(e) the sum of the Beta in respect of each Long Basket Component in respect of such Selection Date *multiplied* by

(f) 25 per cent.

In respect of the US Core Mid-Month Sector Notional Hedged Index, the Benchmark Hedge Ratio is equal to one.

5.2 **Long-Short Hedge Ratio**

In respect of the US Core Mid-Month Sector Long-Short Index, the "Long-Short Hedge Ratio" is determined in respect of each Selection Date as the *quotient* of:

(g) the *quotient* of (x) the sum of the Beta in respect of each Long Basket Component in in the Undervalued Index in respect of such Selection Date, *divided* by (y) the number of Long Basket Components in the Overvalued Index in respect of such Selection Date, *divided* by

(h) the *quotient* of (x) the sum of the Beta in respect of each Long Basket Component in in the Undervalued Index in respect of such Selection Date, *divided* by (y) the number of Long Basket Components in the Overvalued Index in respect of such Selection Date.

For the purpose of sections 5.1 and 5.2, the "Beta" in respect of each Long Basket Component in respect of the Selection Date is determined as the *lesser* of:

(a) 250 per cent., and

(b) the beta of a Long Basket Component, which is calculated using its monthly returns over the past 60 months, relative to the Benchmark's returns over the same period. This is done using a regression-based formula that estimates how much the sector's returns move in response to movements in the Benchmark. The calculation involves computing the covariance between the relevant Sector and Benchmark returns, divided by the variance of the Benchmark returns.

6. **CALCULATION OF THE NOMINAL GROSS TOTAL RETURN PRICE AND REAL GROSS TOTAL RETURN PRICE**

6.1 **Calculation of the Nominal Gross Total Return Price**

The "**Nominal Gross Total Return Price**" will be determined for each Sector in the Sector Universe in respect of each Index Business Day by multiplying the Nominal Gross Total Return Price of the immediately preceding Index Business Day by the quotient of specific price data.

This quotient varies depending on the time period:

(a) from the Sector Base Date to the PR Sector Index Gross Level Start Date, it uses Compustat TR Price Data;

(b) from the PR Sector Index Gross Level Start Date to the Gross TR Sector Index Level Start Date, it uses PR Sector Index Gross Level data;

(c) and from the Gross TR Sector Index Level Start Date onwards, it uses Gross TR Sector Index Level data.

For the Consumer Discretionary and Technology sectors, the process is similar but includes an additional period using Proxy Gross TR Sector Index Level data. The Nominal Gross Total Return Price for each Sector on the Sector Base Date is specified in the table in Schedule 1 to this Index Description.

6.2 **Calculation of the Real Gross Total Return Price**

The "**Real Gross Total Return Price**" will be determined for each Sector in the Sector Universe in respect of each Selection Date as an amount equal to the *product* of:

(a) the Nominal Gross Total Return Price in respect of the current Selection Date, *multiplied* by

(b) the *quotient* of (i) the CPI Index Base Value, *divided* by (ii) the most recently published CPI Index Value as of the CAPE® Selection Date immediately preceding the current Selection Date.

7. DESCRIPTION OF THE SELECTION AND WEIGHT ALLOCATION AND REBALANCING PROCESSES

The exposure of the Index to each Long Basket Component is set on the Index Base Date and then periodically reviewed and adjusted on each Rebalancing Date. On each Selection Date, the Index Components are selected and weighted. On each Rebalancing Date, the exposure of the Index to each Long Basket Component is adjusted.

7.1 Selection and Weight Allocation

(a) US Core Mid-Month Sector Index

On each Selection Date, the Index Components are selected through a three-step process, as follows:

(1) all of the Sectors in the Sector Universe are ranked in ascending order based on their Relative CAPE® Ratio values (as determined in accordance with section 4.2 above), with the lowest value ranked first. The five highest ranked Sectors are selected;

(2) these five Sectors are ranked again in descending order based on their Price Momentum (as determined in accordance with section 4.3 above), with the highest-ranked sector placed first. The lowest ranked Sector is then removed; and

(3) the remaining four Sectors are selected as the Long Basket Components, each with a Sector Weight of 25 per cent.

(b) US Core Mid-Month Sector Index with Tracking Error Constraint

On each Selection Date, Index Components are selected as follows: (1) the initial Long Basket Components are chosen from the sectors selected according to section 7.1(a); and (2) the Ex-Ante Tracking Error implied by these Long Basket Components is calculated.

If this error is within the Ex-Ante Tracking Error Limit, the Long Basket Components remain unchanged, each with a Sector Weight of 25 percent.

If the error exceeds the limit, the Sector Weights are recalculated using the Linear Tilting Method. The "**Linear Tilting Method**" adjusts the Sector Weights based on the Market Cap Weight of each Index Component, ensuring the Ex-Ante Tracking Error is within acceptable limits. The "**Market Cap Weight**" is derived from the Benchmark Sector Market Cap in respect of the relevant Sector associated with Index Components as defined in Schedule 1.

For this purpose:

"**Ex-Ante Tracking Error**" means, in respect of a Selection Date, the expected volatility of the Long Basket Components return relative to the Benchmark, based on Long Basket Components as of respective Selection Date. It is calculated by taking the difference in Sector Weights between the Long Basket Components and the Benchmark (the "**Active Weights**"). These

Active Weights are combined with the estimated covariance of the relevant Sector returns calculated using the daily returns observed over the immediately preceding three years to determine the relevant deviation from the optimum return adjusted by the allocated Active Weight ("**Risk Contribution**") per Long Basket Component. The square root of the weighted sum of this Risk Contribution per Long Basket Component is the Ex-Ante Tracking Error. The result represents the expected deviation of Long Basket Component returns from the Benchmark due to Sector allocation differences.

(c) US Core Mid-Month Sector Market Hedged Index

In respect of each Selection Date, the steps for selection of the Index Components set out in section 7.1(a) above are applied in respect of the US Core Mid-Month Sector Market Hedged Index. The Sector Weight of each Long Basket Component is equal to 25 per cent. In addition, a short position, with a value equal to the Benchmark Hedge Ratio calculated in accordance with section 5 above, is taken in the Benchmark.

(d) US Core Mid-Month Sector Notional Hedged Index

In respect of each Selection Date, the steps for selection of the Index Components set out in section 7.1(a) above are applied in respect of the US Core Mid-Month Sector Notional Hedged Index. The Sector Weight of each Long Basket Component is equal to 25 per cent. In addition, a short position, with a value equal to the Benchmark Hedge Ratio (i.e. one), is taken in the Benchmark.

(e) US Core Mid-Month Overvalued Sector Index

On each Selection Date, the Index Components are selected through a three-step process, as follows:

(1) all Sectors in the Sector Universe are ranked in descending order based on their Relative CAPE® Ratio values (determined in accordance with section 4.2 above), such that the highest value is ranked 1. Prior to a specified Index Business Day, the four highest ranked Sectors were selected. Thereafter, the five highest ranked Sectors are chosen;

(2) the Sectors selected as per the above criteria, are ranked again in ascending order based on the relevant Price Momentum (determined in respect of each Sector in accordance with section 4.3 above), with the lowest-ranked sector placed first. The bottom-most ranked Sector is removed; and

(3) Either:

(a) Prior to the selected Index Business Day, the remaining three sectors are selected as the Long Basket Components, each with a weight of one-third of 100 percent; or

(b) From the specified date onwards, the remaining four sectors are selected, each with a Sector Weight of 25 percent.

(f) US Core Mid-Month Sector Long-Short Index

In respect of each Selection Date, a 100 per cent. position is taken in the Undervalued Index. A short position, with a value equal to the Long-Short Hedge Ratio is taken in the Overvalued Index.

7.2 **Rebalancing Process**

In respect of each Rebalancing Date, the number of units of each Long Basket Component to be held in the Index is calculated based on the Old Long Basket Components selected from the previous Selection Date and the New Long Basket Components selected from the current Selection Date.

For more information, please refer to Section 2 above.

8. DEFINITIONS

"**Benchmark Hedge Ratio**" means the ratio at which the Benchmark is shorted, which is (i) calculated in accordance with the methodology set out in section 5 if "*Market Hedged*" appears in the name of the relevant Index or (ii) equal to one if "*Notional Hedged*" appears in the name of the relevant Index.

"**Benchmark Level**" means, in respect of an Index Business Day, the closing value of the Benchmark published on Bloomberg for such Index Business Day.

"**Benchmark Sector**" means, in respect of an Index Component and the Sector in the Sector Universe from which it is derived, the relevant Benchmark Sector specified in relation to such Sector in the table set out in Schedule 1.

"**Benchmark Sector Market Cap**" means, in respect of a Benchmark Sector and an Index Business Day, the free float market capitalisation as observed from the Bloomberg field "FREE_FLOAT_MARKET_CAP" for such Index Business Day.

"**Beta**" has the meaning given to it in section 5.2.

"**CAPE® Start Date**" means 31 January 1983.

"**CAPE® Selection Date**" means the last Index Business Day of each month or, if the originally scheduled CAPE® Selection Date is postponed as a consequence of a Market Disruption Event, the date determined by the Index Sponsor in its discretion by reference to such factors as the Index Sponsor deems appropriate.

"**Cash Day Count**" means the value specified as such in the table set out in Schedule 2.

"**Cash Index Component**" means the relevant cash index specified under the column "Cash Index Component" in the table set out in Schedule 2.

"**Cash Rate**" means the relevant cash rate specified in the table set out in Schedule 2.

"**Compustat TR Price Data**" means, in respect of a Sector in the Sector Universe and an Index Business Day, the total return price calculated using the relevant Sector's underlying stocks' monthly total returns and market capitalisation data, sourced from an independent third party data source.

"**CPI Index**" means the US CPI Urban Consumers SA (Bloomberg: CPI INDX Index). The level of the CPI Index is published with a one month lag. The past historic levels of the CPI Index are subject to revision and may be revised in their entirety in the event of a gross manifest error.

"**CPI Index Base Value**" means the value of the CPI Index observed for March 2012.

"**CPI Index Value**" means, in respect of an Index Business Day, the value of the CPI Index for the month preceding such Index Business Day.

"**Day Count Fraction**" means, in respect of an Index Business Day, an amount equal to (a) the number of calendar days from (but excluding) the Rebalancing Date immediately preceding such Index Business Day to (and including) such Index Business Day, *divided* by (b) 365.

"**Earnings Observation Date**" means, with respect to a Selection Date, annual Earnings Observation Date which is n number of years prior to the current Selection Date and coinciding with CAPE Selection Date.

"**ER Day Count Fraction**" means, in respect of an Index Business Day, an amount equal to (a) the number of calendar days from (but excluding) the immediately preceding Index Business Day to (and including) such Index Business Day, *divided* by (b) the Cash Day Count.

"**Ex-Ante Tracking Error Limit**" means, if "Tracking Error Constraint Parameters" is specified as "Applicable" in respect of the Index in the table set out in Schedule 2, the Ex-Ante Tracking Error Limit with respect to the relevant Benchmark as set out in the table in Schedule 5.

"**First Rebalancing Date**" means:

(i) unless the Index is the Shiller Barclays CAPE US Core Mid-Month Sector Index with Tracking Error Constraint, the second Index Business Day immediately following the Selection Date; or

(ii) if the Index is the Shiller Barclays CAPE US Core Mid-Month Sector Index with Tracking Error Constraint, the sixth Index Business Day immediately following the Selection Date.

"**Gross TR Sector Index**" means, in respect of a Sector in the Sector Universe, the gross total return sector index specified as such in the table set out in Schedule 1.

"**Gross TR Sector Index Level**" means, in respect of the Gross TR Sector Index in respect of a Sector in the Sector Universe and an Index Business Day, the closing level in respect of such Gross TR Sector Index for such Index Business Day published on the relevant Bloomberg screen page specified in the table set out in Schedule 1.

"**Gross TR Sector Index Level Start Date**" means, in respect of a Sector in the Sector Universe, the date specified as such in the table set out in Schedule 1.

"**Index Component Level**" means, in respect of each Index Component which is:

(a) a Gross TR Sector Index, the Nominal Gross Total Return Price;

(b) a Net TR Sector Index, the Net TR Sector Index Level;

(c) a PR Sector Index, the PR Sector Index Level; and

(d) a Benchmark, the Benchmark Level.

In respect of any Index Component Level, the official closing price or value is announced by the relevant Index Component Sponsor, on the relevant Index Business Day.

"**Index Component Sponsor**" means, in respect of each Sector Index or the Benchmark, as applicable, the corporation or other entity that (a) is responsible for setting and reviewing the rules and procedures and the methods of calculation and adjustments, if any, related to the Sector Index or the Benchmark and (b) announces (directly or through an agent) the level of the Sector Index or the Benchmark.

"**Long Basket**" means the basket comprised of the Long Basket Components.

"**Long Basket Components**" means where the Return Type in respect of the Index is specified in the column headed "Return Type" in the table in Schedule 2 as:

(i) Net Total Return or Net Excess Return, each Net TR Sector Index specified in the column headed "Net TR Sector Index" in Schedule 1;

(ii) Gross Total Return or Gross Excess Return, each Gross TR Sector Index specified in the column headed "Gross TR Sector Index" in Schedule 1;

(iii) Price Return, each PR Sector Index specified in the column headed "PR Sector Index" in Schedule 1, in each case, corresponding to each of the Sectors in the Sector Universe, which is currently included in the Index as per the Index selection methodology detailed in section 6 above.

"**Long Cost**" means the amount specified as such in respect of the Index in the table set out in Schedule 2, being the fixed amount deducted from the Index Level, representing certain transaction-based costs, as estimated on the Index Base Date.

"**Long-Short Hedge Ratio**" has the meaning given to it in section 5.2.

"**Mean Real EPS**" has the meaning given to it in section 4.1.

"**Net TR Sector Index**" means, in respect of a Sector in the Sector Universe, the net total return sector index specified as such in the table set out in Schedule 1.

"**Net TR Sector Index Level**" means, in respect of the Net TR Sector Index in respect of a Sector in the Sector Universe and an Index Business Day, the closing level of such Net TR Sector Index on such Index Business Day published on the relevant Bloomberg screen page specified in the table set out in Schedule 1.

"**New Long Basket Component**" means, in respect of Rebalancing Date and a Rebalancing Period, the Long Basket Components selected on the Selection Date immediately preceding such Rebalancing Date in accordance with section 7.1.

"**Nominal EPS**" means an amount calculated in respect of an Index Business Day by multiplying the Nominal Gross Total Return Price by the quotient of specific price data.

"**Nominal Gross Total Return Price**" has the meaning given to it in section 6.1.

"**Old Long Basket Component**" means, in respect of Rebalancing Date and a Rebalancing Period, the current Long Basket Components selected on the Selection Date immediately preceding the most recent Selection Date in respect of such Rebalancing Date in accordance with section 7.1.

"**Overvalued Index**" means the index specified under the column headed "Overvalued Index" in Schedule 4.

"**PR Sector Index** " means, in respect of a Sector in the Sector Universe, the price return sector index specified as such in the table set out in Schedule 1.

"**PR Sector Index Gross Level Start Date**" means, in respect of a Sector in the Sector Universe, the date specified as such in the table set out in Schedule 1.

"**PR Sector Index Gross Level** means, in respect of the PR Sector Index in respect of a Sector in the Sector Universe and an Index Business Day, the data observed for such PR Sector Index and such Index Business Day from Bloomberg field "TOT_RETURN_INDEX_GROSS_DVDS".

"**PR Sector Index Level**" means, in respect of the PR Sector Index in respect of a Sector in the Sector Universe and an Index Business Day, the closing level of such PR Sector Index on such Index Business Day published on the relevant Bloomberg screen page specified in the table set out in Schedule 1.

"**Proxy Gross TR Sector Index**" means, in respect of a Sector in the Sector Universe, the proxy gross total return sector index specified as such in the table set out in Schedule 1.

"**Proxy Gross TR Sector Index Level**" means, in respect of the Proxy Gross TR Sector Index in respect of a Sector in the Sector Universe and an Index Business Day, the closing value of such PR Sector Index published on the relevant Bloomberg screen page specified in the table set out in Schedule 1.

"**Real Gross Total Return Price**" has the meaning given to it in section 6.2.

"**Rebalancing Date**" means each Index Business Day in the Rebalancing Period.

"**Rebalancing Period**" means a period of four consecutive Index Business Days starting from (and including) the First Rebalancing Date.

"**Scheduled Trading Day**" means any day on which (a) the value of each of the Index Components is published, and (b) trading is generally conducted on the markets on which the equity securities comprising the relevant Index Component are traded, in each case as determined by the Index Sponsor in its sole discretion.

"**Sector**" means any of the sectors included in the Sector Universe.

"**Sector Base Date**" means 28 September 1973.

"**Sector Index**" means, in respect of each Sector in the Sector Universe, either (a) the corresponding PR Sector Index, or (b) the corresponding Gross TR Sector Index, or (c) the corresponding Net TR Sector Index, depending on the calculation basis of the Index.

"**Sector Shorting Cost**" means the cost associated with taking a short position in the Overvalued Index, being 0.35 per cent. per annum.

"**Sector Universe**" means all of the US sectors listed under the column headed "Sector" in the table in Schedule 1.

"**Sector Weight**" means, in respect of a Selection Date, the weight allocated to a Sector, which will be equal to zero if a Sector is not selected as a Long Basket Component.

"**Selection Date**" means the Specified Index Business Day of each month or, if the originally scheduled Selection Date is postponed as a consequence of a Market Disruption Event and/or an Index Adjustment Event, the date determined by the Index Sponsor in its discretion by reference to such factors as the Index Sponsor deems appropriate.

"**Shorting Cost**" means the cost associated with taking a short position in the Benchmark, being 0.12 per cent. per annum.

"**Specified Index Business Day**" means the relevant number of Index Business Days after the start of each calendar month, as specified in the relevant Index Rules, in respect of which the Index will be rebalanced.

"**Undervalued Index**" means the Index specified as such in Schedule 4.

9. MARKET DISRUPTION EVENTS AND INDEX ADJUSTMENT EVENTS

9.1 Market Disruption Events

Certain events may occur in respect of an Index Component and an Index Business Day which the Index Sponsor determines to be material to such Index Component (each a "**Market Disruption Event**"), including:

(i) a suspension, absence or limitation of trading in the equity securities comprising an Index Component constituting 20% or more, by weight, of that Index Component in their respective primary markets, in each case for more than two hours of trading or during the one-half hour period preceding the close of the regular trading session in such market or, if the relevant valuation time is not the close of the regular trading session in such market, the relevant valuation time;

(ii) a suspension, absence or limitation of trading in futures or options contracts relating to that Index Component on their respective markets or in futures or options contracts relating to any equity securities constituting 20% or more, by weight, of that Index Component in the respective primary markets for those contracts, in each case for more than two hours of trading or during the one-half hour period preceding the close of the regular trading session in such market or, if the relevant valuation time is not the close of the regular trading session in such market, the relevant valuation time;

(iii) any event that disrupts or impairs, as determined by the Index Sponsor, the ability of market participants in general to (1) effect transactions in, or obtain market values for, equity securities constituting 20% or more, by weight, of that Index Component in their respective primary markets, or (2) effect transactions in, or obtain market values for, futures or options contracts relating to that Index Component or futures or options contracts relating to any equity securities constituting 20% or more, by weight, of that Index Component in the respective primary markets for those contracts, in either case for more than two hours of trading or at any time during the one-half hour period preceding the close of the regular trading session in such market or, if the relevant valuation time is not the close of the regular trading session in such market, the relevant valuation time;

(iv) the closure on any day of the primary market for futures or options contracts relating to that Index Component or equity securities constituting 20% or more, by weight, of that Index Component on a Scheduled Trading Day prior to the scheduled weekday closing time of that market (without regard to after hours or any other trading outside of the regular trading session hours) unless such earlier closing time is announced by the primary market at least one hour prior to the earlier of (1) the actual closing time for the regular trading session on such primary market on such Scheduled Trading Day for such primary market and (2) the submission deadline for orders to be entered into the relevant exchange system for execution at the close of trading on such Scheduled Trading Day for such primary market;

(v) any Scheduled Trading Day on which (1) the primary markets for equity securities constituting 20% or more, by weight, of that Index Component or (2) the exchanges or quotation systems, if any, on which futures or options contracts on that Index Component are traded, fails to open for trading during its regular trading session;

(vi) the occurrence of any event that makes it impossible or not reasonably practicable on any Index Business Day for the Index Sponsor to obtain the relevant level of any Index Component or any other price for the purposes of calculation the Index Level in a manner acceptable to the Index Sponsor;

(vii) the declaration of a general moratorium in respect of banking activities in London or New York (a "**General Banking Moratorium**"); or

(viii) the occurrence of any event after the Index Base Date that results in market participants in general being unable, after using commercially reasonable efforts, to convert a currency into the Index Base Currency on an Index Business Day.

If the Index Sponsor determines that a Market Disruption Event has occurred that materially affects the Index, the Index Sponsor may take one or more of the following actions:

(g) defer or suspend publication of the Index Level and any other information relating to that Index until the next Index Business Day on which the Index Sponsor determines that no such Market Disruption Event is occurring;

(h) if such Index Business Day is a Selection Date or a Rebalancing Date, postpone such date to the next Index Business on which the Index Sponsor determines that no such Market Disruption Event is occurring;

(i) in the case of a Long Basket Component, if such Index Business Day is a Selection Date or Rebalancing Date, discard the Sector corresponding to the affected Long Basket Component from the selection process by assigning a Sector Weight of zero; and/or

(j) permanently discontinue supporting the relevant Index or terminate the calculation of the Index Level for such Index and the publication of the Index Level for such Index, if the Index Sponsor determines that the foregoing measures provided in (a) to (c) above would produce results that are not consistent with the objectives of the Index.

9.2 **Index Adjustment Events**

Certain events may occur in respect of an Index which the Index Sponsor determines to be material to such Index (each an "**Index Adjustment Event**"), including:

(i) the Index Sponsor determines, at any time, that an event or circumstance occurs or is continuing (including, without limitation, a systems failure, natural or man-made disaster, act of God, armed conflict, act of terrorism, riot or labour disruption or any similar intervening circumstance) that is beyond the reasonable control of the Index Sponsor and that the Index Sponsor determines, in its discretion, affects the Index, any Index Component or the methodology on which the Index is based or the Index Sponsor's ability to calculate and publish the Index;

(ii) the Index Sponsor determines, at any time, that (a) there has been (or there is pending) a change in taxation generally affecting commercial banks organized and subject to tax in the United Kingdom (including, but not limited to, any tax generally imposed on commercial banks organized and subject to tax in the United Kingdom), or (b) there has been (or there is pending) a change in taxation affecting market participants in the United Kingdom or the United States generally who hold positions in any of the equity securities comprised in any Index Component (including, but not limited to, any tax generally imposed on market participants in the United Kingdom or the United States generally who hold positions in any of the equity securities comprised in any Index Component); or

(iii) a change is made to any of the Index Components or where applicable, the Benchmark or any other event has occurred that would make the calculation of the Index impossible or infeasible, technically or otherwise, or that makes the Index non-representative of market prices of the Index Components or where applicable, the Benchmark or undermines the objectives of the Index.

If the Index Sponsor determines that an Index Adjustment Event occurs on any Index Business Day that, in the determination of the Index Sponsor, affects the Index, the Index Sponsor may:

(k) make such determinations and/or adjustments as the Index Sponsor considers necessary in order to maintain the objectives of such Index, in relation to (a) the methodology used to calculate such Index or (b) the Index Level;

(l) select a successor Index Component using, in the determination of the Index Sponsor, the same or substantially the same formula and method of calculation as used in the calculation of the original Index Component to replace the Index Component affected by the Index Adjustment Event to maintain the objectives of the Index ;

(m) if the Index Sponsor determines that the measures described in (a) and/or (b) are not feasible or are not capable of producing the results that are consistent with the objectives of the Index, defer or suspend publication of the Index Level for the Index and any other information relating to the Index until it determines that no Index Adjustment Event is continuing;

(n) if the Index Business Day on which the Index Adjustment Event occurs or is continuing is a Selection Date or Rebalancing Date, to postpone such date to the next Index Business Day on which it determines that such Index Adjustment Event is not continuing; or

(o) permanently discontinue supporting the Index or terminate the calculation of the Index Level for the Index and the publication of the Index Level, if the Index Sponsor determines that the foregoing measures provided in (a) to (d) above would produce results that are not consistent with the objectives of the Index.

10. CHANGE IN METHODOLOGY AND TERMINATION OF INDEX

10.1 Change in Methodology

The Index Sponsor may, but is not obliged to, make changes to the methodology of the Index which it determines necessary as a result of market, regulatory, juridical, financial, fiscal or other circumstances. The Index Sponsor will make reasonable efforts to ensure that any such changes will result in a methodology that is consistent with the Index methodology. Such changes will be published on https://indices.barclays. ***It is possible that any such changes could have a material adverse effect on Securities linked to the Index.***

10.2 Termination of Index

The Index Sponsor may, at any time, terminate the calculation and publication of the Index Levels of an Index. The Index Sponsor will publish an announcement of such event on https://indices.barclays as soon as reasonably practicable.

11. INDICES IN THE SHILLER BARCLAYS CAPE® US CORE MID-MONTH SECTOR INDEX FAMILY

The Shiller Barclays CAPE® US Core Mid-Month Sector Index Family consists of the following Indices (see Schedule 2 hereto for the parameters of these Indices, as of the date of this Index Description):

11.1 US Core Mid-Month Sector Index

This Index aims to gain exposure to the 4 selected Sectors that appear to be undervalued and possess relatively stronger price momentum over the preceding 12 months. Each month, the Index ranks the Sectors based on a modified CAPE® Ratio and 12-month price momentum, allocating 25% weight to each of the top 4 ranked Sectors.

11.2 US Core Mid-Month Sector Index with Tracking Error Constraint

This Index aims to overweight the 4 selected Sectors that appear to be undervalued and possess relatively stronger price momentum over the preceding 12 months, while underweighting the other 6 Sectors. Each month, the Index ranks the Sectors based on a modified CAPE® Ratio and 12-month price momentum, then performs a step-wise optimisation that imposes constraints on the active risk of the strategy versus its Benchmark and allocates weights to the Sectors accordingly.

11.3 US Core Mid-Month Sector Market Hedged Index

This Index takes (i) a long position in the Long Basket comprised of 4 selected Sectors that appear to be undervalued and possess relatively stronger price momentum over the preceding 12 months, and (ii) a short position in the Benchmark.

11.4 US Core Mid-Month Sector Notional Hedged Index

This Index takes (i) a long position in the comprised of 4 selected Sectors that appear to be undervalued and possess relatively stronger price momentum over the preceding 12 months, and (ii) a short position in the Benchmark.

11.5 US Core Mid-Month Overvalued Sector Index

This Index aims to gain short exposure to the 4 selected Sectors that appear to be overvalued and possess relatively weaker price momentum over the preceding 12 months. Each month, the Index ranks the Sectors based on a modified CAPE® Ratio and a 12-month price momentum, allocating 25% weight to each of the top 4 ranked Sectors. Sectors with the highest CAPE® Ratio and the lowest 12-month price momentum are ranked higher.

11.6 US Core Mid-Month Sector Long-Short Index

This Index takes (i) a long position in the Long Basket comprised of 4 selected Sectors that appear to be undervalued and possess relatively stronger price momentum over the preceding 12 months, and (ii) a short position in the Long Basket comprised of 4 selected Sectors that appear to be overvalued and possess relatively weaker price momentum over the preceding 12 months.

SCHEDULE 1

TABLE OF SECTORS IN THE SECTOR UNIVERSE

Sector	PR Sector Index Gross Level Start Date	Gross TR Sector Index Level Start Date	Proxy Gross TR Sector Index Level Start Date	Sector Index EPS Start Date	Proxy PR Sector Index	PR Sector Index	Proxy Gross TR Sector Index	Gross TR Sector Index	Net TR Sector Index	Benchmark Sector
Energy Sector	30 August 2002	02 July 2003	n/a	30 August 2002	n/a	Energy Select Sector Index (IXE Index)	n/a	Energy Select Sector TR Index (IXETR Index)	Energy Select Sector Index NTR (IXENTR Index)	S5ENRS Index
Materials Sector	30 August 2002	02 July 2003	n/a	30 August 2002	n/a	Materials Select Sector Index (IXB Index)	n/a	Materials Select Sector TR Index (IXBTR Index)	Materials Select Sector Index NTR (IXBNTR Index)	S5MATR Index
Industrial Sector	30 August 2002	02 July 2003	n/a	30 August 2002	n/a	Industrial Select Sector Index (IXI Index)	n/a	Industrial Select Sector TR Index (IXITR Index)	Industrial Select Sector Index NTR (IXINTR Index)	S5INDU Index
Consumer Discretionary Sector	n/a	24 September 2018	30 August 2002	01 October 2018	SPIXYPR Index	Consumer Discretionary Select Sector Index (IXY Index)	SPIXYTR Index	Consumer Discretionary Select Sector TR Index	Consumer Discretionary Select Sector Index	S5COND Index

								(IXYTR Index)	NTR (IXYNTR Index)	
Consumer Staples Sector	30 August 2002	02 July 2003	n/a	30 August 2002	n/a	Consumer Staples Select Sector Index (IXR Index)	n/a	Consumer Staples Select Sector TR Index (IXRTR Index)	Consumer Staples Select Sector Index NTR (IXRNTR Index)	S5CONS Index
Health care Sector	30 August 2002	02 July 2003	n/a	30 August 2002	n/a	Health Care Select Sector Index (IXV Index)	n/a	Health Care Select Sector TR Index (IXVTR Index)	Health Care Select Sector Index NTR (IXVNTR Index)	S5HLTH Index
Financial Sector	30 August 2002	02 July 2003	n/a	30 August 2002	n/a	From the Sector Base Date Until 15 September 2016 Financial Select Sector Index (IXM Index); from 16 September 2016 S&P Financials &	n/a	From the Sector Base Date Until 15 September 2016 Financial Select Sector TR Index (IXMTR Index); from 16 September 2016 S&P Financials & Real Estate	From the Sector Base Date Until 15 September 2016 Financial Select Sector Index NTR (IXMNTR Index); from 16 September 2016 S&P Financials &	S5FINL Index[1]

						Real Estate Index (USD) (SPFREIPR Index)		Index (USD) TR (SPFREITR Index)	Real Estate Index (USD) Net TR (SPFREINR Index)	
Utilities Sector	30 August 2002	02 July 2003	n/a	30 August 2002	n/a	Utilities Select Sector Index (IXU Index)	n/a	Utilities Select Sector TR Index (IXUTR Index)	Utilities Select Sector Index NTR (IXUNTR Index)	S5UTIL Index
Technology Sector	n/a	24 September 2018	30 August 2002	01 October 2018	SPIXTPR Index	Technology Select Sector Index (IXT Index)	SPIXTTR Index	Technology Select Sector TR Index (IXTTR Index)	Technology Select Sector Index NTR (IXTNTR Index)	S5INFT Index[2]
Communica tion Services Sector from 24 September 2018	n/a	30 August 2002	n/a	30 August 2002	n/a	S&P Communicat ion Services Select Sector Index (IXCPR Index)	n/a	S&P Communicat ion Services Select Sector Index TR (IXCTR Index)	S&P Communicat ion Services Select Sector Index Net TR (IXCNTR Index)	S5TELS Index

1-Benchmark Sector Market Cap of Financials sector is calculated as sum of free float market cap of Financials sector (S5FINL Index) and Real Estate sector (S5RLST Index)

2- Benchmark Sector Market Cap of Technology sector prior to 24 Sep 2018 is sum of free float market cap of Technology sector (S5INFT Index) and Communication Services sector (S5TELS Index)

SCHEDULE 2

SHILLER BARCLAYS CAPE® US CORE MID-MONTH SECTOR INDEX FAMILY

<table>
<tr><th>Index</th><th>Index Business Day*</th><th>Index Base Date</th><th>Index Commencement Date</th><th>Cash Rate</th><th>Long Cost</th><th>Cash Day Count</th><th>Index Currency</th><th>FX Rate</th><th>Cash Index Component</th><th>Return Type</th><th>Bloomberg Screen Page</th><th>Tracking Error Constraint Parameters</th></tr>
<tr><td rowspan="5">Shiller Barclays CAPE® US Core Mid-Month Sector Index</td><td rowspan="5">[NYS]+[NDQ]</td><td rowspan="5">18 September 2002</td><td rowspan="3">7 December 2017</td><td rowspan="5">ICE Libor USD 1 Month (US0001M Index) until 21 April 2022; SOFR (SOFRRATE Index) + 0.1145% from 22 April 2022 onwards</td><td rowspan="2">0.55%</td><td rowspan="5">360</td><td rowspan="5">USD</td><td rowspan="6">N/A</td><td rowspan="5">N/A</td><td>Gross Total Return</td><td>BXIIMSGT</td><td rowspan="5">N/A</td></tr>
<tr><td>Gross Excess Return</td><td>BXIIMSGE</td></tr>
<tr><td rowspan="3">0%</td><td>Gross Total Return</td><td>BXIIMCST</td></tr>
<tr><td>5 August 2019</td><td>Net Total Return</td><td>BXIIMSNT</td></tr>
<tr><td>7 December 2017</td><td>Gross Excess Return</td><td>BXIIMCSE</td></tr>
<tr><td>Shiller Barclays CAPE® US Core Mid-Month Sector Market</td><td>[NYS]+[NDQ]</td><td>18 September 2002</td><td>7 December 2017</td><td>ICE Libor USD 1 Month (US0001M Index) until 15 June 2022;</td><td>0.55%</td><td>360</td><td>USD</td><td>Barclays Daily SOFR Cash Index (1-Month Adjusted,</td><td>Gross Excess Return</td><td>BXIIBMGE</td><td>N/A</td></tr>
</table>

Hedged Index				SOFR (SOFRRATE Index) + 0.1145% from 16 June 2022 onwards					BXIISFR1 Index)				
Shiller Barclays CAPE® US Core Mid-Month Sector Market Hedged Index	[NYS]+[NDQ]	18 September 2002	3 July 2023	US Federal Funds Effective Rate (FEDL01 Index) until 15 June 2022; SOFR (SOFRRATE Index) + 0% (zero) from 16 June 2022 onwards	0.55%	360	USD		Barclays Daily SOFR Cash Index (Not Adjusted, BXIISFR0 Index)	Gross Total Return	BXIIBMGT	N/A	
Shiller Barclays CAPE® US Core Mid-Month Sector Notional Hedged Index	[NYS]+[NDQ]	18 September 2002	27 February 2023	ICE Libor USD 1 Month (US0001M Index) until 15 June 2022; SOFR (SOFRRA	0.55%	360	USD		Barclays Daily SOFR Cash Index (1-Month Adjusted, BXIISFR1 Index)	Gross Excess Return	BXIIVH7U	N/A	

				TE Index) + 0.1145% from 16 June 2022 onwards								
Shiller Barclays CAPE® US Core Mid-Month Sector Tracking Error Constrained Index	[NYS]+[NDQ]	23 September 2003	14 December 2023	N/A	0%	360	USD	N/A	N/A	Gross Total Return	BXIITL0U	Applicable
Shiller Barclays CAPE® US Core Mid-Month Overvalued Sector Index	[NYS]+[NDQ]	18 September 2002	8-March-2024	ICE Libor USD 1 Month (US0001M Index) until 21 April 2022; SOFR (SOFRRATE Index) + 0.1145% from 22 April	0%	360	USD	N/A	N/A	Gross Total Return	BXIIOL0U Index	N/A
Shiller Barclays CAPE® US	[NYS]+[NDQ]	18 September 2002	8-March-2024	US Federal Funds	0.55%	360	USD	N/A	Barclays Daily SOFR Cash Index	Gross Excess Return	BXIIVS7U Index	N/A

Core Mid-Month Sector Long-Short Index				Effective Rate (FEDL01 Index) until 15 June 2022; SOFR (SOFRRATE Index) + 0% (zero) from, and including, 16 June 2022 onwards					(1-Month Adjusted, BXIISFR1 Index)			

SCHEDULE 3

TRACKING ERROR CONSTRAINTS PARAMETERS

Bloomberg Ticker	Ex-Ante Tracking Error Limit	Initial Weight Shift	Weight Shift Floor	Weight Shift Steps
BXIITL0U	1.5%	60%	25%	5%

SCHEDULE 4

SECTOR LONG-SHORT INDEX PARAMETERS

Bloomberg Ticker	**Undervalued Index**	**Overvalued Index**
BXIIVS7U Index	BXIIMCST Index	BXIIOL0U Index

SCHEDULE 5

TRACKING ERROR CONSTRAINT PARAMETERS

Bloomberg Ticker	Ex-Ante Tracking Error Limit	Initial Weight Shift	Weight Shift Floor	Weight Shift Steps
BXIITL0U	1.5%	60%	25%	5%

G. SHILLER BARCLAYS CAPE® GLOBAL SECTOR INDEX

Dated: 12 June 2026

The information set out in this section "Index Description" ("**Index Description**") is an overview of the Shiller Barclays CAPE® Global Sector Indiex. It is summarised from, and is qualified in its entirety, by the relevant Index Rules (as defined below), and should be read in conjunction with the relevant Index Rules.

