

THIS DOCUMENT IS A FREE NON BINDING TRANSLATION, FOR INFORMATION PURPOSES ONLY, OF THE FRENCH LANGUAGE SIXIEME SUPPLEMENT DATED 21 DECEMBER 2022 WHICH WAS APPROVED BY THE COMMISSION DE SURVEILLANCE DU SECTEUR FINANCIER (THE "CSSF") ON 21 DECEMBER 2022 (THE "**SIXTH SUPPLEMENT**"), WHICH SUPPLEMENTS THE FRENCH LANGUAGE PROSPECTUS DE BASE DATED 24 JUNE 2022 WHICH WAS APPROVED BY THE CSSF ON 24 JUNE 2022, AS SUPPLEMENTED BY THE FRENCH LANGUAGE PREMIER SUPPLEMENT DATED 27 JULY 2022 WHICH WAS APPROVED BY THE CSSF ON 27 JULY 2022, THE FRENCH LANGUAGE DEUXIEME SUPPLEMENT DATED 24 AUGUST 2022 WHICH WAS APPROVED BY THE CSSF ON 24 AUGUST 2022, THE FRENCH LANGUAGE TROISIEME SUPPLEMENT DATED 19 OCTOBER 2022 WHICH WAS APPROVED BY THE CSSF ON 19 OCTOBER 2022, THE FRENCH LANGUAGE QUATRIEME SUPPLEMENT DATED 3 NOVEMBER 2022 WHICH WAS APPROVED BY THE CSSF ON 3 NOVEMBER 2022 AND THE FRENCH LANGUAGE CINQUIEME SUPPLEMENT DATED 17 NOVEMBER 2022 WHICH WAS APPROVED BY THE CSSF ON 17 NOVEMBER 2022 (TOGETHER, THE "**BASE PROSPECTUS**"). ONLY THE FRENCH LANGUAGE PROSPECTUS DE BASE WAS APPROVED BY THE CSSF. IN THE EVENT OF ANY AMBIGUITY OR CONFLICT BETWEEN CORRESPONDING STATEMENTS OR OTHER ITEMS CONTAINED IN THE FRENCH LANGUAGE SIXIEME SUPPLEMENT AND THIS DOCUMENT, THE RELEVANT STATEMENTS OR ITEMS OF THE FRENCH LANGUAGE SIXIEME SUPPLEMENT SHALL PREVAIL. FOR THE AVOIDANCE OF DOUBT, REFERENCES IN THIS DOCUMENT TO THE "BASE PROSPECTUS" AND TO THE "SIXTH SUPPLEMENT" ARE RESPECTIVELY TO THE FRENCH LANGUAGE "PROSPECTUS DE BASE" AND THE FRENCH LANGUAGE "SIXIEME SUPPLEMENT" AND DO NOT INCLUDE THEIR ENGLISH TRANSLATION. HOWEVER, FOR EASE OF REFERENCE, THE PAGE NUMBERS SET OUT BELOW REFER TO THE PAGES IN THE ENGLISH TRANSLATION OF THE PROSPECTUS DE BASE.

**SIXTH SUPPLEMENT DATED 21 DECEMBER 2022
TO THE BASE PROSPECTUS DATED 24 JUNE 2022**

Morgan Stanley

as issuer
and guarantor of the Notes issued by Morgan Stanley B.V. and Morgan Stanley Finance LLC
(incorporated under the laws of the State of Delaware in the United States of America)

MORGAN STANLEY & CO. INTERNATIONAL plc
as issuer
(incorporated with limited liability in England and Wales)

MORGAN STANLEY B.V.
as issuer
(incorporated with limited liability in The Netherlands)

MORGAN STANLEY FINANCE LLC
as issuer
(formed under the laws of the State of Delaware in the United States of America)

FRENCH LAW PROGRAMME FOR THE ISSUANCE OF NOTES
(Euro Medium Term Note Programme)

This sixth supplement (the **Sixth Supplement**) supplements and must be read in conjunction with the base prospectus dated 24 June 2022 submitted to the Commission de Surveillance du Secteur Financier (the CSSF), as supplemented by the first supplement dated 27 July 2022 which was approved by the CSSF on 27 July 2022, the second supplement dated 24 August 2022 which was approved by the CSSF on 24 August 2022, the third supplement dated 19 October 2022 which was approved by the CSSF on 19 October 2022 and the fourth supplement dated 3 November 2022 which was approved by the CSSF on 3 November 2022 and the fifth supplement dated 17 November 2022 which was approved by the CSSF on 17 November 2022 (together, the **Base Prospectus**), in connection with the Programme for the issuance of notes (Euro Medium Term Note Programme) (the **Programme**) of Morgan Stanley (**Morgan Stanley**), Morgan Stanley & Co. International plc (**MSIP** or **MSI plc**), Morgan Stanley B.V. (**MSBV**) and Morgan Stanley Finance LLC (**MSFL** and, together with Morgan Stanley, MSIP and MSBV the **Issuers** and each, an **Issuer**) with Morgan Stanley acting

in its capacity as guarantor of the Notes issued by MSBV and MSFL. Terms defined in the Base Prospectus have the same meaning when used in this Sixth Supplement.

The Base Prospectus constitutes a base prospectus in accordance with Article 8 of the Regulation (EU) 2017/1129 of the European Parliament and of the Council of 14 June 2017 on the prospectus to be published when securities are offered to the public or admitted to trading on a regulated market, as amended (the **Prospectus Regulation**).

This Sixth Supplement has been submitted to the CSSF in its capacity as competent authority pursuant to the Prospectus Regulation. By approving this Sixth Supplement, the CSSF gives no undertaking as to the economic and financial soundness of the operation or the quality or solvency of the Issuers.

