginning on (and including) [date] and ending on (but excluding) [date]] in respect of the Interest Determination

Date falling on [date]]

- Floor Value: [•]

(specify if Floored Max Lookback Value / Floored Min Lookback Value / Individually Floored Average Value is selected, otherwise delete this provision))

- Global Floor Value: [•]

(specify if Globally Floored Average Value is selected, otherwise delete this provision)

- Cap Value: [•]

(specify if Capped Max Lookback Value / Capped Min Lookback Value / Individually Capped Average Value is selected, otherwise delete this provision)

- Global Cap Value: [•]

(specify if Globally Capped Average Value is selected, otherwise delete this provision)

ANNEX

Amended and Restated Paragraph 21 of Part A of the Pro-Forma Final Terms for Certain Linked Notes

**21 Linked Redemption Provisions:
Final Redemption Amount**

(Condition 14 and Section 5 of Part 2 of the Terms and Conditions)

- | | | |
|-----|---|---|
| (A) | Linked Notes (Fixed Redemption): | [Applicable] / [Not Applicable]

<i>(If not applicable, delete the remaining sub-paragraphs of this paragraph)</i> |
| | (i) Specified Rate: | [•] / [100] per cent. |
| | (ii) Final Redemption Rate: | [•] per cent. |
| (B) | Linked Notes (Participation and Performance-Linked Redemption): | [Applicable] / [Not Applicable]

<i>(If not applicable, delete the remaining sub-paragraphs of this paragraph)</i> |
| | (i) Specified Rate: | [•] / [100] per cent. |
| | (ii) Participation Rate: | [•] / [100] per cent. / [A percentage rate to be determined by the Determination Agent before the Issue Date and notified to the Noteholders thereafter by publication on <i>[insert website address]</i> , provided that such percentage rate shall be [at least [•] per cent.] [and] [not greater than [•] per cent.]] |
| | (iii) Final Redemption Rate: | [•] per cent. |
| | (iv) Relevant Underlying Performance for determining Final Redemption Amount: | <i>[insert Performance Determination Term specified in Paragraph 23(I)(A) or (C) below]</i> applies. See Paragraph 23(I) below for further details. |
| | (v) Determination Date: | <i>[date]</i> |
| | (vi) FX _{Final} / FX _{Initial} : | [Determined in accordance with Section 5 of the Additional Terms and Conditions] / [Not Applicable] |
| | (vii) Specified Currency: | [•] / Not Applicable |
| | • Relevant Screen Page in respect of Specified Currency: | [•] / Not Applicable |
| | • Specified Time in respect of Specified Currency: | [•] / [Not Applicable] |
- (Specify Not Applicable if the fall back in the*

definition of Specified Time in Paragraph 4 of Section 5 of Part 2 of the Terms and Conditions applies.)

(viii) Second Currency: [•] / Not Applicable

- Relevant Screen Page in respect of Second Currency: [•] / Not Applicable

- Specified Time in respect of Second Currency: [•] / [Not Applicable]

(Specify Not Applicable if the fall back in the definition of Specified Time in Paragraph 4 of Section 5 of Part 2 of the Terms and Conditions applies.)

(C) **Linked Notes (Barrier Redemption):** [Applicable] / [Not Applicable]

(If not applicable, delete the remaining sub-paragraphs of this paragraph)

(i) Elections for Paragraph 2.3(a) of Section 5 of Part 2 of the Terms and Conditions:

If the Determination Agent determines that the Knock-in Value as of the [Determination Date] / [each Final Redemption Observation Date] / [any time during the Barrier Observation Period] is [greater than] / [greater than or equal to] / [less than] / [less than or equal to] the Final Redemption Barrier Value, Final Redemption Amount shall be an amount per Calculation Amount equal to the product of the Specified Rate and the Calculation Amount.

(Delete as appropriate)

(ii) Knock-in Value

[[Worst Performance] / [Best Performance] / [Selected Worst of Performance] / [Selected Best of Performance] is applicable] / [Relevant Underlying Performance] / [is the Relevant Underlying Value] [and "N" is equal to [•]]

(iii) Final Redemption Barrier Value:

[•] / [[•] per cent of Initial Reference Value]

(iv) Specified Rate:

[•]/[100] per cent.