The complete rules and methodology applicable to a Shiller Barclays CAPE® Global Sector Indices are set out in the relevant index rules document (the "**Index Rules**") that may be supplemented, updated or replaced from time to time by the Index Sponsor. The Index Rules are available upon request from the Index Sponsor.

A prospective investor in Barclays Index Linked Securities should read the information below and carefully review the risk factors in the sub-section "*Risks associated with Securities linked to specific types of Underlying Asset(s) ‒Barclays Indices*" and the sub-section "*Risks associated with conflicts of interest and discretionary powers of the Issuer and the Determination Agent*", in each case, as set out in the section of the Securities Note entitled "*Risk Factors*" before purchasing any Barclays Index Linked Securities.

1. INTRODUCTION

The Shiller Barclays CAPE® Global Sector Index (the "**Index**" is a notional rules-based proprietary index which Barclays Bank PLC or its successor(s) (the "**Index Sponsor**") may create from time to time. The Index Sponsor is responsible for the administration of the Index.

The Index Sponsor has appointed Bloomberg Index Services Limited (the "**Index Calculation Agent**") to calculate and maintain the Index.

The

Shiller Barclays CAPE® Global Sector Index aims to gain exposure to the selected Sectors (as defined below) that appear to be undervalued and possess relatively stronger price momentum over the past 12 months. Each month, the Index ranks the Sectors based on modified CAPE® Ratio and 12-month price momentum, selecting the top ranked sectors.

References in this Index Description to "the Index" shall mean the relevant Index, as the case may be.

Below, we describe:

- the objective of the Index and overview (section 2)
- how the level of the Index is calculated (section 3)
- how the CAPE® Ratio, Relative CAPE® Ratio and Price Momentum for each Sector is calculated (section 4)
- the calculation of the Nominal Gross Total Return Price and Real Gross Total Return Price (section 5)
- the selection and weight allocation and rebalancing processes (section 6)
- definitions relevant to this Index Description (section 7)
- the consequences of certain market disruption events and index adjustment events (section 8)
- termination of the Index and changes to the Index methodology (section 9)
- each of the Sectors in the Sector Universe (schedule 1)

- the Shiller Barclays CAPE® Global Sector Index and its specific parameters (schedule 2)

2. OBJECTIVE AND OVERVIEW OF THE INDEX

The Index incorporates the principles of long-term investing distilled by Dr Robert J. Shiller using the Cyclically Adjusted Price Earnings ratio (the "**CAPE® Ratio**") and incorporates price momentum. The CAPE® Ratio is used to assess equity market valuations and averages 10 years of reported real earnings to account for earnings and market cycles. The Relative CAPE® Ratio (as defined in section 4 below) is used in the Index to identify undervalued Sectors. The 12-month price momentum is used to identify undervalued Sectors whilst aiming to exclude any Sectors that may appear undervalued due to falling prices or for other fundamental reasons.

The Index, including the methodology and underlying assumptions, may not be successful in achieving its objective or in producing positive returns, or may not outperform any alternative investment strategy.

The Index is comprised of sector indices corresponding to a fixed universe of ten global equity sectors and a benchmark index (the "**Benchmark**") being the MSCI World Gross Total Return USD Index (Bloomberg: M2WO Index) (each an "**Index Component**", and together, the "**Basket of Index Components**" or the "**Basket**") included in the Index are set out in Schedule 1. The Index is "synthetic" or "notional", which means it reflects an investment in the Basket of Index Components without physically owning them. There is no actual portfolio of assets to which any investor in a product linked to the Index is entitled or in respect of which such investor has any direct or indirect ownership interest.

The level of the Index (the "**Index Level**") will be calculated for each "**Index Business Day**", being a day on which (i) commercial banks and foreign exchange markets settle payments and are open for general business (including dealing in foreign exchange and foreign currency deposits) in London and (ii) all Relevant Stock Exchanges (as defined below) are scheduled to be open for trading during its regular trading sessions. If for any reason there is no price or level of an Index Component for a specific day, then the Index Sponsor may defer, suspend or postpone the calculation and publication of the Index Level until the disruption affecting such Index Component is no longer continuing.

The currency in which the Index is denominated (the "**Index Base Currency**") will be United States dollars. As of the date of this Index Description, all Index Components are denominated in the Index Base Currency.

(i) *Rebalancing Process*

The level of exposure the Index has to an Index Component is evaluated through a rebalancing process, which is carried out on a monthly basis. Each month the Index ranks the pre-defined, fixed universe of ten Index Components based on their Relative CAPE® Ratio and removes the five most overvalued Sectors. Out of the remaining five Sectors, the Index then removes the one Sector with the lowest twelve-month price momentum (which is determined by measuring the current price of the Sector relative to the price of that Sector twelve calendar months prior). The remaining four Sectors are the "Selected Sectors" The Selected Sector Weight of each Selected Sector is 25%, the Selected Sector Weight of the remaining Sectors is zero. The Index then allocates a Sector Weight to the Selected Sectors of such month and the previous two months (being the Long Basket Components) as a third of the sum of the respective Selected Sector Weights of such Sectors for the three relevant months. If a Sector is selected in three consecutive months, then its Sector Weight will be 25%. The return of the Index for the period from such allocation to the next allocation reflects the total return of the selected Index Components as weighted in the rebalancing process.

(ii) Calculation of Index Level

The Index may be calculated on an excess return, a total return or a price return basis, as specified in the relevant Index Rules. If the Index is calculated on a total return basis, this means that the Index measures the returns on a hypothetical investment in the Basket of Index Components. If the Index is calculated on an excess return basis, this means that the Index measures the returns on a hypothetical investment in the Basket of Index Components, minus cash rate return for financing such investment. If the Index is calculated on a price return basis, this means that the Index measures the returns on a hypothetical investment in the Basket of Index Components without taking into account any reinvestment of dividends from this Basket of Index Components.

(iii) Costs and Charges

The calculation of the Index may include deduction of a long cost, which is deducted on a daily basis from the level of the Index, and which is designed to reflect certain estimated transaction-based costs.

3. CALCULATION OF THE INDEX LEVEL

3.1 Gross Total Return and Net Total Return Index Level Calculation

The description in this section is relevant where the Index is calculated on a total return basis.

The initial Index Level of the Index on the index base date (the "**Index Base Date**") specified in the relevant Index Rules is 100.0000. Subject to Market Disruption Events and Index Adjustment Events (both as defined and described below), the Index Level in respect of each Index Business Day will be calculated by the Index Sponsor as a *product* of:

(a) the Index Level in respect of the Rebalancing Date immediately preceding such Index Business Day, *multiplied* by

(b) the *sum* of:

(i) one *plus*

(ii) the difference in the Long Basket Value (calculated either on a gross basis or a net basis, depending on how the Index is calculated), *minus*

(iii) the Long Cost, *multiplied* by the Day Count Fraction, *minus*

(iv) if the Index Business Day is a Rebalancing Date, (1) the Rebalance Cost *multiplied* by the Target Weight Change, and if the Index Business Day is not a Rebalancing Date, zero.

For this purpose, "**Long Basket Value**" means, in respect of an Index Business Day, an amount calculated by the Index Sponsor as the *sum* of, in respect of each Long Basket Component, the *product* of (i) the number of units of that Long Basket Component that are held in the Index as of the closing time on such Index Business Day, *multiplied* by (ii) the Index Component Level in respect of such Long Basket Component on such Index Business Day.

For this purpose, "**Target Weight Change**" means, in respect of an Index Business Day, an amount calculated by the Index Sponsor as the sum of, in respect of each Long Basket Component, (1) the absolute value of (i) the Sector Weight for the relevant Long Basket Component on such Rebalancing Date, minus (ii) the Sector Weight for the relevant Long Basket Component on the Index Business Day immediately preceding such Rebalancing Date, divided by (2) the relevant length of the Rebalancing Period. If a Long Basket Component is part of the Old Long Basket

Component and not of the New Long Basket Component (or vice versa), the target weight will be zero.

For this purpose, the Long Basket Value, the Benchmark and the Cash Index Component are calculated from (but excluding) the Rebalancing Date immediately preceding the current Index Business Day to (and including) such Index Business Day.

3.2 Excess Return Index Level Calculation

The description in this section is relevant where the Index is calculated on an excess return basis.

The initial Index Level of the Index on the Index Base Date specified in the relevant Index Rules is 100.0000. Subject to Market Disruption Events and Index Adjustment Events (both as defined and described below), the Index Level in respect of each Index Business Day will be calculated by the Index Sponsor as a *product* of:

(a) the excess return Index Level in respect of the immediately preceding Index Business Day, *multiplied* by

(b) (i) the *quotient* of (x) the total return Index Level (calculated in accordance with section 3.1 above) on the current Index Business Day, *divided* by (y) the total return Index Level in respect of the immediately preceding Index Business Day, *minus* (ii) the closing value of the relevant Cash Rate in respect of the immediately preceding Index Business Day, *multiplied* by the ER Day Count Fraction.

3.3 Publication of Index Level

The Index Level will be published as soon as reasonably practicable on https://indices.barclays (the "**Barclays Index Website**"), a Bloomberg Screen Page (as specified in the column headed "Bloomberg Screen Page" in the table in Schedule 2 below) and any other generally available information source that the Index Sponsor may select from time to time. In the event that the Index Level published on the Bloomberg Screen Page for any Index Business Day differs from that published on the Barclays Index Website for such Index Business Day, the Index Level appearing on the Barclays Index Website for such Index Business Day shall prevail. The Index Sponsor may, at any time, change the name of the Index, the place and time of the publication of the Index Level and the frequency of publication of the Index Level.

4. CALCULATION OF THE CAPE® RATIO, RELATIVE CAPE® RATIO AND PRICE MOMENTUM FOR EACH SECTOR

4.1 CAPE® Ratio Calculation

The CAPE® Ratio is determined in respect of each Selection Date from (and including) the CAPE® Start Date for each Sector in the Sector Universe. The CAPE® Ratio is determined by first identifying each of the Earnings Observation Dates from the CAPE® Start Date for each Sector in the Sector Universe. The "**Mean Real EPS**" is then calculated by taking the arithmetic mean of the Real EPS on each of these Earnings Observation Dates, where the "**Real EPS**" is derived by adjusting the Nominal EPS for inflation using the CPI Index. Finally, the CAPE® Ratio for the Selection Date is calculated by dividing the Real Gross Total Return Price (the calculation of which is described in section 6.2 below) by the Mean Real EPS, with the resulting ratio capped at a value of 200.

4.2 Relative CAPE® Ratio Calculations

The Relative CAPE® Ratio is determined in respect of each Selection Date for each Sector in the Sector Universe. First, the "**Winsorized CAPE® Mean**" is calculated using all available historical CAPE® Ratio values up to a maximum of 240 values (which corresponds to up to 20 years of data). This involves replacing the top and bottom 5% of values in the sample with the values that correspond to the 95th and 5th percentiles, respectively. Second, the "**Relative CAPE® Ratio**" for the Selection Date is calculated by dividing the CAPE® Ratio for that Selection Date by the Winsorized CAPE® Mean as determined in the first step.

4.3 **Price Momentum Calculation**

The "**Price Momentum**" is determined in respect of each Selection Date for each Sector in the Sector Universe as the *sum* of (a) the *quotient* of (i) the Nominal Gross Total Return Price of the relevant Sector in respect of such Selection Date *divided* by (ii) the Nominal Gross Total Return Price of the relevant Sector in respect of the Selection Date falling 12 months prior to the current Selection Date, *minus* (b) one.

5. CALCULATION OF THE NOMINAL GROSS TOTAL RETURN PRICE AND REAL GROSS TOTAL RETURN PRICE

5.1 **Calculation of the Nominal Gross Total Return Price**

The "**Nominal Gross Total Return Price**" will be determined for each Sector in the Sector Universe in respect of each Index Business Day by multiplying the Nominal Gross Total Return Price of the immediately preceding Index Business Day by sum of (i) one and (ii) relevant daily price return of the Gross TR Sector Index Level.

The Nominal Gross Total Return Price for each Sector on the Sector Base Date is specified in the table in Schedule 1 to this Index Description.

5.2 **Calculation of the Real Gross Total Return Price**

The "**Real Gross Total Return Price**" will be determined for each Sector in the Sector Universe in respect of each Selection Date as an amount equal to the *product* of:

(a) the Nominal Gross Total Return Price in respect of the current Selection Date, *multiplied* by

(b) the *quotient* of (i) the CPI Index Base Value, *divided* by (ii) the most recently published CPI Index Value as of the CAPE® Selection Date immediately preceding the current Selection Date.

6. DESCRIPTION OF THE SELECTION AND WEIGHT ALLOCATION AND REBALANCING PROCESSES

The exposure of the Index to each Long Basket Component is set on the Index Base Date and then periodically reviewed and adjusted on each Rebalancing Date. On each Selection Date, the Index Components are selected and weighted. On each Rebalancing Date, the exposure of the Index to each Long Basket Component is adjusted.

6.1 **Selection and Weight Allocation**

On each Selection Date, the Index Components are selected through a four-step process, as follows:

(1) all of the Sectors in the Sector Universe are ranked in ascending order based on their Relative CAPE® Ratio values (as determined in accordance with section 4.2 above), with the lowest value ranked first. The five highest ranked Sectors are selected;

(2) these five Sectors are ranked again in descending order based on their Price Momentum (as determined in accordance with section 4.3 above), with the highest-ranked sector placed first. The lowest ranked Sector is then removed;

(3) the remaining four Sectors are selected as the “Selected Sectors”. The Selected Sector Weight of each Selected Sector is 25%, the Selected Sector Weight of the remaining Sectors is zero; and.

(4) a Sector Weight is allocated to the Selected Sectors of such month and the previous two months (being the Long Basket Components) as a third of the sum of the respective Selected Sector Weights of such Sectors for the three relevant months. If a Sector is selected in three consecutive months, then its Sector Weight will be 25%.

6.2 **Rebalancing Process**

In respect of each Rebalancing Date, the number of units of each Long Basket Component to be held in the Index is calculated based on the Old Long Basket Components selected from the previous Selection Date and the New Long Basket Components selected from the current Selection Date.

For more information, please refer to Section 2 above.

7. DEFINITIONS

"**Benchmark**" means the MSCI World Gross Total Return USD Index, (a) prior to (but excluding) the 1 January 2001 the value provided by MSCI, and (b) from (and including) the 1 January 2001, the closing value published on Bloomberg (Bloomberg ticker: M2WO Index), on the relevant Index Business Day.

"**Benchmark Level**" means, in respect of an Index Business Day, the closing value of the Benchmark published on Bloomberg for such Index Business Day.

"**CAPE® Start Date**" means 8 January 1996.

"**CAPE® Selection Date**" means the last Index Business Day of each month or, if the originally scheduled CAPE® Selection Date is postponed as a consequence of a Market Disruption Event, the date determined by the Index Sponsor in its discretion by reference to such factors as the Index Sponsor deems appropriate.

"**Cash Day Count**" means the value specified as such in the table set out in Schedule 2.

"**Cash Index Component**" means the relevant cash index specified under the column "Cash Index Component" in the table set out in Schedule 2.

"**Cash Rate**" means the relevant cash rate specified in the table set out in Schedule 2.

"**CPI Index**" means the US CPI Urban Consumers SA (Bloomberg: CPI INDX Index). The level of the CPI Index is published with a one month lag. The past historic levels of the CPI Index are subject to revision and may be revised in their entirety in the event of a gross manifest error.

"**CPI Index Base Value**" means the value of the CPI Index observed for March 2012.

"**CPI Index Value**" means, in respect of an Index Business Day, the value of the CPI Index for the month preceding such Index Business Day.

"**Day Count Fraction**" means, in respect of an Index Business Day, an amount equal to (a) the number of calendar days from (but excluding) the Rebalancing Date immediately preceding such Index Business Day to (and including) such Index Business Day, *divided* by (b) 365.

"**Earnings Observation Date**" means, with respect to a Selection Date, annual Earnings Observation Date which is n number of years prior to the current Selection Date and coinciding with CAPE Selection Date.

"**ER Day Count Fraction**" means, in respect of an Index Business Day, an amount equal to (a) the number of calendar days from (but excluding) the immediately preceding Index Business Day to (and including) such Index Business Day, *divided* by (b) the Cash Day Count.

"**First Rebalancing Date**" means the 3th Index Business Day immediately following the Selection Date.,

"**Gross TR Sector Index**" means, in respect of a Sector in the Sector Universe, the gross total return sector index specified as such in the table set out in Schedule 1.

"**Gross TR Sector Index Level**" means, in respect of each Gross TR Sector Index in the Sector Universe, (a) prior to (but excluding) the 31 January 2022 the value provided by MSCI, and (b) from (and including) the 31 January 2022, the closing value published on Bloomberg (tickers listed under column “Gross TR Sector Index” in the table in Schedule 1), on the relevant Index Business Day

"**Index Component Level**" means, in respect of each Index Component which is:

(a) a Gross TR Sector Index, the Nominal Gross Total Return Price;

(b) a Net TR Sector Index, from (and including) the Index Base Date to (and including) the Net TR Sector Index Daily Level Start Date, the Simulated Daily Net TR Sector Index Price, and from (and excluding) the Net TR Sector Index Daily Level Start Date, the Net TR Sector Index Level;

(c) a PR Sector Index, the PR Sector Index Level; and

(d) a Benchmark, the Benchmark Level.

In respect of any Index Component Level, the official closing price or value is announced by the relevant Index Component Sponsor, on the relevant Index Business Day.

"**Index Component Sponsor**" means, in respect of each Sector Index or the Benchmark, as applicable, the corporation or other entity that (a) is responsible for setting and reviewing the rules and procedures and the methods of calculation and adjustments, if any, related to the Sector Index or the Benchmark and (b) announces (directly or through an agent) the level of the Sector Index or the Benchmark.

"**Long Basket**" means the basket comprised of the Long Basket Components.

"**Long Basket Components**" means where the Return Type in respect of the Index is specified in the column headed "Return Type" in the table in Schedule 2 as:

(i) Net Total Return or Net Excess Return, each Net TR Sector Index specified in the column headed "Net TR Sector Index" in Schedule 1;

(ii) Gross Total Return or Gross Excess Return, each Gross TR Sector Index specified in the column headed "Gross TR Sector Index" in Schedule 1;

(iii) Price Return, each PR Sector Index specified in the column headed "PR Sector Index" in Schedule 1,

in each case, corresponding to each of the Sectors in the Sector Universe, which is currently included in the Index as per the Index selection methodology detailed in section 6 above.

"**Long Cost**" means the amount specified as such in respect of the Index in the table set out in Schedule 2, being the fixed amount deducted from the Index Level, representing certain transaction-based costs, as estimated on the Index Base Date.

"**Mean Real EPS**" has the meaning given to it in section 4.1.

"**Net TR Sector Index**" means, in respect of a Sector in the Sector Universe, the net total return sector index specified as such in the table set out in Schedule 1.

"**Net TR Sector Index Level**" means, in respect of the Net TR Sector Index in respect of a Sector in the Sector Universe and an Index Business Day, the closing level of such Net TR Sector Index on such Index Business Day published on the relevant Bloomberg screen page specified in the table set out in Schedule 1.

"**Net TR Sector Index Daily Level Start Date**" means the 29th December 2000.

"**New Long Basket Component**" means, in respect of Rebalancing Date and a Rebalancing Period, the Long Basket Components selected on the Selection Date immediately preceding such Rebalancing Date in accordance with section 7.1.

"**Nominal EPS**" means an amount calculated in respect of an Index Business Day by using the combination of the Sector Index EPS and Sector Index PE.

"**Nominal Gross Total Return Price**" has the meaning given to it in section 6.1.

"**Old Long Basket Component**" means, in respect of Rebalancing Date and a Rebalancing Period, the current Long Basket Components selected on the Selection Date immediately preceding the most recent Selection Date in respect of such Rebalancing Date in accordance with section 7.1.

"**PR Sector Index** " means, in respect of a Sector in the Sector Universe, the price return sector index specified as such in the table set out in Schedule 1.

"**PR Sector Index Level**" means, in respect of each PR Sector Index in the Sector Universe, (a) prior to (but excluding) the 31 January 2022 the value provided by MSCI, and (b) from (and including) the 31 January 2022, the closing value published on Bloomberg (tickers listed under column “PR Sector Index” in the table in Schedule 1), on the relevant Index Business Day.

"**Real Gross Total Return Price**" has the meaning given to it in section 6.2.

"**Rebalance Cost**" means the percentage specified as such in respect of the Index in the table set out in Schedule 2.

"**Rebalancing Date**" means each Index Business Day in the Rebalancing Period.

"**Rebalancing Period**" means a period of four consecutive Index Business Days starting from (and including) the First Rebalancing Date.

"**Relevant Stock Exchanges**" means New York Stock Exchange, NASDAQ, Euronext (Amsterdam), Euronext (Brussels), Kobenhavns Fondsbors, Irish Stock Exchange, Deutsche Borse (Frankfurt), Helsinki Exchange, London Stock Exchange, Euronext (Lisbon), Mercado Continuo (SIBE), Borsa Italiana (Milan), Oslo Bors, Euronext (Paris), Stockholmsborsen, Wiener Borse, Swiss Exchange, Tokyo Stock Exchange, Australian Securities Exchange, Hong Kong Exchanges (stock market), Singapore Exchange (stock market), Toronto Stock Exchange and NZX.

"**Scheduled Trading Day**" means any day on which (a) the value of each of the Index Components is published, and (b) trading is generally conducted on the markets on which the equity securities comprising the relevant Index Component are traded, in each case as determined by the Index Sponsor in its sole discretion.

"**Sector**" means any of the sectors included in the Sector Universe.

"**Sector Base Date**" means in respect of each Sector in the Sector Universe, the date specified in Schedule 1.

"**Sector Index**" means, in respect of each Sector in the Sector Universe, either (a) the corresponding PR Sector Index, or (b) the corresponding Gross TR Sector Index, or (c) the corresponding Net TR Sector Index, depending on the calculation basis of the Index.

"**Sector Index EPS**" means, for each Sector in the Sector Universe, the data provided by MSCI for each corresponding Sector Index.

"**Sector Index PE**" means, for each Sector in the Sector Universe, the data retrieved from the "MSCI_PX_EARN" Bloomberg field for each corresponding PR Sector Index except that for the Financials Sector from 31 August 2022 MSCI_PX_EARN will be replaced by MSCI_PE. The past historic published values are subject to revision. At the time of running the selection, the latest available historic data from Bloomberg will be taken into account for the latest selection.

"**Sector Universe**" means all of the sectors listed under the column headed "Sector" in the table in Schedule 1.

"**Sector Weight**" means, in respect of a Selection Date, the weight allocated to a Sector as described in section 7.1.

"**Selection Business Day**" means, in respect of the Index, a day on which (i) commercial banks and foreign exchange markets settle payments and are open for general business (including dealing in foreign exchange and foreign currency deposits) in London and (ii) all stock exchanges specified in the column "Selection Business Day" in Schedule 1 are scheduled to be open for trading during its regular trading sessions.

"**Selection Date**" means, in respect of each Rebalancing Period, the Specified Index Selection Business Day of each month or, if the originally scheduled Selection Date is postponed as a consequence of a Market Disruption Event and/or an Index Adjustment Event, the date determined by the Index Sponsor in its discretion by reference to such factors as the Index Sponsor deems appropriate.

"**Simulated Daily Net TR Sector Index Price**" means (i) on the Simulated Net TR Sector Index Daily Level Start Date and on the last Selection Business Day of each month, the Net TR Sector Index Price, and (ii) from (and excluding) the Simulated Net TR Sector Index Daily Level Start Date to (and including) the Net TR Sector Index Daily Level Start Date, excluding the last Selection Business Day of each month, the price calculated by the Index Calculation Agent with reference to the relevant PR Sector Index Level and Net TR Sector Index Level.

"**Specified Index Business Day**" means the relevant number of Index Business Days after the start of each calendar month, as specified in the relevant Index Rules, in respect of which the Index will be rebalanced.

8. MARKET DISRUPTION EVENTS AND INDEX ADJUSTMENT EVENTS

8.1 Market Disruption Events

Certain events may occur in respect of an Index Component and an Index Business Day which the Index Sponsor determines to be material to such Index Component (each a "**Market Disruption Event**"), including:

(i) a suspension, absence or limitation of trading in the equity securities comprising an Index Component constituting 20% or more, by weight, of that Index Component in their respective primary markets, in each case for more than two hours of trading or during the one-half hour period preceding the close of the regular trading session in such market or, if the relevant valuation time is not the close of the regular trading session in such market, the relevant valuation time;

(ii) a suspension, absence or limitation of trading in futures or options contracts relating to that Index Component on their respective markets or in futures or options contracts relating to any equity securities constituting 20% or more, by weight, of that Index Component in the respective primary markets for those contracts, in each case for more than two hours of trading or during the one-half hour period preceding the close of the regular trading session in such market or, if the relevant valuation time is not the close of the regular trading session in such market, the relevant valuation time;

(iii) any event that disrupts or impairs, as determined by the Index Sponsor, the ability of market participants in general to (1) effect transactions in, or obtain market values for, equity securities constituting 20% or more, by weight, of that Index Component in their respective primary markets, or (2) effect transactions in, or obtain market values for, futures or options contracts relating to that Index Component or futures or options contracts relating to any equity securities constituting 20% or more, by weight, of that Index Component in the respective primary markets for those contracts, in either case for more than two hours of trading or at any time during the one-half hour period preceding the close of the regular trading session in such market or, if the relevant valuation time is not the close of the regular trading session in such market, the relevant valuation time;

(iv) the closure on any day of the primary market for futures or options contracts relating to that Index Component or equity securities constituting 20% or more, by weight, of that Index Component on a Scheduled Trading Day prior to the scheduled weekday closing time of that market (without regard to after hours or any other trading outside of the regular trading session hours) unless such earlier closing time is announced by the primary market at least one hour prior to the earlier of (1) the actual closing time for the regular trading session on such primary market on such Scheduled Trading Day for such primary market and (2) the submission deadline for orders to be entered into the relevant exchange system for execution at the close of trading on such Scheduled Trading Day for such primary market;

(v) any Scheduled Trading Day on which (1) the primary markets for equity securities constituting 20% or more, by weight, of that Index Component or (2) the exchanges or quotation systems, if any, on which futures or options contracts on that Index Component are traded, fails to open for trading during its regular trading session;

(vi) the occurrence of any event that makes it impossible or not reasonably practicable on any Index Business Day for the Index Sponsor to obtain the relevant level of any Index Component or any other price for the purposes of calculation the Index Level in a manner acceptable to the Index Sponsor;

(vii) the declaration of a general moratorium in respect of banking activities in London or New York (a "**General Banking Moratorium**"); or

(viii) the occurrence of any event after the Index Base Date that results in market participants in general being unable, after using commercially reasonable efforts, to convert a currency into the Index Base Currency on an Index Business Day.

If the Index Sponsor determines that a Market Disruption Event has occurred that materially affects the Index, the Index Sponsor may take one or more of the following actions:

(a) defer or suspend publication of the Index Level and any other information relating to that Index until the next Index Business Day on which the Index Sponsor determines that no such Market Disruption Event is occurring;

(b) if such Index Business Day is a Selection Date or a Rebalancing Date, postpone such date to the next Index Business on which the Index Sponsor determines that no such Market Disruption Event is occurring;

(c) in the case of a Long Basket Component, if such Index Business Day is a Selection Date or Rebalancing Date, discard the Sector corresponding to the affected Long Basket Component from the selection process by assigning a Sector Weight of zero; and/or

(d) permanently discontinue supporting the relevant Index or terminate the calculation of the Index Level for such Index and the publication of the Index Level for such Index, if the Index Sponsor determines that the foregoing measures provided in (a) to (c) above would produce results that are not consistent with the objectives of the Index.

8.2 **Index Adjustment Events**

Certain events may occur in respect of an Index which the Index Sponsor determines to be material to such Index (each an "**Index Adjustment Event**"), including:

(i) the Index Sponsor determines, at any time, that an event or circumstance occurs or is continuing (including, without limitation, a systems failure, natural or man-made disaster, act of God, armed conflict, act of terrorism, riot or labour disruption or any similar intervening circumstance) that is beyond the reasonable control of the Index Sponsor and that the Index Sponsor determines, in its discretion, affects the Index, any Index Component or the methodology on which the Index is based or the Index Sponsor's ability to calculate and publish the Index;

(ii) the Index Sponsor determines, at any time, that (a) there has been (or there is pending) a change in taxation generally affecting commercial banks organized and subject to tax in the United Kingdom (including, but not limited to, any tax generally imposed on commercial banks organized and subject to tax in the United Kingdom), or (b) there has been (or there is pending) a change in taxation affecting market participants in the United Kingdom or the United States generally who hold positions in any of the equity securities comprised in any Index Component (including, but not limited to, any tax generally imposed on market participants in the United Kingdom or the United States generally who hold positions in any of the equity securities comprised in any Index Component); or

(iii) a change is made to any of the Index Components or where applicable, the Benchmark or any other event has occurred that would make the calculation of the Index impossible or infeasible, technically or otherwise, or that makes the Index non-representative of market prices of the Index Components or where applicable, the Benchmark or undermines the objectives of the Index.

If the Index Sponsor determines that an Index Adjustment Event occurs on any Index Business Day that, in the determination of the Index Sponsor, affects the Index, the Index Sponsor may:

(a) make such determinations and/or adjustments as the Index Sponsor considers necessary in order to maintain the objectives of such Index, in relation to (a) the methodology used to calculate such Index or (b) the Index Level;

(b) select a successor Index Component using, in the determination of the Index Sponsor, the same or substantially the same formula and method of calculation as used in the calculation of the original Index Component to replace the Index Component affected by the Index Adjustment Event to maintain the objectives of the Index ;

(c) if the Index Sponsor determines that the measures described in (a) and/or (b) are not feasible or are not capable of producing the results that are consistent with the objectives of the Index, defer or suspend publication of the Index

Level for the Index and any other information relating to the Index until it determines that no Index Adjustment Event is continuing;

(d) if the Index Business Day on which the Index Adjustment Event occurs or is continuing is a Selection Date or Rebalancing Date, to postpone such date to the next Index Business Day on which it determines that such Index Adjustment Event is not continuing; or

(e) permanently discontinue supporting the Index or terminate the calculation of the Index Level for the Index and the publication of the Index Level, if the Index Sponsor determines that the foregoing measures provided in (a) to (d) above would produce results that are not consistent with the objectives of the Index.

9. CHANGE IN METHODOLOGY AND TERMINATION OF INDEX

9.1 Change in Methodology

The Index Sponsor may, but is not obliged to, make changes to the methodology of the Index which it determines necessary as a result of market, regulatory, juridical, financial, fiscal or other circumstances. The Index Sponsor will make reasonable efforts to ensure that any such changes will result in a methodology that is consistent with the Index methodology. Such changes will be published on https://indices.barclays. ***It is possible that any such changes could have a material adverse effect on Securities linked to the Index.***

9.2 Termination of Index

The Index Sponsor may, at any time, terminate the calculation and publication of the Index Levels of an Index. The Index Sponsor will publish an announcement of such event on https://indices.barclays as soon as reasonably practicable.