This Sixth Supplement has been prepared in accordance with Article 23 of the Prospectus Regulation and for the purposes of:

- (a) correct a mistake in Section 2 “Value Determination Terms” of Part 2 “Additional Terms and Conditions” of the Base Prospectus, as set out in “Part 1” of this Sixth Supplement;
- (b) make certain consequential amendments to section “Pro Forma Final Terms” of the Base Prospectus, as set out in “Part 2” of this Sixth Supplement.

These amendments shall only apply to Notes which are being offered to the public on the date of this Sixth Supplement or to Notes to be offered to the public and/or admitted to trading on a regulated market after the date of this Sixth Supplement. The existing final terms of any other issue of Notes which occurred prior to this Sixth Supplement shall remain unchanged.

A copy of this Sixth Supplement shall be available on the websites of (i) the Luxembourg Stock Exchange (www.bourse.lu) and (ii) the Issuers (<http://sp.morganstanley.com/EU/Documents>).

In accordance with Article 23.2(a) of the Prospectus Regulation, investors who have agreed to purchase or subscribe for Notes before this Sixth Supplement is published have the right to withdraw their acceptances during three working days after the publication of this Sixth Supplement, i.e. no later than 27 December 2022, provided that the Notes had not yet been delivered to the investors at the time when the significant new factor, material mistake or material inaccuracy arose or was noted. Investors may notify the relevant Issuer or Authorised Offeror, as the case may be, should they wish to exercise the right of withdrawal.

Save as disclosed in this Sixth Supplement, no significant new fact, material mistake or material inaccuracy has arisen or has been noted which may affect the assessment of the Notes since the approval of the Base Prospectus.

To the extent that there is any inconsistency between any statement in this Sixth Supplement and any statement in or incorporated by reference into the Base Prospectus, the statements of this Sixth Supplement shall prevail.

The Issuers and the Guarantor accept responsibility for the information contained in this Sixth Supplement. To the best of the Issuers' and the Guarantor's knowledge, the information contained in this Sixth Supplement is in accordance with the facts and does not omit anything likely to affect its import.

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1. AMENDMENTS TO THE VALUE DETERMINATION TERMS

Section 2 “Value Determination Terms” of Part 2 “Additional Terms and Conditions” of the Base Prospectus, as set out on pages 239 to 248 of the Base Prospectus, is amended as follows:

1.1 The definition of “*Min Value*” in paragraph 5 (*Min Value*) is deleted and replaced as follows:

“5. If **Min Value** is specified in the applicable Final Terms, the Relevant Underlying Value will be equal to the lowest of the, as specified in the applicable Final Terms, (i) Closing Values, (ii) Opening Values (iii) the Intraday Values or (iv) Closing Values with Dividend Adjusted Performance of the Relevant Underlying as of any of the Observation Dates.

where:

Closing Value, Opening Value, Intraday Value and Closing Value with Dividend Adjusted Performance each has the meaning given to it in these Value Determination Terms; and

Observation Dates means the dates specified as such in the applicable Final Terms.”

1.2 The definition of “*Closing Value with Dividend Adjusted Performance*” in paragraph 14 (*Closing Value with Dividend Adjusted Performance*) is deleted and replaced as follows:

“14. If **Closing Value with Dividend Adjusted Performance** is specified in the applicable Final Terms, the Relevant Underlying Value will be the value determined by the Determination Agent to be equal to:

Relevant Underlying Value_(t-1) * [Fixing_(t) + Actual Dividend_(t)] / Fixing_(t-1) – X * Pre-Defined Dividend / 365

Where:

Actual Dividends_(t) means in respect of the Share of the Relevant Underlying_(t) and for an Ex-Dividend Date for that Share and as determined by the Determination Agent, Actual Dividends_(t) is equal to a Gross Dividend in respect of that Share (other than any extraordinary or special dividend and before deduction of any applicable taxes, fees or expenses) which would be received by a registered holder of such Share.

If the Actual Dividend_(t) is paid in a currency (the **Actual Dividend Currency**) other than the currency in which the Share is traded on the relevant Exchange (the **Relevant Underlying Currency**), then the amount of the Actual Dividend will be converted into the Relevant Underlying Currency using the current spot exchange rate of the Actual Dividend Currency for the Relevant Underlying Currency (the **FX Rate**), as determined by the Calculation Agent on the official mid exchange rate of the relevant FX Rate as published on the relevant Reuters pages at or around 4.00 p.m. London time on the relevant date and provided that if such amount is not published, then the Calculation Agent shall determine the FX Rate acting in good faith and in a commercially reasonable manner.

Closing Value has the meaning given to it in these Value Determination Terms.

Dividend Screen Page means, in respect of a Share, the display page, other published source, information vendor or provider specified for such Share in the relevant Final Terms (or any successor display page, other published source, information vendor or provider determined by the Calculation Agent).

Ex-Dividend Date means, with respect to a Share and an Actual Dividends, the first date on which the Shares trade on the relevant Exchange without the right to receive such Actual Dividend, as specified for that Share on the relevant Dividend Screen Page.

Fixing₍₀₎ means in respect of the Relevant Underlying_(i) the Closing Value determined on the Start Date specified in the relevant Final Terms.

Fixing_(t) means the Closing Value of the Relevant Underlying_(i) on any Business Days₍₀₎ between the Start Date (excluded) and the Determination Date (included).

Gross Dividend_(i) means in respect of an Relevant Underlying_(i), an amount per share of Relevant Underlying_(i) as declared by the issuer of Relevant Underlying and as specified on the relevant Dividend Screen Page, before the withholding or deduction of taxes at source by or on behalf of any applicable authority having power to tax in respect of such a dividend (an **Applicable Authority**), and shall exclude:

- (a) any imputation or other credits, refunds or deductions granted by an Applicable Authority (together, the **Credits**); and
- (b) any taxes, credits, refunds or benefits imposed, withheld, assessed or levied on the Credits referred to in (a) above.