(v) Participation Rate:

[•] / [100] per cent. / [A percentage rate to be determined by the Determination Agent before the Issue Date and notified to the Noteholders thereafter by publication on [insert website address], **provided that** such percentage rate shall be [at least [•] per cent.] [and] [not greater than [•] per cent.]]

- (vi) Determination Date: [date]
- (vii) Final Redemption Observation Date(s): [[date][, [date].... and [date]]] / [Not Applicable]
- (viii) Barrier Observation Period(s): [date] / [From [and including]/[but excluding] [date] to [but excluding]/[and including] [date]] / [Each Scheduled Trading Day beginning on (and including) [date] and ending on (but excluding) [date]] / [Not Applicable]
- (ix) Capped Redemption: [Applicable. Final Redemption Cap Value is [•]][per cent.] per Calculation Amount] / [Not Applicable]
- (x) $FX_{Final} / FX_{Initial}$: [Determined in accordance with Section 5 of the Additional Terms and Conditions] / [Not Applicable]
- (xi) Specified Currency: [•] / Not Applicable
- Relevant Screen Page in respect of Specified Currency: [•] / Not Applicable
 - Specified Time in respect of Specified Currency: [•] / [Not Applicable]
(Specify Not Applicable if the fall back in the definition of Specified Time in Paragraph 4 of Section 5 of Part 2 of the Terms and Conditions applies.)
- (xii) Second Currency: [•] / Not Applicable
- Relevant Screen Page in respect of Second Currency: [•] / Not Applicable
 - Specified Time in respect of Second Currency: [•] / [Not Applicable]
(Specify Not Applicable if the fall back in the definition of Specified Time in Paragraph 4 of Section 5 of Part 2 of the Terms and Conditions applies.)
- (xiii) Initial Reference Value: [•] / [Determined in accordance with the Value Determination Terms specified in Paragraph 22 below]

[OR]

Basket Component	Initial Reference Value
[•]	[•] / [Determined in accordance with the Value Determination Terms specified in Paragraph 22 below]
[...]	[...]

- (xiv) Final Reference Value as of the Determination Date Determined in accordance with the Value Determination Terms specified in Paragraph 22 below.
- (xv) Relevant Underlying Value as of any Final Redemption Observation Date or during any Barrier Observation Period: [Not Applicable] / [Determined in accordance with the Value Determination Terms specified in Paragraph 22 below]
- (xvi) Relevant Underlying Performance for determining the Knock-in Value: [Not Applicable] / [*insert Performance Determination Term specified in Paragraph 23(II) below*] applies. See Paragraph 23(II) below for further details.

(D) Linked Notes (Barrier and Participation Redemption):

- [Applicable] / [Not Applicable]
(If not applicable, delete the remaining sub-paragraphs of this paragraph)
- (i) Elections for Paragraph 2.4(a) of Section 5 of Part 2 of the Terms and Conditions: If the Determination Agent determines that the Knock-in Value as of the [Determination Date] / [each Final Redemption Observation Date] / [any time during the Barrier Observation Period] is [greater than] / [greater than or equal to] / [less than] / [less than or equal to] the Final Redemption Barrier Value, Final Redemption Amount shall be determined by the Determination Agent in accordance with Paragraph 2.4(a) of Section 5 of Part 2 of the Terms and Conditions.

(Delete as appropriate)
- (ii) Knock-in Value: [[Worst Performance] / [Best Performance] / [Selected Worst of Performance] / [Selected Best of Performance] is applicable] / [Relevant Underlying Performance] / [is the Relevant Underlying Value] [and "N" is equal to [•]]