SCHEDULE 1

TABLE OF SECTORS IN THE SECTOR UNIVERSE

Sector	Sector Base Date	Simulated Net TR Sector Index Daily Level Start Date	PR Sector Index	Gross TR Sector Index	Net TR Sector Index	Nominal Gross TR Sector Index Price on Sector Base Date
Energy Sector	30 October 1970	30 November 1999	MSCI World Energy Index (MXWO0EN Index)	MSCI World Energy Gross Total Return USD Index (M2WO0EN Index)	MSCI World Energy Net Total Return USD Index (M1WO0EN Index)	2.19140112984129
Materials Sector	30 October 1970	30 November 1999	MSCI World Materials Index (MXWO0MT Index)	MSCI World Materials Gross Total Return USD Index (M2WO0MT Index)	MSCI World Materials Net Total Return USD Index (M1WO0MT Index)	7.09627724607010
Industrial Sector	30 October 1970	30 November 1999	MSCI World Industrial Index (MXWO0IN Index)	MSCI World Industrial Gross Total Return USD Index (M2WO0IN Index)	MSCI World Industrial Net Total Return USD Index (M1WO0IN Index)	3.85914724833869
Consumer Discretionary Sector	30 October 1970	30 November 1999	MSCI World Consumer Discretionary Index (MXWO0CD Index)	MSCI World Consumer Discretionary Gross Total Return USD Index	MSCI World Consumer Discretionary Net Total Return USD Index	3.26689332070376

				(M2WO0CD Index)	(M1WO0CD Index)	
Consumer Staples Sector	30 October 1970	30 November 1999	MSCI World Consumer Staples Index (MXWO0CS Index)	MSCI World Consumer Staples Gross Total Return USD Index (M2WO0CS Index)	MSCI World Consumer Staples Net Total Return USD Index (M1WO0CS Index)	1.35167680298112
Health care Sector	30 October 1970	30 November 1999	MSCI World Health Care Index (MXWO0HC Index)	MSCI World Health Care Gross Total Return USD Index (M2WO0HC Index)	MSCI World Health Care Net Total Return USD Index (M1WO0HC Index)	1.59478710353244
Financial Sector	30 October 1970	30 November 1999	From the Sector Base Date Until 15 September 2016 MSCI World Financials Index (MXWO0FN Index); from 16 September 2016 MSCI World/Financials +	From the Sector Base Date Until 15 September 2016 MSCI World Financials Gross Total Return USD Index (M2WO0FN Index); from 16 September 2016 MSCI	From the Sector Base Date Until 15 September 2016 MSCI World Financials Net Total Return USD Index (M1WO0FN Index); from 16 September 2016 MSCI	13.0089471127064 0

			Real Estate Price Return USD Index (MXCXWFR Index)	World/Financials + Real Estate Gross Return USD Index (M2CXWFR Index)	World/Financials + Real Estate Net Return USD Index (M1CXWFR Index)	
Utilities Sector	30 October 1970	30 November 1999	MSCI World Utilities Index (MXWO0UT Index)	MSCI World Utilities Gross Total Return USD Index (M2WO0UT Index)	MSCI World Utilities Net Total Return USD Index (M1WO0UT Index)	2.78627285019914
Technology Sector	30 October 1970	30 November 1999	MSCI World Information Technology Index (MXWO0IT Index)	MSCI World Information Technology Gross Total Return USD Index (M2WO0IT Index)	MSCI World Information Technology Net Total Return USD Index (M1WO0IT Index)	4.79015416664151
Communication Services Sector	31 December 1974	30 November 1999	MSCI World Communication Services Index (MXWO0TC Index)	MSCI World Communication Services Gross Total Return USD Index (M2WO0TC Index)	MSCI World Communication Services Net Total Return USD Index (M1WO0TC Index)	1.79901138223514

SCHEDULE 2

SHILLER BARCLAYS CAPE® US CORE MID-MONTH SECTOR INDEX

<table>
<tr><th>Index</th><th>Index Business Day*</th><th>Selection Business Day</th><th>Index Base Date</th><th>Index Commencement Date</th><th>Cash Rate</th><th>Cash Index Component</th><th>Long Cost</th><th>Rebalance Cost</th><th>Short Cost</th><th>Cash Day Count</th><th>Index Currency</th><th>FX Rate</th><th>Return Type</th><th>Bloomberg Ticker</th></tr>
<tr><td rowspan="3">Shiller Barclays CAPE® Global Sector Index</td><td rowspan="3">[NYS]+[NDQ]+London+[LnS]+[TkS]+[BrS]+[PaS]+[FrS]+[DuS]+[MiS]+[AmS]+[MdS]+[ViS]+[HeS]+[LsS]+[OsS]+[StS]+[ZuS]+[CoS]+[SyS]+[HKS]+[SiS]+[TRS]+[WES]</td><td rowspan="3">[NYS]+[NDQ]+London+[LnS]</td><td rowspan="3">14 December 1999</td><td>2 September 2022</td><td rowspan="3">ICE Libor USD 1 Month (US0001M Index) until 21 April 2022; SOFR (SOFRRATE Index) + 0.1145% from 22 April 2022 onwards</td><td rowspan="3">N/A</td><td rowspan="3">0%</td><td rowspan="3">0%</td><td rowspan="3">N/A</td><td rowspan="3">360</td><td rowspan="3">USD</td><td rowspan="3">N/A</td><td>Net Total Return</td><td>BXIICAPE**</td></tr>
<tr><td>22 June 2023</td><td>Net Excess Return</td><td>BXIIGL3U</td></tr>
<tr><td>TBD</td><td>Price Return</td><td>BXIILG6U</td></tr>
</table>

X														

FORM OF FINAL TERMS (NOTES AND REDEEMABLE CERTIFICATES)[1]

The Final Terms for each Series of Notes or Redeemable Certificates will include such of the following information as is applicable with respect to such Notes or Redeemable Certificates.

[**PROHIBITION OF SALES TO EEA RETAIL INVESTORS** – The Securities are not intended to be offered, sold or otherwise made available to and should not be offered, sold or otherwise made available to any retail investor in the European Economic Area ("**EEA**"). For these purposes, a retail investor means a person who is one (or more) of: (i) a retail client as defined in point (11) of Article 4(1) of Directive 2014/65/EU (as amended, "MiFID II"); (ii) a customer within the meaning of Directive (EU) 2016/97 as amended, where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID II; or (iii) not a qualified investor as defined in Regulation (EU) 2017/1129 (as amended, the "**EU Prospectus Regulation**"). Consequently no key information document required by Regulation (EU) No 1286/2014 (as amended, the "**EU PRIIPs Regulation**") for offering or selling the Securities or otherwise making them available to retail investors in the EEA has been prepared and therefore offering or selling the Securities or otherwise making them available to any retail investor in the EEA may be unlawful under the EU PRIIPs Regulation.]

[**PROHIBITION OF SALES TO UK RETAIL INVESTORS** – The Securities are not intended to be offered, sold, distributed or otherwise made available to, and should not be offered, sold, distributed or otherwise made available to, any retail investor in the United Kingdom. For these purposes, a "**retail investor**" means a person who is neither: (i) a professional client, as defined in point (8) of Article 2(1) of Regulation (EU) No 600/2014 as it forms part of UK domestic law by virtue of the European Union (Withdrawal) Act 2018 (as amended, the "**EUWA**"**)**; nor (ii) a qualified investor as defined in paragraph 15 of Schedule 1 to the Public Offers and Admissions to Trading Regulations 2024 (the "**POATRs**"). Consequently, no disclosure document required by the FCA Product Disclosure Sourcebook (the "**DISC**") for offering, selling or distributing the Securities or otherwise making them available to retail investors in the United Kingdom has been prepared and therefore offering, selling or distributing the Securities or otherwise making them available to any retail investor in the United Kingdom may be unlawful under the DISC and the Consumer Composite Investments (Designated Activities) Regulations 2024.]

[**PUBLIC OFFERING IN SWITZERLAND AND/OR ADMISSION TO TRADING IN SWITZERLAND**: The Final Terms will be or has been registered with SIX Exchange Regulation in its capacity as Swiss Prospectus Office pursuant to the Swiss Federal Act on Financial Services of 15 June 2018, as amended ("**FinSA**") prior to the public offering of the Securities in Switzerland or the admission to trading of the Securities on SIX Swiss Exchange. If the Securities are the subject of a public offering, the public offering will end either at the earlier of (i) the redemption of the Securities or (ii) unless a subsequent Base Prospectus has been approved and published by the final day of validity of the Base Prospectus, upon the expiry of the Base Prospectus in accordance with Article 55 FinSA.][2]

[**PROHIBITION OF SALES TO SWISS RETAIL INVESTORS** – The Securities are not intended to be offered, sold or otherwise made available to and may not be offered, sold or otherwise made available to any retail investor in Switzerland. For these purposes a "**retail investor**" means a person who is not a professional or institutional client, as defined in article 4 para. 3, 4 and 5 and article 5 para. 1 and 2 of the Swiss Federal Act on Financial Services of 15 June 2018, as amended ("**FinSA**"). Consequently, no key information document required by FinSA for offering or selling the Securities or otherwise making them available to retail investors in Switzerland has been prepared and therefore, offering or selling the Securities or making them available to retail investors in Switzerland may be unlawful under FinSA.][3]

1 For all issuances of Excluded Securities replace all references to "Final Terms" with "Pricing Supplement" and delete all relevant references to the EU Prospectus Regulation. "**Excluded Securities**" are Securities: (i) for which no prospectus is required to be published for an offering or listing of such Securities in the EEA under Regulation (EU) 2017/1129 (as amended, the "**EU Prospectus Regulation**"); or (ii) which have terms (for example, payout terms) not strictly provided for under the terms of the relevant base prospectus under the Programme but for which a separate prospectus is required to be published under the EU Prospectus Regulation for the public offering of such Securities in the EEA or the listing of such Securities on a regulated market in the EEA. For the avoidance of doubt, Excluded Securities do not include Securities offered under a Public Offer which are listed on an unregulated market.

2 Delete in case of FinSA Exempt Securities.

3 Delete in case of a public offering of the Securities in Switzerland and / or admission to trading of the Securities in Switzerland.

(*Insert for all trades:*) None of the Securities constitute a participation in a collective investment scheme within the meaning of the Swiss Federal Act on Collective Investment Schemes ("**CISA**") and are neither subject to the authorisation nor the supervision by the Swiss Financial Market Supervisory Authority FINMA ("**FINMA**") and investors do not benefit from the specific investor protection provided under the CISA.

(Insert for all trades other than Swiss public offer or listing on SIX Swiss Exchange:) [Neither the Base Prospectus nor these Final Terms or any other offering or marketing material relating to the Securities constitute a prospectus pursuant to the FinSA, and such documents may not be publicly distributed or otherwise made publicly available in Switzerland, unless the requirements of FinSA for such public distribution are complied with.

The Securities documented in these Final Terms are not being offered, sold or advertised, directly or indirectly, in Switzerland to retail clients (*Privatkundinnen und -kunden*) within the meaning of FinSA ("**Retail Clients**"). Neither these Final Terms nor any offering materials relating to the Securities may be available to Retail Clients in or from Switzerland. The offering of the Securities directly or indirectly, in Switzerland is only made by way of private placement by addressing the Securities (a) solely at investors classified as professional clients (*professionelle Kunden*) or institutional clients (institutionelle Kunden) within the meaning of FinSA ("**Professional or Institutional Clients**"), (b) at fewer than 500 Retail Clients, and/or (c) at investors acquiring securities to the value of at least CHF 100,000.]

(*Insert for Securities linked to an index that is marketed as having "green", "sustainable", "social", "ESG" or similar objectives*):) [There is currently no universally accepted, global framework or definition (legal, regulatory or otherwise) as to what constitutes, an "ESG" (Environmental, Social or Governance), "green", "social", "sustainable", "climate-friendly" or an equivalently-labelled product, or as to what precise attributes are required for a particular investment, product or asset to be defined as "ESG", "green", "social", "sustainable", "climate-friendly" or such other equivalent label; nor can any assurance be given that such a globally accepted definition or consensus will develop over time. Investors should assume that the ind[ex]/[ices] [is]/[are] not intended to qualify as [an 'EU Climate Transition Benchmark'] [or] [an 'EU Paris-Aligned Benchmark' under the EU Benchmarks Regulation.]]

[*Insert either version of MiFID II legend for direct listing in Italy as appropriate:*

EITHER

[**MiFID II product governance / Professional investors and ECPs only target market** – Solely for the purposes of [the/each] manufacturer's product approval process, the target market assessment in respect of the Securities has led to the conclusion that: (i) the target market for the Securities is eligible counterparties and professional clients only, each as defined in [Directive 2014/65/EU (as amended, "**MiFID II**")][MiFID II]; and (ii) all channels for distribution of the Securities to eligible counterparties and professional clients are appropriate. [*Consider any negative target market*: The target market assessment indicates that Securities are incompatible with the needs, characteristic and objectives of clients which are [fully risk averse/have no risk tolerance or are seeking on-demand full repayment of the amounts invested].] Any person subsequently offering, selling or recommending the Securities (a "**distributor**") should take into consideration the manufacturer['s/s'] target market assessment; however, a distributor subject to MiFID II is responsible for undertaking its own target market assessment in respect of the Securities (by either adopting or refining the manufacturer['s/s'] target market assessment) and determining appropriate distribution channels.]

OR

[**MiFID II product governance / Retail investors, professional investors and ECPs target market** – Solely for the purposes of [the/each] manufacturer's product approval process, the target market assessment in respect of the Securities has led to the conclusion that: (i) the target market for the Securities is eligible counterparties, professional clients and retail clients, each as defined in [Directive 2014/65/EU (as amended, "**MiFID II**")][MiFID II]; *EITHER* [and (ii) all channels for distribution of the Securities are appropriate[, including investment advice, portfolio management, non-advised sales and pure execution services]] *OR* [(ii) all channels for distribution to eligible counterparties and professional clients are appropriate; and (iii) the following channels for distribution of the Securities to retail clients are appropriate - investment advice[,/ and] portfolio management[,/ and][non-advised sales][and pure execution services][, subject to the distributor's suitability and appropriateness obligations under MiFID

II, as applicable]]. [*Consider any negative target market*: The target market assessment indicates that Securities are incompatible with the needs, characteristic and objectives of clients which are [fully risk averse/have no risk tolerance or are seeking on-demand full repayment of the amounts invested].] Any person subsequently offering, selling or recommending the Securities (a "**distributor**") should take into consideration the manufacturer['s/s'] target market assessment; however, a distributor subject to MiFID II is responsible for undertaking its own target market assessment in respect of the Securities (by either adopting or refining the manufacturer['s/s'] target market assessment) and determining appropriate distribution channels[, subject to the distributor's suitability and appropriateness obligations under MiFID II, as applicable].]]

The Securities and, as applicable, the Entitlements have not been and will not be, at any time, registered under the U.S. Securities Act of 1933, as amended (the "**Securities Act**"), or with any securities regulatory authority of any state or other jurisdiction of the United States. The Securities may not at any time be offered or sold within the United States or to, or for the account or benefit of any person who is (a) a U.S. person (as defined in Regulation S under the Securities Act ("**Regulation S**")) or (b) not a Non-United States person (as defined in Rule 4.7 under the U.S. Commodity Exchange Act of 1936, but excluding for purposes of subsection (D) thereof, the exception to the extent that it would apply to persons who are not Non-United States persons) (together, "**U.S. persons**"). The Securities are being offered and sold outside the United States to non-U.S. persons in reliance on Regulation S. Trading in the Securities and, as applicable, the Entitlements has not been approved by the U.S. Commodity Futures Trading Commission under the U.S. Commodity Exchange Act of 1936, as amended (the "**Commodity Exchange Act**") and the rules and regulations promulgated thereunder.

FINAL TERMS

BARCLAYS BANK IRELAND PLC

(*Incorporated with limited liability in Ireland*)

Legal Entity Identifier (LEI): 2G5BKIC2CB69PRJH1W31

[Up to][[●]] Securities due [●] under the Global Structured Securities Programme (the "[Tranche [●]] Securities" [or the "Securities"] [or the "[Notes][Redeemable Certificates]"]) [(to be consolidated and to form a single series with the [●] Securities due [●], and issued on [●][, the [●] Securities due [●], and issued on [●]] [and the [●] Securities due [●], and issued on [●]] under the Global Structured Securities Programme (the "Tranche [●] Securities" [and] [●]))]
Issue Price: [●] per cent.

[The Securities are not intended to qualify as eligible debt securities for purposes of the minimum requirement for own funds and eligible liabilities ("**MREL**") as set out under the Bank Recovery and Resolution Directive (EU) 2014/59), as amended.]

This document constitutes the final terms of the Securities (the "**Final Terms**") described herein [for the purposes of Article 8 of [the EU Prospectus Regulation] [Regulation (EU) 2017/1129 (as amended, the "**EU Prospectus Regulation**"]][4] and is prepared in connection with the Global Structured Securities Programme established by Barclays Bank Ireland PLC (the "**Issuer**"). These Final Terms complete and should be read in conjunction with GSSP EU Base Prospectus which constitutes a base prospectus drawn up as separate documents (including the Registration Document dated 10 April 2026 [as supplemented on [●][,] [and] [●]] and the Securities Note relating to the GSSP EU Base Prospectus dated 12 June 2026 [as supplemented on [●][,] [and [●]]) [for the purposes of Article 8(6) of the EU Prospectus Regulation][5] (the "**Base Prospectus**"). [Subject as provided below, full][Full] information on the Issuer and the offer of the Securities is only available on the basis of the combination of the Final Terms and the Base Prospectus. A summary of the individual issue of the Securities is annexed to the Final Terms.

The Base Prospectus, and any supplements thereto, are available for viewing at *https://home.barclays/investor-relations/fixed-income-investors/prospectus-and-documents/structured-securities-prospectuses/bbi-structured-securities-prospectuses/* and during normal business hours at the registered office of the Issuer and the specified office of the Issue and Paying Agent for the time being in London, and copies may be obtained from such office.

The Registration Document and the supplements thereto are available for viewing at: *https://home.barclays/investor-relations/fixed-income-investors/prospectus-and-documents/structured-securities-prospectuses/#registrationdocument* and *https://home.barclays/investor-relations/fixed-income-investors/prospectus-and-documents/structured-securities-prospectuses/bbi-structured-securities-prospectuses/#regdocsupplement*.

These Final Terms will be published on the website [http://www.barx-is.com (under "Document Repository")] [•].] Should the aforementioned website change, the Issuer will notify such change upon publication on the website.

(Use the alternative language set out under "Important Legal Information – Fungible issuances" if the first tranche of an issue which is being increased was issued under an expired base prospectus, the terms of which are incorporated by reference into this Base Prospectus)

[The Base Prospectus expires on 12 June 2027 (the "**Expiry Date**"). [As at the date hereof, the] [The] succeeding base prospectus (the "**Succeeding Base Prospectus**") will be valid from and including [on or around] 11 June 2027 and will be published on the website of the Issuer

4 Delete in case of FinSA Exempt Securities.

5 Delete in case of FinSA Exempt Securities.

https://home.barclays/investor-relations/fixed-income-investors/prospectus-and-documents/structured-securities-prospectuses/bbi-structured-securities-prospectuses/. The offer period for the Securities may extend [*Insert if the offer period extends for more than 12 months*: for more than 12 months] beyond the Expiry Date.] [*Insert if the offer period extends for more than 12 months*: As the offer period for the Securities is scheduled to extend for more than 12 months beyond the Expiry Date, the Issuer intends to continue to publish successive new base prospectus(es) throughout the duration of the offer period, in each case no later than the last day of validity of the previous base prospectus, in order that, among other things, the offering of the Securities may continue throughout the offer period. The last day of validity of each such succeeding base prospectus shall be the date falling 12 months after its approval and each such succeeding base prospectus will be published on *https://home.barclays/investor-relations/fixed-income-investors/prospectus-and-documents/structured-securities-prospectuses/bbi-structured-securities-prospectuses/*.] **From and including the date on which the Succeeding Base Prospectus is published, (i) these Final Terms must be read in conjunction with the Succeeding Base Prospectus and (ii) full information on the Issuer and the offer of the Securities shall only be available on the basis of the combination of these Final Terms and the Succeeding Base Prospectus [as supplemented up to, and including, the closing of the Offer Period.** The terms and conditions of the securities from the Base Prospectus will be incorporated by reference into the Succeeding Base Prospectus and will continue to apply to the Securities.]

(*Insert for all trades other than Swiss public offer or listing on SIX Swiss Exchange*:) [These [Notes]/[Redeemable Certificates] are FinSA Exempt Securities as defined in the Base Prospectus.]

Words and expressions defined in the Base Prospectus and not defined in the Final Terms shall bear the same meanings when used herein.

BARCLAYS

Final Terms dated [●]

PART A – CONTRACTUAL TERMS

Provisions relating to the Securities

1.	(a)	Series:	[Up to] [●] (*Insert if applicable in case of Italian Listed Certificates*) [The Certificates are issued in units.]
	(b)	[Tranche:	[Up to] [●]] [The Securities shall be consolidated and form a single series with the Tranche [●] Securities[, the Tranche [●] Securities] [and the Tranche [●] Securities] but shall not be fungible with the Tranche [●] Securities [, the Tranche [●] Securities] [and the Tranche [●] Securities] until such time as the clearing systems recognise the Securities to be fungible with the Tranche [●] Securities[, the Tranche [●] Securities] [and the Tranche [●] Securities].]
2.	Currencies:[1]		
	(a)	Issue Currency:	[●]
	(b)	Settlement Currency:	[●]
3.	Securities:		[Notes] [Redeemable Certificates]
4.	Notes:		[Not Applicable][Applicable]
	(a)	[Aggregate Nominal Amount as at the Issue Date:]	
		(i) Tranche:	[Up to] [●]
		(ii) Series:	[Up to] [●]
	(b)	[Specified Denomination:]	[[●] [●] and integral multiples of [●]] in excess thereof [up to (and including) [●].] [Notes will not be issued in definitive form with a Specified Denomination above [●].] *(In the case of French Securities, one denomination only as French Securities may not be issued in denominations of EUR 100,000 plus integral multiples of another amount)*
	(c)	[Minimum Tradable Amount:	[●]]
5.	Redeemable Certificates:		[Not Applicable][Applicable]
	(a)	[Number of Securities:]	[[Up to] [●]]
		(i) Tranche:	[Up to] [●]

[1] For domestic issues whose settlement is made from an account located in France, settlement with respect to the French Securities shall be made in euros (pursuant to Article 1343-3 of the French *Code civil*).

	(ii) Series:	[Up to] [●]
	(b) [Minimum Tradable Amount:]	[●] [Not Applicable]
6.	Calculation Amount:	[●]
7.	Issue Price:	[[●] per cent. of the Specified Denomination [plus accrued interest from [●]].][●] per Security.] [The Issue Price includes a [commission element][fee] payable by the Issuer to the [Initial] [Authorised Offeror] /[Distributor] which will be no more than [●] per cent. of the Issue Price [per annum][(i.e. [●] per cent. of the Issue Price in total)] [(which, for [●] invested, amounts to [●])] [and relates solely to the [initial design], [arrangement] [manufacture] and [custody] of the Securities by the [Initial] [Authorised Offeror] /[Distributor]].] [Investors in the Securities intending to invest through an intermediary (including by way of introducing broker) should request details of any such commission or fee payment from such intermediary before making any purchase hereof.] [●]
8.	Trade Date:	[●]
9.	Issue Date:	[●]
10	Scheduled Settlement Date:	[●] [subject to adjustment in accordance with the Business Day Convention] [Open-ended – see below – the Optional Cash Settlement Date]
11	Type of Security:	[Share Linked Securities] [Index Linked Securities] [FX Linked Securities] [Fund Linked Securities] [Barclays Index Linked Securities] [Hybrid Basket Linked Securities] [Bond Linked Securities] [Rate Linked Securities] [and Belgian Securities] [Italian Listed Certificates] [*Insert in the case of Italian Listed Certificates*: [[(i)] References herein to "redemption", "redeem" and "redemption date" shall be construed to be to "termination," "terminate", and "final termination date", [references herein to "settlement" and "settle" and "settled" shall be construed to be to, respectively, "termination" and "terminate" and "terminated"] [and (ii) references herein to "interest", "interest payment date", "interest period"[,/and] "interest rate" [and "interest underlying"] shall be construed to be references to "premium" or "coupon", "premium payment date" or "coupon payment date", "premium period" or "coupon period" [,/and] "premium rate" or "coupon rate" [and "premium underlying" or "coupon underlying"], respectively]] [and all related expressions shall be construed accordingly]] (Include each term as applicable)
12	Relevant Annex(es) which apply to the Securities:	[Equity Linked Annex] [Inflation Linked Annex][FX Linked Annex][Fund Linked Annex][Barclays Index Annex][Hybrid Basket Linked Annex][Bond Linked Annex][Floating Rate Annex][None] (*specify each applicable Relevant Annex*) (*If multiple annexes apply consider if there is any inconsistency between them and if so, include language setting out which should prevail*)
13	[Underlying Performance Type$_{(Interest)}$:]	[Single Asset] [Basket] [Worst-of/Worst-of Memorizer/Best-of] [All Assets] [Outperformance] [Rainbow Basket] [Rainbow Weighted Profile]

14	[Underlying Performance Type$_{(Autocall)}$:]	[Single Asset] [Basket] [Worst-of/Worst-of Memorizer/Best-of] [All Assets] [Outperformance]
15	[Underlying Performance Type$_{(Settlement)}$:]	[For the purpose of determination of the Final Performance: [Single Asset] [Basket] [Worst-of] [Worst-of Memorizer] [Best-of] [All Assets] [Outperformance] [Rainbow Basket] [Rainbow Weighted Profile] [For the purpose of determination of the Interim Performance: Single Asset]
16	[Downside Underlying Performance Type$_{(Settlement)}$:]	[Applicable][Not Applicable] [Single Asset] [Basket] [Worst-of] [Best-of] [All Assets] [Outperformance] [Rainbow Basket] [Rainbow Weighted Profile]
17	[FX Performance:]	[FX Performance – Average][FX Performance – Minimum][FX Performance – Maximum][Not Applicable]
	(a) [FX Performance Type:]	[Increase – FX(Initial)] [Decrease – FX(Initial)] [Increase – FX(i,t)] [Decrease – FX(i,t)]
	(b) [FX Initial:]	[Initial Level: [●][as specified in Table [●] below]] [Min Lookback] [Max Lookback] [Averaging] [Not Applicable]
	(c) [Strike Date:]	[●] [Averaging Dates (FX): [●][,][●][and][●]] [Lookback Dates (FX): [●][,][●][and][[●]]
	(d) [FX Business Day Convention:]	[Following] [Modified Following] [Nearest] [Preceding] [No Adjustment]
18	Conversion Rate (FX):	[Not Applicable] [Fixing Source: [●]] [Fixing Time: [●]] [Observation Date[s] (FX): [●] [Interest Determination Date] [FX Business Day Convention: [Following] [Modified Following] [Nearest] [Preceding] [No Adjustment]]

Provisions relating to interest (if any) payable

19	Interest Type: General Condition 12 (*Interest or coupon*)	[Not Applicable] [In respect of [*date(s)*] [*specify Interest Payment Date(s), Interest Determination Date(s) and/or Interest Valuation Date(s)*] [●]:] [Aggregation of Interests: Applicable: [*specify Interest Types*]] [Fixed] [Fixed with Memory (following the exercise of the Switch Option)] [Floating] [Inverse Floating] [Inflation-Linked]

[Digital (Rate Linked) Interest (single condition without lock-in)]

[Digital (Rate Linked) Interest (single condition with lock-in)]

[Digital (Rate Linked) Interest (multiple conditions without lock-in)]

[Digital (Rate Linked) Interest (multiple conditions with lock-in)]

[Digital (Bullish)]

[Digital (Bullish with dual barrier)]

[Digital (Bullish with lock-in feature)]

[Digital (Bullish with memory feature)]

[Digital (Bullish with dual barrier and memory feature)]

[Digital (Bullish with lock-in and memory features)]

[Digital (Bearish)]

[Range Accrual]

[Call]

[Put]

[Cliquet – Single Asset]

[Call (with rainbow feature) – Basket]

[Locally Capped Basket]

[Jade – Basket]

[Temple – Basket]

[Fixed Rate (FX)]

[Conditional (FX)]

[Participation (FX)]

[Snowball (bullish)]

[Snowball (bearish)]

[Phoenix without memory]

[Phoenix with memory – with Flexible Fixed Interest]

[Phoenix with memory – with Single Fixed Interest]

[Phoenix One Touch – Daily without memory]

[Phoenix One Touch – Daily with memory]

[Phoenix One Touch – Continuous without memory]

[Phoenix One Touch – Continuous with memory]

[Phoenix Constant Touch – Daily without memory]

[Phoenix Constant Touch – Daily with memory]

[Phoenix Constant Touch – Continuous without memory]

[Phoenix Constant Touch – Continuous with memory]

[Knock-out]

[Snowball with upside]

[Strip of annualised calls with possibility for cap]

[Digital plus Call]

[Strip of forward striking calls]

[Drop Back]

[Ladder Call]

[Spread-Linked]

[Decompounded Floating]

[Zero Coupon]

[([subject to][following] the exercise of the Switch Option)]

[As set out in Table 1 below in the column entitled 'Interest Type']

[Bond-Linked Pass-Through]

[*Repeat as necessary if more than one of the above Interest Types applies*]

(a) Dates relating to Interest:

(i)	[Interest Payment Date[s]:]	[●] [Each of the dates set out in Table 1 below in the column entitled 'Interest Payment Date'] [, subject to adjustment in accordance with the Business Day Convention] [, subject to adjustment in accordance with the provisions of Fund Linked Condition 9 (*Adjustments to Payment Dates*)] [Actual Settlement Date]
(ii)	[Interest Valuation Date[s]:]	[●] [Each of the dates set out in Table 1 below in the column entitled 'Interest Valuation Date'.]
(iii)	[Interest Determination Date[s]:]	[As per General Conditions 12 (*Interest or coupon*) and General Condition 43.1 (*Definitions*)] [●] [Each of the dates set out in Table 1 below in the column entitled 'Interest Determination Date'.] [Other (*specify*)] [Not Applicable] (*If other definition or "Not Applicable" is specified, delete the following sub-paragraphs; also delete the following sub-paragraphs if the Reference Rate is a Compounded RFR*);

(A) In-Period Setting: [Applicable – [first] [*specify*] Fixing Business Day of any Interest Calculation Period]

[Not Applicable]

(*Populate this sub-paragraph for Term Rates, CMS Rates or Interest Rate Indices that are to be determined at, or soon after, the start of the Interest Calculation Period, as applicable*)

(B) Advance Setting: [Applicable – [second] [*specify*] Fixing Business Day prior to the Interest Commencement Day or the Interest Period End Date of the immediately preceding Interest Calculation Period]

[Not Applicable]

(*Populate this sub-paragraph for Term Rates, CMS Rates or Interest Rate Indices that are to be determined before the start of the Interest Calculation Period*)

(C) Arrears Setting: [Applicable – [second] [*specify*] Fixing Business Day prior to any Interest Period End Date]

[Not Applicable]

(*Populate this sub-paragraph for Term Rates, CMS Rates or Interest Rate Indices that are to be determined towards the end of the Interest Calculation Period rather than at the start of the Interest Calculation Period*);

(D) [Averaging-out:] [Applicable][Not Applicable]

(E) [Max Lookback-out:] [Applicable][Not Applicable]

(F) [Min Lookback-out:] [Applicable][Not Applicable]

(iv) [Fixing Business Day:] [As defined in Condition 43.1 (*Definitions*) of the General Conditions]

[Other (*specify*)]

[Table 1]

(Insert additional columns as necessary to include the items listed below in tabular form where the relevant specifications are not the same for each Interest Payment Date/Interest Valuation Date/Interest Determination Date.)

[N]	**[Interest [Valuation/ Determination] Date]**	**[Interest Type]**	**[Interest Payment Date]**	**[Interest Barrier Percentages] (*Insert in case of 'Snowball (bullish) or Snowball (bearish)' or 'Phoenix with memory' - with Flexible Fixed Interest' or 'Phoenix with memory – with Single Fixed Interest' or***	**[Record date for [Notes][Redeemable Certificates] listed on [MOT][SeDeX][Vorvel][Euronext Access Milan][EuroTLX]**	**[Ex-Date for [Notes][Redeemable Certificates] listed on [MOT][SeDeX][Vorvel][Euronext Access Milan][EuroTLX]**	**[Averaging-out Dates] [Lookback-out Dates] [Averaging-out Reference Months] [Lookback-out Reference Months]**	**[●]**

				'Phoenix without Memory' or 'Digital (Bullish with Memory Feature)' or 'Digital (Bullish)' or 'Digital (Bullish with Dual Barrier)' or 'Fixed' to 'Snowball')				
[1]	[●]	[●]	[●]	[●]	[●]	[●]	[●]	[●]
[2]	[●]	[●]	[●]	[●]	[●]	[●]	[●]	[●]

(v) [Interest Observation Period[s]:] [From [and including/but excluding] [[*time*] on] [*date*] to [and including/but excluding] [[*time*] on] [*date*]] [●] [As set out in Table 1 above in the column entitled 'Interest Observation Period'.]

(vi) [Interest Commencement Date[s]:] [●] [Issue Date] [Each of the dates set out in Table 1 above in the column entitled 'Interest Commencement Date'.]

(b) **Rolled up Interest:** [Applicable][Not Applicable]

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

(i) [Zero Floor per Period: [Applicable][Not Applicable]]

(c) **Conversion Option:** [Applicable][Not Applicable]

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

(i) Cut-off Time [2:00 pm London time] [●]

(ii) Minimum Number of Option Exercise Business Days Cut off: [Fifth] [●] Option Exercise Business Day

(iii) Notice Delivery Email Address(es): [●] contact(s): [●]

(iv) Option Exercise Centre(s): [London] [and] [●] [and] [●]

(v) Maximum Exercise Number: [Three][●]

(d) **Global Floor:** [Applicable] [Applicable (subject to change following the exercise of the [Switch Option][Conversion Option])] [Not Applicable]

(*if not applicable, delete the remaining sub-paragraph of this paragraph*)

(i)	[Global Floor Percentage:	[●]%
(e)	**Switch Option:**	[Applicable][Not Applicable] (*Retain this paragraph if Settlement Option 5 (General Condition 16.5 – Supertracker) is applicable, or if a switch from one Interest Type to another will be made.*) (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i)	[Switch Exercise Period:	Interest Payment Date — Switch Exercise Period (each date inclusive) [●] — [●]
(ii)	Switch Notice Period Number:	[●] Business Days
(iii)	Switch Option Number of Business Days:	[●][As specified in the General Conditions]]
(f)	**[Option 1 (General Condition 13.1 – No Interest)]**	[The Securities shall not bear interest]
(g)	**[Option 2 (General Condition 13.2 – Fixed)]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i)	[Fixed Interest Type:]	[Per Annum][Fixed Amount] [In respect of each Interest Payment Date, as set out in Table 1 above in the column entitled ‘Fixed Interest Type’]
(ii)	[Fixed Interest Rate:]	[[●][per annum]] [In respect of each Interest Payment Date, as set out in Table 1 above in the column entitled ‘Fixed Interest Rate’]
(iii)	[Day Count Fraction[s]:	[●] [As set out in Table 1 above in the column entitled 'Day Count Fraction'.] [1/1] [Actual/Actual (ICMA)] [Act/Act (ICMA)] [Actual/Actual] [Actual/Actual (ISDA)] [Actual/365 (Fixed)] [Actual/360] [30/360]

[360/360]

[Bond Basis]

[30E/360]

[Eurobond Basis]

[30/360 (SIA)]

[30E/360 (ISDA)]]

(*Repeat as necessary if more than one of the above Interest Types applies*)

(iv)	[Range Accrual Factor:]	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(A)	[Number of Required Accrual Conditions:	[in respect of the Interest Calculation Period from (and including) [●] to (but excluding) [●]:] [all] [at least 1] [at least [*insert number from 2 to x*]] [Range Accrual Condition [*insert number*] (*repeat for required Range Accrual Conditions*) (*if required, repeat for each Interest Calculation Period with different Number of Required Accrual Conditions*)
(B)	Accrual Condition [*insert a number between 1 and x inclusive*]:	(*repeat for required total number of Range Accrual Conditions*)
	[Accrual Condition Type:	[in respect of [Range Accrual Condition [*insert number*]] [Inflation Range Accrual] [Single Rate Range Accrual] [Spread Range Accrual]
	[Inflation Range Accrual:]	[Year-on-Year][Cumulative] [bullish][bearish][collar]
–	Inflation Index:	[●]
–	Inflation Index Sponsor:	[●]
–	Range Accrual Reference Month:	The calendar month falling [●] month[s] prior to the Interest Calculation Period [subject to linear interpolation].