If the issuer of the Relevant Underlying_(i) does not declare a cash value of such dividend, an amount determined by the Calculation Agent on the basis of the closing price of the share comprising such stock dividend as published by the relevant primary exchange on the Ex-Dividend Date (the **Stock Dividend Closing Price**). If the Stock Dividend Closing Price is not available for any reason, the Gross Dividend_{(i) (t)} shall be determined by the Calculation Agent.

Initial Reference Value Determination Date means the date specified as such in the applicable Final Terms, or, if none is specified, the Strike Date for such Share.

Pre-Defined Dividend means in respect of a Share, the amount specified for such Share in the relevant Final Terms.

Start Date means the date specified as such in the applicable Final Terms, or, if none is specified, the Strike Date for such Share.

t means any Business Day between the Start Date (excluded) and the Determination Date (included).

t-1 means the immediate Business Day preceding the Business Day_(t).

X means the number of calendar days between Business Days_(t) and Business Days_(t-1).

For the avoidance of doubt “Closing Value with Dividend Adjusted Performance” shall only be applicable in respect of Relevant Underlying(s) which are Shares.

Where the Initial Reference Value is determined using the “Closing Value with Dividend Adjusted Performance” then such value shall be determined on the Initial Reference Value Determination Date.”

2. AMENDMENTS TO THE PRO FORMA FINAL TERMS

Further to the changes to the Value Determination Terms the Pro Forma Final Terms, is amended as follows:

2.1 Items (vii) and (viii) of Section 14.2(A) of Part A of the Pro Forma Final Terms, set out on pages 373 to 378 of the Base Prospectus, are entirely deleted and replaced as follows:

- (vii) **Value Determination Terms** for Initial Reference Value: [Not Applicable] / [Closing Value] / [Opening Value] / [Intraday Value] / [Average Value] / [Min Value] / [Max Value] / [Floored Min Value] / [Capped Max Value] / [Individually Floored Average Value] / [Individually Capped Average Value] / [Globally Floored Average Value] / [Globally Capped Average Value] / [Reset Value] / [Closing Value with Dividend Adjusted Performance]
- (Section 2 of Part 2 of the Additional 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: [Closing Value] / [Opening Value] / [Intraday Value] / [Closing Value with Dividend Adjusted Performance]

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

- Averaging Dates in relation to the 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)*

- Observation Dates in relation to the Strike Date: [date][, [date].... and [date]]

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

- Floor Value: [•]

*(specify if Floored Min 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 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)*

- Relevant Underlying Currency: [•]

*(specify if Closing Value with Dividend
Adjusted Performance is selected,
otherwise delete this provision)*

- Dividend Screen Page: [•]

*(specify if Closing Value with Dividend
Adjusted Performance is selected,
otherwise delete this provision)*

- Pre-Defined Dividend: [•]

*(specify if Closing Value with Dividend
Adjusted Performance is selected,
otherwise delete this provision)*

- Start Date: [●]/[Strike Date]

(specify if Closing Value with Dividend Adjusted Performance is selected, otherwise delete this provision)

- Initial Reference Value [●]/[Strike Date]
Determination Date:

(specify if Closing Value with Dividend Adjusted Performance is selected, otherwise delete this provision)

- Reset Observation Dates: [date][, [date].... and [date]]

(specify if Restrike Value is selected, otherwise delete this provision)

- Reset Barrier Value: [[●]/[●] per cent.]

(specify if Restrike Value is selected, otherwise delete this provision)

- Reset Rate: [●]%

(specify if Restrike Value is selected, otherwise delete this provision)

- (viii) **Value Determination Terms** for Final Reference Value as of each Interest Determination Date: [Closing Value] / [Opening Value] / [Intraday Value] / [Average Value] / [Min Value] / [Max Value] / [Floored Min Value] / [Capped Max Value] / [Individually Floored Average Value] / [Individually Capped Average Value] / [Globally Floored Average Value] / [Globally Capped Average Value] / [Closing Value with Dividend Adjusted Performance] / [Strategy Calculation]

- Reference Month:

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

Interest Determination Date	Reference Month
[•]	[•]
[...]	[...]
[•]	[•]

- Basic Value Determination Terms: [Closing Value] / [Opening Value] / [Intraday Value] / [Closing Value with Dividend Adjusted Performance]

(specify if Average Value / Min Value / Max Value / Floored Min Value /

Capped Max Value / Individually Floored Average Value / Individually Capped Average Value / Globally Capped Average Value / Globally Floored Average Value / Strategy Calculation is selected, otherwise delete this provision)

- Averaging Dates in relation to each Interest Determination 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)

Interest Determination Date	Averaging Dates
[date]	[date][, [date]... and [date]]
[date]	[date][, [date]... and [date]]
[date]	[date][, [date]... and [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)

- Observation Dates in relation to each Interest Determination Date:

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

Interest Determination Date	Observation Dates
[date]	[date][, [date]... and [date]]
[date]	[date][, [date]... and [date]]
[date]	[date][, [date]... and [date]]

- Floor Value: [•]

(specify if Floored Min 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 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)

- Relevant Underlying Currency: [•]

(specify if Closing Value with Dividend Adjusted Performance is selected, otherwise delete this provision)

- Dividend Screen Page: [•]

(specify if Closing Value with Dividend Adjusted Performance is selected, otherwise delete this provision)

- Pre-Defined Dividend: [•]

(specify if Closing Value with Dividend Adjusted Performance is selected, otherwise delete this provision)

- Start Date: [●]/[Strike Date]