- (iii) Final Redemption Barrier Value: [•] / [[•] per cent of Initial Reference Value]
- (iv) Determination Date: [date]
- (v) Final Redemption Observation Date(s): [[date][, [date].... and [date]]] / [Not Applicable]
- (vi) Barrier Observation Period(s): [date] / [From [and including]/[but excluding] [date] to [but excluding]/[and including] [date]] / [Each Scheduled Trading Day beginning on (and including) [date] and ending on (but excluding) [date]] / [Not Applicable]
- (vii) Specified Rate 1: [•] / [100] per cent.
- (viii) Specified Rate 2: [•] / [100] per cent.
- (ix) Participation Rate 1: [•] / [100] per cent. / [A percentage rate to be determined by the Determination Agent before the Issue Date and notified to the Noteholders thereafter by publication on [insert website address], **provided that** such percentage rate shall be [at least [•] per cent.] [and] [not greater than [•] per cent.]]
- (x) Participation Rate 2: [•] / [100] per cent. / [A percentage rate to be determined by the Determination Agent before the Issue Date and notified to the Noteholders thereafter by publication on [insert website address], **provided that** such percentage rate shall be [at least [•] per cent.] [and] [not greater than [•] per cent.]]
- (xi) Final Redemption Rate [•] per cent.
- (xii) Relevant Underlying Performance for determining Final Redemption Amount: [insert Performance Determination Term specified in Paragraph 23(I) below] applies. See Paragraph 23(I) below for further details.
- (xiii) $FX_{Final} / FX_{Initial}$: [Applicable in respect of [Paragraph 2.4(a)] [and] [Paragraph 2.4(b)] of Section 5 of the Additional Terms and Conditions.]
 [Not Applicable in respect of [Paragraph 2.4(a)] [and] [Paragraph 2.4(b)] of Section 5 of the Additional Terms and Conditions]
- (xiv) Specified Currency: [•] / Not Applicable
- Relevant Screen Page in respect of Specified Currency: [•] / Not Applicable

- Specified Time in respect of Specified Currency: [•] / [Not Applicable]
(Specify Not Applicable if the fall back in the definition of Specified Time in Paragraph 4 of Section 5 of Part 2 of the Terms and Conditions applies.)

(xv) Second Currency: [•] / Not Applicable

- Relevant Screen Page in respect of Specified Currency: [•] / Not Applicable

- Specified Time in respect of Specified Currency: [•] / [Not Applicable]
(Specify Not Applicable if the fall back in the definition of Specified Time in Paragraph 4 of Section 5 of Part 2 of the Terms and Conditions applies.)

(xvi) Initial Reference Value: [•] / [Determined in accordance with the Value Determination Terms specified in Paragraph 22 below]

[OR]

Basket Component	Initial Reference Value
[•]	[•] / [Determined in accordance with the Value Determination Terms specified in Paragraph 22 below]
[...]	[...]

(xvii) Final Reference Value: Determined in accordance with the Value Determination Terms specified in Paragraph 22 below.

(xviii) Relevant Underlying Value as of any Final Redemption Observation Date or during any Barrier Observation Period: [Not Applicable] / [Determined in accordance with the Value Determination Terms specified in Paragraph 22 below]

(xix) Relevant Underlying Performance for determining the Knock-in Value: *[insert Performance Determination Term specified in Paragraph 23(II) below]* applies. See Paragraph 23(II) below for further details.

(E)	Linked Notes (Dual Barrier Redemption):	[Applicable] / [Not Applicable] <i>(If not applicable, delete the remaining sub-paragraphs of this paragraph)</i>
	(i) Elections for Paragraph 2.5(a) of Section 5 of Part 2 of the Terms and Conditions:	If the Determination Agent determines that the Knock-in Value as of the [Determination Date] / [each Final Redemption Observation Date] / [any time during the Barrier Observation Period] is [greater than] / [greater than or equal to] / [less than] / [less than or equal to] the Final Redemption Barrier Value 1, Final Redemption Amount shall be determined by the Determination Agent in accordance with Paragraph 2.5(a) of Section 5 of Part 2 of the Terms and Conditions. <i>(Delete as appropriate)</i>
	(ii) Elections for Paragraph 2.5(b) of Section 5 of Part 2 of the Terms and Conditions:	If the Determination Agent determines that the Knock-in Value as of the [Determination Date] / [each Final Redemption Observation Date] / [any time during the Barrier Observation Period] is [greater than] / [greater than or equal to] / [less than] / [less than or equal to] the Final Redemption Barrier Value 2, Final Redemption Amount shall be equal to 100 per cent. per Calculation Amount. <i>(Delete as appropriate)</i>
	(iii) Knock-in Value:	[[Worst Performance] / [Best Performance] / [Selected Worst of Performance] / [Selected Best of Performance] is applicable] / [Relevant Underlying Performance] / [is the Relevant Underlying Value] [and "N" is equal to [•]]
	(iv) Final Redemption Barrier Value 1:	[•] / [[•] per cent of Initial Reference Value]
	(v) Final Redemption Barrier Value 2:	[•] / [[•] per cent of Initial Reference Value]
	(vi) Determination Date:	[date]
	(vii) Final Redemption Observation Date(s):	[[date][, [date]... and [date]]] / [Not Applicable]
	(viii) Barrier Observation Period:	[date] / [From [and including]/[but excluding] [date] to [but excluding]/[and including] [date]] / [Each Scheduled Trading Day beginning on (and including) [date] and ending on (but excluding) [date]] / [Not Applicable]