[Range Accrual Reference Month:]	[Interest Calculation Period:]
[●]	[●] to [●]

–	[Initial Valuation Date:]	[●] (*insert for 'Cumulative'*)
–	Related Bond:	[●] [As specified in the Conditions]

[– Lower Barrier: (*insert for 'bullish' or 'collar'*)

[●] [Variable Lower Barrier: Applicable

[Averaging] [Min Lookback-out] [Max Lookback-out] [As observed] [Forward] [Magnetic Barrier (bullish)] [Magnetic Barrier (bearish)]

[Averiging-out Dates: [●]][Lookback-out Dates: [●]]

[Barrier Determination Date: [●]] [Barrier Determination Period: [●]]

[Barrier Forward Spread: [●]] (*insert for 'Forward'*)

[Range Accrual Cap: [●]] (*insert for 'Magnetic Barrier (bearish)'*)

[Range Accrual Floor: [●]] (*insert for 'Magnetic Barrier (bullish)'*)

[Starting Barrier Percentage: [●]] (*insert for 'Magnetic Barrier (bullish)' and 'Magnetic Barrier (bearish)'*)

[Cap: [●]]

[Floor: [●]]]

[Variable Barrier Determination Rate:

[Reference Rate] [Inverse Floating Rate] [FX Rate] [Range Accrual Combined Observed Rate] [Valuation Price]

(*insert and complete items for the elections on the applicable rate from Single Rate Range Accrual below*)

[Range Accrual Inflation Performance]

(*insert and complete items for the elections from Inflation Range Accrual above*)

[– Upper Barrier: (*insert for 'bearish' or 'collar'*)

[●] [Variable Upper Barrier: Applicable

[Averaging] [Min Lookback-out] [Max Lookback-out] [As observed] [Forward] [Magnetic Barrier (bullish)] [Magnetic Barrier (bearish)]

[Averiging-out Dates: [●]][Lookback-out Dates: [●]]

[Barrier Determination Date: [●]] [Barrier Determination Period: [●]]

[Barrier Forward Spread: [●]] (*insert for 'Forward'*)

[Range Accrual Cap: [●]] (*insert for 'Magnetic Barrier (bearish)'*)

[Range Accrual Floor: [●]] (*insert for 'Magnetic Barrier (bullish)'*)

[Starting Barrier Percentage: [●]] (*insert for 'Magnetic Barrier (bullish)' and 'Magnetic Barrier (bearish)'*)

[Cap: [●]]

[Floor: [●]]]

[Variable Barrier Determination Rate: [Reference Rate] [Inverse Floating Rate] [FX Rate] [Range Accrual Combined Observed Rate] [Valuation Price]

	(*insert and complete items for the elections on the applicable rate from Single Rate Range Accrual below*) [Range Accrual Inflation Performance] (*insert and complete items for the elections from Inflation Range Accrual above*)]
– Pre-nominated Index:	[●] [Not Applicable]
[Single Rate Range Accrual:]	[bullish][bearish][collar]
[Range Accrual Floating Rate 1:	[Reference Rate] [Inverse Floating Rate] [FX Rate] [Range Accrual Combined Observed Rate] [Valuation Price]
[Variable:	[[plus] [minus] [●]] [Not Applicable]]
[Floating Rate Determination:	(*Include where Reference Rate applies*) [Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Interest Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR] (*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*) (*if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' in Option 4 (General Condition 13.4 – Floating)*) (*if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*)
[FX Rate:	(*Include where FX Rate applies*)
– FX Pair:	[●]
– FX Financial Centre(s):]	[●]
– Fixing Source:	[●]
– Fixing Time:	[●]
– Interest Observation Date in respect of the FX Rate:	[●][Interest Observation Date]]
[Inverse Floating Rate:	(*Include where Inverse Floating Rate applies*)
– Spread:	[●]
– Floating Rate:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Interest Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR]

	(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)) *(if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' in Option 4 (General Condition 13.4 – Floating))* *(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))*
– Participation:	[●]]
[Range Accrual Combined Observed Rate:	(*Include where Range Accrual Combined Observed Rate applies*)
- Relevant Observed Rate [*insert a number between 1 and x inclusive*]:	[●] per cent. per annum] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Reference Rate] [Floating Rate Determination – Interest Rate Index] [Inverse Floating Rate] [FX Rate] [Range Accrual Spread] [Range Accrual Inflation Performance [Year-on-Year][Cumulative]] (*insert relevant items for the determination of the Relevant Observed Rate*) *(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating))* *(if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' in Option 4 (General Condition 13.4 – Floating))* *(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))*
[FX Rate:	(*Include where Relevant Observed Rate is FX Rate*)
– FX Pair:	[●]
– FX Financial Centre(s):]	[●]
– Fixing Source:	[●]
– Fixing Time:	[●]
– Interest Observation Date in respect of the FX Rate:	[●][Interest Observation Date]]
[Inverse Floating Rate:	(*Include where Relevant Observed Rate is Inverse Floating Rate*)
– Spread:	[●]

–	Floating Rate:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Interest Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR] *(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating))* *(if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' in Option 4 (General Condition 13.4 – Floating))* *(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))*
–	Participation:	[●]]
[Inflation Performance:		(*Include where Relevant Observed Rate is Inflation Performance*) [Year-on-Year][Cumulative]
	Inflation Index:	[●]
	Inflation Index Sponsor:	[●]
	Range Accrual Reference Month:	The calendar month falling [●] month[s] prior to the Interest Calculation Period [subject to linear interpolation].

[Range Accrual Reference Month:]	[Interest Calculation Period:]
[●]	[●] to [●]

	[Initial Valuation Date:]	[●] (*insert for 'Cumulative'*)
	Related Bond:	[●] [As specified in the Conditions]
	Pre-nominated Index:	[●] [Not Applicable]
[Range Accrual Spread:		(*Include where Relevant Observed Rate is Range Accrual Spread*)
[(a)	Range Accrual Floating Rate 1:	
		(*insert and complete items for the elections on the applicable rate from Range Accrual Floating Rate 1 above*)]
[(b)	Range Accrual Floating Rate 2:	
		(*insert and complete items for the elections on the applicable rate from Range Accrual Floating Rate 1 above*)]
-	Multiplier [*insert a number*	[●] [Not Applicable]

between 1 and x inclusive]:

(*Repeat this sub-section for each of Relevant Observed Rates 1 to x*)

[Valuation Price: (*Include where Valuation Price applies*)

Underlying Asset	Underlying Asset Currency	Exchange	Related Exchange
[*(Name:)* [●] **Bloomberg Screen**: [●] **Refinitiv Screen**: [●] **[LSEG Screen:** [●] **ISIN**] [●]]	[●]	[●]	[●]

[– Lower Barrier: (*insert for 'bullish' or 'collar'*)

[●] [Variable Lower Barrier: Applicable

[Averaging] [Min Lookback-out] [Max Lookback-out] [As observed] [Forward] [Magnetic Barrier (bullish)] [Magnetic Barrier (bearish)]

[Averiging-out Dates: [●]][Lookback-out Dates: [●]]

[Barrier Determination Date: [●]] [Barrier Determination Period: [●]]

[Barrier Forward Spread: [●]] (*insert for 'Forward'*)

[Range Accrual Cap: [●]] (*insert for 'Magnetic Barrier (bearish)'*)

[Range Accrual Floor: [●]] (*insert for 'Magnetic Barrier (bullish)'*)

[Starting Barrier Percentage: [●]] (*insert for 'Magnetic Barrier (bullish)' and 'Magnetic Barrier (bearish)'*)

[Cap: [●]]

[Floor: [●]]]

[– Upper Barrier: (*insert for 'bearish' or 'collar'*)

[●] [Variable Upper Barrier: Applicable

[Averaging] [Min Lookback-out] [Max Lookback-out] [As observed] [Forward] [Magnetic Barrier (bullish)] [Magnetic Barrier (bearish)]

[Averiging-out Dates: [●]][Lookback-out Dates: [●]]

[Barrier Determination Date: [●]] [Barrier Determination Period: [●]]

[Barrier Forward Spread: [●]] (*insert for 'Forward'*)

[Range Accrual Cap: [●]] (*insert for 'Magnetic Barrier (bearish)'*)

[Range Accrual Floor: [●]] (*insert for 'Magnetic Barrier (bullish)'*)

[Starting Barrier Percentage: [●]] (*insert for 'Magnetic Barrier (bullish)' and 'Magnetic Barrier (bearish)'*)

[Cap: [●]]

[Floor: [●]]]

[Spread Range Accrual:]	[bullish][bearish][collar]
(1) Range Accrual Floating Rate 1:	
	(*insert and complete items from 'Range Accrual Floating Rate 1' in 'Single Rate Range Accrual' above*)
(2) Range Accrual Floating Rate 2:	
	(*insert and complete items from 'Range Accrual Floating Rate 1' in 'Single Rate Range Accrual' above*)
[Observation Date:	[●] (*specify date of the month on which the Range Accrual Conditions will be observed*)
	(*Repeat this sub-section for each of Range Accrual Condition 1 to x*)
(C)[Observation Number of Business Days:	[●] [As specified in the Conditions]]
	[*Repeat as necessary if more than one of the above Interest Types applies*]
(v) [Conversion Rate (FX):]	[Applicable] [Not Applicable]
(vi) [Observation Date[s] (FX):]	[●] [Each of the dates set out in Table 1 above in the column entitled 'Observation Date (FX)'.]
(h) [Option 3 (General Condition 13.3 – Fixed with Memory)]	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i) [Fixed Interest Rate:]	[[●][per annum]] [In respect of each Interest Payment Date, as set out in Table 1 above in the column entitled 'Fixed Interest Rate']
(i) [Option 4 (General Condition 13.4 – Floating)]	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i) [Participation$_{(Interest)}$:] [$P_{(I)}$:]	[[●] [As specified in the Conditions] [Each of the percentages set out in Table 1 above in the column entitled 'Participation$_{(Interest)}$']]

[Interest Calculation Period:]	[Participation$_{(Interest)}$:]
[●] to [●]	[●][As specified in the Conditions]

(ii) [Spread:]	[Plus/Minus][Zero][●][Not Applicable]

(iii) Information relating to the Floating Rate[s]:	
(A)[Floating Rate Determination – CMS Rate:]	[Not Applicable][Applicable]
· Specified Swap Rate:	[GBP SONIA ICE Swap Rate] [USD SOFR ICE Swap Rate] [EUR EURIBOR ICE Swap Rate-11:00][EUR EURIBOR ICE Swap Rate-12:00] [●] (*insert full name of alternative swap rate*)
· Reference Currency:	[GBP][USD][EUR][●]
· Designated Maturity:	[●]
· Relevant Screen page:	[●]
· Relevant Time:	[●]
· Recommended Fallback Rate:	[Applicable: [●]] [Not Applicable]
· Temporary Non-Publication Fallback – Alternative Rate:	[Applicable][Not Applicable]
· Linear Interpolation:	[Not Applicable][Applicable] [Interest Calculation Period[s]: [●]]
(B)[Floating Rate Determination – Interest Rate Index:]	[Not Applicable][Applicable]
· Interest Rate Index:	[EUR-TEC10-CNO] [●] (*insert full name of other interest rate index*)
· Interest Rate Index Provider:	[*Comité de Normalisation Obligataire*] [●] (*insert full name of other Interest Rate Index Provider*) (*Potential users of an Interest Rate Index may be subject to licencing requirements. For example, all potential users of the EUR-TEC10-CNO must first enter into a trademark licence agreement available from the CNO*)
· Relevant Screen Page:	[●]
· Relevant Time:	[●]

·	Recommended Fallback Rate:	[Applicable: [●]] [Not Applicable]
·	Relevant Dealer Number:	[●]
	(C)[Floating Rate Determination - Reference Rate:]	[Not Applicable][Applicable]
–	Reference Rate:	[●] [EURIBOR] [Compounded Daily SONIA (Non-Index Determination)][Compounded Daily SOFR (Non-Index Determination)][Compounded Daily €STR (Non-Index Determination)] [ICE Term SONIA][FTSE Term SONIA] [€STR Bank Compounded Index][€STR ICE Compounded Index][€STR ICE Compounded Index 2D Lag][€STR ICE Compounded Index 5D Lag][€STR ICE Compounded Index 0 Floor][€STR ICE Compounded Index 0 Floor 2D Lag][€STR ICE Compounded Index 0 Floor 5D Lag] [SONIA Bank Compounded Index][SONIA ICE Compounded Index] [SONIA ICE Compounded Index 2D Lag][SONIA ICE Compounded Index 5D Lag][SONIA ICE Compounded Index 0 Floor][SONIA ICE Compounded Index 0 Floor 2D Lag][SONIA ICE Compounded Index 0 Floor 5D Lag] [SOFR Bank Compounded Index][SOFR ICE Compounded Index][SOFR ICE Compounded Index 2D Lag][SOFR ICE Compounded Index 5D Lag][SOFR ICE Compounded Index 0 Floor][SOFR ICE Compounded Index 0 Floor 2D Lag][SOFR ICE Compounded Index 0 Floor 5D Lag]
-	Compounding Method:	[Observation Period Shift] [Lookback] [Not Applicable] (*Specify Not Applicable if the Reference Rate is not SONIA, SOFR or €STR*)
–	Designated Maturity:	[●] [Month[s]] [Year[s]] [Not Applicable] (*Use 'Not Applicable' where the Reference Rate is SONIA, SOFR, €STR or any other risk-free rate*)
-	Offered Quotation:	[Applicable] [Not Applicable]
-	Arithmetic Mean:	[Applicable] [Not Applicable]
-	Relevant Screen Page:	[●]
-	Relevant Time:	[●] [a.m.]/[p.m.] [●] time]
-	Relevant Interbank Market:	[●]
-	["p"] [Observation Shift Days]:	[●]] [Not Applicable] (*specify "p" where Compounding Method is 'Lookback' and specify "Observation Shift Days" where Compounding Method is 'Observation Period Shift'; otherwise, specify 'Not Applicable' or delete this row and re-number*)
-	Recommended Fallback Rate:	[As defined in General Condition 43.1 in respect of] [EURIBOR]

[Compounded Daily SONIA (Non-Index Determination)][Compounded Daily SOFR (Non-Index Determination)][Compounded Daily €STR (Non-Index Determination)]

[ICE Term SONIA][FTSE Term SONIA]

[€STR Bank Compounded Index][€STR ICE Compounded Index][€STR ICE Compounded Index 2D Lag][€STR ICE Compounded Index 5D Lag][€STR ICE Compounded Index 0 Floor][€STR ICE Compounded Index 0 Floor 2D Lag][€STR ICE Compounded Index 0 Floor 5D Lag]

[SONIA Bank Compounded Index][SONIA ICE Compounded Index] [SONIA ICE Compounded Index 2D Lag][SONIA ICE Compounded Index 5D Lag][SONIA ICE Compounded Index 0 Floor][SONIA ICE Compounded Index 0 Floor 2D Lag][SONIA ICE Compounded Index 0 Floor 5D Lag]

[SOFR Bank Compounded Index][SOFR ICE Compounded Index][SOFR ICE Compounded Index 2D Lag][SOFR ICE Compounded Index 5D Lag][SOFR ICE Compounded Index 0 Floor][SOFR ICE Compounded Index 0 Floor 2D Lag][SOFR ICE Compounded Index 0 Floor 5D Lag]

[*insert Recommended Fallback Rate*] in respect of [*insert relevant Underlying Asset*]

(*if not applicable, consider deleting this row*)]

– Linear Interpolation: [Applicable] [Not Applicable]]

[Interest Calculation Period[s]: [●]]

(iv) [Basket of Floating Rates:] [Applicable] [Not Applicable]

[Basket Rate:] [Best-of] [Worst-of] [Weighted Basket] [Rainbow Basket] [Jade Basket] [Temple Basket]

set out in Table Underlying Assets for Rates Basket [(Worst-of)][(Best-of)]

[Table Underlying Assets for Basket]

No.	Reference Rate:	Floating Rate Determination:	Reference Rate Financial Centre(s):	Reference Rate Business Day Convention:	[Weight:]
1	[●]	[Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Interest Rate Index]	[●]	[●]	[●]
2					
n					

(v) [Weight[s](i):] [●]

Floating Rate (i)	Weight (i)

1	[●]
2	[●]
n	[●]

(vi) [Rainbow Weight:] [●]

Rainbow Rank (i)	Rainbow Weight (i)
1	[●]
2	[●]
n	[●]

(vii) [Jade Barrier and Jade Replacement Rate:] [●]

Floating Rate (i)	Jade Barrier (i)	Jade Replacement Rate (i)	
1	[●]	[●]	
2	[●]	[●]	
n	[●]	[●]	

(viii) [Averaging-out:] [Not Applicable][Applicable][In respect of each Interest Determination Date, each of the dates set out in Table 1 above in the column entitled 'Averaging-out Dates'.]

(ix) [Min Lookback-out:] [Not Applicable][Applicable][In respect of each Interest Determination Date, each of the dates set out in Table 1 above in the column entitled 'Lookback-out Dates'.]

(x) [Max Lookback-out:] [Not Applicable][Applicable][In respect of each Interest Determination Date, each of the dates set out in Table 1 above in the column entitled 'Lookback-out Dates'.]

(xi) [Temple Replacement Rate:] [●]

Floating Rate (i)	Temple Replacement Rate (i)
1	[●]
2	[●]
n	[●]

(xii) [j (in respect of the Temple Rank):] [●]

(xiii) [Cap Rate:] [[●]% [per annum]][Not Applicable]

[Interest Calculation Period:]	[Cap Rate(%)]
[●] to [●]	[●][Not Applicable]

(xiv) [Curve Cap Rate:] [Applicable] [Not Applicable]

[[Interest Calculation Period: [[●] to [●]][Not Applicable]

Factor: [[plus][minus] [●]%][Not Applicable]

Margin: [[plus][minus] [●]%][Not Applicable]

Reference Index:	[single rate Multiplier: [[●]%][Not Applicable] Reference Rate: [●]] [[spread rate][combined rate] Multiplier 1: [[●]%][Not Applicable] Reference Rate 1: [●] Multiplier 2: [[●]%][Not Applicable] Reference Rate 2: [●]]
Upper Limit:	[●] %
[[Reference Rate [1][2]:	
Floating Rate Determination:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination - CMS Rate] [Floating Rate Determination – Interest Rate Index] (*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*) (*if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' in Option 4 (General Condition 13.4 – Floating)*) (*if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*)
(xv) [Floor Rate:]	[Plus/Minus][●][Not Applicable]
(xvi) [Day Count Fraction[s]:	[●] [As set out in Table 1 above in the column entitled 'Day Count Fraction'.] [1/1] [Actual/Actual (ICMA)] [Act/Act (ICMA)] [Actual/Actual] [Actual/Actual (ISDA)] [Actual/365 (Fixed)] [Actual/360] [30/360] [360/360]

	[Bond Basis] [30E/360] [Eurobond Basis] [30/360 (SIA)] [30E/360 (ISDA)]] (*Repeat as necessary if more than one of the above Interest Types applies*)
(xvii) [Conversion Rate (FX):]	[Applicable] [Not Applicable]
(xviii) [Observation Date[s] (FX):]	[●] [Each of the dates set out in Table 1 above in the column entitled 'Observation Date (FX)'.]
(xix) [Range Accrual Factor:]	[Applicable][Not Applicable] (*if applicable, insert and complete the sub-paragraphs of 'Range Accrual Factor' in Option 2 (General Condition 13.2 – Fixed)*))
(xx) [Conversion Rate (FX):]	[Applicable] [Not Applicable]
(xxi) [Observation Date[s] (FX):]	[●] [Each of the dates set out in Table 1 above in the column entitled 'Observation Date (FX)'.]
(j) [Option 5 (General Condition 13.5 – Inverse Floating)]	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i) [Spread:]	[Plus/Minus][Zero][●][Not Applicable]
(ii) [Participation$_{(Interest)}$:] [$P_{(I)}$:]	[[●] [As specified in the Conditions] [Each of the percentages set out in Table 1 above in the column entitled 'Participation$_{(Interest)}$']]

[Interest Calculation Period:]	[Participation$_{(Interest)}$:]
[●] to [●]	[●][As specified in the Conditions]

(iii) Information relating to the Floating Rate:	[Not Applicable][Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(A) [Floating Rate Determination – CMS Rate:]	[Not Applicable][Applicable]
- Specified Swap Rate:	[GBP SONIA ICE Swap Rate] [USD SOFR ICE Swap Rate] [EUR EURIBOR ICE Swap Rate-11:00][EUR EURIBOR ICE Swap Rate-12:00]

	[●] (*insert full name of alternative swap rate*)
- Reference Currency:	[GBP][USD][EUR][●]
- Designated Maturity:	[●]
- Relevant Screen page:	[●]
- Relevant Time:	[●]
- Recommended Fallback Rate:	[Applicable: [●]] [Not Applicable]
- Temporary Non-Publication Fallback – Alternative Rate:	[Applicable][Not Applicable]
- Linear Interpolation:	[Not Applicable][Applicable] [Interest Calculation Period[s]: [●]]
(B) [Floating Rate Determination – Interest Rate Index:]	[Not Applicable][Applicable]
Interest Rate Index:	[EUR-TEC10-CNO] [●] (*insert full name of other interest rate index*)
Interest Rate Index Provider:	[*Comité de Normalisation Obligataire*] [●] (*insert full name of other Interest Rate Index Provider*) (*Potential users of an Interest Rate Index may be subject to licencing requirements. For example, all potential users of the EUR-TEC10-CNO must first enter into a trademark licence agreement available from the CNO*)
Relevant Screen Page:	[●]
Relevant Time:	[●]
Recommended Fallback Rate:	[Applicable: [●]] [Not Applicable]
Relevant Dealer Number:	[●]
(C) [Floating Rate Determination - Reference Rate:]	[Not Applicable][Applicable]
– Reference Rate:	[●] [EURIBOR]

		[Compounded Daily SONIA (Non-Index Determination)][Compounded Daily SOFR (Non-Index Determination)][Compounded Daily €STR (Non-Index Determination)] [ICE Term SONIA][FTSE Term SONIA] [€STR Bank Compounded Index][€STR ICE Compounded Index][€STR ICE Compounded Index 2D Lag][€STR ICE Compounded Index 5D Lag][€STR ICE Compounded Index 0 Floor][€STR ICE Compounded Index 0 Floor 2D Lag][€STR ICE Compounded Index 0 Floor 5D Lag] [SONIA Bank Compounded Index][SONIA ICE Compounded Index] [SONIA ICE Compounded Index 2D Lag][SONIA ICE Compounded Index 5D Lag][SONIA ICE Compounded Index 0 Floor][SONIA ICE Compounded Index 0 Floor 2D Lag][SONIA ICE Compounded Index 0 Floor 5D Lag] [SOFR Bank Compounded Index][SOFR ICE Compounded Index][SOFR ICE Compounded Index 2D Lag][SOFR ICE Compounded Index 5D Lag][SOFR ICE Compounded Index 0 Floor][SOFR ICE Compounded Index 0 Floor 2D Lag][SOFR ICE Compounded Index 0 Floor 5D Lag]]
-	Compounding Method:	[Observation Period Shift] [Lookback] [Not Applicable] (*Specify Not Applicable if the Reference Rate is not SONIA, SOFR or €STR*)
–	Designated Maturity:	[●] [Month[s]] [Year[s]] [Not Applicable] (*Use 'Not Applicable' where the Reference Rate is SONIA, SOFR, €STR or any other risk-free rate*)
-	Offered Quotation:	[Applicable] [Not Applicable]
-	Arithmetic Mean:	[Applicable] [Not Applicable]
–	Interest Determination Date:	[●] [Not Applicable]]
-	Relevant Screen Page:	[●]
-	Relevant Time:	[●] [a.m.]/[p.m.] [●] time]
-	Relevant Interbank Market:	[●]
-	["p"] [Observation Shift Days]:	[●]] [Not Applicable] (*specify "p" where Compounding Method is 'Lookback' and specify "Observation Shift Days" where Compounding Method is 'Observation Period Shift'; otherwise, specify 'Not Applicable' or delete this row and re-number*)
-	Recommended Fallback Rate:	[As defined in General Condition 43.1 in respect of] [EURIBOR] [Compounded Daily SONIA (Non-Index Determination)][Compounded Daily SOFR (Non-Index Determination)][Compounded Daily €STR (Non-Index Determination)] [ICE Term SONIA][FTSE Term SONIA] [€STR Bank Compounded Index][€STR ICE Compounded Index][€STR ICE Compounded Index 2D Lag][€STR ICE Compounded Index 5D Lag][€STR ICE

Compounded Index 0 Floor][€STR ICE Compounded Index 0 Floor 2D Lag][€STR ICE Compounded Index 0 Floor 5D Lag]

[SONIA Bank Compounded Index][SONIA ICE Compounded Index] [SONIA ICE Compounded Index 2D Lag][SONIA ICE Compounded Index 5D Lag][SONIA ICE Compounded Index 0 Floor][SONIA ICE Compounded Index 0 Floor 2D Lag][SONIA ICE Compounded Index 0 Floor 5D Lag]

[SOFR Bank Compounded Index][SOFR ICE Compounded Index][SOFR ICE Compounded Index 2D Lag][SOFR ICE Compounded Index 5D Lag][SOFR ICE Compounded Index 0 Floor][SOFR ICE Compounded Index 0 Floor 2D Lag][SOFR ICE Compounded Index 0 Floor 5D Lag]

[*insert Recommended Fallback Rate*] in respect of [*insert relevant Underlying Asset*]

(*if not applicable, consider deleting this row*)]

– Linear Interpolation: [Applicable] [Not Applicable]]

[Interest Calculation Period[s]: [●]]

Basket of Floating Rates:] [Applicable] [Not Applicable]

[Basket Rate(t):] [Best-of] [Worst-of] [Weighted Basket] [Rainbow Basket] [Jade Basket] [Temple Basket]

set out in Table Underlying Assets for Rates Basket [(Worst-of)][(Best-of)]

[Table Underlying Assets for Basket]

No.	**Reference Rate:**	**Floating Rate Determination:**	**Reference Rate Financial Centre(s):**	**Reference Rate Business Day Convention:**	**[Weight:]**
1	[●]	**[Floating Rate Determination – Reference Rate]** **[Floating Rate Determination – CMS Rate]** **[Floating Rate Determination – Interest Rate Index]**	[●]	[●]	[●]
2					
n					

(iv) [Weight[s](i):] [●]

Floating Rate (i)	Weight (i)
1	[●]
2	[●]
n	[●]

(v) [Rainbow Weight:] [●]

Rainbow Rank (i)	Rainbow Weight (i)
1	[●]
2	[●]

n	[●]

(vi) [Jade Barrier and Jade Replacement Rate:] [●]

Floating Rate (i)	Jade Barrier (i)	Jade Replacement Rate (i)	
1	[●]	[●]	
2	[●]	[●]	
n	[●]	[●]	

(vii) [Averaging-out:] [Not Applicable][Applicable][In respect of each Interest Determination Date, each of the dates set out in Table 1 above in the column entitled 'Averaging-out Dates'.]

(viii) [Min Lookback-out:] [Not Applicable][Applicable][In respect of each Interest Determination Date, each of the dates set out in Table 1 above in the column entitled 'Lookback-out Dates'.]

(ix) [Max Lookback-out:] [Not Applicable][Applicable][In respect of each Interest Determination Date, each of the dates set out in Table 1 above in the column entitled 'Lookback-out Dates'.]

(x) [Temple Replacement Rate:] [●]

Floating Rate (i)	Temple Replacement Rate (i)
1	[●]
2	[●]
n	[●]

(xi) [j (in respect of the Temple Rank):] [●]

(xii) [Cap Rate:] [[●]% [per annum]][Not Applicable]

[Interest Calculation Period:]	[Cap Rate(%)]
[●] to [●]	[●][Not Applicable]

(xiii) [Curve Cap Rate:] [Applicable] [Not Applicable]

[[Interest Calculation Period: [[●] to [●]][Not Applicable]

Factor: [[plus][minus] [●]%][Not Applicable]

Margin: [[plus][minus] [●]%][Not Applicable]

Reference Index: [single rate

Multiplier: [[●]%][Not Applicable]

Reference Rate: [●]]

[[spread rate][combined rate]

Multiplier 1: [[●]%][Not Applicable]

	Reference Rate 1: [●] Multiplier 2: [[●]%][Not Applicable] Reference Rate 2: [●]]
Upper Limit:	[●] %
[[Reference Rate [1][2]:	
- Floating Rate Determination:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination - CMS Rate] [Floating Rate Determination – Interest Rate Index] (*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*) (*if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' in Option 4 (General Condition 13.4 – Floating)*) (*if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*)
(xiv) [Floor Rate:]	[Plus/Minus][●][Not Applicable]
(xv) [Day Count Fraction[s]:	[●] [As set out in Table 1 above in the column entitled 'Day Count Fraction'.] [1/1] [Actual/Actual (ICMA)] [Act/Act (ICMA)] [Actual/Actual] [Actual/Actual (ISDA)] [Actual/365 (Fixed)] [Actual/360] [30/360] [360/360] [Bond Basis] [30E/360] [Eurobond Basis] [30/360 (SIA)] [30E/360 (ISDA)]]

	(*Repeat as necessary if more than one of the above Interest Types applies*)
(xvi) [Conversion Rate (FX):]	[Applicable] [Not Applicable]
(xvii) [Observation Date[s] (FX):]	[●] [Each of the dates set out in Table 1 above in the column entitled 'Observation Date (FX)'.]
(xviii) [Range Accrual Factor:]	[Applicable][Not Applicable] (*if applicable, insert and complete the sub-paragraphs of 'Range Accrual Factor' in Option 2 (General Condition 13.2 – Fixed*))
(k) [Option 6 (General Condition 13.6 – Inflation Linked)]	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i) [Inflation Factor:]	[Inflation Factor (Cumulative)][Inflation Factor (Year-on-Year)] [Averaging-out][Min Lookback-out][Max Lookback-out] [Averaging-out (Dual)][Min Lookback-out (Dual)][Max Lookback-out (Dual)]
[Averaging-out Reference Months:]	[●] [In respect of each Interest Determination Date, each of the months set out in the 'Provisions relating to the Underlying Asset(s)' below in the column entitled 'Averaging-out Reference Months'.]
[Lookback-out Reference Months:]	[●] [In respect of each Interest Determination Date, each of the months set out in the 'Provisions relating to the Underlying Asset(s)' below in the column entitled 'Lookback-out Reference Months'.]
(ii) [Spread:]	[Plus/Minus][Zero] [●] [Not Applicable]
(iii) [Fixed Percentage:]	[[●][As specified in the Conditions]

[Interest Determination Date:]	[Fixed Percentage:]
[●]	[●][As specified in the Conditions]

(iv) [Cap Rate:]	[[●]% [per annum]][Not Applicable]

[Interest Determination Date:]	[Cap Rate(%)]
[●]	[●][Not Applicable]

(v) [Curve Cap Rate:]	[Applicable] [Not Applicable]
[[Interest Determination Date:	[●] [Not Applicable]
Factor:	[[plus][minus] [●]%][Not Applicable]
Margin:	[[plus][minus] [●]%][Not Applicable]
Reference Index:	[single rate Multiplier: [[●]%][Not Applicable]

	Reference Rate: [●]]
	[[spread rate][combined rate]
	Multiplier 1: [[●]%][Not Applicable]
	Reference Rate 1: [●]
	Multiplier 2: [[●]%][Not Applicable]
	Reference Rate 2: [●]]
Upper Limit:	[●] %
[[Reference Rate [1][2]:	
Floating Rate Determination:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination - CMS Rate] [Floating Rate Determination – Interest Rate Index] (*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' above*) (*if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' above*) (*if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' above*)
(vi) [Floor Rate:]	[Plus/Minus][●][Not Applicable]
(vii) [Day Count Fraction[s]:	[●] [As set out in Table 1 above in the column entitled 'Day Count Fraction'.]
	[1/1]
	[Actual/Actual (ICMA)]
	[Act/Act (ICMA)]
	[Actual/Actual]
	[Actual/Actual (ISDA)]
	[Actual/365 (Fixed)]
	[Actual/360]
	[30/360]
	[360/360]
	[Bond Basis]
	[30E/360]
	[Eurobond Basis]

[30/360 (SIA)]

[30E/360 (ISDA)]]

(*Repeat as necessary if more than one of the above Interest Types applies*)

(viii) [Basket Inflation Factor:]	[Best-of] [Worst-of] [Weighted Basket] [Rainbow Basket] [Jade Basket] [Temple Basket] (*specify each Inflation Factor in the 'Provisions relating to the Underlying Asset(s)' below*)
(ix) [Weight [s](i):]	[●]

Inflation Factor (i)	Weight (i)
1	[●]
2	[●]
n	[●]

(x) [Rainbow Weight:]	[●]

Rainbow Rank (i)	Rainbow Weight (i)
1	[●]
2	[●]
n	[●]

(xi) [Jade Barrier and Jade Replacement Rate:]	[●]

Inflation Factor (i)	Jade Barrier (i)	Jade Replacement Rate (i)	
1	[●]	[●]	
2	[●]	[●]	
n	[●]	[●]	

(xii) [Temple Replacement Rate:]	[●]

Inflation Factor (i)	Temple Replacement Rate (i)
1	[●]
2	[●]
n	[●]

(xiii) [j (in respect of the Temple Rank):]	[●]
(xiv) [Conversion Rate (FX):]	[Applicable] [Not Applicable]
(xv) [Observation Date[s] (FX):]	[●] [Each of the dates set out in Table 1 above in the column entitled 'Observation Date (FX)'.]
(xvi) [Range Accrual Factor:]	[Applicable][Not Applicable] *(if applicable, insert and complete the sub-paragraphs of 'Range Accrual Factor' in Option 2 (General Condition 13.2 – Fixed))*

(xvii) [Conversion Rate (FX):]	[Applicable] [Not Applicable]	
(xviii) [Observation Date[s] (FX):]	[●] [Each of the dates set out in Table 1 above in the column entitled 'Observation Date (FX)'.]	
(l) [Option 7 (General Condition 13.7 – Digital (Rate Linked) Interest (single condition without lock-in))]	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)	
(i) [Cap Rate:]	[[●]% [per annum]][Not Applicable]	
	[Interest Calculation Period:]	[Cap Rate(%)]
	[●] to [●]	[●][Not Applicable]
(ii) [Curve Cap Rate:]	[Applicable] [Not Applicable]	
[[Interest Calculation Period:	[[●] to [●]][Not Applicable]	
Factor:	[[plus][minus] [●]%][Not Applicable]	
Margin:	[[plus][minus] [●]%][Not Applicable]	
Reference Index:	[single rate Multiplier: [[●]%][Not Applicable] Reference Rate: [●]] [[spread rate][combined rate] Multiplier 1: [[●]%][Not Applicable] Reference Rate 1: [●] Multiplier 2: [[●]%][Not Applicable] Reference Rate 2: [●]]	
Upper Limit:	[●] %	
[[Reference Rate [1][2]:		
- Floating Rate Determination:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination - CMS Rate] [Floating Rate Determination – Interest Rate Index]	

	(*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*)
	(*if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' in Option 4 (General Condition 13.4 – Floating)*)
	(*if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*)
(iii) [Floor Rate:]	[Plus/Minus][●][Not Applicable]
(iv) [Conversion Rate (FX):]	[Applicable] [Not Applicable]
(v) [Observation Date[s] (FX):]	[●] [Each of the dates set out in Table 1 above in the column entitled 'Observation Date (FX)'.]
(vi) [Digital Rate [1] :	
(A)[Fixed Interest Rate:	[[●][per annum]][Not Applicable]
(B)[Floating Rate Determination:]	[Applicable]
	[Floating Rate Determination – Reference Rate]
	(*if applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*)
	[Floating Rate Determination – Interest Rate Index]
	(*if applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' in Option 4 (General Condition 13.4 – Floating)*)
	[Floating Rate Determination – CMS Rate]
	(*if applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*)
(C)[Inverse Floating Rate:	[Applicable]
– Spread:	[●]
– Floating Rate:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Interest Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR]
	(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating))
	(if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' in Option 4 (General Condition 13.4 – Floating))

	(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))
– Participation:	[●]]
(D)[Inflation Performance:	[Applicable] [Year-on-Year][Cumulative]
Inflation Index:	[●]
Inflation Index Sponsor:	[●]
Reference Month:	The calendar month falling [●] month[s] prior to the Interest Determination Date [subject to linear interpolation].