(specify if Closing Value with Dividend Adjusted Performance is selected, otherwise delete this provision)

- Observation Dates(t):

(specify if Strategy Calculation is selected, otherwise delete this provision)

Interest Determination Date	Observation Dates(t)
[date]	[[date][, [date]... and [date]] (inclusive) and ending on [date] (excluded)]
[...]	[...]
[date]	[[date][, [date]... and [date]] (inclusive) and ending on [date] (excluded)]

- Pre-Defined Dividend:

(specify if Strategy Calculation is selected, otherwise delete this provision)

Interest Determination Date	Pre-Defined Dividend
[date]	[•]
[...]	[...]
[date]	[•]

2.2 Items (vii) and (viii) of Section 14.2(B) of Part A of the Pro Forma Final Terms, set out on pages 381 to 386 of the Base Prospectus, are entirely deleted and replaced as follows:

- (vii) Value Determination Terms for Initial Reference Value:
(Section 2 of Part 2 of the Additional Terms and Conditions)

[specify the relevant Basket Component(s)]: [Not Applicable] / [Closing Value] / [Opening Value] / [Intraday Value] / [Average Value] / [Min Value] / [Max Value] / [Floored Min Value] / [Capped Max Value] / [Individually Floored Average Value] / [Individually Capped Average Value] / [Globally Floored Average Value] / [Globally Capped Average Value] / [Reset Value] / [Closing Value with Dividend Adjusted Performance]

(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:

[Closing Value] / [Opening Value] / [Intraday Value] / [Closing Value with Dividend Adjusted Performance]

(specify if Average Value / Min Value / Max Value / Floored Min Value / Capped Max Value / Individually Floored Average Value / Individually Capped Average Value / Globally Capped Average Value / Globally Floored Average Value / Reset 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)

- Observation Dates in relation to the Strike Date: [[date][, [date].... and [date]] / [Each [Common] Scheduled Trading Day commencing on [date] (inclusive) and ending on [date] (excluded)]

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

- Floor Value: [•]

(specify if Floored Min 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 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)

- Relevant Underlying Currency:

Underlying Share	Relevant Underlying Currency
[•]	[•]
[...]	[•]
[•]	[•]

(specify if Closing Value with Dividend Adjusted Performance is selected, otherwise delete this provision)

- Dividend Screen Page:

Underlying Share	Dividend Screen Page
[●]	[●]
[...]	[●]
[●]	[●]

(specify if Closing Value with Dividend Adjusted Performance is selected, otherwise delete this provision)

- Pre-Defined Dividend:

Underlying Share	Pre-Defined Dividend
[●]	[●]
[...]	[●]
[●]	[●]

(specify if Closing Value with Dividend Adjusted Performance is selected, otherwise delete this provision)

- Start Date:

[●]/[Strike Date]

(specify if Closing Value with Dividend Adjusted Performance is selected, otherwise delete this provision)

Underlying Share	Start Date
[●]	[●]/[Strike Date]
[...]	[●]/[Strike Date]
[●]	[●]/[Strike Date]

- Initial Reference Value Determination Date: [●]/[Strike Date]

(specify if Closing Value with Dividend Adjusted Performance is selected, otherwise delete this provision)

Underlying Share	Initial Reference Value Determination Date
[●]	[●]/[Strike Date]
[...]	[●]/[Strike Date]
[●]	[●]/[Strike Date]

- Reset Observation Dates: [date][, [date].... and [date]]

(specify if Restrike Value is selected, otherwise delete this provision)

- Reset Barrier Value: [[●]/[●] per cent.]

(specify if Restrike Value is selected, otherwise delete this provision)

- Reset Rate: [●]%

(specify if Restrike Value is selected, otherwise delete this provision)

(viii) **Value Determination Terms** for Final Reference Value as of each Interest Determination Date:

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

[specify the relevant Basket Component(s):
 [Closing Value] / [Opening Value] / [Intraday Value] / [Average Value] / [Min Value] / [Max Value] / [Floored Min Value] / [Capped Max Value] / [Individually Floored Average Value] / [Individually Capped Average Value] / [Globally Floored Average Value] / [Globally Capped Average Value] / [Closing Value with Dividend Adjusted Performance] / [Strategy Calculation]

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

Interest Determination Date	Reference Month
[●]	[●]
[...]	[...]
[●]	[●]

- Basic Value Determination Terms: [Closing Value] / [Opening Value] / [Intraday Value] / [Closing Value with Dividend Adjusted Performance]

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

- Averaging Dates in relation to each Interest Determination Date:

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

Interest Determination Date	Averaging Dates
[date]	[date][, [date]... and [date]]

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

[...]	[...]
[date]	[date][, [date].... and [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)

- Observation Dates in relation to each Interest Determination Date:

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

Interest Determination Date	Observation Dates
[date]	[[date][, [date].... and [date]] / [Each [Common] Scheduled Trading Day commencing on [date] (inclusive) and ending on [date] (excluded)]
[date]	[[date][, [date].... and [date]] / [Each [Common] Scheduled Trading Day commencing on [date] (inclusive) and ending on [date] (excluded)]
[date]	[[date][, [date].... and [date]] / [Each [Common] Scheduled Trading Day commencing on [date] (inclusive) and ending on [date] (excluded)]

- Floor Value:

[•]

(specify if Floored Min 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 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)

- Relevant Underlying Currency:

Underlying Share	Relevant Underlying Currency
<input type="checkbox"/>	<input type="checkbox"/>
[...]	<input type="checkbox"/>
<input type="checkbox"/>	<input type="checkbox"/>

(specify if Closing Value with Dividend Adjusted Performance is selected, otherwise delete this provision)

- Dividend Screen Page:

Underlying Share	Dividend Screen Page
<input type="checkbox"/>	<input type="checkbox"/>
[...]	<input type="checkbox"/>
<input type="checkbox"/>	<input type="checkbox"/>

(specify if Closing Value with Dividend Adjusted Performance is selected, otherwise delete this provision)

- Pre-Defined Dividend:

Underlying Share	Pre-Defined Dividend
<input type="checkbox"/>	<input type="checkbox"/>
[...]	<input type="checkbox"/>
<input type="checkbox"/>	<input type="checkbox"/>

(specify if Closing Value with Dividend Adjusted Performance is selected, otherwise delete this provision)

- Start Date: [●]/[Strike Date]

(specify if Closing Value with Dividend Adjusted Performance is selected, otherwise delete this provision)

Underlying Share	Start Date
[●]	[●]/[Strike Date]
[...]	[●]/[Strike Date]
[●]	[●]/[Strike Date]

- Observation Dates(t):

(specify if Strategy Calculation is selected, otherwise delete this provision)

Interest Determination Date	Observation Dates(t)
[date]	[[date][, [date]... and [date]] (inclusive) and ending on [date] (excluded)]
[...]	[...]
[date]	[[date][, [date]... and [date]] (inclusive) and ending on [date] (excluded)]

- Pre-Defined Dividend:

(specify if Strategy Calculation is selected, otherwise delete this provision)

Interest Determination Date	Pre-Defined Dividend
[date]	[•]
[...]	[...]
[date]	[•]

2.3 Items (viii) and (ix) of Section 15.2(A) of Part A of the Pro Forma Final Terms, set out on pages 473 to 478 of the Base Prospectus, are entirely deleted and replaced as follows:

- (viii) **Value Determination Terms** for Initial Reference Value: [Not Applicable] / [Closing Value] / [Opening Value] / [Intraday Value] / [Average Value] / [Min Value] / [Max Value] / [Floored Min Value] / [Capped Max Value] / [Individually Floored Average Value] / [Individually Capped Average Value] / [Globally Floored Average Value] / [Globally Capped Average Value] / [Reset Value] / [Closing Value with Dividend Adjusted Performance]

(Section 2 of Part 2 of the Additional 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: [Closing Value] / [Opening Value] / [Intraday Value] / [Closing Value with Dividend Adjusted Performance]

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

- Averaging Dates in relation to the 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)

- Observation Dates in relation to the Strike Date: [date][, [date].... and [date]]

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

- Floor Value: [•]

(specify if Floored Min 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 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)

- Relevant Underlying Currency: [•]

(specify if Closing Value with Dividend Adjusted Performance is selected, otherwise delete this provision)

- Dividend Screen Page: [•]

(specify if Closing Value with Dividend Adjusted Performance is selected, otherwise delete this provision)

- Pre-Defined Dividend: [•]

(specify if Closing Value with Dividend Adjusted Performance is selected, otherwise delete this provision)

- Start Date: [●]/[Strike Date]

(specify if Closing Value with Dividend Adjusted Performance is selected, otherwise delete this provision)

- Initial Reference Value Determination Date: [●]/[Strike Date]

(specify if Closing Value with Dividend Adjusted Performance is selected, otherwise delete this provision)

- Reset Observation Dates: [date][, [date].... and [date]]

(specify if Restrike Value is selected, otherwise delete this provision)

- Reset Barrier Value: [[●]/[●] per cent.]

(specify if Restrike Value is selected, otherwise delete this provision)

- Reset Rate: [●]%

(specify if Restrike Value is selected, otherwise delete this provision)

- (ix) **Value Determination Terms** for Final Reference Value:
 - [Closing Value] / [Opening Value] / [Intraday Value] / [Average Value] / [Min Value] / [Max Value] / [Floored Min Value] / [Capped Max Value] / [Individually Floored Average Value] / [Individually Capped Average Value] / [Globally Floored Average Value] / [Globally Capped Average Value] / [Closing Value with Dividend Adjusted Performance] / [Strategy Calculation]

- Reference Month:

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

Interest Determination Date	Reference Month
[•]	[•]
[...]	[...]
[•]	[•]

- Basic Value Determination Terms:
 - [Closing Value] / [Opening Value] / [Intraday Value] / [Closing Value with Dividend Adjusted Performance]

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

- Averaging Dates in relation to each Interest Determination 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)

Interest Determination Date	Averaging Dates
[date]	[date][, [date].... and [date]]
[date]	[date][, [date].... and [date]]
[date]	[date][, [date].... and [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)

- Observation Dates in relation to each Interest Determination Date:

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

Interest Determination Date	Observation Dates
[date]	[date][, [date]... and [date]]
[date]	[date][, [date]... and [date]]
[date]	[date][, [date]... and [date]]

- Floor Value: [•]

(specify if Floored Min 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 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)

- Relevant Underlying Currency: [●]

(specify if Closing Value with Dividend Adjusted Performance is selected, otherwise delete this provision)

- Dividend Screen Page: [●]

(specify if Closing Value with Dividend Adjusted Performance is selected, otherwise delete this provision)

- Pre-Defined Dividend: [●]

(specify if Closing Value with Dividend Adjusted Performance is selected, otherwise delete this provision)

- Start Date: [●]/[Strike Date]

(specify if Closing Value with Dividend Adjusted Performance is selected, otherwise delete this provision)

- Observation Dates(t):

(specify if Strategy Calculation is selected, otherwise delete this provision)

Performance Observation Date	Observation Dates(t)
[date]	[[date][, [date]... and [date]] (inclusive) and ending on [date] (excluded)]
[...]	[...]
[date]	[[date][, [date]... and [date]] (inclusive) and ending on [date] (excluded)]
Performance Observation Date	Pre-Defined Dividend
[date]	[●]
[...]	[...]
[date]	[●]