- (ix) Specified Rate: [•] / [100] per cent.
- (x) Participation Rate 1: [•] / [100] per cent. / [A percentage rate to be determined by the Determination Agent before the Issue Date and notified to the Noteholders thereafter by publication on [insert website address], **provided that** such percentage rate shall be [at least [•] per cent.] [and] [not greater than [•] per cent.]]
- (xi) Participation Rate 2: [•] / [100] per cent. / [A percentage rate to be determined by the Determination Agent before the Issue Date and notified to the Noteholders thereafter by publication on [insert website address], **provided that** such percentage rate shall be [at least [•] per cent.] [and] [not greater than [•] per cent.]]
- (xii) Final Redemption Rate: [•] per cent.
- (xiii) $FX_{Final} / FX_{Initial}$: [Applicable in respect of [Paragraph 2.5(a)] [and] [Paragraph 2.5(c)] of Section 5 of the Additional Terms and Conditions.]
[Not Applicable in respect of [Paragraph 2.5(a)] [and] [Paragraph 2.5(b)] of Section 5 of the Additional Terms and Conditions.]
- (xiv) Specified Currency [•] / Not Applicable
- Relevant Screen Page in respect of Specified Currency: [•] / Not Applicable
 - Specified Time in respect of Specified Currency: [•] / [Not Applicable]
(Specify Not Applicable if the fall back in the definition of Specified Time in Paragraph 4 of Section 5 of Part 2 of the Terms and Conditions applies.)
- (xv) Second Currency: [•] / Not Applicable
- Relevant Screen Page in respect of Second Currency: [•] / Not Applicable
 - Specified Time in respect of Second Currency: [•] / [Not Applicable]
(Specify Not Applicable if the fall back in the definition of Specified Time in Paragraph 4 of Section 5 of Part 2 of the Terms and Conditions applies.)

(xvi) Relevant Underlying Performance for determining Final Redemption Amount: *[insert Performance Determination Term specified in Paragraph 23(I)(A) or (C) below]* applies. See Paragraph 23(I) below for further details.

(xvii) Initial Reference Value: [•] / [Determined in accordance with the Value Determination Terms specified in Paragraph 22 below]

[OR]

Basket Component	Initial Reference Value
[•]	[•] / [Determined in accordance with the Value Determination Terms specified in Paragraph 22 below]
[...]	[...]

(xviii) Final Reference Value: Determined in accordance with the Value Determination Terms specified in Paragraph 22 below.

(xix) Relevant Underlying Value as of any Final Redemption Observation Date or Barrier Observation Period: [Not Applicable] / [Determined in accordance with the Value Determination Terms specified in Paragraph 22 below]

(xx) Relevant Underlying Performance for determining the Knock-in Value: *[insert Performance Determination Term specified in Paragraph 23(II) below]* applies. See Paragraph 23(II) below for further details.

(F) Linked Notes (Dual Barrier Redemption - Twin Win)

[Applicable] / [Not Applicable]

(If not applicable, delete the remaining sub-paragraphs of this paragraph)

(i) Elections for Paragraph 2.6(a) of Section 5 of Part 2 of the Terms and Conditions: If the Determination Agent determines that the Knock-in Value as of the [Determination Date] / [each Final Redemption Observation Date] / [any time during the Barrier Observation Period] is [greater than] / [greater than or equal to] / [less than] / [less than or equal to] the Final Redemption Barrier Value 1, Final Redemption Amount shall be determined by the Determination Agent in accordance with Paragraph 2.6(a) of Section 5 of

Part 2 of the Terms and Conditions.