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

[Initial Valuation Date:]	[●] (*insert for 'Cumulative'*)
Related Bond:	[●] [As specified in the Conditions]
Pre-nominated Index:	[●] [Not Applicable]
(E)[Spread Rate:	[Applicable]]
[(a) Spread Rate 1:	[[●] per cent. per annum] [Floating Rate] [Inverse Floating Rate] [FX Rate] [Inflation Performance] [Year-on-Year][Cumulative]] [Valuation Price]
Floating Rate Determination:	(*Include where Reference Rate applies*) [Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Interest Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR] (*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*) (*if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' in Option 4 (General Condition 13.4 – Floating)*) (*if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*)
[FX Rate:	(*Include where FX Rate applies*)
– FX Pair:	[●]

– FX Financial Centre(s):]	[●]
– Fixing Source:	[●]
– Fixing Time:	[●]
– Interest Observation Date in respect of the FX Rate:	[●][Interest Observation Date]]
[Inverse Floating Rate:	(*Include where Inverse Floating Rate applies*)
– Spread:	[●]
– Floating Rate:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Interest Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR] *(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating))* *(if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' in Option 4 (General Condition 13.4 – Floating))* *(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))*
– Participation:	[●]]
[Inflation Performance:	(*Include where Inflation Performacne applies*)
Inflation Index:	[●]
Inflation Index Sponsor:	[●]
Reference Month:	The calendar month falling [●] month[s] prior to the Interest Determination Date [subject to linear interpolation].

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

[Initial Valuation Date:]	[●] (*insert for 'Cumulative'*)
Related Bond:	[●] [As specified in the Conditions]
Pre-nominated Index:	[●] [Not Applicable]
[Valuation Price:	(*Include where Valuation Price applies*)

Underlying Asset	Underlying Asset Currency	Exchange	Related Exchange

[*(Name:)* [●] **Bloomberg Screen**: [●] **Refinitiv Screen**: [●] **[LSEG Screen:** [●] **ISIN**] [●]]	[●]	[●]	[●]

[(b) Spread Rate 2:

(*insert and complete items for the elections on the applicable rate from Spread Rate 1 above*)]

(F)[Basket Rate:	[Applicable] [Best-of] [Worst-of] [Weighted Basket] [Rainbow Basket] [Jade Basket] [Temple Basket] (*if applicable, insert and complete the relevant items from the 'Basket Rate' under sub-paragraph 'Observed Basket Rate' below)*]
(G)[Bearish Memory Condition:	[Applicable] (*if not applicable delete this row*)]
(vii) [Digital Rate *[insert a number between 2 and (n) inclusive]*:	
(A)[Fixed Interest Rate:	[[●] per cent. per annum][Not Applicable]]
(B)[Floating Rate Determination:]	[Applicable] [Floating Rate Determination – Reference Rate] (*if applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*) [Floating Rate Determination – Interest Rate Index] (*if applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' in Option 4 (General Condition 13.4 – Floating)*) [Floating Rate Determination – CMS Rate] (*if applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*)
(C)[Inverse Floating Rate:	[Applicable] (*if applicable, insert and complete the relevant items from the 'Digital Rate1' above*)

(D)[Inflation Performance:	[Applicable] (*if applicable, insert and complete the relevant items from the 'Digital Rate1' above*)	
(E)[Spread Rate:	[Applicable]] (*if applicable, insert and complete the relevant items from the 'Digital Rate1' above*)	
(F)[Basket Rate:	[Applicable]] (*if applicable, insert and complete the relevant items from the 'Digital Rate1' above*)	
(G)[Bullish Memory Condition:	[Applicable] (*if not applicable delete this row*)] (*Repeat this sub-section for each of Digital Rates 2 to (n)*)	
(viii) [Digital Strike:		
(A)Digital Strike [1]:	[●]	
	[Interest Calculation Period:]	[Digital Strike [1] (%):]
	[●] to [●]	[●]
Variable Digital Strike:	[Applicable][Not Applicable] (*if not applicable, delete following items*)	
[Type of Variable Digital Strike	[Best-of] [Worst-of] [Weighted Basket] [Rainbow Basket] [As observed] [Forward] [Magnetic Barrier (bullish)] [Magnetic Barrier (bearish)]	
[Digital Strike Observation Date	[●]	
[Digital Strike Spread	[●] (*insert for 'Forward' only*)]	
[Digital Strike Observation Period	[●] to [●] (*insert for Averaging-out, Min Lookback-out or Max Lookback-out in respect of Strike Determination Rate (i)*)]	
Digital Strike Cap	[●] (*insert for 'Magnetic Barrier (bearish)' only*)]	
Digital Strike Floor	[●]	

(*insert for 'Magnetic Barrier (bullish)' only*)]

Starting Barrier Percentage: [●]

(*insert for 'Magnetic Barrier (bullish)' and 'Magnetic Barrier (bearish)'*)]

Strike Determination Rate (i): [Averaging-out] [Min Lookback-out] [Max Lookback-out]

Strike Determination Rate (i):	Rate (i)
1	[●]
2	[●]
n	[●]

Strike Determination Rate: [[●] per cent. per annum] [Floating Rate] [Inverse Floating Rate] [Inflation Performance] [FX Rate] [Valuation Price] [Spread Rate]

(*insert and complete the relevant items for the applicable Strike Determination Rate as set out for Single Observed Rate below*)

[Variable Digital Strike Cap [●]

[Variable Digital Strike Floor [●]

(B)[Digital Strike [*insert a number between 2 and (n) inclusive*]: (*Repeat this sub-section for each of Digital Strikes 2 to (n)*)

(ix) [Observed Rate:

(A)Single Observed Rate: *[or]* [Applicable][Not Applicable]

Spread Observed Rate: *[or]* [Applicable][Not Applicable]

Combined Observed Rate: *[or]* [Applicable][Not Applicable]

Observed Basket Rate: [Applicable][Not Applicable]

(B)Provisions applicable to the determination of each Observed Rate:

(*Include where Single Observed Rate applies and specify only one option*)

[Floating Rate:

– Floating Rate Determination: [Floating Rate Determination – CMS Rate]

(*if Floating Rate Determination – Reference Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*)

[Floating Rate Determination – Interest Rate Index]

	(*if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*)
	[Floating Rate Determination – Reference Rate]
	(*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*)]
[Inverse Floating Rate:	[Applicable]
– Spread:	[●]
– Floating Rate:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Interest Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR]
	(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating))
	(if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' in Option 4 (General Condition 13.4 – Floating))
	(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))
– Participation:	[●]]
[Inflation Performance:	[Applicable]
Inflation Index:	[●]
Inflation Index Sponsor:	[●]
Reference Month:	The calendar month falling [●] month[s] prior to the Interest Determination Date [subject to linear interpolation].

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

[Initial Valuation Date:]	[●] (*insert for 'Cumulative'*)
Related Bond:	[●] [As specified in the Conditions]
Pre-nominated Index:	[●] [Not Applicable]
[FX Rate:	
– FX Pair:	[●]

– FX Financial Centre(s):]	[●]
– Fixing Source:	[●]
– Fixing Time:	[●]
– Interest Observation Date in respect of the FX Rate:	[●]]
[Valuation Price:	(*Include where Valuation Price applies*)

Underlying Asset	Underlying Asset Currency	Exchange	Related Exchange
[*(Name:)* [●] **Bloomberg Screen**: [●] **Refinitiv Screen**: [●] **[LSEG Screen:** [●] **ISIN**l [●]]	[●]	[●]	[●]

	(*Include where Spread Observed Rate applies*)
[Spread Rate [1][2]:	
[Fixed Interest Rate:	[[●][per annum]][Not Applicable]
[Floating Rate:	(*Include where Floating Rate applies)*
– Floating Rate Determination:	[Floating Rate Determination – CMS Rate] (*if Floating Rate Determination – Reference Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*) [Floating Rate Determination – Interest Rate Index] (*if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*) [Floating Rate Determination – Reference Rate] (*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*)]
[Inverse Floating Rate:	(*Include where Inverse Floating Rate applies*)
[Inflation Performance:	(*Include where Inflation Performance applies*)
Inflation Index:	[●]
Inflation Index Sponsor:	[●]
Reference Month:	The calendar month falling [●] month[s] prior to the Interest Determination Date [subject to linear interpolation].

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

[Initial Valuation Date:]	[●] (*insert for 'Cumulative'*)
Related Bond:	[●] [As specified in the Conditions]
Pre-nominated Index:	[●] [Not Applicable]
[FX Rate:	(*Include where FX Rate applies*)
– FX Pair:	[●]
– FX Financial Centre(s):]	[●]
– Fixing Source:	[●]
– Fixing Time:	[●]
– Interest Observation Date in respect of the FX Rate:	[●]]
[Valuation Price:	(*Include where Valuation Price applies*)

Underlying Asset	Underlying Asset Currency	Exchange	Related Exchange
[*(Name:)* [●] **Bloomberg Screen**: [●] **Refinitiv Screen**: [●] **[LSEG Screen:** [●] **ISIN**l [●]]	[●]	[●]	[●]

(*Repeat this sub-section for each of Spread Rates 1 and 2*)

(*Include where Combined Observed Rate applies*)

[Relevant Observed Rate *[insert a number between 1 and x inclusive*]:	
[Fixed Interest Rate:	[[●][per annum]][Not Applicable]
[Floating Rate Determination:	(*Include where Relevant Observed Rate is Floating Rate*)

[Floating Rate Determination – CMS Rate]

(*if Floating Rate Determination – Reference Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*)

[Floating Rate Determination – Interest Rate Index]

	(*if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*)
	[Floating Rate Determination – Reference Rate]
	(*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*)
[FX Rate:	(*Include where Relevant Observed Rate is FX Rate*)
– FX Pair:	[●]
– FX Financial Centre(s):]	[●]
– Fixing Source:	[●]
– Fixing Time:	[●]
– Interest Observation Date in respect of the FX Rate:	[●][Interest Observation Date]]
[Inverse Floating Rate:	(*Include where Relevant Observed Rate is Inverse Floating Rate*)
– Spread:	[●]
– Floating Rate:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Interest Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR]
	(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating))
	(if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' in Option 4 (General Condition 13.4 – Floating))
	(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))
– Participation:	[●]]
[Inflation Performance:	(*Include where Relevant Observed Rate is Inflation Performance*) [Year-on-Year][Cumulative]
Inflation Index:	[●]
Inflation Index Sponsor:	[●]
Reference Month:	The calendar month falling [●] month[s] prior to the Interest Determination Date [subject to linear interpolation].

	[Reference Month:]	[Interest Determination Date:]
	[●]	[●] to [●]

[Initial Valuation Date:] [●] (*insert for 'Cumulative'*)

Related Bond: [●] [As specified in the Conditions]

Pre-nominated Index: [●] [Not Applicable]

[Valuation Price: (*Include where Valuation Price applies*)

Underlying Asset	Underlying Asset Currency	Exchange	Related Exchange
[*(Name:)* [●] **Bloomberg Screen**: [●] **Refinitiv Screen**: [●] **[LSEG Screen:** [●] **ISIN**l [●]]	[●]	[●]	[●]

Multiplier [*insert a number between 1 and x inclusive*]: [●][Not Applicable]

(*Repeat this sub-section for each of Relevant Observed Rates 1 to x*)

(*Include where Observed Basket Rate applies*)

[Basket Rate: [Best-of] [Worst-of] [Weighted Basket] [Rainbow Basket] [Jade Basket] [Temple Basket]

[Observed Rate *[insert a number between 1 and n inclusive*]: (*insert and complete items from 'Single Observed Rate' above, and replicated for each Observed Rate (i) from 1 to n*)

(x) [Weight[s](i):] [●]

Observed Rate (i)	Weight (i)
1	[●]
2	[●]
n	[●]

(xi) [Rainbow Weight:] [●]

Rainbow Rank (i)	Rainbow Weight (i)
1	[●]
2	[●]
n	[●]

(xii) [Jade Barrier:] [●]

Observed Rate (i)	Jade Barrier (i)	Jade Replacement Rate (i)
1	[●]	[●]
2	[●]	[●]
n	[●]	[●]

(xiii) [Temple Replacement Rate:] [●]

Underlying Asset (i)	Temple Replacement Rate (i)
1	[●]
2	[●]
n	[●]

[j (in respect of the Temple Rank):] [●]

(xiv) [Day Count Fraction [s]: [●] [As set out in Table 1 above in the column entitled 'Day Count Fraction'.]

[1/1]

[Actual/Actual (ICMA)]

[Act/Act (ICMA)]

[Actual/Actual]

[Actual/Actual (ISDA)]

[Actual/365 (Fixed)]

[Actual/360]

[30/360]

[360/360]

[Bond Basis]

[30E/360]

[Eurobond Basis]

[30/360 (SIA)]

[30E/360 (ISDA)]]

(*Repeat as necessary if more than one of the above Interest Types applies*)

(m) [Option 8 (General Condition 13.8 – Digital (Rate Linked) Interest (single condition with lock-in))] [Applicable][Not Applicable]

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

(i) Digital Lock-in: [Lock-in (bullish)] [Lock-in (bearish)]

(ii) Digital Lock-in Rate: [[●] per cent per annum] [Floating Rate] [CMS Rate] [Interest Rate Index] [Inverse Floating Rate] [Spread Rate] [Inflation Performance]

(*insert and complete the relevant items for the applicable Digital Lock-in Rate as set out for Digital Rate below*)

(iii) [Lock-in Digital Strike: [in respect of the Interest Determination Date falling on [●]][●]

Interest Determination Date	Lock-in Digital Strike:
[●]	[●]
[●]	[●]
[●]	[●]

(iv) [Cap Rate:] [[●]% [per annum]][Not Applicable]

[Interest Calculation Period:]	[Cap Rate(%)]
[●] to [●]	[●][Not Applicable]

(v) [Curve Cap Rate:] [Applicable] [Not Applicable]

[[Interest Calculation Period: [[●] to [●]][Not Applicable]

Factor: [[plus][minus] [●]%][Not Applicable]

Margin: [[plus][minus] [●]%][Not Applicable]

Reference Index: [single rate

Multiplier: [[●]%][Not Applicable]

Reference Rate: [●]]

[[spread rate][combined rate]

Multiplier 1: [[●]%][Not Applicable]

Reference Rate 1: [●]

Multiplier 2: [[●]%][Not Applicable]

Reference Rate 2: [●]]

Upper Limit: [●] %

[[Reference Rate [1][2]:

- Floating Rate Determination: [Floating Rate Determination – Reference Rate]

[Floating Rate Determination - CMS Rate]

[Floating Rate Determination – Interest Rate Index]

(*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*)

(*if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' in Option 4 (General Condition 13.4 – Floating)*)

(*if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*)

(vi) [Floor Rate:]	[Plus/Minus][●][Not Applicable]
(vii) [Conversion Rate (FX):]	[Applicable] [Not Applicable]
(viii) [Observation Date[s] (FX):]	[●] [Each of the dates set out in Table 1 above in the column entitled 'Observation Date (FX)'.]
(ix) [Digital Rate [1] :	
(A) [Fixed Interest Rate:	[[●][per annum]][Not Applicable]
(B) [Floating Rate Determination:]	[Applicable] [Floating Rate Determination – Reference Rate] (*if applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*) [Floating Rate Determination – Interest Rate Index] (*if applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' in Option 4 (General Condition 13.4 – Floating)*) [Floating Rate Determination – CMS Rate] (*if applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*)
(C) [Inverse Floating Rate:	[Applicable]
– Spread:	[●]
– Floating Rate:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Interest Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR] *(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating))* *(if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' in Option 4 (General Condition 13.4 – Floating))* *(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))*
– Participation:	[●]]
(D) [Inflation Performance:	[Applicable] [Year-on-Year][Cumulative]

Inflation Index:	[●]
Inflation Index Sponsor:	[●]
Reference Month:	The calendar month falling [●] month[s] prior to the Interest Determination Date [subject to linear interpolation].

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

[Initial Valuation Date:]	[●] (*insert for 'Cumulative'*)
Related Bond:	[●] [As specified in the Conditions]
Pre-nominated Index:	[●] [Not Applicable]
(E)[Spread Rate:	[Applicable]]
[(a) Spread Rate 1:	[[●] per cent. per annum] [Floating Rate] [Inverse Floating Rate] [FX Rate] [Inflation Performance] [Year-on-Year][Cumulative]] [Valuation Price]
Floating Rate Determination:	(*Include where Reference Rate applies*) [Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Interest Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR] (*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*) (*if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' in Option 4 (General Condition 13.4 – Floating)*) (*if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*)
[FX Rate:	(*Include where FX Rate applies*)
– FX Pair:	[●]
– FX Financial Centre(s):]	[●]
– Fixing Source:	[●]
– Fixing Time:	[●]
– Interest Observation Date in respect of the FX Rate:	[●][Interest Observation Date]]

[Inverse Floating Rate:	(*Include where Inverse Floating Rate applies*)
– Spread:	[●]
– Floating Rate:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Interest Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR] *(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating))* *(if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' in Option 4 (General Condition 13.4 – Floating))* *(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))*
– Participation:	[●]]
[Inflation Performance:	(*Include where Inflation Performacne applies*)
Inflation Index:	[●]
Inflation Index Sponsor:	[●]
Reference Month:	The calendar month falling [●] month[s] prior to the Interest Determination Date [subject to linear interpolation].

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

[Initial Valuation Date:]	[●] (*insert for 'Cumulative'*)
Related Bond:	[●] [As specified in the Conditions]
Pre-nominated Index:	[●] [Not Applicable]
[Valuation Price:	(*Include where Valuation Price applies*)

Underlying Asset	Underlying Asset Currency	Exchange	Related Exchange
[*(Name:)* [●] **Bloomberg Screen**: [●] **Refinitiv Screen**: [●] **[LSEG Screen:** [●] **ISIN**l [●]]	[●]	[●]	[●]

[(b) Spread Rate 2:

(*insert and complete items for the elections on the applicable rate from Spread Rate 1 above*)]

(F)[Basket Rate:	[Applicable]

	[Best-of] [Worst-of] [Weighted Basket] [Rainbow Basket] [Jade Basket] [Temple Basket] (*if applicable, insert and complete the relevant items from the 'Basket Rate' under sub-paragraph 'Observed Basket Rate' below)*]
(x) [Digital Rate *[insert a number between 2 and (n) inclusive]*:	
(A) [Fixed Interest Rate:	[[●] per cent. per annum][Not Applicable]]
(B) [Floating Rate Determination:]	[Applicable] [Floating Rate Determination – Reference Rate] (*if applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*) [Floating Rate Determination – Interest Rate Index] (*if applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' in Option 4 (General Condition 13.4 – Floating)*) [Floating Rate Determination – CMS Rate] (*if applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*)
(C) [Inverse Floating Rate:	[Applicable] (*if applicable, insert and complete the relevant items from the 'Digital Rate1' above*)
(D) [Inflation Performance:	[Applicable] (*if applicable, insert and complete the relevant items from the 'Digital Rate1' above*)
(E) [Spread Rate:	[Applicable]] (*if applicable, insert and complete the relevant items from the 'Digital Rate1' above*)
(F) [Basket Rate:	[Applicable]] (*if applicable, insert and complete the relevant items from the 'Digital Rate1' above*)

(*Repeat this sub-section for each of Digital Rates 2 to (n)*)

(xi) [Digital Strike:

(A) Digital Strike [1]: [●]

[Interest Calculation Period:]	[Digital Strike [1] (%):]
[●] to [●]	[●]

Variable Digital Strike: [Applicable][Not Applicable]

(*if not applicable, delete following items*)

[Type of Variable Digital Strike [Best-of] [Worst-of] [Weighted Basket] [Rainbow Basket] [As observed] [Forward] [Magnetic Barrier (bullish)] [Magnetic Barrier (bearish)]

[Digital Strike Observation Date [●]

[Digital Strike Spread [●]

(*insert for 'Forward' only*)]

[Digital Strike Observation Period [●] to [●]

(*insert for Averaging-out, Min Lookback-out or Max Lookback-out in respect of Strike Determination Rate (i)*)]

[Digital Strike Cap [●]

(*insert for 'Magnetic Barrier (bearish)' only*)]

[Digital Strike Floor [●]

(*insert for 'Magnetic Barrier (bullish)' only*)]

[Starting Barrier Percentage: [●]

(*insert for 'Magnetic Barrier (bullish)' and 'Magnetic Barrier (bearish)'*)]

[Strike Determination Rate (i): [Averaging-out] [Min Lookback-out] [Max Lookback-out]

Strike Determination Rate (i):	Rate (i)
1	[●]
2	[●]
n	[●]

[Strike Determination Rate: [[●] per cent. per annum] [Floating Rate] [Inverse Floating Rate] [Inflation Performance] [FX Rate] [Valuation Price] [Spread Rate]

(*insert and complete the relevant items for the applicable Strike Determination Rate as set out for Single Observed Rate below*)

[Variable Digital Strike Cap [●]

[Variable Digital Strike Floor [●]

(B) [Digital Strike [*insert a number between 2 and (n) inclusive*]:	(*Repeat this sub-section for each of Digital Strikes 2 to (n)*)
(xii) [Observed Rate:	
(A) Single Observed Rate: *[or]*	[Applicable][Not Applicable]
Spread Observed Rate: *[or]*	[Applicable][Not Applicable]
Combined Observed Rate: *[or]*	[Applicable][Not Applicable]
Observed Basket Rate:	[Applicable][Not Applicable]
(B) Provisions applicable to the determination of each Observed Rate:	
	(*Include where Single Observed Rate applies and specify only one option*)
[Floating Rate:	
– Floating Rate Determination:	[Floating Rate Determination – CMS Rate] (*if Floating Rate Determination – Reference Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*) [Floating Rate Determination – Interest Rate Index] (*if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*) [Floating Rate Determination – Reference Rate] (*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*)]
[Inverse Floating Rate:	[Applicable]
– Spread:	[●]
– Floating Rate:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Interest Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR] *(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating))*

(if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' in Option 4 (General Condition 13.4 – Floating))

(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))

– Participation: [●]]

[Inflation Performance: [Applicable]

Inflation Index: [●]

Inflation Index Sponsor: [●]

Reference Month: The calendar month falling [●] month[s] prior to the Interest Determination Date [subject to linear interpolation].

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

[Initial Valuation Date:] [●] (*insert for 'Cumulative'*)

Related Bond: [●] [As specified in the Conditions]

Pre-nominated Index: [●] [Not Applicable]

[FX Rate:

– FX Pair: [●]

– FX Financial Centre(s):] [●]

– Fixing Source: [●]

– Fixing Time: [●]

– Interest Observation Date in respect of the FX Rate: [●]]

[Valuation Price: (*Include where Valuation Price applies*)

Underlying Asset	Underlying Asset Currency	Exchange	Related Exchange
[*(Name:)* [●] **Bloomberg Screen**: [●] **Refinitiv Screen**: [●] **[LSEG Screen:** [●] **ISIN**l [●]]	[●]	[●]	[●]

(*Include where Spread Observed Rate applies*)

[Spread Rate [1][2]:

[Fixed Interest Rate:	[[●][per annum]][Not Applicable]
[Floating Rate:	(*Include where Floating Rate applies)*
– Floating Rate Determination:	[Floating Rate Determination – CMS Rate] (*if Floating Rate Determination – Reference Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*) [Floating Rate Determination – Interest Rate Index] (*if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*) [Floating Rate Determination – Reference Rate] (*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*)]
[Inverse Floating Rate:	(*Include where Inverse Floating Rate applies*)
[Inflation Performance:	(*Include where Inflation Performance applies*)
Inflation Index:	[●]
Inflation Index Sponsor:	[●]
Reference Month:	The calendar month falling [●] month[s] prior to the Interest Determination Date [subject to linear interpolation]. [Reference Month:] [Interest Determination Date:] [●] [●]
[Initial Valuation Date:]	[●] (*insert for 'Cumulative'*)
Related Bond:	[●] [As specified in the Conditions]
Pre-nominated Index:	[●] [Not Applicable]
[FX Rate:	(*Include where FX Rate applies*)
– FX Pair:	[●]
– FX Financial Centre(s):]	[●]
– Fixing Source:	[●]
– Fixing Time:	[●]
– Interest Observation Date	[●]]

in respect of the FX Rate:

[Valuation Price: (*Include where Valuation Price applies*)

Underlying Asset	Underlying Asset Currency	Exchange	Related Exchange
[*(Name:)* [●] **Bloomberg Screen**: [●] **Refinitiv Screen**: [●] **[LSEG Screen:** [●] **ISIN**] [●]]	[●]	[●]	[●]

(*Repeat this sub-section for each of Spread Rates 1 and 2*)

(*Include where Combined Observed Rate applies*)

[Relevant Observed Rate *[insert a number between 1 and x inclusive*]:

[Fixed Interest Rate: [[●][per annum]][Not Applicable]

[Floating Rate Determination: (*Include where Relevant Observed Rate is Floating Rate*)

[Floating Rate Determination – CMS Rate]

(*if Floating Rate Determination – Reference Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*)

[Floating Rate Determination – Interest Rate Index]

(*if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*)

[Floating Rate Determination – Reference Rate]

(*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*)

[FX Rate: (*Include where Relevant Observed Rate is FX Rate*)

– FX Pair: [●]

– FX Financial Centre(s):] [●]

– Fixing Source: [●]

– Fixing Time: [●]

– Interest Observation Date in respect of the FX Rate: [●][Interest Observation Date]]

[Inverse Floating Rate: (*Include where Relevant Observed Rate is Inverse Floating Rate*)

– Spread: [●]

– Floating Rate:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Interest Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR] *(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating))* *(if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' in Option 4 (General Condition 13.4 – Floating))* *(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))*
– Participation:	[●]]
[Inflation Performance:	(*Include where Relevant Observed Rate is Inflation Performance*) [Year-on-Year][Cumulative]
Inflation Index:	[●]
Inflation Index Sponsor:	[●]
Reference Month:	The calendar month falling [●] month[s] prior to the Interest Determination Date [subject to linear interpolation].

[Reference Month:]	[Interest Determination Date:]
[●]	[●] to [●]

[Initial Valuation Date:]	[●] (*insert for 'Cumulative'*)
Related Bond:	[●] [As specified in the Conditions]
Pre-nominated Index:	[●] [Not Applicable]
[Valuation Price:	(*Include where Valuation Price applies*)

Underlying Asset	Underlying Asset Currency	Exchange	Related Exchange
[*(Name:)* [●] **Bloomberg Screen**: [●] **Refinitiv Screen**: [●] **[LSEG Screen:** [●] **ISIN**l [●]]	[●]	[●]	[●]

Multiplier [*insert a number between 1 and x inclusive*]:	[●][Not Applicable]

(*Repeat this sub-section for each of Relevant Observed Rates 1 to x*)

(*Include where Observed Basket Rate applies*)

[Basket Rate:	[Best-of] [Worst-of] [Weighted Basket] [Rainbow Basket] [Jade Basket] [Temple Basket]

[Observed Rate *[insert a number between 1 and n inclusive*]: (*insert and complete items from 'Single Observed Rate' above, and replicated for each Observed Rate (i) from 1 to n*)

(xiii) [Weight[s](i):] [●]

Observed Rate (i)	Weight (i)
1	[●]
2	[●]
n	[●]

(xiv) [Rainbow Weight:] [●]

Rainbow Rank (i)	Rainbow Weight (i)
1	[●]
2	[●]
n	[●]

(xv) [Jade Barrier:] [●]

Observed Rate (i)	Jade Barrier (i)	Jade Replacement Rate (i)
1	[●]	[●]
2	[●]	[●]
n	[●]	[●]

(xvi) [Temple Replacement Rate:] [●]

Underlying Asset (i)	Temple Replacement Rate (i)
1	[●]
2	[●]
n	[●]

[j (in respect of the Temple Rank):] [●]

(xvii) [Day Count Fraction [s]: [●] [As set out in Table 1 above in the column entitled 'Day Count Fraction'.]

[1/1]

[Actual/Actual (ICMA)]

[Act/Act (ICMA)]

[Actual/Actual]

[Actual/Actual (ISDA)]

[Actual/365 (Fixed)]

[Actual/360]

[30/360]

[360/360]

[Bond Basis]

[30E/360]

[Eurobond Basis]

[30/360 (SIA)]

[30E/360 (ISDA)]]

(*Repeat as necessary if more than one of the above Interest Types applies*)

(n)	**[Option 9 (General Condition 13.9 – Digital (Rate Linked) Interest (multiple conditions without lock-in))]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(i) Number of Required Observed Rate Conditions:	[in respect of the Interest Calculation Period from (and including) [●] to (but excluding) [●]:] [all] [at least 1] [at least [*insert number from 2 to x*]] [Observed Rate Condition [*insert number*] (*repeat for required Rate Conditions*) (*if required, repeat for each Interest Calculation Period with different Number of Required Observed Rate Conditions*)
	(ii) Observed Rate Condition[s]:	
	Observed Rate Condition [*insert a number between 1 and x inclusive*]:	[Relevant Observed Rate [*insert a number between 1 and x inclusive*] is [less than][equal to][greater than] the Relevant Digital Strike [*insert a number between 1 and x inclusive*]] (*Repeat this sub-section for each of Observed Rate Condition 1 to x*)]
	(iii) [Cap Rate:]	[[●]% [per annum]][Not Applicable] [Interest Calculation Period:] [Cap Rate(%)] [●] to [●] [●][Not Applicable]
	(iv) [Curve Cap Rate:]	[Applicable] [Not Applicable]
	[[Interest Calculation Period:	[[●] to [●]][Not Applicable]
	Factor:	[[plus][minus] [●]%][Not Applicable]
	Margin:	[[plus][minus] [●]%][Not Applicable]
	Reference Index:	[single rate Multiplier: [[●]%][Not Applicable]

	Reference Rate: [●]] [[spread rate][combined rate] Multiplier 1: [[●]%][Not Applicable] Reference Rate 1: [●] Multiplier 2: [[●]%][Not Applicable] Reference Rate 2: [●]]
Upper Limit:	[●] %
[[Reference Rate [1][2]:	
- Floating Rate Determination:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination - CMS Rate] [Floating Rate Determination – Interest Rate Index] (*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' above*) (*if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' above*) (*if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' above*)
(v) [Floor Rate:]	[Plus/Minus][●][Not Applicable]
(vi) [Conversion Rate (FX):]	[Applicable] [Not Applicable]
(vii) [Observation Date[s] (FX):]	[●] [Each of the dates set out in Table 1 above in the column entitled 'Observation Date (FX)'.]
(viii) [Digital Rate [1] :	
(A)[Fixed Interest Rate:	[[●][per annum]][Not Applicable]
(B)[Floating Rate Determination:]	[Applicable] [Floating Rate Determination – Reference Rate] (*if applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*) [Floating Rate Determination – Interest Rate Index] (*if applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' in Option 4 (General Condition 13.4 – Floating)*)

	[Floating Rate Determination – CMS Rate]
	(*if applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*)
(C)[Inverse Floating Rate:	[Applicable]
– Spread:	[●]
– Floating Rate:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Interest Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR]
	(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating))
	(if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' in Option 4 (General Condition 13.4 – Floating))
	(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))
– Participation:	[●]]
(D)[Inflation Performance:	[Applicable] [Year-on-Year][Cumulative]
Inflation Index:	[●]
Inflation Index Sponsor:	[●]
Reference Month:	The calendar month falling [●] month[s] prior to the Interest Determination Date [subject to linear interpolation].
	[Reference Month:] [Interest Determination Date:]
	[●] [●]
[Initial Valuation Date:]	[●] (*insert for 'Cumulative'*)
Related Bond:	[●] [As specified in the Conditions]
Pre-nominated Index:	[●] [Not Applicable]
(E)[Spread Rate:	[Applicable]]
[(a) Spread Rate 1:	[[●] per cent. per annum] [Floating Rate] [Inverse Floating Rate] [FX Rate] [Inflation Performance] [Year-on-Year][Cumulative]] [Valuation Price]

[	Floating Rate Determination:	(*Include where Reference Rate applies*) [Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Interest Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR] (*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*) (*if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' in Option 4 (General Condition 13.4 – Floating)*) (*if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*)
	[FX Rate:	(*Include where FX Rate applies*)
	– FX Pair:	[●]
	– FX Financial Centre(s):]	[●]
	– Fixing Source:	[●]
	– Fixing Time:	[●]
	– Interest Observation Date in respect of the FX Rate:	[●][Interest Observation Date]]
	[Inverse Floating Rate:	(*Include where Inverse Floating Rate applies*)
	– Spread:	[●]
	– Floating Rate:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Interest Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR] *(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating))* *(if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' in Option 4 (General Condition 13.4 – Floating))* *(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))*
	– Participation:	[●]]
	[Inflation Performance:	(*Include where Inflation Performacne applies*)

Inflation Index:	[●]
Inflation Index Sponsor:	[●]
Reference Month:	The calendar month falling [●] month[s] prior to the Interest Determination Date [subject to linear interpolation].