- Pre-Defined Dividend:

(specify if Strategy Calculation is selected, otherwise delete this provision)

2.4 Items (viii) and (ix) of Section 15.2(B) of Part A of the Pro Forma Final Terms, set out on pages 481 to 486 of the Base Prospectus, are entirely deleted and replaced as follows:

- (viii) **Value Determination Terms** for Initial Reference Value: [specify the relevant Basket Component(s)]: [Not Applicable] / [Closing Value] / [Opening Value] / [Intraday Value] / [Average Value] / [Min Value] / [Max Value] / [Floored Min Value] /

(Section 2 of Part 2 of the Additional Terms and Conditions) [Capped Max Value] / [Individually Floored Average Value] / [Individually Capped Average Value] / [Globally Floored Average Value] / [Globally Capped Average Value] / [Reset Value] / [Closing Value with Dividend Adjusted Performance]

(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: [Closing Value] / [Opening Value] / [Intraday Value] / [Closing Value with Dividend Adjusted Performance]

(specify if Average Value / Min Value / Max Value / Floored Min Value / Capped Max Value / Individually Floored Average Value / Individually Capped Average Value / Globally Capped Average Value / Globally Floored Average Value / Reset 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 relation to the Strike Date: [[date][, [date].... and [date]] / [Each [Common] Scheduled Trading Day commencing on [date] (inclusive) and ending on [date] (excluded)]

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

- Floor Value:

(specify if Floored Min 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 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)

- Relevant Underlying Currency:

Underlying Share	Relevant Underlying Currency
<input type="checkbox"/>	<input type="checkbox"/>
[...]	<input type="checkbox"/>
<input type="checkbox"/>	<input type="checkbox"/>

(specify if Closing Value with Dividend Adjusted Performance is selected, otherwise delete this provision)

- Dividend Screen Page:

Underlying Share	Dividend Screen Page
<input type="checkbox"/>	<input type="checkbox"/>
[...]	<input type="checkbox"/>
<input type="checkbox"/>	<input type="checkbox"/>

(specify if Closing Value with Dividend Adjusted Performance is selected, otherwise delete this provision)

- Pre-Defined Dividend:

Underlying Share	Pre-Defined Dividend
<input type="checkbox"/>	<input type="checkbox"/>

[...]	[●]
[●]	[●]

(specify if Closing Value with Dividend Adjusted Performance is selected, otherwise delete this provision)

- Start Date: [●]/[Strike Date]

(specify if Closing Value with Dividend Adjusted Performance is selected, otherwise delete this provision)

Underlying Share	Start Date
[●]	[●]/[Strike Date]
[...]	[●]/[Strike Date]
[●]	[●]/[Strike Date]

- Initial Reference Value Determination Date: [●]/[Strike Date]

(specify if Closing Value with Dividend Adjusted Performance is selected, otherwise delete this provision)

Underlying Share	Initial Reference Value Determination Date
[●]	[●]/[Strike Date]
[...]	[●]/[Strike Date]
[●]	[●]/[Strike Date]

- Reset Observation Dates: [date][, [date].... and [date]]

(specify if Restrike Value is selected, otherwise delete this provision)

- Reset Barrier Value: [[●]/[●] per cent.]

(specify if Restrike Value is selected, otherwise delete this provision)

- Reset Rate: [●]%

(specify if Restrike Value is selected, otherwise delete this provision)

- (ix) **Value Determination Terms** for Final Reference Value:

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

[specify the relevant Basket Component(s):
 [Closing Value] / [Opening Value] / [Intraday Value] / [Average Value] / [Min Value] / [Max Value] / [Floored Min Value] / [Capped Max Value] / [Individually Floored Average Value] / [Individually Capped Average Value] / [Globally Floored Average Value] / [Globally Capped Average Value] / [Closing Value with Dividend Adjusted Performance] / [Strategy Calculation]

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

Performance Observation Date	Reference Month
[•]	[•]
[...]	[...]
[•]	[•]

- Basic Value Determination Terms: [Closing Value] / [Opening Value] / [Intraday Value] / [Closing Value with Dividend Adjusted Performance]

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

- Averaging Dates in relation to each Performance Observation Date:

Performance Observation Date	Averaging Dates
[date]	[date][, [date]... and [date]]
[...]	[...]
[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)

- Observation Dates in relation to each Interest Determination Date:

Performance Observation Date	Observation Dates
[date]	[[date][, [date]... and [date]] (inclusive) and ending on [date] (excluded)]
[...]	[...]

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

[date]	[[date][, [date]... and [date]] (inclusive) and ending on [date] (excluded)]
--------	--

- Floor Value: [•]

(specify if Floored Min 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 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)

- Relevant Underlying Currency:

Underlying Share	Relevant Underlying Currency
[•]	[•]
[...]	[•]
[•]	[•]

(specify if Closing Value with Dividend Adjusted Performance is selected, otherwise delete this provision)

- Dividend Screen Page:

Underlying Share	Dividend Screen Page
[•]	[•]
[...]	[•]
[•]	[•]

(specify if Closing Value with Dividend Adjusted Performance is selected, otherwise delete this provision)

- Pre-Defined Dividend:

Underlying Share	Pre-Defined Dividend
[●]	[●]
[...]	[●]
[●]	[●]

(specify if Closing Value with Dividend Adjusted Performance is selected, otherwise delete this provision)

- Start Date:

[●]/[Strike Date]

(specify if Closing Value with Dividend Adjusted Performance is selected, otherwise delete this provision)

Underlying Share	Start Date
[●]	[●]/[Strike Date]
[...]	[●]/[Strike Date]
[●]	[●]/[Strike Date]

- Observation Dates(t):

(specify if Strategy Calculation is selected, otherwise delete this provision)