(Delete as appropriate)

(ii) Elections for Paragraph 2.6(b) of Section 5 of Part 2 of the Terms and Conditions:

If the Determination Agent determines that the Knock-in Value as of the [Determination Date] / [each Final Redemption Observation Date] / [any time during the Barrier Observation Period] is [greater than] / [greater than or equal to] / [less than] / [less than or equal to] the Final Redemption Barrier Value 2, Final Redemption Amount shall be determined by the Determination Agent in accordance with Paragraph 2.6(b) of Section 5 of Part 2 of the Terms and Conditions.

(Delete as appropriate)

(iii) Knock-in Value:

[[Worst Performance] / [Best Performance] / [Selected Worst of Performance] / [Selected Best of Performance] is applicable] / [Relevant Underlying Performance] / [is the Relevant Underlying Value] [and "N" is equal to [•]]

(iv) Final Redemption Barrier Value 1:

[•] / [[•] per cent of Initial Reference Value]

(v) Final Redemption Barrier Value 2:

[•] / [[•] per cent of Initial Reference Value]

(vi) Determination Date:

[date]

(vii) Final Redemption Observation Date(s):

[[date][, [date]... and [date]]] / [Not Applicable]

(viii) Barrier Observation Period(s):

[date] / [From [and including]/[but excluding] [date] to [but excluding]/[and including] [date]] / [Each Scheduled Trading Day beginning on (and including) [date] and ending on (but excluding) [date]] / [Not Applicable]

(ix) Specified Rate 1:

[•] / [100] per cent.

(x) Specified Rate 2:

[•] / [100] per cent.

(xi) Specified Rate 3:

[•] / [100] per cent.

(xii) Participation Rate 1:

[•] / [100] per cent. / [A percentage rate to be determined by the Determination Agent before the Issue Date and notified to the Noteholders thereafter by publication on [insert website address], **provided that** such percentage rate shall be [at least [•] per

- cent.] [and] [not greater than [•] per cent.]]
- (xiii) Participation Rate 2: [•] / [100] per cent. / [A percentage rate to be determined by the Determination Agent before the Issue Date and notified to the Noteholders thereafter by publication on *[insert website address]*, **provided that** such percentage rate shall be [at least [•] per cent.] [and] [not greater than [•] per cent.]]
- (xiv) Participation Rate 3: [•] / [100] per cent. / [A percentage rate to be determined by the Determination Agent before the Issue Date and notified to the Noteholders thereafter by publication on *[insert website address]*, **provided that** such percentage rate shall be [at least [•] per cent.] [and] [not greater than [•] per cent.]]
- (xv) Final Redemption Rate 1: [•] per cent.
- (xvi) Final Redemption Rate 2: [•] per cent.
- (xvii) $FX_{Final} / FX_{Initial}$: [Applicable in respect of [Paragraph 2.6(a)][,][and] [Paragraph 2.6(b)] [and] [Paragraph 2.6(c)] of Section 5 of the Additional Terms and Conditions.]
- [Not Applicable in respect of [Paragraph 2.6(a)][,][and] [Paragraph 2.6(b)] [and] [Paragraph 2.6(c)] of Section 5 of the Additional Terms and Conditions.]
- (xviii) Specified Currency: [•] / Not Applicable
- Relevant Screen Page in respect of Specified Currency: [•] / Not Applicable
 - Specified Time in respect of Specified Currency: [•] / [Not Applicable]
- (Specify Not Applicable if the fall back in the definition of Specified Time in Paragraph 4 of Section 5 of Part 2 of the Terms and Conditions applies.)*
- (xix) Settlement Currency: [•] / Not Applicable
- Relevant Screen Page in respect of Second Currency: [•] / Not Applicable
 - Specified Time in respect of Second Currency: [•] / [Not Applicable]
- (Specify Not Applicable if the fall back in the definition of Specified Time in Paragraph 4 of Section 5 of Part 2 of the Terms and Conditions*

applies.)

(xx) Relevant Underlying Performance for determining Final Redemption Amount in accordance with Paragraph 2.6(a) of Section 5 of Part 2 of the Terms and Conditions:

[insert Performance Determination Term specified in Paragraph 23(I)(A) or (C) below] applies. See Paragraph 23(I) below for further details.