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

[Initial Valuation Date:]	[●] (*insert for 'Cumulative'*)
Related Bond:	[●] [As specified in the Conditions]
Pre-nominated Index:	[●] [Not Applicable]
[Valuation Price:	(*Include where Valuation Price applies*)

Underlying Asset	Underlying Asset Currency	Exchange	Related Exchange
[*(Name:)* [●] **Bloomberg Screen**: [●] **Refinitiv Screen**: [●] **[LSEG Screen:** [●] **ISIN**] [●]]	[●]	[●]	[●]

[(b) Spread Rate 2:

(*insert and complete items for the elections on the applicable rate from Spread Rate 1 above*)]

(F)[Basket Rate: [Applicable]

[Best-of] [Worst-of] [Weighted Basket] [Rainbow Basket] [Jade Basket] [Temple Basket]

(*if applicable, insert and complete the relevant items from the 'Basket Rate' under sub-paragraph ‘Observed Basket Rate’ below)*]

(ix) [Digital Rate *[insert a number between 2 and (n) inclusive]*:

(A)[Fixed Interest Rate: [[●] per cent. per annum][Not Applicable]]

(B)[Floating Rate Determination:] [Applicable]

[Floating Rate Determination – Reference Rate]

(*if applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*)

[Floating Rate Determination – Interest Rate Index]

	(*if applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' in Option 4 (General Condition 13.4 – Floating)*) [Floating Rate Determination – CMS Rate] (*if applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*)
(C)[Inverse Floating Rate:	[Applicable] (*if applicable, insert and complete the relevant items from the 'Digital Rate1' above*)
(D)[Inflation Performance:	[Applicable] (*if applicable, insert and complete the relevant items from the 'Digital Rate1' above*)
(E)[Spread Rate:	[Applicable]] (*if applicable, insert and complete the relevant items from the 'Digital Rate1' above*)
(F)[Basket Rate:	[Applicable]] (*if applicable, insert and complete the relevant items from the 'Digital Rate1' above*)
	(*Repeat this sub-section for each of Digital Rates 2 to (n)*)
(x) [Digital Strike:	
(A)Digital Strike [1]:	[●]

[Interest Calculation Period:]	[Digital Strike [1] (%):]
[●] to [●]	[●]

Variable Digital Strike:	[Applicable][Not Applicable] (*if not applicable, delete following items*)
[Type of Variable Digital Strike	[Best-of] [Worst-of] [Weighted Basket] [Rainbow Basket] [As observed] [Forward] [Magnetic Barrier (bullish)] [Magnetic Barrier (bearish)]
[Digital Strike Observation Date	[●]
[Digital Strike Spread	[●]

(*insert for 'Forward' only*)]

[Digital Strike Observation Period

[●] to [●]

(*insert for Averaging-out, Min Lookback-out or Max Lookback-out in respect of Strike Determination Rate (i)*)]

[Digital Strike Cap

[●]

(*insert for 'Magnetic Barrier (bearish)' only*)]

[Digital Strike Floor

[●]

(*insert for 'Magnetic Barrier (bullish)' only*)]

[Starting Barrier Percentage:

[●]

(*insert for 'Magnetic Barrier (bullish)' and 'Magnetic Barrier (bearish)'*)]

[Strike Determination Rate (i):

[Averaging-out] [Min Lookback-out] [Max Lookback-out]

Strike Determination Rate (i):	Rate (i)
1	[●]
2	[●]
n	[●]

[Strike Determination Rate:

[[●] per cent. per annum] [Floating Rate] [Inverse Floating Rate] [Inflation Performance] [FX Rate] [Valuation Price] [Spread Rate]

(*insert and complete the relevant items for the applicable Strike Determination Rate as set out for Single Observed Rate below*)

[Variable Digital Strike Cap

[●]

[Variable Digital Strike Floor

[●]

(B)[Digital Strike [*insert a number between 2 and (n) inclusive*]:

(*Repeat this sub-section for each of Digital Strikes 2 to (n)*)

(xi) [Observed Rate:

(A)Single Observed Rate: *[or]*

[Applicable][Not Applicable]

Spread Observed Rate: *[or]*

[Applicable][Not Applicable]

Combined Observed Rate: *[or]*

[Applicable][Not Applicable]

Observed Basket Rate:

[Applicable][Not Applicable]

(B)Provisions applicable to the determination of

each Observed Rate:	
	(*Include where Single Observed Rate applies and specify only one option*)
[Floating Rate:	
– Floating Rate Determination:	[Floating Rate Determination – CMS Rate] (*if Floating Rate Determination – Reference Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*) [Floating Rate Determination – Interest Rate Index] (*if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*) [Floating Rate Determination – Reference Rate] (*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*)]
[Inverse Floating Rate:	[Applicable]
– Spread:	[●]
– Floating Rate:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Interest Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR] *(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating))* *(if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' in Option 4 (General Condition 13.4 – Floating))* *(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))*
– Participation:	[●]]
[Inflation Performance:	[Applicable]
Inflation Index:	[●]
Inflation Index Sponsor:	[●]
Reference Month:	The calendar month falling [●] month[s] prior to the Interest Determination Date [subject to linear interpolation].

	[Reference Month:]	[Interest Determination Date:]
	[●]	[●]
[Initial Valuation Date:]	[●] (*insert for 'Cumulative'*)	
Related Bond:	[●] [As specified in the Conditions]	
Pre-nominated Index:	[●] [Not Applicable]	

[FX Rate:

– FX Pair:	[●]
– FX Financial Centre(s):]	[●]
– Fixing Source:	[●]
– Fixing Time:	[●]
– Interest Observation Date in respect of the FX Rate:	[●]]
[Valuation Price:	(*Include where Valuation Price applies*)

Underlying Asset	Underlying Asset Currency	Exchange	Related Exchange
[*(Name:)* [●] **Bloomberg Screen**: [●] **Refinitiv Screen**: [●] **[LSEG Screen:** [●] **ISIN**] [●]]	[●]	[●]	[●]

(*Include where Spread Observed Rate applies*)

[Spread Rate [1][2]:

[Fixed Interest Rate:	[[●][per annum]][Not Applicable]
[Floating Rate:	(*Include where Floating Rate applies)*
– Floating Rate Determination:	[Floating Rate Determination – CMS Rate]

(*if Floating Rate Determination – Reference Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*)

[Floating Rate Determination – Interest Rate Index]

(*if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*)

[Floating Rate Determination – Reference Rate]

	(*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*)]
[Inverse Floating Rate:	(*Include where Inverse Floating Rate applies*)
[Inflation Performance:	(*Include where Inflation Performance applies*)
Inflation Index:	[●]
Inflation Index Sponsor:	[●]
Reference Month:	The calendar month falling [●] month[s] prior to the Interest Determination Date [subject to linear interpolation].

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

[Initial Valuation Date:]	[●] (*insert for 'Cumulative'*)
Related Bond:	[●] [As specified in the Conditions]
Pre-nominated Index:	[●] [Not Applicable]
[FX Rate:	(*Include where FX Rate applies*)
– FX Pair:	[●]
– FX Financial Centre(s):]	[●]
– Fixing Source:	[●]
– Fixing Time:	[●]
– Interest Observation Date in respect of the FX Rate:	[●]]
[Valuation Price:	(*Include where Valuation Price applies*)

Underlying Asset	Underlying Asset Currency	Exchange	Related Exchange
[*(Name:)* [●] **Bloomberg Screen**: [●] **Refinitiv Screen**: [●] **[LSEG Screen:** [●] **ISIN**] [●]]	[●]	[●]	[●]

(*Repeat this sub-section for each of Spread Rates 1 and 2*)

(*Include where Combined Observed Rate applies*)

[Relevant Observed Rate *[insert a*

number between 1 and x inclusive]:	
[Fixed Interest Rate:	[[●][per annum]][Not Applicable]
[Floating Rate Determination:	(*Include where Relevant Observed Rate is Floating Rate*) [Floating Rate Determination – CMS Rate] (*if Floating Rate Determination – Reference Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*) [Floating Rate Determination – Interest Rate Index] (*if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*) [Floating Rate Determination – Reference Rate] (*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*)
[FX Rate:	(*Include where Relevant Observed Rate is FX Rate*)
– FX Pair:	[●]
– FX Financial Centre(s):]	[●]
– Fixing Source:	[●]
– Fixing Time:	[●]
– Interest Observation Date in respect of the FX Rate:	[●][Interest Observation Date]]
[Inverse Floating Rate:	(*Include where Relevant Observed Rate is Inverse Floating Rate*)
– Spread:	[●]
– Floating Rate:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Interest Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR] *(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating))* *(if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' in Option 4 (General Condition 13.4 – Floating))* *(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))*

– Participation:	[●]]
[Inflation Performance:	(*Include where Relevant Observed Rate is Inflation Performance*) [Year-on-Year][Cumulative]
Inflation Index:	[●]
Inflation Index Sponsor:	[●]
Reference Month:	The calendar month falling [●] month[s] prior to the Interest Determination Date [subject to linear interpolation].

[Reference Month:]	[Interest Determination Date:]
[●]	[●] to [●]

[Initial Valuation Date:]	[●] (*insert for 'Cumulative'*)
Related Bond:	[●] [As specified in the Conditions]
Pre-nominated Index:	[●] [Not Applicable]
[Valuation Price:	(*Include where Valuation Price applies*)

Underlying Asset	Underlying Asset Currency	Exchange	Related Exchange
[*(Name:)* [●] **Bloomberg Screen**: [●] **Refinitiv Screen**: [●] **[LSEG Screen:** [●] **ISIN**] [●]]	[●]	[●]	[●]

Multiplier [*insert a number between 1 and x inclusive*]:	[●][Not Applicable]
	(*Repeat this sub-section for each of Relevant Observed Rates 1 to x*)
	(*Include where Observed Basket Rate applies*)
[Basket Rate:	[Best-of] [Worst-of] [Weighted Basket] [Rainbow Basket] [Jade Basket] [Temple Basket]
[Observed Rate *[insert a number between 1 and n inclusive*]:	(*insert and complete items from 'Single Observed Rate' above, and replicated for each Observed Rate (i) from 1 to n*)
(xii) [Weight[s](i):]	[●]

Observed Rate (i)	Weight (i)
1	[●]

2	[●]
n	[●]

(xiii) [Rainbow Weight:] [●]

Rainbow Rank (i)	Rainbow Weight (i)
1	[●]
2	[●]
n	[●]

(xiv) [Jade Barrier:] [●]

Observed Rate (i)	Jade Barrier (i)	Jade Replacement Rate (i)
1	[●]	[●]
2	[●]	[●]
n	[●]	[●]

(xv) [Temple Replacement Rate:] [●]

Underlying Asset (i)	Temple Replacement Rate (i)
1	[●]
2	[●]
n	[●]

[j (in respect of the Temple Rank):] [●]

[Day Count Fraction [s]: [●] [As set out in Table 1 above in the column entitled 'Day Count Fraction'.]

[1/1]

[Actual/Actual (ICMA)]

[Act/Act (ICMA)]

[Actual/Actual]

[Actual/Actual (ISDA)]

[Actual/365 (Fixed)]

[Actual/360]

[30/360]

[360/360]

[Bond Basis]

[30E/360]

[Eurobond Basis]

[30/360 (SIA)]

[30E/360 (ISDA)]]

(*Repeat as necessary if more than one of the above Interest Types applies*)

(o) [Option 10 (General [Applicable][Not Applicable]

Condition 13.10 – Digital (Rate Linked) Interest (multiple conditions with lock-in))]	(*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i) Digital Lock-in:	[Lock-in (bullish)] [Lock-in (bearish)]
(ii) Digital Lock-in Rate:	[[●] per cent per annum] [Floating Rate] [CMS Rate] [Interest Rate Index] [Inverse Floating Rate] [Spread Rate] [Inflation Performance] (*insert and complete the relevant items for the applicable Digital Lock-in Rate as set out for Digital Rate below*)
(iii) [Lock-in Digital Strike:	[in respect of the Interest Determination Date falling on [●]][●]

Interest Determination Date	Lock-in Digital Strike:
[●]	[●]
[●]	[●]
[●]	[●]

(iv) Number of Required Observed Rate Conditions:	[in respect of the Interest Calculation Period from (and including) [●] to (but excluding) [●]:] [all] [at least 1] [at least [*insert number from 2 to x*]] [Observed Rate Condition [*insert number*] (*repeat for required Rate Conditions*) (*if required, repeat for each Interest Calculation Period with different Number of Required Observed Rate Conditions*)
(v) Observed Rate Condition[s]:	
Observed Rate Condition [*insert a number between 1 and x inclusive*]:	[Relevant Observed Rate [*insert a number between 1 and x inclusive*] is [less then][equal to][greater than] the Relevant Digital Strike [*insert a number between 1 and x inclusive*]]
	(*Repeat this sub-section for each of Observed Rate Condition 1 to x*)]
(vi) [Cap Rate:]	[[●]% [per annum]][Not Applicable]

[Interest Calculation Period:]	[Cap Rate(%)]
[●] to [●]	[●][Not Applicable]

(vii) [Curve Cap Rate:]	[Applicable] [Not Applicable]
[[Interest Calculation Period:	[[●] to [●]][Not Applicable]
Factor:	[[plus][minus] [●]%][Not Applicable]
Margin:	[[plus][minus] [●]%][Not Applicable]
Reference Index:	[single rate Multiplier: [[●]%][Not Applicable]

	Reference Rate: [●]]
	[[spread rate][combined rate]
	Multiplier 1: [[●]%][Not Applicable]
	Reference Rate 1: [●]
	Multiplier 2: [[●]%][Not Applicable]
	Reference Rate 2: [●]]
Upper Limit:	[●] %
[[Reference Rate [1][2]:	
- Floating Rate Determination:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination - CMS Rate] [Floating Rate Determination – Interest Rate Index] (*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' above*) (*if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' above*) (*if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' above*)
(viii) [Floor Rate:]	[Plus/Minus][●][Not Applicable]
(ix) [Conversion Rate (FX):]	[Applicable] [Not Applicable]
(x) [Observation Date[s] (FX):]	[●] [Each of the dates set out in Table 1 above in the column entitled 'Observation Date (FX)'.]
(i) [Digital Rate [1] :	
(A)[Fixed Interest Rate:	[[●][per annum]][Not Applicable]
(B)[Floating Rate Determination:]	[Applicable] [Floating Rate Determination – Reference Rate] (*if applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*) [Floating Rate Determination – Interest Rate Index] (*if applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' in Option 4 (General Condition 13.4 – Floating)*)

	[Floating Rate Determination – CMS Rate]
	(*if applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*)
(C)[Inverse Floating Rate:	[Applicable]
– Spread:	[●]
– Floating Rate:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Interest Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR]
	(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating))
	(if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' in Option 4 (General Condition 13.4 – Floating))
	(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))
– Participation:	[●]]
(D)[Inflation Performance:	[Applicable] [Year-on-Year][Cumulative]
Inflation Index:	[●]
Inflation Index Sponsor:	[●]
Reference Month:	The calendar month falling [●] month[s] prior to the Interest Determination Date [subject to linear interpolation].
	[Reference Month:] [Interest Determination Date:]
	[●] [●]
[Initial Valuation Date:]	[●] (*insert for 'Cumulative'*)
Related Bond:	[●] [As specified in the Conditions]
Pre-nominated Index:	[●] [Not Applicable]
(E)[Spread Rate:	[Applicable]]
[(a) Spread Rate 1:	[[●] per cent. per annum] [Floating Rate] [Inverse Floating Rate] [FX Rate] [Inflation Performance] [Year-on-Year][Cumulative]] [Valuation Price]

Floating Rate Determination:	(*Include where Reference Rate applies*) [Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Interest Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR] (*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*) (*if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' in Option 4 (General Condition 13.4 – Floating)*) (*if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*)
[FX Rate:	(*Include where FX Rate applies*)
– FX Pair:	[●]
– FX Financial Centre(s):]	[●]
– Fixing Source:	[●]
– Fixing Time:	[●]
– Interest Observation Date in respect of the FX Rate:	[●][Interest Observation Date]]
[Inverse Floating Rate:	(*Include where Inverse Floating Rate applies*)
– Spread:	[●]
– Floating Rate:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Interest Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR] *(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating))* *(if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' in Option 4 (General Condition 13.4 – Floating))* *(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))*
– Participation:	[●]]
[Inflation Performance:	(*Include where Inflation Performacne applies*)

Inflation Index:	[●]
Inflation Index Sponsor:	[●]
Reference Month:	The calendar month falling [●] month[s] prior to the Interest Determination Date [subject to linear interpolation].

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

[Initial Valuation Date:]	[●] (*insert for 'Cumulative'*)
Related Bond:	[●] [As specified in the Conditions]
Pre-nominated Index:	[●] [Not Applicable]
[Valuation Price:	(*Include where Valuation Price applies*)

Underlying Asset	Underlying Asset Currency	Exchange	Related Exchange
[*(Name:)* [●] **Bloomberg Screen**: [●] **Refinitiv Screen**: [●] **[LSEG Screen:** [●] **ISIN**] [●]]	[●]	[●]	[●]

[(b) Spread Rate 2:

(*insert and complete items for the elections on the applicable rate from Spread Rate 1 above*)]

(F)[Basket Rate:	[Applicable] [Best-of] [Worst-of] [Weighted Basket] [Rainbow Basket] [Jade Basket] [Temple Basket] (*if applicable, insert and complete the relevant items from the 'Basket Rate' under sub-paragraph 'Observed Basket Rate' below)*]
(ii) [Digital Rate *[insert a number between 2 and (n) inclusive]*:	
(A)[Fixed Interest Rate:	[[●] per cent. per annum][Not Applicable]]
(B)[Floating Rate Determination:]	[Applicable] [Floating Rate Determination – Reference Rate] (*if applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*)

	[Floating Rate Determination – Interest Rate Index]
	(*if applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' in Option 4 (General Condition 13.4 – Floating)*)
	[Floating Rate Determination – CMS Rate]
	(*if applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*)
(C)[Inverse Floating Rate:	[Applicable] (*if applicable, insert and complete the relevant items from the 'Digital Rate1' above*)
(D)[Inflation Performance:	[Applicable] (*if applicable, insert and complete the relevant items from the 'Digital Rate1' above*)
(E)[Spread Rate:	[Applicable]] (*if applicable, insert and complete the relevant items from the 'Digital Rate1' above*)
(F)[Basket Rate:	[Applicable]] (*if applicable, insert and complete the relevant items from the 'Digital Rate1' above*)
	(*Repeat this sub-section for each of Digital Rates 2 to (n)*)
(iii) [Digital Strike:	
(A)Digital Strike [1]:	[●]

[Interest Calculation Period:]	[Digital Strike [1] (%):]
[●] to [●]	[●]

Variable Digital Strike:	[Applicable][Not Applicable] (*if not applicable, delete following items*)
[Type of Variable Digital Strike	[Best-of] [Worst-of] [Weighted Basket] [Rainbow Basket] [As observed] [Forward] [Magnetic Barrier (bullish)] [Magnetic Barrier (bearish)]
[Digital Strike Observation Date	[●]

[Digital Strike Spread | [●]

(*insert for 'Forward' only*)]

[Digital Strike Observation Period | [●] to [●]

(*insert for Averaging-out, Min Lookback-out or Max Lookback-out in respect of Strike Determination Rate (i)*)]

[Digital Strike Cap | [●]

(*insert for 'Magnetic Barrier (bearish)' only*)]

[Digital Strike Floor | [●]

(*insert for 'Magnetic Barrier (bullish)' only*)]

[Starting Barrier Percentage: | [●]

(*insert for 'Magnetic Barrier (bullish)' and 'Magnetic Barrier (bearish)'*)]

[Strike Determination Rate (i): | [Averaging-out] [Min Lookback-out] [Max Lookback-out]

Strike Determination Rate (i):	Rate (i)
1	[●]
2	[●]
n	[●]

[Strike Determination Rate: | [[●] per cent. per annum] [Floating Rate] [Inverse Floating Rate] [Inflation Performance] [FX Rate] [Valuation Price] [Spread Rate]

(*insert and complete the relevant items for the applicable Strike Determination Rate as set out for Single Observed Rate below*)

[Variable Digital Strike Cap | [●]

[Variable Digital Strike Floor | [●]

(B)[Digital Strike [*insert a number between 2 and (n) inclusive*]: | (*Repeat this sub-section for each of Digital Strikes 2 to (n)*)

(iv) [Observed Rate:

(A)Single Observed Rate: *[or]* | [Applicable][Not Applicable]

Spread Observed Rate: *[or]* | [Applicable][Not Applicable]

Combined Observed Rate: *[or]* | [Applicable][Not Applicable]

Observed Basket Rate: | [Applicable][Not Applicable]

(B)Provisions applicable to the

determination of each Observed Rate:	
	(*Include where Single Observed Rate applies and specify only one option*)
[Floating Rate:	
– Floating Rate Determination:	[Floating Rate Determination – CMS Rate] (*if Floating Rate Determination – Reference Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*) [Floating Rate Determination – Interest Rate Index] (*if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*) [Floating Rate Determination – Reference Rate] (*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*)]
[Inverse Floating Rate:	[Applicable]
– Spread:	[●]
– Floating Rate:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Interest Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR] *(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating))* *(if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' in Option 4 (General Condition 13.4 – Floating))* *(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))*
– Participation:	[●]]
[Inflation Performance:	[Applicable]
Inflation Index:	[●]
Inflation Index Sponsor:	[●]
Reference Month:	The calendar month falling [●] month[s] prior to the Interest Determination Date [subject to linear interpolation].

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

[Initial Valuation Date:] [●] (*insert for 'Cumulative'*)

Related Bond: [●] [As specified in the Conditions]

Pre-nominated Index: [●] [Not Applicable]

[FX Rate:

– FX Pair: [●]

– FX Financial Centre(s):] [●]

– Fixing Source: [●]

– Fixing Time: [●]

– Interest Observation Date in respect of the FX Rate: [●]]

[Valuation Price: (*Include where Valuation Price applies*)

Underlying Asset	Underlying Asset Currency	Exchange	Related Exchange
[*(Name:)* [●] **Bloomberg Screen**: [●] **Refinitiv Screen**: [●] **[LSEG Screen:** [●] **ISIN**l [●]]	[●]	[●]	[●]

(*Include where Spread Observed Rate applies*)

[Spread Rate [1][2]:

[Fixed Interest Rate: [[●][per annum]][Not Applicable]

[Floating Rate: (*Include where Floating Rate applies)*

– Floating Rate Determination: [Floating Rate Determination – CMS Rate]

(*if Floating Rate Determination – Reference Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*)

[Floating Rate Determination – Interest Rate Index]

(*if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*)

[Floating Rate Determination – Reference Rate]

	(*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*)]
[Inverse Floating Rate:	(*Include where Inverse Floating Rate applies*)
[Inflation Performance:	(*Include where Inflation Performance applies*)
Inflation Index:	[●]
Inflation Index Sponsor:	[●]
Reference Month:	The calendar month falling [●] month[s] prior to the Interest Determination Date [subject to linear interpolation].

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

[Initial Valuation Date:]	[●] (*insert for 'Cumulative'*)
Related Bond:	[●] [As specified in the Conditions]
Pre-nominated Index:	[●] [Not Applicable]
[FX Rate:	(*Include where FX Rate applies*)
– FX Pair:	[●]
– FX Financial Centre(s):]	[●]
– Fixing Source:	[●]
– Fixing Time:	[●]
– Interest Observation Date in respect of the FX Rate:	[●]]
[Valuation Price:	(*Include where Valuation Price applies*)

Underlying Asset	Underlying Asset Currency	Exchange	Related Exchange
[*(Name:)* [●] **Bloomberg Screen**: [●] **Refinitiv Screen**: [●] **[LSEG Screen:** [●] **ISIN**] [●]]	[●]	[●]	[●]

(*Repeat this sub-section for each of Spread Rates 1 and 2*)

(*Include where Combined Observed Rate applies*)

[Relevant Observed Rate *[insert a number between 1 and x inclusive*]:	
[Fixed Interest Rate:	[[●][per annum]][Not Applicable]
[Floating Rate Determination:	(*Include where Relevant Observed Rate is Floating Rate*) [Floating Rate Determination – CMS Rate] (*if Floating Rate Determination – Reference Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*) [Floating Rate Determination – Interest Rate Index] (*if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*) [Floating Rate Determination – Reference Rate] (*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*)
[FX Rate:	(*Include where Relevant Observed Rate is FX Rate*)
– FX Pair:	[●]
– FX Financial Centre(s):]	[●]
– Fixing Source:	[●]
– Fixing Time:	[●]
– Interest Observation Date in respect of the FX Rate:	[●][Interest Observation Date]]
[Inverse Floating Rate:	(*Include where Relevant Observed Rate is Inverse Floating Rate*)
– Spread:	[●]
– Floating Rate:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Interest Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR] *(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating))* *(if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' in Option 4 (General Condition 13.4 – Floating))* *(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the*

	relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))
– Participation:	[●]]
[Inflation Performance:	(*Include where Relevant Observed Rate is Inflation Performance*) [Year-on-Year][Cumulative]
Inflation Index:	[●]
Inflation Index Sponsor:	[●]
Reference Month:	The calendar month falling [●] month[s] prior to the Interest Determination Date [subject to linear interpolation].

[Reference Month:]	[Interest Determination Date:]
[●]	[●] to [●]

[Initial Valuation Date:]	[●] (*insert for 'Cumulative'*)
Related Bond:	[●] [As specified in the Conditions]
Pre-nominated Index:	[●] [Not Applicable]
[Valuation Price:	(*Include where Valuation Price applies*)

Underlying Asset	Underlying Asset Currency	Exchange	Related Exchange
[*(Name:)* [●] **Bloomberg Screen**: [●] **Refinitiv Screen**: [●] **[LSEG Screen:** [●] **ISIN**] [●]]	[●]	[●]	[●]

Multiplier [*insert a number between 1 and x inclusive*]:	[●][Not Applicable]
	(*Repeat this sub-section for each of Relevant Observed Rates 1 to x*)
	(*Include where Observed Basket Rate applies*)
[Basket Rate:	[Best-of] [Worst-of] [Weighted Basket] [Rainbow Basket] [Jade Basket] [Temple Basket]
[Observed Rate *[insert a number between 1 and n inclusive*]:	(*insert and complete items from 'Single Observed Rate' above, and replicated for each Observed Rate (i) from 1 to n*)
(v) [Weight[s](i):]	[●]

Observed Rate (i)	Weight (i)
1	[●]

2	[●]
n	[●]

(vi) [Rainbow Weight:] [●]

Rainbow Rank (i)	Rainbow Weight (i)
1	[●]
2	[●]
n	[●]

(vii) [Jade Barrier:] [●]

Observed Rate (i)	Jade Barrier (i)	Jade Replacement Rate (i)
1	[●]	[●]
2	[●]	[●]
n	[●]	[●]

(viii) [Temple Replacement Rate:] [●]

Underlying Asset (i)	Temple Replacement Rate (i)
1	[●]
2	[●]
n	[●]

[j (in respect of the Temple Rank):] [●]

[Day Count Fraction [s]: [●] [As set out in Table 1 above in the column entitled 'Day Count Fraction'.]

[1/1]

[Actual/Actual (ICMA)]

[Act/Act (ICMA)]

[Actual/Actual]

[Actual/Actual (ISDA)]

[Actual/365 (Fixed)]

[Actual/360]

[30/360]

[360/360]

[Bond Basis]

[30E/360]

[Eurobond Basis]

[30/360 (SIA)]

[30E/360 (ISDA)]]

(*Repeat as necessary if more than one of the above Interest Types applies*)

(p) [Option 11 (General [Applicable][Not Applicable]

	Condition 13.11 – Digital (Bullish)]	(*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(i) [Fixed Interest Rate:]	[[●][per annum]] [In respect of each Interest Payment Date, as set out in Table 1 above in the column entitled 'Fixed Interest Rate']
	(ii) [Global Floor Percentage[s]:]	[●][Each of the percentages set out in Table 1 above in the column entitled 'Global Floor Percentage'.]
	(iii) [Interest Barrier Percentage[s]:]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Interest Barrier Percentage'.]
	(iv) [Interest Trigger Event Type:]	[Daily] [Continuous] [As specified in Table 1 above in the column entitled 'Interest Trigger Event Type'.]
	(v) [Magnetic Coupon Barrier:]	[Applicable][Not Applicable]
	(vi) [Magnetic Barrier Floor Percentage:]	[●]
	(vii) [Interest Barrier[s]:]	[●] [Each of the amounts set out in Table 1 above in the column entitled 'Interest Barrier'.]
	(viii) [Rainbow Weight:]	[●]

Rainbow Asset Performance Rank (i)	Rainbow Weight (i)
1	[●]
2	[●]
n	[●]

	(ix) [Rainbow Profiles and Rainbow Profile Component Weight:]	[●]

In respect of Rainbow Profile [●]:

Underlying Asset(s) comprising Rainbow Profile [●]	Rainbow Profile Component Weight
[●]	[●]
[●]	[●]
[●]	[●]

[*Repeat as necessary for each Rainbow Profile*]

(q)	**[Option 12 (General Condition 13.12 – Digital (Bullish with dual barrier)]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(i) [Fixed Interest Rate[s](1):]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Fixed Interest Rate(1)'.]

	(ii) [Fixed Interest Rate[s]2):]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Fixed Interest Rate(2)'.]
	(iii) [Global Floor Percentage[s]:]	[●][Each of the percentages set out in Table 1 above in the column entitled 'Global Floor Percentage'.]
	(iv) [Interest Barrier Percentage[s] (1):]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Interest Barrier Percentage(1)'.]
	(v) [Interest Barrier Percentage[s] (2):]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Interest Barrier Percentage(2)'.]
	(vi) [Magnetic Coupon Barrier:]	[Applicable [in respect of Interest Barrier Percentage [(1)][(2)]][Not Applicable]
	(vii) [Magnetic Barrier Floor Percentage:]	[in respect of Interest Barrier Percentage [(1)][(2)]:] [●]
(r)	**[Option 13 (General Condition 13.13 – Digital (Bullish with lock-in feature)]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(i) [Fixed Interest Rate:]	[[●][per annum]] [In respect of each Interest Payment Date, as set out in Table 1 above in the column entitled 'Fixed Interest Rate']
	(ii) [Lock-in Barrier Percentage[s]:]	[●][Each of the percentages set out in Table 1 above in the column entitled 'Lock-in Barrier Percentage'.]
	(iii) [Interest Barrier Percentage[s]:]	[●][Each of the percentages set out in Table 1 above in the column entitled 'Interest Barrier Percentage'.]
	(iv) [Global Floor Percentage[s]:]	[●][Each of the percentages set out in Table 1 above in the column entitled 'Global Floor Percentage'.]
(s)	**[Option 14 (General Condition 13.14 – Digital (Bullish with memory feature)]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(i) [Fixed Interest Rate:]	[[●][per annum]] [In respect of each Interest Payment Date, as set out in Table 1 above in the column entitled 'Fixed Interest Rate']
	(ii) [Interest Barrier Percentage[s]:]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Interest Barrier Percentage'.]

	(iii) [Magnetic Coupon Barrier:]	[Applicable][Not Applicable]
	(iv) [Magnetic Barrier Floor Percentage:]	[●]
(t)	**[Option 15 (General Condition 13.15 – Digital (Bullish with dual barrier and memory feature)]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(i) [Fixed Interest Rate (1):]	[[●][per annum]] [In respect of each Interest Payment Date, as set out in Table 1 above in the column entitled 'Fixed Interest Rate']
	(ii) [Fixed Interest Rate (2):]	[[●][per annum]] [In respect of each Interest Payment Date, as set out in Table 1 above in the column entitled 'Fixed Interest Rate']
	(iii) [Interest Barrier Percentage[s] (1):]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Interest Barrier Percentage(1)'.]
	(iv) [Interest Barrier Percentage[s] (2):]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Interest Barrier Percentage(2)'.]
(u)	**[Option 16 (General Condition 13.16 – Digital (Bullish with lock-in and memory features)]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(i) [Fixed Interest Rate:]	[[●][per annum]] [In respect of each Interest Payment Date, as set out in Table 1 above in the column entitled 'Fixed Interest Rate']
	(ii) [Interest Barrier Percentage[s]:]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Interest Barrier Percentage'.]
	(iii) [Lock-in Barrier Percentage[s]:]	[●][Each of the percentages set out in Table 1 above in the column entitled 'Lock-in Barrier Percentage'.]
(v)	**[Option 17 (General Condition 13.17 – Digital (Bearish)]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(i) [Fixed Interest Rate:]	[[●][per annum]] [In respect of each Interest Payment Date, as set out in Table 1 above in the column entitled 'Fixed Interest Rate']

	(ii) [Interest Trigger Event Type:]	[Daily] [Continuous] [As specified in Table 1 above in the column entitled 'Interest Trigger Event Type'.]
	(iii) [Global Floor Percentage[s]:]	[●][Each of the percentages set out in Table 1 above in the column entitled 'Global Floor Percentage'.]
	(iv) [Interest Barrier Percentage[s]:]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Interest Barrier Percentage'.]
(w)	**[Option 18 (General Condition 13.18 – Range Accrual]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(i) [Fixed Interest Rate:]	[[●][per annum]] [In respect of each Interest Payment Date, as set out in Table 1 above in the column entitled 'Fixed Interest Rate']
	(ii) [Accrual Type:]	[Single Asset][Basket][All Assets]
	(A)[Upper Interest Barrier Percentage[s]:]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Upper Interest Barrier Percentage'.] [Not Applicable]
	(B)[Lower Interest Barrier Percentage[s]:]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Lower Interest Barrier Percentage'.]
(x)	**[Option 19 (General Condition 13.19 – Call]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(i) [Call Strike[s]:]	[●] [Sum of Coupons] [Each of the percentages set out in Table 1 above in the column entitled 'Call Strike'.]
	(ii) [Cap[s]$_{(Interest)}$:]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Cap$_{(Interest)}$'.] [Not Applicable]
	(iii) [Global Floor Percentage[s]:]	[●][Each of the percentages set out in Table 1 above in the column entitled 'Global Floor Percentage'.]
	(iv) [Participation$_{(Interest)}$:] [P$_{(I)}$:]	[[●] [As specified in the Conditions] [Each of the percentages set out in Table 1 above in the column entitled 'Participation$_{(Interest)}$']]

[Interest Calculation Period:]	[Participation$_{(Interest)}$:]
[●] to [●]	[●][As specified in the Conditions]

(y)	**[Option 20 (General Condition 13.20 – Put]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(i) [Put Strike[s]:]	[●][Each of the percentages set out in Table 1 above in the column entitled 'Put Strike.]