Performance Observation Date	Observation Dates(t)
[date]	[[date][, [date]... and [date]] (inclusive) and ending on [date] (excluded)]
[...]	[...]
[date]	[[date][, [date]... and [date]] (inclusive) and ending on [date] (excluded)]
Performance Observation Date	Pre-Defined Dividend
[date]	[●]
[...]	[...]
[date]	[●]

- Pre-Defined Dividend:

(specify if Strategy Calculation is selected, otherwise delete this provision)

2.5 Items (vii) and (viii) of Section 17.1.3(A) of Part A of the Pro Forma Final Terms, set out on pages 527 to 532 of the Base Prospectus, are entirely deleted and replaced as follows:

(vii) **Value Determination Terms** for Initial Reference Value: [Not Applicable] / [Closing Value] / [Opening Value] / [Intraday Value] / [Average Value] / [Min Value] / [Max Value] / [Floored Min Value] / [Capped Max Value] / [Individually Floored Average Value] / [Individually Capped Average Value] / [Globally Floored Average Value] / [Globally Capped Average Value] / [Reset Value] / [Closing Value with Dividend Adjusted Performance]

(Section 2 of Part 2 of the Additional 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: [Closing Value] / [Opening Value] / [Intraday Value] / [Closing Value with Dividend Adjusted Performance]

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

- Averaging Dates in relation to the 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)

- Observation Dates in relation to the Strike Date: [date][, [date].... and [date]]

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

- Floor Value: [•]

(specify if Floored Min 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 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)

- Relevant Underlying Currency: [•]

(specify if Closing Value with Dividend Adjusted Performance is selected, otherwise delete this provision)

- Dividend Screen Page: [•]

(specify if Closing Value with Dividend Adjusted Performance is selected, otherwise delete this provision)

- Pre-Defined Dividend: [•]

(specify if Closing Value with Dividend Adjusted Performance is selected, otherwise delete this provision)

- Start Date: [●]/[Strike Date]

(specify if Closing Value with Dividend Adjusted Performance is selected, otherwise delete this provision)

- Initial Reference Value [●]/[Strike Date]
Determination Date:

(specify if Closing Value with Dividend Adjusted Performance is selected, otherwise delete this provision)

- Reset Observation Dates: [date][, [date]... and [date]]

(specify if Restrike Value is selected, otherwise delete this provision)

- Reset Barrier Value: [[●]/[●] per cent.]

(specify if Restrike Value is selected, otherwise delete this provision)

- Reset Rate: [●]%

(specify if Restrike Value is selected, otherwise delete this provision)

- (viii) **Value Determination Terms** for Final Reference Value as of each Automatic Early Redemption Valuation Date: [Closing Value] / [Opening Value] / [Intraday Value] / [Average Value] / [Min Value] / [Max Value] / [Floored Min Value] / [Capped Max Value] / [Individually Floored Average Value] / [Individually Capped Average Value] / [Globally Floored Average Value] / [Globally Capped Average Value] / [Closing Value with Dividend Adjusted Performance] / [Strategy Calculation]
- (Section 2 of Part 2 of the Additional Terms and Conditions)

- Reference Month:

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

Automatic Early Redemption Valuation Date	Reference Month
[•]	[•]
[...]	[...]
[•]	[•]

- Basic Value Determination Terms: [Closing Value] / [Opening Value] / [Intraday Value] / [Closing Value with Dividend Adjusted Performance]

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

Floored Average Value / Strategy Calculation is selected, otherwise delete this provision)

- Averaging Dates in relation to each Automatic Early Redemption Valuation 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)

Automatic Early Redemption Valuation Date	Averaging Dates
[date]	[date][, [date]... and [date]]
[date]	[date][, [date]... and [date]]
[date]	[date][, [date]... and [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)

- Observation Dates in relation to each Automatic Early Redemption Valuation Date:

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

Automatic Early Redemption Valuation Date	Observation Dates
[date]	[date][, [date]... and [date]]
[date]	[date][, [date]... and [date]]
[date]	[date][, [date]... and [date]]

- Floor Value: [•]

(specify if Floored Min 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 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)

- Relevant Underlying Currency: [●]

(specify if Closing Value with Dividend Adjusted Performance is selected, otherwise delete this provision)

- Dividend Screen Page: [●]

(specify if Closing Value with Dividend Adjusted Performance is selected, otherwise delete this provision)

- Pre-Defined Dividend: [●]

(specify if Closing Value with Dividend Adjusted Performance is selected, otherwise delete this provision)

- Start Date: [●]/[Strike Date]

(specify if Closing Value with Dividend Adjusted Performance is selected, otherwise delete this provision)

- Observation Dates(t):
(specify if Strategy Calculation is selected, otherwise delete this provision)

Automatic Redemption Valuation Date	Early Observation Dates(t)
[date]	[[date][, [date]... and [date]] (inclusive) and ending on [date] (excluded)]
[...]	[...]
[date]	[[date][, [date]... and [date]] (inclusive) and ending on [date] (excluded)]

- Pre-Defined Dividend:
(specify if Strategy Calculation is selected, otherwise delete this provision)

Automatic Redemption Valuation Date	Early Pre-Defined Dividend
[date]	[•]
[...]	[...]
[date]	[•]

2.6 Items (vii) and (viii) of Section 17.1.3(B) of Part A of the Pro Forma Final Terms, set out on pages 534 to 540 of the Base Prospectus, are entirely deleted and replaced as follows:

- (vii) **Value Determination Terms** for Initial Reference Value:

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

[specify the relevant Basket Component(s)]: [Not Applicable] / [Closing Value] / [Opening Value] / [Intraday Value] / [Average Value] / [Min Value] / [Max Value] / [Floored Min Value] / [Capped Max Value] / [Individually Floored Average Value] / [Individually Capped Average Value] / [Globally Floored Average Value] / [Globally Capped Average Value] / [Reset Value] / [Closing Value with Dividend Adjusted Performance]