(xxi) Relevant Underlying Performance (Put) for determining Final Redemption Amount in accordance with Paragraph 2.6(b) of Section 5 of Part 2 of the Terms and Conditions:

[insert Performance Determination Term specified in Paragraph 23(I)(B) below] applies. See Paragraph 23(I)(B) below for further details.

(xxii) Initial Reference Value:

[•] / [Determined in accordance with the Value Determination Terms specified in Paragraph 22 below]

[OR]

Basket Component	Initial Reference Value
<i>[•]</i>	<i>[•]</i> / [Determined in accordance with the Value Determination Terms specified in Paragraph 22 below]
<i>[...]</i>	<i>[...]</i>

(xxiii) Final Reference Value:

Determined in accordance with the Value Determination Terms specified in Paragraph 22 below.

(xxiv) Relevant Underlying Value as of any Final Redemption Observation Date or during any Barrier Observation Period:

[Not Applicable] / [Determined in accordance with the Value Determination Terms specified in Paragraph 22 below]

(xxv) Relevant Underlying Performance for determining the Knock-in Value:

[insert Performance Determination Term specified in Paragraph 23(II) below] applies. See Paragraph 23(II) below for further details.

(G) Linked Notes (Synthetic Zero Redemption):

[Applicable] / [Not Applicable]

(If not applicable, delete the remaining sub-paragraphs of this paragraph)

- (i) Participation Rate: [•] / [100] per cent. / [A percentage rate to be determined by the Determination Agent before the Issue Date and notified to the Noteholders thereafter by publication on *[insert website address]*, **provided that** such percentage rate shall be [at least [•] per cent.] [and] [not greater than [•] per cent.]]
- (ii) Determination Date: [date]
- (iii) Specified Strike Value: [•] / [[•] per cent of Initial Reference Value]
- (iv) Initial Reference Value: [•] / [Determined in accordance with the Value Determination Terms specified in Paragraph 22 below]

[OR]

Basket Component	Initial Reference Value
[•]	[•] / [Determined in accordance with the Value Determination Terms specified in Paragraph 22 below]
[...]	[...]

- (v) Final Reference Value: Determined in accordance with the Value Determination Terms specified in Paragraph 22 below.

(H) Linked Notes (Lock In Ladder Redemption):

[Applicable] / [Not Applicable]

(If not applicable, delete the remaining sub-paragraphs of this paragraph)

- (i) Determination Date: [date]
- (ii) Specified Rate: [•] / [100] per cent.
- (iii) Participation Rate: [•] / [100] per cent. / [A percentage rate to be determined by the Determination Agent before the Issue Date and notified to the Noteholders thereafter by publication on *[insert website address]*, **provided that** such percentage rate shall be [at least [•] per cent.] [and] [not greater than [•] per cent.]]

(iv) Final Redemption Rate:	[•] per cent.
(v) $FX_{\text{Final}} / FX_{\text{Initial}}$:	[Determined in accordance with Section 5 of the Additional Terms and Conditions] / [Not Applicable]
(vi) Specified Currency:	[•] / Not Applicable
<ul style="list-style-type: none"> • Relevant Screen Page in respect of Specified Currency: 	[•] / Not Applicable
<ul style="list-style-type: none"> • Specified Time in respect of Specified Currency: 	<p>[•] / [Not Applicable]</p> <p><i>(Specify Not Applicable if the fall back in the definition of Specified Time in Paragraph 4 of Section 5 of Part 2 of the Terms and Conditions applies.)</i></p>
(vii) Second Currency:	[•] / Not Applicable
<ul style="list-style-type: none"> • Relevant Screen Page in respect of Second Currency: 	[•] / Not Applicable
<ul style="list-style-type: none"> • Specified Time in respect of Second Currency: 	<p>[•] / [Not Applicable]</p> <p><i>(Specify Not Applicable if the fall back in the definition of Specified Time in Paragraph 4 of Section 5 of Part 2 of the Terms and Conditions applies.)</i></p>
(viii) Relevant Underlying Performance for determining Final Redemption Amount:	[insert Performance Determination Term specified in Paragraph 23(I) below] applies. See Paragraph 23(I) below for further details.
(ix) Multiplier:	[•]
(x) Lock-In Steps:	[•] per cent., [•] per cent....] and [•] per cent.
(xi) Lock-In Observation Date(s):	[date], [, [date], ... and [date]] / [Each Scheduled Trading Day beginning on (and including) [date] and ending on (but excluding) [date]]
(I) Linked Notes (Lock In Ladder Barrier Redemption):	<p>[Applicable] / [Not Applicable]</p> <p><i>(If not applicable, delete the remaining sub-paragraphs of this paragraph)</i></p>
(i) Worst Performance:	[Applicable] / [Not Applicable]
(ii) Elections for Paragraph 2.9(a) of Section 5 of Part 2 of the Terms and Conditions:	If the Determination Agent determines that the Knock-in Value as of the [Determination Date] / [each Final Redemption Observation Date] / [any