	(ii) [Cap[s]$_{(Interest)}$:]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Cap$_{(Interest)}$'.] [Not Applicable]
	(iii) [Global Floor Percentage[s]:]	[●][Each of the percentages set out in Table 1 above in the column entitled 'Global Floor Percentage'.]
	(iv) [Participation$_{(Interest)}$:] [P$_{(I)}$:]	[[●] [As specified in the Conditions] [Each of the percentages set out in Table 1 above in the column entitled 'Participation$_{(Interest)}$']]
		[Interest Calculation Period:] / [Participation$_{(Interest)}$:]
		[●] to [●] / [●][As specified in the Conditions]
(z)	**[Option 21 (General Condition 13.21 – Cliquet – Single Asset]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(i) [Cliquet Observation Date[s]:]	[●] [Each of the dates set out in Table 1 above in the column entitled 'Cliquet Observation Date'.]
	(ii) [Cap[s]$_{(Interest)}$:]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Cap$_{(Interest)}$'.] [Not Applicable]
	(iii) [Global Floor Percentage[s]:]	[●][Each of the percentages set out in Table 1 above in the column entitled 'Global Floor Percentage'.]
	(iv) [Local Cap[s]:]	[●][Each of the percentages set out in Table 1 above in the column entitled 'Local Cap'.]
	(v) [Local Floor[s]:]	[●][Each of the percentages set out in Table 1 above in the column entitled 'Local Floor'.]
	(vi) [Participation$_{(Interest)}$:] [P$_{(I)}$:]	[[●] [As specified in the Conditions] [Each of the percentages set out in Table 1 above in the column entitled 'Participation$_{(Interest)}$']]
		[Interest Calculation Period:] / [Participation$_{(Interest)}$:]
		[●] to [●] / [●][As specified in the Conditions]
(aa)	**[Option 22 (General Condition 13.22 – Call (with rainbow feature) – Basket]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(i) [Cap[s]$_{(Interest)}$:]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Cap$_{(Interest)}$'.] [Not Applicable]
	(ii) [Global Floor Percentage[s]:]	[●][Each of the percentages set out in Table 1 above in the column entitled 'Global Floor Percentage'.]
	(iii) [Local Cap[s]:]	[●][Each of the percentages set out in Table 1 above in the column entitled 'Local Cap'.]

(iv) [Local Floor[s]:] [●][Each of the percentages set out in Table 1 above in the column entitled 'Local Floor'.]

(v) [Participation$_{(Interest)}$:] [[●] [As specified in the Conditions] [Each of the percentages set out in Table 1 above in the column entitled 'Participation$_{(Interest)}$']]

[$P_{(I)}$:]

[Interest Calculation Period:]	[Participation$_{(Interest)}$:]
[●] to [●]	[●][As specified in the Conditions]

(vi) [Weight[s](i):] [●]

Asset Performance Rank (i)	Weight (i)
1	[●]
2	[●]
n	[●]

(bb) **[Option 23 (General Condition 13.23 – Locally Capped Basket]** [Applicable][Not Applicable]

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

(i) [Cap[s]$_{(Interest)}$:] [●] [Each of the percentages set out in Table 1 above in the column entitled 'Cap$_{(Interest)}$'.] [Not Applicable]

(ii) [Global Floor Percentage[s]:] [●][Each of the percentages set out in Table 1 above in the column entitled 'Global Floor Percentage'.]

(iii) [Local Cap[s]:] [●][Each of the percentages set out in Table 1 above in the column entitled 'Local Cap'.]

(iv) [Local Floor[s]:] [●][Each of the percentages set out in Table 1 above in the column entitled 'Local Floor'.]

(v) [Participation$_{(Interest)}$:] [[●] [As specified in the Conditions] [Each of the percentages set out in Table 1 above in the column entitled 'Participation$_{(Interest)}$']]

[$P_{(I)}$:]

[Interest Calculation Period:]	[Participation$_{(Interest)}$:]
[●] to [●]	[●][As specified in the Conditions]

(vi) [Weight[s](i):] [●] (*if Weights are specified in the 'Provisions relating to the Underlying Asset(s)' below, delete this sub-paragraph*)

Underling Asset (i)	Weight (i)
1	[●]
2	[●]
n	[●]

(cc) **[Option 24 (General Condition 13.24 – Jade – Basket]** [Applicable][Not Applicable]

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

(i) [Global Floor Percentage[s]:]	[●][Each of the percentages set out in Table 1 above in the column entitled 'Global Floor Percentage'.]
(ii) [Local Cap[s]:]	[●][Each of the percentages set out in Table 1 above in the column entitled 'Local Cap'.]
(iii) [Local Floor[s]:]	[●][Each of the percentages set out in Table 1 above in the column entitled 'Local Floor'.]
(iv) [Interest Barrier Percentage[s]:]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Interest Barrier Percentage'.]
(v) [Replacement Performance[s]:]	[●][Each of the percentages set out in Table 1 above in the column entitled 'Replacement Performance'.]
(dd) [Option 25 (General Condition 13.25 – Temple – Basket]	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i) [Global Floor Percentage[s]:]	[●][Each of the percentages set out in Table 1 above in the column entitled 'Global Floor Percentage'.]
(ii) [Local Cap[s]:]	[●][Each of the percentages set out in Table 1 above in the column entitled 'Local Cap'.]
(iii) [Local Floor[s]:]	[●][Each of the percentages set out in Table 1 above in the column entitled 'Local Floor'.]
(iv) [Replacement Performance[s]:]	[●][Each of the percentages set out in Table 1 above in the column entitled 'Replacement Performance'.]
(v) [j:]	[●]
(ee) [Option 26 (General Condition 13.26 – Fixed Rate (FX)]	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i) [Fixed Interest Rate[s] (FX):]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Fixed Interest Rate (FX)'.]
(ii) [Day Count Fraction [s]:	[●] [As set out in Table 1 above in the column entitled 'Day Count Fraction'.] [1/1] [Actual/Actual (ICMA)] [Act/Act (ICMA)] [Actual/Actual] [Actual/Actual (ISDA)] [Actual/365 (Fixed)] [Actual/360] [30/360]

		[360/360] [Bond Basis] [30E/360] [Eurobond Basis] [30/360 (SIA)] [30E/360 (ISDA)]] (*Repeat as necessary if more than one of the above Interest Types applies*)
(iii)	[Conversion Rate (FX):]	[Applicable] [Not Applicable]
(iv)	[Observation Date[s] (FX):]	[●] [Each of the dates set out in Table 1 above in the column entitled 'Observation Date (FX)'.]
(ff)	**[Option 27 (General Condition 13.27 – Conditional (FX)]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i)	[Conditional Interest Rate[s]:]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Conditional Interest Rate'.]
(ii)	[Interest Condition Type:]	[Digital] [One Touch – Discrete] [One Touch – Continuous] [No Touch – Discrete] [No Touch – Continuous] [As set out in Table 1 above in the column entitled 'Interest Condition Type'.]
(iii)	[Conversion Rate (FX):]	[Applicable] [Not Applicable]
(iv)	[Observation Date[s] (FX):]	[●] [Each of the dates set out in Table 1 above in the column entitled 'Observation Date (FX)'.]
(v)	[Interest Barrier[s] (FX):]	[●] [Each level set out in Table 1 above in the column entitled 'Interest Barrier (FX)'.]
(gg)	**[Option 28 (General Condition 13.28 – Participation (FX)]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i)	[Capped Participation:]	[Not Applicable][Applicable]
(ii)	[Cap[s] (FX):]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Cap (FX)'.]
(iii)	[Upside Strike Shift[s]:]	[●] [Each of the dates set out in Table 1 above in the column entitled 'Upside Strike Shift'.]
(iv)	[Observation Dates (FX):]	[●] [Each of the dates set out in Table 1 above in the column entitled 'Observation Dates (FX)'.]
(v)	[Participation$_{(Interest)}$:]	[[●] [As specified in the Conditions] [Each of the percentages set out in Table 1 above in the column entitled 'Participation$_{(Interest)}$']]

[$P_{(I)}$:]

[Interest Calculation Period:]	[Participation$_{(Interest)}$:]
[●] to [●]	[●][As specified in the Conditions]

(vi) [Conversion Rate (FX):] — [Applicable] [Not Applicable]

(vii) [Observation Date[s] (FX):] — [●] [Each of the dates set out in Table 1 above in the column entitled 'Observation Date (FX)'.]

(hh) [Option 29 (General Condition 13.29 – Snowball (bearish))] — [Applicable][Not Applicable]

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

(i) [Fixed Interest Rate:] — [[●][per annum]]

[In respect of each Interest Payment Date, as set out in Table 1 above in the column entitled 'Fixed Interest Rate']

(ii) [Interest Barrier Percentage[s]:] — [●] [Each of the percentages set out in Table 1 above in the column entitled 'Interest Barrier Percentage'.]

(iii) [Weight[s](i):] — [●] (*if Weights are specified in the 'Provisions relating to the Underlying Asset(s)' below, delete this sub-paragraph*)

Underling Asset (i)	Weight (i)
1	[●]
2	[●]
n	[●]

(ii) [Option 30 (General Condition 13.30 – Snowball (bullish)] — [Applicable][Not Applicable]

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

(i) [Fixed Interest Rate:] — [[●][per annum]]

[In respect of each Interest Payment Date, as set out in Table 1 above in the column entitled 'Fixed Interest Rate']

(ii) [Interest Barrier Percentage[s]:] — [●] [Each of the percentages set out in Table 1 above in the column entitled 'Interest Barrier Percentage'.]

(iii) [Magnetic Barrier Floor Percentage:] — [●]

(iv) [Magnetic Coupon Barrier:] — [Applicable][Not Applicable]

(v) [Weight[s](i):] — [●] (*if Weights are specified in the 'Provisions relating to the Underlying Asset(s)' below, delete this sub-paragraph*)

Underling Asset (i)	Weight (i)
1	[●]
2	[●]
n	[●]

(jj) [Option 31 (General Condition 13.31 – Phoenix without memory]	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i) [Fixed Interest Rate:]	[[●][per annum]] [In respect of each Interest Payment Date, as set out in Table 1 above in the column entitled 'Fixed Interest Rate']
(ii) [Interest Barrier Percentage[s]:]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Interest Barrier Percentage'.]
(iii) [Magnetic Barrier Floor Percentage:]	[●]
(iv) [Magnetic Coupon Barrier:]	[Applicable][Not Applicable]
(kk) [Option 32 (General Condition 13.32 – Phoenix with memory – with Flexible Fixed Interest]	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i) [Fixed Interest Rate:]	[[●][per annum]] [In respect of each Interest Payment Date, as set out in Table 1 above in the column entitled 'Fixed Interest Rate']
(ii) [Interest Barrier Percentage[s]:]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Interest Barrier Percentage'.]
(iii) [Magnetic Coupon Barrier:]	[Applicable][Not Applicable]
(iv) [Magnetic Barrier Floor Percentage:]	[●]
(v) [Weight[s](i):]	[●] (*if Weights are specified in the 'Provisions relating to the Underlying Asset(s)' below, delete this sub-paragraph*)

Underling Asset (i)	Weight (i)
1	[●]
2	[●]
n	[●]

(ll) [Option 33 (General Condition 13.33 – Phoenix with memory – with Single Fixed Interest]	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)

(i) [Fixed Interest Rate:] | [[●][per annum]]

[In respect of each Interest Payment Date, as set out in Table 1 above in the column entitled 'Fixed Interest Rate']

(ii) [Interest Barrier Percentage[s]:] | [●] [Each of the percentages set out in Table 1 above in the column entitled 'Interest Barrier Percentage'.]

(iii) [Magnetic Coupon Barrier:] | [Applicable][Not Applicable]

(iv) [Magnetic Barrier Floor Percentage:] | [●]

(v) [Weight[s](i):] | [●] (*if Weights are specified in the 'Provisions relating to the Underlying Asset(s)' below, delete this sub-paragraph*)

Underling Asset (i)	Weight (i)
1	[●]
2	[●]
n	[●]

(mm) [Option 34 (General Condition 13.34 – Phoenix One Touch – Daily without memory] | [Applicable][Not Applicable]

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

(i) [Fixed Interest Rate:] | [[●][per annum]]

[In respect of each Interest Payment Date, as set out in Table 1 above in the column entitled 'Fixed Interest Rate']

(ii) [Interest Barrier Percentage[s]:] | [●] [Each of the percentages set out in Table 1 above in the column entitled 'Interest Barrier Percentage'.]

(iii) [Weight[s](i):] | [●] (*if Weights are specified in the 'Provisions relating to the Underlying Asset(s)' below, delete this sub-paragraph*)

Underling Asset (i)	Weight (i)
1	[●]
2	[●]
n	[●]

(nn) [Option 35 (General Condition 13.35 – Phoenix One Touch – Daily with memory] | [Applicable][Not Applicable]

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

(i) [Fixed Interest Rate:] | [[●][per annum]]

[In respect of each Interest Payment Date, as set out in Table 1 above in the column entitled 'Fixed Interest Rate']

(ii) [Interest Barrier Percentage[s]:]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Interest Barrier Percentage'.]
(iii) [Weight[s](i):]	[●] (*if Weights are specified in the 'Provisions relating to the Underlying Asset(s)' below, delete this sub-paragraph*)

Underling Asset (i)	Weight (i)
1	[●]
2	[●]
n	[●]

(oo) [Option 36 (General Condition 13.36 – Phoenix One Touch – Continuous without memory]	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i) [Fixed Interest Rate:]	[[●][per annum]] [In respect of each Interest Payment Date, as set out in Table 1 above in the column entitled 'Fixed Interest Rate']
(ii) [Interest Barrier Percentage[s]:]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Interest Barrier Percentage'.]
(pp) [Option 37 (General Condition 13.37 – Phoenix One Touch – Continuous with memory]	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i) [Fixed Interest Rate:]	[[●][per annum]] [In respect of each Interest Payment Date, as set out in Table 1 above in the column entitled 'Fixed Interest Rate']
(ii) [Interest Barrier Percentage[s]:]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Interest Barrier Percentage'.]
(qq) [Option 38 (General Condition 13.38 – Phoenix Constant Touch – Daily without memory]	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i) [Fixed Interest Rate:]	[[●][per annum]] [In respect of each Interest Payment Date, as set out in Table 1 above in the column entitled 'Fixed Interest Rate']
(ii) [Interest Barrier Percentage[s]:]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Interest Barrier Percentage'.]

(iii) [Weight[s](i):]

[●] (*if Weights are specified in the 'Provisions relating to the Underlying Asset(s)' below, delete this sub-paragraph*)

Underling Asset (i)	Weight (i)
1	[●]
2	[●]
n	[●]

(rr) [Option 39 (General Condition 13.39 – Phoenix Constant Touch – Daily with memory]

[Applicable][Not Applicable]

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

(i) [Fixed Interest Rate:]

[[●][per annum]]

[In respect of each Interest Payment Date, as set out in Table 1 above in the column entitled 'Fixed Interest Rate']

(ii) [Weight[s](i):]

[●] (*if Weights are specified in the 'Provisions relating to the Underlying Asset(s)' below, delete this sub-paragraph*)

Underling Asset (i)	Weight (i)
1	[●]
2	[●]
n	[●]

(ss) [Option 40 (General Condition 13.40 – Phoenix Constant Touch – Continuous without memory]

[Applicable][Not Applicable]

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

(i) [Fixed Interest Rate:]

[[●][per annum]]

[In respect of each Interest Payment Date, as set out in Table 1 above in the column entitled 'Fixed Interest Rate']

(ii) [Interest Barrier Percentage[s]:]

[●] [Each of the percentages set out in Table 1 above in the column entitled 'Interest Barrier Percentage'.]

(tt) [Option 41 (General Condition 13.41 – Phoenix Constant Touch – Continuous with memory]

[Applicable][Not Applicable]

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

(i) [Fixed Interest Rate:]

[[●][per annum]]

[In respect of each Interest Payment Date, as set out in Table 1 above in the column entitled 'Fixed Interest Rate']

(ii) [Interest Barrier Percentage[s]:]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Interest Barrier Percentage'.]
(uu) [Option 42 (General Condition 13.42 – Knock-out]	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i) [Fixed Interest Rate:]	[[●][per annum]] [In respect of each Interest Payment Date, as set out in Table 1 above in the column entitled 'Fixed Interest Rate']
(ii) [Knock-out Type:]	[American Daily] [American Continuous] [European (Final)]
(iii) [Knock-out Barrier Percentage:]	[●]
(vv) [Option 43 (General Condition 13.43 – Snowball with upside]	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i) [Cap[s]$_{(Interest)}$:]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Cap$_{(Interest)}$'.] [Not Applicable]
(ii) [Floor[s]$_{(Interest)}$:]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Floor$_{(Interest)}$'.] [FIR Floor: Fixed Interest Rate: [●][In respect of each Interest Payment Date, as set out in Table 1 above in the column entitled 'Fixed Interest Rate']] [Not Applicable]
(iii) [Interest Barrier Percentage[s]:]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Interest Barrier Percentage'.]
(iv) [Participation$_{(Interest)}$:] [P$_{(I)}$:]	[[●] [As specified in the Conditions] [Each of the percentages set out in Table 1 above in the column entitled 'Participation$_{(Interest)}$']]

[Interest Calculation Period:]	[Participation$_{(Interest)}$:]
[●] to [●]	[●][As specified in the Conditions]

(v) [Strike Price Percentage$_{(Interest)}$:] [SPP$_{(Interest)}$:]	[●]
(vi) [Weight[s](i):]	[●] (*if Weights are specified in the 'Provisions relating to the Underlying Asset(s)' below, delete this sub-paragraph*)

Underling Asset (i)	Weight (i)

1	[●]
2	[●]
n	[●]

(ww) **[Option 44 (General Condition 13.44 – Strip of annualised calls with possibility for cap]**

[Applicable][Not Applicable]

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

(i) [Cap[s]$_{(Interest)}$:]

[●] [Each of the percentages set out in Table 1 above in the column entitled 'Cap$_{(Interest)}$'.] [Not Applicable]

(ii) [Floor[s]$_{(Interest)}$:]

[●]

[Each of the percentages set out in Table 1 above in the column entitled 'Floor$_{(Interest)}$'.]

(iii) [Participation$_{(Interest)}$:]

[P$_{(I)}$:]

[[●] [As specified in the Conditions] [Each of the percentages set out in Table 1 above in the column entitled 'Participation$_{(Interest)}$']]

[Interest Calculation Period:]	[Participation$_{(Interest)}$:]
[●] to [●]	[●][As specified in the Conditions]

(iv) [Strike Price Percentage$_{(Interest)}$:]

[SPP$_{(Interest)}$:]

[●]

(v) [Rainbow Weight:]

[●]

Rainbow Asset Performance Rank (i)	Rainbow Weight (i)
1	[●]
2	[●]
n	[●]

(vi) [Rainbow Profiles and Rainbow Profile Component Weight:]

[●]

In respect of Rainbow Profile [●]:

Underlying Asset(s) comprising Rainbow Profile [●]	Rainbow Profile Component Weight
[●]	[●]
[●]	[●]
[●]	[●]

[*Repeat as necessary for each Rainbow Profile*]

(vii) [Weight[s](i):]

[●] (*if Weights are specified in the 'Provisions relating to the Underlying Asset(s)' below, delete this sub-paragraph*)

Underling Asset (i)	Weight (i)
1	[●]

2	[●]
n	[●]

(xx) [Option 45 (General Condition 13.45 – Digital plus Call] [Applicable][Not Applicable]

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

(i) [Fixed Interest Rate:] [[●][per annum]]

[In respect of each Interest Payment Date, as set out in Table 1 above in the column entitled ‘Fixed Interest Rate’]

(ii) [Cap[s]$_{(Interest)}$:] [●] [Each of the percentages set out in Table 1 above in the column entitled 'Cap$_{(Interest)}$'.] [Not Applicable]

(iii) [Interest Trigger Event Type:] [Daily] [Continuous]

[As specified in Table 1 above in the column entitled 'Interest Trigger Event Type'.]

(iv) [Global Floor Percentage[s]:] [●][Each of the percentages set out in Table 1 above in the column entitled 'Global Floor Percentage'.]

(v) [Participation$_{(Interest)}$:] [[●] [As specified in the Conditions] [Each of the percentages set out in Table 1 above in the column entitled 'Participation$_{(Interest)}$']]

[P$_{(I)}$:]

[Interest Calculation Period:]	[Participation$_{(Interest)}$:]
[●] to [●]	[●][As specified in the Conditions]

(vi) [Strike Price Percentage$_{(Interest)}$:] [●]

[SPP$_{(Interest)}$:]

(vii) [Rainbow Weight:] [●]

Rainbow Asset Performance Rank (i)	Rainbow Weight (i)
1	[●]
2	[●]
n	[●]

(viii) [Rainbow Profiles and Rainbow Profile Component Weight:] [●]

In respect of Rainbow Profile [●]:

Underlying Asset(s) comprising Rainbow Profile [●]	Rainbow Profile Component Weight
[●]	[●]
[●]	[●]
[●]	[●]

[*Repeat as necessary for each Rainbow Profile*]

(ix) [Weight[s](i):] [●] (*if Weights are specified in the ‘Provisions relating to the Underlying Asset(s)’ below, delete this sub-paragraph*)

Underling Asset (i)	Weight (i)
1	[●]
2	[●]
n	[●]

(yy) **[Option 46 (General Condition 13.46 – Strip of forward striking calls]**

[Applicable][Not Applicable]

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

(i) [Cap[s]$_{(Interest)}$:] [●] [Each of the percentages set out in Table 1 above in the column entitled 'Cap$_{(Interest)}$'.] [Not Applicable]

(ii) [Floor[s]$_{(Interest)}$:] [●]

[Each of the percentages set out in Table 1 above in the column entitled 'Floor$_{(Interest)}$'.]

(iii) [Participation$_{(Interest)}$:] [[●] [As specified in the Conditions] [Each of the percentages set out in Table 1 above in the column entitled 'Participation$_{(Interest)}$']]

[P$_{(I)}$:]

[Interest Calculation Period:]	[Participation$_{(Interest)}$:]
[●] to [●]	[●][As specified in the Conditions]

(iv) [Strike Price Percentage$_{(Interest)}$:] [●]

[SPP$_{(Interest)}$:]

(v) [Rainbow Weight:] [●]

Rainbow Asset Performance Rank (i)1	Rainbow Weight (i)
1	[●]
2	[●]
n	[●]

(vi) [Rainbow Profiles and Rainbow Profile Component Weight:] [●]

In respect of Rainbow Profile [●]:

Underlying Asset(s) comprising Rainbow Profile [●]	Rainbow Profile Component Weight
[●]	[●]
[●]	[●]
[●]	[●]

[*Repeat as necessary for each Rainbow Profile*]

(zz) **[Option 47 (General Condition 13.47 – Drop Back]**

[Applicable: refer to the provisions under the heading 'Provisions relating to Drop Back' below][Not Applicable]

(*If applicable, insert and complete the paragraphs under the heading 'Provisions relating to Drop Back' below*)

(aaa) [Option 48 (General Condition 13.48 – Ladder Call]	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*) (*if applicable, also include and complete Settlement Option 25 (General Condition 16.25 – Ladder Call) below*)
(i) [Upside FX Conversion:]	[Applicable] [Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
[FX Business Centre[s]:]	[●][TARGET]
[Initial FX Date:]	[Trade Date] [●]
[Interim FX Date:]	[[●] Business Day following the [Final Valuation Date] [●]
[FX Conversion Rate:]	[●] [As defined in General Condition 13.(d)]
(ii) [Participation$_{(Interest)}$:]	[[●] [As specified in the Conditions] [Each of the percentages set out in Table 1 above in the column entitled 'Participation$_{(Interest)}$']]
[P$_{(I)}$:]	

[Interest Calculation Period:]	[Participation$_{(Interest)}$:]
[●] to [●]	[●][As specified in the Conditions]

(iii) [Rainbow Weight:] [●]

Rainbow Asset Performance Rank (i)	Rainbow Weight (i)
1	[●]
2	[●]
n	[●]

(iv) [Rainbow Profiles and Rainbow Profile Component Weight:] [●]

In respect of Rainbow Profile [●]:

Underlying Asset(s) comprising Rainbow Profile [●]	Rainbow Profile Component Weight
[●]	[●]
[●]	[●]
[●]	[●]

[*Repeat as necessary for each Rainbow Profile*]

(bbb) [Option 49 (General Condition 13.49 – Spread Linked]	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)

(i) [Spread Rate [*insert number from 1 to n in case of Basket*]: [Floating	[*Insert for multiple Spread Rates*: Spread-Linked Rate One$_{(i,t)}$]	[*Insert for multiple Spread Rates*: Spread-Linked Rate Two$_{(i,t)}$]

Rate provisions applicable to the determination of Spread-Linked Rate One$_{(t)}$ and Spread-Linked Rate Two$_{(t)}$:	[*Insert for single Spread Rates*: Spread-Linked Rate One$_{(t)}$]	*Insert for single Spread Rates*: [Spread-Linked Rate Two$_{(t)}$]
(A)[Floating Rate Determination – Reference Rate:]	[Applicable]	[Applicable]
	(*if Floating Rate Determination – Reference Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' above and if not applicable, delete relevant paragraphs below*)	(*if Floating Rate Determination – Reference Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' above and if not applicable, delete relevant paragraphs below*)
· Spread-Linked Rate One$_{(t)}$ Cap:	[Not Applicable] [[●]%]	
	[Interest Calculation Period:] / [Spread-Linked Rate One$_{(t)}$ Cap (%):]	
	[●] to [●] / [●][Not Applicable]	
· Spread-Linked Rate One$_{(t)}$ Floor:	[Not Applicable] [[●]%]	
	[Interest Calculation Period:] / [Spread-Linked Rate One$_{(t)}$ Floor (%):]	
	[●] to [●] / [●][Not Applicable]	
· Spread-Linked Rate Two$_{(t)}$ Cap:		[Not Applicable] [[●]%]
		[Interest Calculation Period:] / [Spread-Linked Rate Two$_{(t)}$ Cap (%):]
		[●] to [●] / [●][Not Applicable]
· Spread-Linked Rate Two$_{(t)}$ Floor:		[Not Applicable] [[●]%]
		[Interest Calculation Period:] / [Spread-Linked Rate Two$_{(t)}$

				Floor (%):]
			[●] to [●]	[●][Not Applicable]
(B)[Floating Rate Determination – CMS Rate:]	[Applicable]		[Applicable]	
	(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' above and if not applicable, delete relevant paragraphs below)		*(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' above and if not applicable, delete relevant paragraphs below)*	
· Spread-Linked Rate One$_{(t)}$ Cap:	[Not Applicable] [[●]%]			
	[Interest Calculation Period:]	[Spread-Linked Rate One$_{(t)}$ Cap (%):]		
	[●] to [●]	[●][Not Applicable]		
· Spread-Linked Rate One$_{(t)}$ Floor:	[Not Applicable] [[●]%]			
	[Interest Calculation Period:]	[Spread-Linked Rate One$_{(t)}$ Floor (%):]		
	[●] to [●]	[●][Not Applicable]		
· Spread-Linked Rate Two$_{(t)}$ Cap:			[Not Applicable] [[●]%]	
			[Interest Calculation Period:]	[Spread-Linked Rate Two$_{(t)}$ Cap (%):]
			[●] to [●]	Not Applicable]
· Spread-Linked Rate Two$_{(t)}$ Floor:			[Not Applicable] [[●]%]	
			[Interest Calculation Period:]	[Spread-Linked Rate Two$_{(t)}$

			Floor (%):]
		[●] to [●]	[Not Applicable]

(C) [Floating Rate Determination – Interest Rate Index:] | [Applicable] | [Applicable]

(*if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' above*)

(*if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' above*)

· Spread-Linked Rate $One_{(t)}$ Cap: [Not Applicable] [[●]%]

[Interest Calculation Period:]	[Spread-Linked Rate $One_{(t)}$ Cap (%):]
[●] to [●]	[●][Not Applicable]

· Spread-Linked Rate One(t) Floor: [Not Applicable] [[●]%]

[Interest Calculation Period:]	[Spread-Linked Rate $One_{(t)}$ Floor (%):]
[●] to [●]	[●][Not Applicable]

· Spread-Linked Rate Two(t) Cap: [Not Applicable] [[●]%]

[Interest Calculation Period:]	[Interest Calculation Period:]
[●] to [●]	[●] to [●]

· Spread-Linked Rate Two(t) Floor: [Not Applicable] [[●]%]

[Interest Calculation Period:]	[Interest Calculation Period:]
[●] to [●]	[●] to [●]

(*replicate the above sub-paragraphs for each Spread Rate (i) in case of Basket*)

(ii) [Leverage [*insert number from 1 to n in case of Basket*]:] [Applicable] [Not Applicable]

[Interest Calculation Period:]	[Leverage:]
[●] to [●]	[[plus] [minus] [●]]] [Not Applicable]

(*replicate the above sub-paragraph for each Spread Rate (i) in case of Basket*)

(iii) [Participation$_{(Interest)}$ [*insert number from 1 to n in case of Basket*]:]

[[●] [As specified in the Conditions] [Each of the percentages set out in Table 1 above in the column entitled 'Participation$_{(Interest)}$']]

[$P_{(I)}$:]

[Interest Calculation Period:]	[Participation$_{(Interest)}$:]
[●] to [●]	[●][As specified in the Conditions]

(iv) [Basket Spread Rate:]

[Best-of] [Worst-of] [Weighted Basket] [Rainbow Basket] [Jade Basket] [Temple Basket]

(v) [Weight[s](i):]

[●]

Spread Rate (i)	Weight (i)
1	[●]
2	[●]
n	[●]

(vi) [Rainbow Weight:]

[●]

Rainbow Rank (i)	Rainbow Weight (i)
1	[●]
2	[●]
n	[●]

(vii) [Jade Barrier and Jade Replacement Rate:]

[●]

Spread Rate (i)	Jade Barrier (i)	Jade Replacement Rate (i)
1	[●]	[●]
2	[●]	[●]
n	[●]	[●]

(viii) [Temple Replacement Rate:]

[●]

Spread Rate (i)	Temple Replacement Rate (i)
1	[●]
2	[●]
n	[●]

[j (in respect of the Temple Rank):]

[●]

(ix) [Cap Rate:]

[[●]% [per annum]][Not Applicable]

[Interest Calculation Period:]

[●] to [●]

(x) [Curve Cap Rate:]

[Applicable] [Not Applicable]

[[Interest Calculation Period:

[[●] to [●]][Not Applicable]

	Factor:	[[plus][minus] [●]%][Not Applicable]
	Margin:	[[plus][minus] [●]%][Not Applicable]
	Reference Index:	[single rate Multiplier: [[●]%][Not Applicable] Reference Rate: [●]] [[spread rate][combined rate] Multiplier 1: [[●]%][Not Applicable] Reference Rate 1: [●] Multiplier 2: [[●]%][Not Applicable] Reference Rate 2: [●]]
	Upper Limit:	[●] %
	[[Reference Rate [1][2]:	
	- Floating Rate Determination:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination - CMS Rate] [Floating Rate Determination – Interest Rate Index] (*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*) (*if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' in Option 4 (General Condition 13.4 – Floating)*) (*if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*)
(xi)	[Floor Rate:]	[Plus/Minus][●][Not Applicable]
(xii)	[Day Count Fraction[s]:	[●] [As set out in Table 1 above in the column entitled 'Day Count Fraction'.] [1/1] [Actual/Actual (ICMA)] [Act/Act (ICMA)] [Actual/Actual] [Actual/Actual (ISDA)] [Actual/365 (Fixed)] [Actual/360] [30/360]

		[360/360] [Bond Basis] [30E/360] [Eurobond Basis] [30/360 (SIA)] [30E/360 (ISDA)]] (*Repeat as necessary if more than one of the above Interest Types applies*)
(xiii)	[Conversion Rate (FX):]	[Applicable] [Not Applicable]
(xiv)	[Observation Date[s] (FX):]	[●] [Each of the dates set out in Table 1 above in the column entitled 'Observation Date (FX)'.]
(xv)	[Range Accrual Factor:]	[Applicable][Not Applicable] *(if applicable, insert and complete the sub-paragraphs of 'Range Accrual Factor' in Option 2 (General Condition 13.2 – Fixed))*
(ccc)	**[Option 50 (General Condition 13.50 – Decompounded Floating]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i)	Information relating to the Floating Rate:	[Not Applicable][Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(A)[Floating Rate Determination – CMS Rate:]	[Not Applicable][Applicable]
	Specified Swap Rate:	[GBP SONIA ICE Swap Rate] [USD SOFR ICE Swap Rate] [EUR EURIBOR ICE Swap Rate-11:00][EUR EURIBOR ICE Swap Rate-12:00] [●] (*insert full name of alternative swap rate*)
	Reference Currency:	[GBP][USD][EUR][●]
	Designated Maturity:	[●]
	Relevant Screen page:	[●]
	Relevant Time:	[●]
	Recommended Fallback Rate:	[Applicable: [●]] [Not Applicable]