(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: [Closing Value] / [Opening Value] / [Intraday Value] / [Closing Value with Dividend Adjusted Performance]

(specify if Average Value / Min Value / Max Value / Floored Min Value / Capped Max Value / Individually Floored Average Value / Individually Capped Average Value / Globally Capped Average Value / Globally Floored Average Value / Reset 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 relation to the Strike Date: [[date][, [date].... and [date]] / [Each [Common] Scheduled Trading Day commencing on [date] (inclusive) and ending on [date] (excluded)]

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

- Floor Value: [•]

(specify if Floored Min 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 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)

- Relevant Underlying Currency:

Underlying Share	Relevant Underlying Currency
[•]	[•]
[...]	[•]
[•]	[•]

(specify if Closing Value with Dividend Adjusted Performance is selected, otherwise delete this provision)

- Dividend Screen Page:

Underlying Share	Dividend Screen Page
[•]	[•]
[...]	[•]
[•]	[•]

(specify if Closing Value with Dividend Adjusted Performance is selected, otherwise delete this provision)

- Pre-Defined Dividend:

Underlying Share	Pre-Defined Dividend
[•]	[•]
[...]	[•]
[•]	[•]

(specify if Closing Value with Dividend Adjusted Performance is selected, otherwise delete this provision)

- Start Date: [•]/[Strike Date]

(specify if Closing Value with Dividend Adjusted Performance is selected, otherwise delete this provision)

Underlying Share	Start Date
[•]	[•]/[Strike Date]
[...]	[•]/[Strike Date]

[●]	[●]/[Strike Date]
-----	-------------------

- Initial Reference Value Determination Date: [●]/[Strike Date]

(specify if Closing Value with Dividend Adjusted Performance is selected, otherwise delete this provision)

Underlying Share	Initial Reference Value Determination Date
[●]	[●]/[Strike Date]
[...]	[●]/[Strike Date]
[●]	[●]/[Strike Date]

- Reset Observation Dates: [date][, [date].... and [date]]

(specify if Restrike Value is selected, otherwise delete this provision)

- Reset Barrier Value: [[●]/[●] per cent.]

(specify if Restrike Value is selected, otherwise delete this provision)

- Reset Rate: [●]%

(specify if Restrike Value is selected, otherwise delete this provision)

- (viii) **Value Determination Terms** for Final Reference Value as of each Automatic Early Redemption Valuation Date: *[specify the relevant Basket Component(s)]:*
 [Closing Value] / [Opening Value] / [Intraday Value] / [Average Value] / [Min Value] / [Max Value] / [Floored Min Value] / [Capped Max Value] / [Individually Floored Average Value] / [Individually Capped Average Value] / [Globally Floored Average Value] / [Globally Capped Average Value] / [Closing Value with Dividend Adjusted Performance] / [Strategy Calculation]
- (Section 2 of Part 2 of the Additional Terms and Conditions)

- Reference Month:

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

Automatic Early Redemption Valuation Date	Reference Month
[•]	[•]
[...]	[...]
[•]	[•]

- Basic Value Determination Terms: [Closing Value] / [Opening Value] / [Intraday Value] / [Closing Value with Dividend Adjusted Performance]

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

- Averaging Dates in relation to each Automatic Early Redemption Valuation 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)

Automatic Early Redemption Valuation Date	Averaging Dates
[date]	[date][, [date]]... and [date]]
[...]	[...]
[date]	[date][, [date]]... and [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 Automatic Early Redemption Valuation Date:

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

Automatic Early Redemption Valuation Date	Observation Dates
[date]	[[date][, [date]]... and [date]] / [Each [Common] Scheduled Trading Day commencing on [date] (inclusive) and ending on [date] (excluded)]
[...]	[...]
[date]	[[date][, [date]]... and [date]] / [Each [Common] Scheduled Trading Day commencing

	on [date] (inclusive) and ending on [date] (excluded)]
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- Floor Value: [•]

(specify if Floored Min 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 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)

- Relevant Underlying Currency:

Underlying Share	Relevant Underlying Currency
[•]	[•]
[...]	[•]
[•]	[•]

(specify if Closing Value with Dividend Adjusted Performance is selected, otherwise delete this provision)

- Dividend Screen Page:

Underlying Share	Dividend Screen Page
[•]	[•]
[...]	[•]
[•]	[•]

(specify if Closing Value with Dividend Adjusted Performance is selected, otherwise delete this provision)

- Pre-Defined Dividend:

Underlying Share	Pre-Defined Dividend
[●]	[●]
[...]	[●]
[●]	[●]

(specify if Closing Value with Dividend Adjusted Performance is selected, otherwise delete this provision)

- Start Date:

[●]/[Strike Date]

(specify if Closing Value with Dividend Adjusted Performance is selected, otherwise delete this provision)

Underlying Share	Start Date
[●]	[●]/[Strike Date]
[...]	[●]/[Strike Date]
[●]	[●]/[Strike Date]

- Observation Dates(t):

(specify if Strategy Calculation is selected, otherwise delete this provision)

Automatic Early Redemption Valuation Date	Observation Dates(t)
[date]	[[date][, [date].... and [date]] (inclusive) and ending on [date] (excluded)]
[...]	[...]
[date]	[[date][, [date].... and [date]] (inclusive) and ending on [date] (excluded)]

- Pre-Defined Dividend:

(specify if Strategy Calculation is selected, otherwise delete this provision)

Automatic Early Redemption Valuation Date	Pre-Defined Dividend
[date]	[●]
[...]	[...]
[date]	[●]