time during the Barrier Observation Period] is [greater than] / [greater than or equal to] / [less than] / [less than or equal to] the Final Redemption Barrier Value, Final Redemption Amount shall determined by the Determination Agent in accordance with Paragraph 2.9(a) of Section 5 of Part 2 of the Terms and Conditions.

(Delete as appropriate)

- (iii) Knock-in Value: [[Worst Performance] / [Best Performance] / [Selected Worst of Performance] / [Selected Best of Performance] is applicable] / [Relevant Underlying Performance] / [is the Relevant Underlying Value] [and "N" is equal to [•]]
- (iv) Final Redemption Barrier Value: [•] / [[•] per cent of Initial Reference Value]
- (v) Determination Date: [date]
- (vi) Final Redemption Observation Date(s): [[date][, [date]... and [date]]] / [Not Applicable]
- (vii) Barrier Observation Period(s): [date] / [From [and including]/[but excluding] [date] to [but excluding]/[and including] [date]] / [Each Scheduled Trading Day beginning on (and including) [date] and ending on (but excluding) [date]] / [Not Applicable]
- (viii) Specified Rate: [•] / [100] per cent.
- (ix) Participation Rate 1: [•] / [100] per cent. / [A percentage rate to be determined by the Determination Agent before the Issue Date and notified to the Noteholders thereafter by publication on [insert website address], **provided that** such percentage rate shall be [at least [•] per cent.] [and] [not greater than [•] per cent.]]
- (x) Participation Rate 2: [•] / [100] per cent. / [A percentage rate to be determined by the Determination Agent before the Issue Date and notified to the Noteholders thereafter by publication on [insert website address], **provided that** such percentage rate shall be [at least [•] per cent.] [and] [not greater than [•] per cent.]]
- (xi) Final Redemption Rate: [•] per cent.
- (xii) Multiplier: [•]
- (xiii) $FX_{Final} / FX_{Initial}$: [Applicable in respect of [Paragraph 2.9(a)] [and]

[Paragraph 2.9(b)] of Section 5 of the Additional Terms and Conditions.]

[Not Applicable in respect of [Paragraph 2.9(a)] [and] [Paragraph 2.9(b)] of Section 5 of the Additional Terms and Conditions.]

(xiv) Specified Currency: [•] / Not Applicable

- Relevant Screen Page in respect of Specified Currency: [•] / Not Applicable

- Specified Time in respect of Specified Currency: [•] / [Not Applicable]

(Specify Not Applicable if the fall back in the definition of Specified Time in Paragraph 4 of Section 5 of Part 2 of the Terms and Conditions applies.)

(xv) Second Currency: [•] / Not Applicable

- Relevant Screen Page in respect of Second Currency: [•] / Not Applicable

- Specified Time in respect of Second Currency: [•] / [Not Applicable]

(Specify Not Applicable if the fall back in the definition of Specified Time in Paragraph 4 of Section 5 of Part 2 of the Terms and Conditions applies.)

(xvi) Lock-In Steps: [•] per cent., [•] per cent....] and [•] per cent.

(xvii) Lock-In Observation Date(s): [date], [, [date], ... and [date]] / [Each Scheduled Trading Day beginning on (and including) [date] and ending on (but excluding) [date]]

(xviii) Initial Reference Value: [•] / [Determined in accordance with the Value Determination Terms specified in Paragraph 22 below]

[OR]

Basket Component	Initial Reference Value
[•]	[•] / [Determined in accordance with the Value Determination Terms specified in Paragraph 22 below]

[...]	[...]
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- (xix) Final Reference Value: [Not Applicable] / [Determined in accordance with the Value Determination Terms specified in Paragraph 22 below]
- (xx) Relevant Underlying Value as of any Final Redemption Observation Date or during any Barrier Observation Period: [Not Applicable] / [Determined in accordance with the Value Determination Terms specified in Paragraph 22 below]
- (xxi) Relevant Underlying Performance for determining the Knock-in Value: [*insert Performance Determination Term specified in Paragraph 23(II) below*] applies. See Paragraph 23(II) below for further details.

(J) Linked Notes (Ranked Underlying Redemption):

[Applicable] / [Not Applicable]

(If not applicable, delete the remaining sub-paragraphs of this paragraph)

- (i) Determination Date: [date]
- (ii) Specified Rate: [•] / [100] per cent.
- (iii) Participation Rate: [•] / [100] per cent. / [A percentage rate to be determined by the Determination Agent before the Issue Date and notified to the Noteholders thereafter by publication on [*insert website address*], **provided that** such percentage rate shall be [at least [•] per cent.] [and] [not greater than [•] per cent.]]
- (iv) Final Redemption Rate: [•] per cent.
- (v) $FX_{Final} / FX_{Initial}$: [Determined in accordance with Section 5 of the Additional Terms and Conditions] / [Not Applicable]
- (vi) Specified Currency: [•] / Not Applicable
- Relevant Screen Page in respect of Specified Currency: [•] / Not Applicable
 - Specified Time in respect of Specified Currency: [•] / [Not Applicable]
- (Specify Not Applicable if the fall back in the definition of Specified Time in Paragraph 4 of Section 5 of Part 2 of the Terms and Conditions applies.)*
- (vii) Second Currency [•] / Not Applicable

- Relevant Screen Page in respect of Second Currency: [•] / Not Applicable

- Specified Time in respect of Second Currency: [•] / [Not Applicable]

(Specify Not Applicable if the fall back in the definition of Specified Time in Paragraph 4 of Section 5 of Part 2 of the Terms and Conditions applies.)

(viii) Relevant Underlying Performance for determining Final Redemption Amount: Selected Average Top Rank Performance applies. See Paragraph 23(I) below for further details.

(delete as appropriate)

(K) Linked Notes (Multiple Barrier Redemption):

(i) Date or period on/during which the Determination Agent will check the Knock-in Value: as of the [Determination Date] / [each Final Redemption Observation Date] / [any time during the Barrier Observation Period]

(ii) Knock-in Value is required to be: [greater than] / [greater than or equal to] / [less than] / [less than or equal to] the Specified Final Redemption Barrier Value

(iii) Knock in Value: [[Worst Performance] / [Best Performance] / [Selected Worst of Performance] / [Selected Best of Performance] is applicable] / [Relevant Underlying Performance] / [is the Relevant Underlying Value] [and "N" is equal to [•]]

(iv) Determination Date: [date]

(v) Final Redemption Observation Date(s): [[date][, [date]... and [date]]] / [Not Applicable]

(vi) Barrier Observation Period(s): [date] / [From [and including]/[but excluding] [date] to [but excluding]/[and including] [date]] / [Each Scheduled Trading Day beginning on (and including) [date] and ending on (but excluding) [date]] / [Not Applicable]

(vii) Specified Final Redemption Barrier Value(s) and corresponding Specified Final Redemption Rate(s):

Specified Final Redemption Barrier Value	Specified Final Redemption Rate
[•] / [[•] per cent of Initial Reference Value]	[•] per cent.

[]	[]
-----	-----

(viii) Initial Reference Value:

[•] / [Determined in accordance with the Value Determination Terms specified in Paragraph 22 below]

[OR]

Basket Component	Initial Reference Value
[•]	[•] / [Determined in accordance with the Value Determination Terms specified in Paragraph 22 below]
[...]	[...]

(ix) Final Reference Value:

[Not Applicable] / [Determined in accordance with the Value Determination Terms specified in Paragraph 22 below]

(x) Relevant Underlying Value as of any Final Redemption Observation Date or during any Barrier Observation Period:

[Not Applicable] / [Determined in accordance with the Value Determination Terms specified in Paragraph 22 below]

(xi) Relevant Underlying Performance for determining the Knock-in Value:

[insert Performance Determination Term specified in Paragraph 23(II) below] applies. See Paragraph 23(II) below for further details.