	Temporary Non-Publication Fallback – Alternative Rate:	[Applicable][Not Applicable]
	Linear Interpolation:	[Not Applicable][Applicable] [Interest Calculation Period[s]: [●]]
	(B)[Floating Rate Determination – Interest Rate Index:]	[Not Applicable][Applicable]
	Interest Rate Index:	[EUR-TEC10-CNO] [●] (*insert full name of other interest rate index*)
	Interest Rate Index Provider:	[*Comité de Normalisation Obligataire*] [●] (*insert full name of other Interest Rate Index Provider*) (*Potential users of an Interest Rate Index may be subject to licencing requirements. For example, all potential users of the EUR-TEC10-CNO must first enter into a trademark licence agreement available from the CNO*)
	Relevant Screen Page:	[●]
	Relevant Time:	[●]
	Recommended Fallback Rate:	[Applicable: [●]] [Not Applicable]
	Relevant Dealer Number:	[●]
	(C)[Floating Rate Determination - Reference Rate:]	[Not Applicable][Applicable]
–	Reference Rate:	[●] [EURIBOR] [Compounded Daily SONIA (Non-Index Determination)][Compounded Daily SOFR (Non-Index Determination)][Compounded Daily €STR (Non-Index Determination)] [ICE Term SONIA][FTSE Term SONIA] [€STR Bank Compounded Index][€STR ICE Compounded Index][€STR ICE Compounded Index 2D Lag][€STR ICE Compounded Index 5D Lag][€STR ICE Compounded Index 0 Floor][€STR ICE Compounded Index 0 Floor 2D Lag][€STR ICE Compounded Index 0 Floor 5D Lag] [SONIA Bank Compounded Index][SONIA ICE Compounded Index] [SONIA ICE Compounded Index 2D Lag][SONIA ICE Compounded Index 5D Lag][SONIA ICE Compounded Index 0 Floor][SONIA ICE Compounded Index 0 Floor 2D Lag][SONIA ICE Compounded Index 0 Floor 5D Lag] [SOFR Bank Compounded Index][SOFR ICE Compounded Index][SOFR ICE Compounded Index 2D Lag][SOFR ICE Compounded Index 5D Lag][SOFR ICE Compounded Index 0 Floor][SOFR ICE Compounded Index 0 Floor 2D Lag][SOFR ICE Compounded Index 0 Floor 5D Lag]

·	Compounding Method:	[Observation Period Shift] [Lookback] [Not Applicable] (*Specify Not Applicable if the Reference Rate is not SONIA, SOFR or €STR*)
–	Designated Maturity:	[●] [Month[s]] [Year[s]] [Not Applicable] (*Use 'Not Applicable' where the Reference Rate is SONIA, SOFR, €STR or any other risk-free rate*)
·	Offered Quotation:	[Applicable] [Not Applicable]
·	Arithmetic Mean:	[Applicable] [Not Applicable]
–	Interest Determination Date:	[●] [Not Applicable]]
·	Relevant Screen Page:	[●]
·	Relevant Time:	[●] [a.m.]/[p.m.] [●] time]
·	Relevant Interbank Market:	[●]
·	["p"] [Observation Shift Days]:	[●]] [Not Applicable] (*specify "p" where Compounding Method is 'Lookback' and specify "Observation Shift Days" where Compounding Method is 'Observation Period Shift'; otherwise, specify 'Not Applicable' or delete this row and re-number*)
·	Recommended Fallback Rate:	[As defined in General Condition 43.1 in respect of] [EURIBOR] [Compounded Daily SONIA (Non-Index Determination)][Compounded Daily SOFR (Non-Index Determination)][Compounded Daily €STR (Non-Index Determination)] [ICE Term SONIA][FTSE Term SONIA] [€STR Bank Compounded Index][€STR ICE Compounded Index][€STR ICE Compounded Index 2D Lag][€STR ICE Compounded Index 5D Lag][€STR ICE Compounded Index 0 Floor][€STR ICE Compounded Index 0 Floor 2D Lag][€STR ICE Compounded Index 0 Floor 5D Lag] [SONIA Bank Compounded Index][SONIA ICE Compounded Index] [SONIA ICE Compounded Index 2D Lag][SONIA ICE Compounded Index 5D Lag][SONIA ICE Compounded Index 0 Floor][SONIA ICE Compounded Index 0 Floor 2D Lag][SONIA ICE Compounded Index 0 Floor 5D Lag] [SOFR Bank Compounded Index][SOFR ICE Compounded Index][SOFR ICE Compounded Index 2D Lag][SOFR ICE Compounded Index 5D Lag][SOFR ICE Compounded Index 0 Floor][SOFR ICE Compounded Index 0 Floor 2D Lag][SOFR ICE Compounded Index 0 Floor 5D Lag] [*insert Recommended Fallback Rate*] in respect of [*insert relevant Underlying Asset*] (*if not applicable, consider deleting this row*)]
–	Linear Interpolation:	[Applicable] [Not Applicable]] [Interest Calculation Period[s]: [●]]
(ii)	[Cap Rate:]	[[●]% [per annum]][Not Applicable]

		[Interest Calculation Period:]	[Cap Rate(%)]
		[●] to [●]	[●][Not Applicable]
(iii)	[Curve Cap Rate:]	[Applicable] [Not Applicable]	
	[[Interest Calculation Period:	[[●] to [●]][Not Applicable]	
	Factor:	[[plus][minus] [●]%][Not Applicable]	
	Margin:	[[plus][minus] [●]%][Not Applicable]	
	Reference Index:	[single rate Multiplier: [[●]%][Not Applicable] Reference Rate: [●]] [[spread rate][combined rate] Multiplier 1: [[●]%][Not Applicable] Reference Rate 1: [●] Multiplier 2: [[●]%][Not Applicable] Reference Rate 2: [●]]	
	Upper Limit:	[●] %	
	[[Reference Rate [1][2]:		
	- Floating Rate Determination:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination - CMS Rate] [Floating Rate Determination – Interest Rate Index] (*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' above*) (*if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' above*) (*if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' above*)	
(iv)	[Floor Rate:]	[Plus/Minus][●][Not Applicable]	
(v)	[Compounding Period Number:]	[●]	
(vi)	[Decompounded Cap:]	[●] [Not Applicable]	
(vii)	[Spread:]	[Plus/Minus][Zero][●][Not Applicable]	
(viii)	[Day Count Fraction[s]:	[●] [As set out in Table 1 above in the column entitled 'Day Count Fraction'.]	

		[1/1] [Actual/Actual (ICMA)] [Act/Act (ICMA)] [Actual/Actual] [Actual/Actual (ISDA)] [Actual/365 (Fixed)] [Actual/360] [30/360] [360/360] [Bond Basis] [30E/360] [Eurobond Basis] [30/360 (SIA)] [30E/360 (ISDA)]] (*Repeat as necessary if more than one of the above Interest Types applies*)
(ix)	[Conversion Rate (FX):]	[Applicable] [Not Applicable]
(x)	[Observation Date[s] (FX):]	[●] [Each of the dates set out in Table 1 above in the column entitled 'Observation Date (FX)'.]
(xi)	[Range Accrual Factor:]	[Applicable][Not Applicable] (*if applicable, insert and complete the sub-paragraphs of 'Range Accrual Factor' in Option 2 (General Condition 13.2 – Fixed)*)
(ddd)	**[Option 51 (General Condition 13.51 – Zero Coupon]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i)	Internal Rate of Return:	[[●]%]
(eee)	**[Option 52 (General Condition 13.52 – Bond-Linked Pass-Through]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i)	[Reference Currency Payments:]	[Applicable] [Not Applicable]
(ii)	[Bond Linked Securities – Fixed Coupon:]	[[●] per cent per annum]

fff) [FX Provisions:]	[Applicable][Not Applicable]
	(*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i) [Type of FX(i,t):]	[Discrete Fixing] [Intra-Day(spot)] [Average Fixing]
(ii) [Averaging Dates (FX):]	[●][Each of the dates set out in Table 1 above in the column entitled 'Averaging Dates (FX)'.]
(iii) [Fixed Interest Rate[s] (FX):]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Fixed Interest Rate (FX)'.]
(iv) [Conditional Interest Rate[s]:]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Conditional Interest Rate'.]
(v) [Day Count Fraction Convention[s]:]	[●] [As set out in Table 1 above in the column entitled 'Day Count Fraction Convention'.]
(vi) [Interest Period End Date[s]:]	[●] [Each of the dates set out in Table 1 above in the column entitled 'Interest Period End Date'] [, subject to adjustment in accordance with the Business Day Convention] [and adjustment for Unscheduled Business Day Holiday] [, unadjusted]]
(vii) [Interest Condition Type:]	[Digital] [One Touch – Discrete] [One Touch – Continuous] [No Touch – Discrete] [No Touch – Continuous] [As set out in Table 1 above in the column entitled 'Interest Condition Type'.]
(viii) [Upside Strike Shift[s]:]	[●] [Each of the dates set out in Table 1 above in the column entitled 'Upside Strike Shift'.]
(ix) [Cap[s] (FX):]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Cap (FX)'.]
(x) [Observation Dates (FX):]	[●] [Each of the dates set out in Table 1 above in the column entitled Observation Dates (FX).]
(ggg) [FX Conversion:]	[Not Applicable][Applicable [in respect of each Interest Payment Date as set out in Table 1 above in the column entitled 'FX Conversion'.]]
	(*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i) FX Business Centre[s]:	[●][TARGET]
(ii) FX Base Currency:	[●]
(iii) FX Reference Currency:	[●]
(iv) [FX Conversion Rate:]	[●] [As defined in General Condition 43.1]
	[*Repeat as necessary if more than one of the above Interest Types applies*]
(hhh) [Details of any short or long Interest Calculation Period:]	[Applicable: [●]] [Not Applicable]

Provisions relating to Automatic Settlement (Autocall)

20	Automatic Settlement Type:	[Automatic Settlement (Autocall) (bullish) is Applicable] [Automatic Settlement (Autocall) (bearish) is Applicable] [Automatic Settlement (Autocall) (collar) is Applicable] [Automatic Settlement (Autocall) (multiple conditions) is Applicable] [Partial Automatic Settlement (Autocall) (bullish) is Applicable] [Partial Automatic Settlement (Autocall) (bearish) is Applicable] [Partial Automatic Settlement (Autocall) (collar) is Applicable] [Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(a)	[Number of Required Autocall Conditions:	(*insert for Automatic Settlement (Autocall) (multiple conditions)*) [in respect of the Autocall Valuation Date falling on [●]:] [all] [at least 1] [at least [*insert number from 2 to x*]] [Autocall Condition [*insert number*] (*repeat for required Autocall Conditions*) (*if required, repeat for each Autocall Valuation Date with different Number of Required Autocall Conditions*)]
(b)	[Autocall Condition [*insert a number between 1 and x inclusive*]:	(*insert for Automatic Settlement (Autocall) (multiple conditions)*) [bearish][bullish][collar] (*repeat for required total number of Autocall Conditions*)]
(c)	Autocall Observation Type:	[Discrete][Continuous][Daily]
	(i) [Continuous Autocall Start Date:	[●]]
	(ii) [Continuous Autocall End Date:	[●]]
(d)	[Autocall Barrier Percentage[s]:	[●] [Each of the percentages set out in Table [●] below in the column entitled 'Autocall Barrier Percentage'.] [Not Applicable] (*insert if Equity trade*)
(e)	[Autocall Barrier[s]:	[in respect of [Autocall Condition [*insert number*]:] [●] [Each of the values set out in Table [●] below in the column entitled 'Autocall Barrier Amount'.] [Not Applicable]] (*insert if Rate trade*) [Variable Barrier (Autocall): Applicable

		[Averaging] [Min Lookback-out] [Max Lookback-out] [Forward] [As observed] [Magnetic Barrier (bullish)] [Magnetic Barrier (bearish)] [Averiging-out Dates: [●]][Lookback-out Dates: [●]] [Autocall Reference Rate Spread: [●]] (*insert for 'Forward'*) [Autocall Cap: [●]] (*insert for 'Magnetic Barrier (bearish)'*) [Autocall Floor: [●]] (*insert for 'Magnetic Barrier (bullish)'*) [Starting Barrier Percentage: [●]] (*insert for 'Magnetic Barrier (bullish)' and 'Magnetic Barrier (bearish)'*) [Variable Barrier Cap: [●]] [Variable Barrier Floor: [●]] (*repeat for required total number of Autocall Conditions*)]
	[Variable Barrier Determination Rate:	[Reference Rate] [Inverse Floating Rate] [FX Rate] [Autocall Combined Reference] [Valuation Price] [Inflation Performance] (*insert and complete items for the elections on the applicable rate from 'Single Reference' under 'Autocall Reference' below*) (*repeat for required total number of Autocall Conditions*)]
(f)	[Autocall Lower Barrier[s]:]	[in respect of [Autocall Condition [*insert number*]:] [●] [Each of the values set out in Table [●] below in the column entitled 'Autocall Lower Barrier Amount'.] [Variable Lower Barrier (Autocall): Applicable [Averaging] [Min Lookback-out] [Max Lookback-out] [Forward] [As observed] [Magnetic Barrier (bullish)] [Magnetic Barrier (bearish)] [Averiging-out Dates: [●]][Lookback-out Dates: [●]] [Autocall Reference Rate Spread: [●]] (*insert for 'Forward'*) [Autocall Cap: [●]] (*insert for 'Magnetic Barrier (bearish)'*) [Autocall Floor: [●]] (*insert for 'Magnetic Barrier (bullish)'*) [Starting Barrier Percentage: [●]] (*insert for 'Magnetic Barrier (bullish)' and 'Magnetic Barrier (bearish)'*) [Variable Barrier Cap: [●]] [Variable Barrier Floor: [●]] (*repeat for required total number of Autocall Conditions*)]

	[Variable Barrier Determination Rate:	[Reference Rate] [Inverse Floating Rate] [FX Rate] [Autocall Combined Reference] [Valuation Price] [Inflation Performance] (*insert and complete items for the elections on the applicable rate from 'Single Reference' under 'Autocall Reference' below*) (*repeat for required total number of Autocall Conditions*)]
(g)	[Autocall Upper Barrier[s]:]	[in respect of [Autocall Condition [*insert number*]:] [●] [Each of the values set out in Table [●] below in the column entitled 'Autocall Upper Barrier Amount'.] [Variable Upper Barrier (Autocall): Applicable [Averaging] [Min Lookback-out] [Max Lookback-out] [Forward] [As observed] [Magnetic Barrier (bullish)] [Magnetic Barrier (bearish)] [Averiging-out Dates: [●]][Lookback-out Dates: [●]] [Autocall Reference Rate Spread: [●]] (*insert for 'Forward'*) [Autocall Cap: [●]] (*insert for 'Magnetic Barrier (bearish)'*) [Autocall Floor: [●]] (*insert for 'Magnetic Barrier (bullish)'*) [Starting Barrier Percentage: [●]] (*insert for 'Magnetic Barrier (bullish)' and 'Magnetic Barrier (bearish)'*) [Variable Barrier Cap: [●]] [Variable Barrier Floor: [●]] (*repeat for required total number of Autocall Conditions*)]
	[Variable Barrier Determination Rate:	[Reference Rate] [Inverse Floating Rate] [FX Rate] [Autocall Combined Reference] [Valuation Price] [Inflation Performance] (*insert and complete items for the elections on the applicable rate from 'Single Reference' under 'Autocall Reference' below*) (*repeat for required total number of Autocall Conditions*)]
(h)	Autocall Settlement Percentage[s]:	[[●] [Each of the percentages set out in Table [●] below in the column entitled 'Autocall Settlement Percentage'.]]
(i)	[Partial Autocall Proportion[s]:	[[●] [Each of the percentages set out in Table [●] below in the column entitled 'Partial Autocall Proportion'.]]
(j)	[Partial Autocall Methodology:	[Pool Factor][Reduction of Nominal]]
(k)	Autocall Valuation Date[s]:	[●][Each date set out in Table [●] below in the column entitled 'Autocall Valuation Date(s)'] [, subject to adjustment

		in accordance with the Reference Rate Business Day Convention.]
(l)	Autocall Settlement Date[s]:	[●] [Each date set out in Table [●] below in the column entitled 'Autocall Settlement Date'.] [, subject to adjustment in accordance with the provisions of Fund Linked Condition 9 (*Adjustments to Payment Dates*)] [, subject to adjustment in accordance with the Business Day Convention] [The [●] Business Day following each Autocall Valuation Date.]
(m)	[Autocall Observation Date:	[●][Each date set out in Table [●] below in the column entitled 'Autocall Observation Date(s)'] [, subject to adjustment in accordance with the Reference Rate Business Day Convention.]
(n)	[Autocall Observation Period:	[●][Each period set out in Table [●] below in the column entitled 'Autocall Valuation Date(s)'] [, subject to adjustment in accordance with the Reference Rate Business Day Convention.]
(o)	Autocall Valuation Price:	[●][In respect of [an Underlying Asset] [a Downside Underlying Asset] and the Autocall Valuation Date, the Valuation Price of such Underlying Asset in respect of the Autocall Valuation Date.] [As defined in the General Conditions]
	(i) Averaging-out:	[Not Applicable][Applicable] [Averaging-out Dates: [●]] [In respect of each Autocall Valuation Date, each of the dates set out in Table [●] below in the column entitled 'Averaging-out Dates'.]
	(ii) Min Lookback-out:	[Not Applicable][Applicable] [Lookback-out Dates: [●]] [In respect of each Autocall Valuation Date, each of the dates set out in Table [●] below in the column entitled 'Lookback-out Dates'.]
	(iii) Max Lookback-out:	[Not Applicable][Applicable] [Lookback-out Dates: [●]] [In respect of each Autocall Valuation Date, each of the dates set out in Table [●] below in the column entitled 'Lookback-out Dates'.] [[Downside Underlying Asset: Applicable] [*if Downside Underlying Asset is Applicable, then copy items (i), (ii) or (iii) above (as applicable) in full and complete here. If not applicable, delete this row*]]
(p)	[Type of FX(i,t):	[Discrete Fixing] [Intra-Day(spot)] [Average Fixing]]
	(i) [Averaging Dates (FX):]	[●] [The dates set out in Table [●] below in the column entitled 'Averaging Dates (FX)'.]
(q)	Autocall Reset Event:	[Not Applicable]/[Applicable]

	(i) [Autocall Barrier Percentage$_{(Reset)}$:]	[●][Each of the percentages set out in Table [●] below in the column entitled 'Autocall Barrier Percentage$_{(Reset)}$'.]
	(ii) [Autocall Reset Percentage:]	[●][Each of the percentages set out in Table [●] below in the column entitled 'Autocall Reset Percentage'.]
	(iii) [Autocall Reset Period Start Date:]	[●]
	(iv) [Autocall Reset Period End Date:]	[●]
(r)	[Worst-of Memorizer:]	[Not Applicable]/[Applicable]
(s)	[Autocall Accreter:	Applicable [Autocall Accreter Percentage: [●] [Each of the percentages set out in Table [●] below in the column entitled 'Autocall Accreter Percentage'.] Autocall Accreter Start Date: [●] Autocall Accreter Denominator: [365] [[*specify other*]]
(t)	[Magnetic Autocall Barrier:	[Not Applicable]/[Applicable] [*If Applicable*: Magnetic Barrier Floor Percentage: [●]]]
(u)	[Autocall Reference :]	[in respect of [Autocall Condition [*insert number*]:] [Single Reference: Applicable] [Spread Reference: Applicable] [Combined Reference: Applicable] [Reference Basket: Applicable] [Not Applicable] (*repeat for required total number of Autocall Conditions*)
	[Single Reference:	[Floating Rate] [Inverse Floating Rate] [Inflation Performance] [FX Rate] [Valuation Price]
	[Inflation Performance:]	[Year-on-Year][Cumulative]
–	Inflation Index:	[●]
–	Inflation Index Sponsor:	[●]
–	Reference Month:	The calendar month falling [●] month[s] prior to the Autocall Valuation Date [subject to linear interpolation].

[Reference Month:]	[Autocall Valuation Date:]
[●]	[●]

	– [Initial Valuation Date:]	[●] (*insert for 'Cumulative'*)
	– Related Bond:	[●] [As specified in the Conditions]
–	Pre-nominated Index:	[●] [Not Applicable]
	[Floating Rate 1:	(*Include where Floating Rate applies*)
[	Floating Rate Determination:	(*Include where Reference Rate applies*) [Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Interest Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR] (*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*) (*if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' in Option 4 (General Condition 13.4 – Floating)*) (*if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*)
	[FX Rate:	(*Include where FX Rate applies*)
	– FX Pair:	[●]
	– FX Financial Centre(s):]	[●]
	– Fixing Source:	[●]
	– Fixing Time:	[●]
	– Interest Observation Date in respect of the FX Rate:	[●][Interest Observation Date]]
	[Inverse Floating Rate:	(*Include where Inverse Floating Rate applies*)
	– Spread:	[●]
	– Floating Rate:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Interest Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR] *(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating))* *(if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the*

'Floating Rate Determination – Interest Rate Index' in Option 4 (General Condition 13.4 – Floating))

(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))

– Participation: [●]]

[Valuation Price: (*Include where Valuation Price applies*)

Underlying Asset	Underlying Asset Currency	Exchange	Related Exchange
[*(Name:)* [●] **Bloomberg Screen**: [●] **Refinitiv Screen**: [●] **[LSEG Screen:** [●] **ISIN**] [●]]	[●]	[●]	[●]

[Spread Reference: (*Include where Spread Reference is applicable*)

– Spread: [●]

– Leverage: [●]

– Autocall Reference Rate 1: [Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Interest Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR]

(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating))

(if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' in Option 4 (General Condition 13.4 – Floating))

(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))

– Autocall Reference Rate 2: [Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Interest Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR]

(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating))

(if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the

	'Floating Rate Determination – Interest Rate Index' in Option 4 (General Condition 13.4 – Floating)) *(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))*
– Participation$_{(Autocall)}$:	[●]]
[Combined Reference:	(*Include where Combined Reference is applicable*)
- Relevant Observed Rate [*insert a number between 1 and x inclusive*]:	[[●] per cent. per annum] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Reference Rate] [Floating Rate Determination – Interest Rate Index] [Inverse Floating Rate] [FX Rate] [Valuation Price] [Inflation Performance [Year-on-Year][Cumulative]] (*insert relevant items for the determination of the Relevant Observed Rate*) *(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating))* *(if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' in Option 4 (General Condition 13.4 – Floating))* *(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))*
[FX Rate:	(*Include where Relevant Observed Rate is FX Rate*)
– FX Pair:	[●]
– FX Financial Centre(s):]	[●]
– Fixing Source:	[●]
– Fixing Time:	[●]
– Interest Observation Date in respect of the FX Rate:	[●][Interest Observation Date]]
[Inverse Floating Rate:	(*Include where Relevant Observed Rate is Inverse Floating Rate*)
– Spread:	[●]
– Floating Rate:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate

	Determination – Interest Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR]
	(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating))
	(if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' in Option 4 (General Condition 13.4 – Floating))
	(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))
– Participation:	[●]]
[Inflation Performance:	(*Include where Relevant Observed Rate is Inflation Performance*) [Year-on-Year][Cumulative]
Inflation Index:	[●]
Inflation Index Sponsor:	[●]
Reference Month:	The calendar month falling [●] month[s] prior to the Autocall Valuation Date [subject to linear interpolation].

[Reference Month:]	[Autocall Valuation Date:]
[●]	[●]

[Initial Valuation Date:]	[●] (*insert for 'Cumulative'*)
Related Bond:	[●] [As specified in the Conditions]
Pre-nominated Index:	[●] [Not Applicable]
[Valuation Price:	(*Include where Relevant Observed Rate is Valuation Price*)

Underlying Asset	Underlying Asset Currency	Exchange	Related Exchange
[*(Name:)* [●] **Bloomberg Screen**: [●] **Refinitiv Screen**: [●] **[LSEG Screen:** [●] **ISIN**] [●]]	[●]	[●]	[●]

- Multiplier [*insert a number between 1 and x inclusive*]:	[●] [Not Applicable]
	(*Repeat this sub-section for each of Relevant Observed Rates 1 to x*)

[Reference Basket:] (*Include where Reference Basket is applicable*)

[Best-of] [Worst-of] [Weighted Basket] [Rainbow Basket] [Jade Basket] [Temple Basket]

[set out in Table Underlying Assets for Rates Basket]

(v) [Jade Barrier:] [●]

Underlying Asset (i)	Jade Barrier (i)
1	[●]
2	[●]
n	[●]

(w) [Jade Replacement Rate:]

Underlying Asset (i)	Jade Replacement Rate (i)
1	[●]
2	[●]
n	[●]

(x) [Weight(i):]

Underlying Asset (i)	Weight (i)
1	[●]
2	[●]
n	[●]

(y) [Rainbow Weight:]

Rainbow Rank (i)	Rainbow Weight (i)
1	[●]
2	[●]
n	[●]

(z) [Temple Replacement Rate:]

Underlying Asset (i)	Temple Replacement Rate (i)
1	[●]
2	[●]
n	[●]

(aa) [j (in respect of the Temple Rank):] [●]

[Table Underlying Assets for Basket] (*insert for Basket of Floating Rates*)

Reference Rate:	**Floating Rate Determination:**	**Reference Rate Financial Centre(s):**	**Reference Rate Business Day Convention:**	**[Weight:]**	**[Partial Autocall Proportion:]**
[●]	**[Floating Rate Determination – Reference Rate]** **[Floating Rate Determination – CMS Rate]** **[Floating Rate Determination – Interest Rate Index]**	[●]	[●]	[●]	[●]

(Repeat for each Reference Rate in the basket)

[Table [●]]

Autocall Valuation Date(s):	**[Autocall Barrier [Percentage]:]**	**[Autocall Lower Barrier:]**	**[Autocall Upper Barrier:]**	**[Autocall Barrier Percentage$_{\text{(Reset)}}$:] [Partial Autocall Proportion:]**	**[Autocall Reset Percentage:]**	**[Autocall Settlement Percentage:]**	**[Autocall Accreter Percentage:]**	**Autocall Settlement Date:**	**[Averaging Dates (FX):]**	**[Averaging-out Dates:] [Lookback-out Dates:]**
[●]	[●]	[●]	[●]	[●]	[●]	[●]	[●]	[●]	[●]	[●]

(*Where an item above in respect of an Autocall Valuation Date varies depending on the time period in which the Autocall Valuation Date falls, complete Autocall Valuation Dates by reference to such time periods and if the periods are not the same in respect of all items, include each set of Autocall Valuation Date time periods required and specify "-" for any item for which that period is not relevant*)

Provisions relating to Optional Early Settlement Event

21 Optional Early Settlement Event: General Condition 14 (*Optional Early Settlement Event*)	[Not Applicable][Applicable] (Not Applicable where Issuer Call provisions of the Bond Linked Annex apply) [Issuer Call [– The Issuer Call Early Settlement Percentage is [●] (*Specify in relation to timing of Optional Cash Settlement Date if required*) [set out in Table [●] below in the column entitled 'Issuer Call Early Settlement Percentage']] [Holder Put [– The Holder Put Early Settlement Percentage is [●][set out in Table [●] below in the column entitled 'Holder Put Early Settlement Percentage']] [At Maturity Value – Issuer Call] [At Maturity Value – Holder Put]
22 Option Type:	[Call-European] [Call-Bermudan] [Put -European] [Put-Bermudan] [Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(a) [Optional Cash Settlement Date[s]:	[The [●]th Business Day immediately following the Issuer Call Valuation Date or the [●]th Business Day immediately following the Holder Put Valuation Date, whichever is earlier] [*Insert specific date:* [●]] [Each of the dates set out in Table [●] below in the column entitled 'Optional Cash Settlement Date'] [, subject to adjustment in accordance with the Business Day Convention]] (*NB: The clearing systems require a gap of at least 5 Business Days between the date of the Early Redemption Notice and settlement of an issuer call option and a gap of at least 15 Business Days between the exercise and settlement of a holder put option.*)
(b) [Issuer Option Exercise Period:]	[From [(and including)][but excluding] [●] to [(and including)][(but excluding)] [●]]

[Table [●]

Issuer Option Exercise Period	[Optional Cash Settlement Date]	[Issuer Call Early Settlement Percentage
[●]	[●]	[●]
[●]	[●]	[●]]]

(c) [Holder Option Exercise Period:]	[From [(and including)][but excluding] [●] to [(and including)][(but excluding)] [●]]

[Table [●]

Holder Option Exercise Period	Optional Cash Settlement Date	[Holder Put Early Settlement Percentage
[●]	[●]	[●]
[●]	[●]	[●]]]

(d) [Issuer Notice Period Number:	[●] [As specified in the General Condition]]
(e) [Put Notice Period:	[●] [As specified in the General Condition]]
(f) [Issuer Call Valuation Date:	The [●]th Business Day immediately following the Issuer Call Exercise Date]
(g) [Holder Put Valuation Date:	The [●]th Business Day immediately following the Holder Put Exercise Date]

[***Provisions relating to TARN Early Settlement Event***] (*if not applicable, delete this paragraph*)

22.	TARN Early Settlement Event: General Condition 21 *(TARN Early Settlement Event*)	Applicable
(a)	TARN Early Settlement Percentage:	[●] per cent.
(b)	TARN Percentage:	[●] per cent.
(c)	Limited Final Interest:	[Applicable][Not Applicable]

Provisions relating to Final Settlement

23 (a)	Final Settlement Type: General Condition 16 (*Final Settlement*)	[Fixed] [(following the exercise of the Switch Option)]
		[Capped]
		[Up & Out Note, Type 1]
		[Up & Out Note, Type 2]
		[Supertracker]
		[Ladder]
		[Discount]
		[Bonus]
		[Capped Bonus]
		[Bull Bear (constant upside participation)]
		[Bull Bear (variable upside participation)]
		[Delta One]
		[Delta One (with fee drain)]
		[Fixed Settlement (FX)]
		[Participation Settlement (FX)]
		[Market Plus Settlement (FX)]
		[Digital Settlement (FX)]
		[Digital Plus Settlement (FX)]
		[Cash Plus Settlement (FX)]
		[Barrier with Rebate Settlement (FX)]
		[Tracker Settlement (FX)]
		[Supertracker Settlement (FX)]

		[Put Spread]
		[Twin Win]
		[Ladder Call]
		[MaxNav DeltaOne]
		[Drop Back]
		[Inflation-Linked Settlement]
		[Bond-Linked Pass-Through]
		[Bond Linked Securities – Reverse Convertible Settlement]
		[Bond Linked Securities – Physical Delivery Settlement]
		[Digital Settlement]
		[Orion Basket]
		[Floating (Variable)]
		[Floating (Variable) (with lock-in)]
(b)	[Settlement Method:]	[Cash][Cash or Physical][Physical]
(c)	[Switch Option:]	[Not Applicable][Applicable – See 'Switch Option' provisions above]
(d)	**[Settlement Option 1 (General Condition 16.1 – Fixed Settlement)]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i)	[FX Conversion:]	[Applicable] [Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(A)	[FX Business Centre[s]:]	[●][TARGET]
(B)	[Initial FX Date:]	[Trade Date] [●]
(C)	[Final FX Date:]	[[●] Business Day following the [Final Valuation Date] [●]
(D)	[FX Conversion Rate:]	[●]
(ii)	[Protection Level:]	[●] [As specified in the General Conditions]
(e)	**[Settlement Option 2 (General Condition 16.2 – Capped Settlement)]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i)	[Downside:]	[Applicable][Not Applicable]

(ii) [Worst-of Memorizer:]	[Applicable]/[Not Applicable]
[Worst-of Memorizer Barrier Percentage:]	[●]
[Worst-of Memorizer Observation Dates:]	[●][,][●][and] [●]
(iii) [Trigger Event Type:]	[American Daily][American Continuous][European (Final)]
(iv) [Vanilla Barrier Type:]	[Autocall][Reverse Convertible]
(v) [Final Barrier Percentage:]	[●]
(vi) [Knock-in Barrier Type:]	[Not Applicable][American][European]
(vii) [Trigger Event Observation Date:]	[●] [Final Valuation Date] [Any [common] Scheduled Trading Day from (and including) the Knock-in Barrier Period Start Date to (and including) the Knock-in Barrier Period End Date]
(viii) [American Barrier Type:]	[Autocall] [Reverse Convertible]
(ix) [Knock-in Trigger Event:	[Applicable][Not Applicable]
(x) [Knock-in Barrier Percentage:]	[●] [The Knock-in Barrier Price is [●].]
(xi) [Knock-in Barrier Period Start Date:]	[●]
(xii) [Knock-in Barrier Period End Date:]	[●]
(xiii) [Unleveraged Put:]	[Applicable][Not Applicable]
(xiv) [Strike Price Percentage:] [SPP:]	(*For a single SPP;*) [●] [Underlying Asset(s)$_{\text{(Final Settlement)}}$]: [●] Underlying Asset(s)($_{\text{Downside}}$): [●]] [The Strike Price is [●].]
(xv) [Final Settlement Level:]	[●]

(f)	**[Settlement Option 3 (General Condition 16.3 – Up & Out Note, Type 1)]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i)	[Twinwin Knock-out Trigger Event:]	[Applicable][Not Applicable]
(ii)	[Trigger Event Type:]	[American Daily][American Continuous][European (Final)]
(iii)	[Lower Barrier Percentage:]	[●] [[Below][At or Below]
(iv)	[Upper Barrier Percentage:]	[●] [[Above][At or Above]]
(v)	[Knock-out Barrier Period Start Date:]	[●] [From [(and including)][(but excluding)]]
(vi)	[Knock-out Barrier Period End Date:]	[●] [To [(and including)][(but excluding)]]
(vii)	[Knock-out Barrier Type:]	[Not Applicable][American][European] [[American Barrier Type:] [Autocall] [Reverse Convertible]] [*Repeat as necessary where the Underlying Asset(s) for the determination of the Interest Amount and/or an Automatic Settlement (Autocall) Event and/or the Final Cash Settlement Amount is or are not the same or Downside Underlying Performance Type*$_{(Settlement)}$ *is applicable*]
(viii)	[Protection Level:]	[●] [As specified in the General Conditions]
(ix)	[Participation$_{(Settlement)}$:]	[●]
(x)	[Rebate Rate:]	[●]
(xi)	[Up & Out Barrier Percentage:]	[●] [[Above][At or Above]] [The Up & Out Barrier Price is [●].] [Up & Out Barrier Price: [above][at or above]
(xii)	[Up & Out Observation Date:]	[●][,][●][and] [●] [Not Applicable]
(xiii)	[Up & Out Observation Start Date:]	[●][Not Applicable] [From [(and including)][(but excluding)]]

(xiv)	[Up & Out Observation End Date:]	[●][Not Applicable] [To [(and including)][(but excluding)]]
(xv)	[Strike Price Percentage:]	(*For a single SPP;*) [●] [Underlying Asset(s)$_{\text{(Final Settlement)}}$]: [●] Underlying Asset(s)($_{\text{Downside}}$): [●]] [The Strike Price is [●].]
[SPP:]		
(g)	**[Settlement Option 4 (General Condition 16.4 – Up & Out Note, Type 2)]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i)	[Protection Level:]	[●] [As specified in the General Conditions]
(ii)	[Participation$_{\text{(Settlement)}}$:]	[●]
(iii)	[Rebate Rate:]	[●]
(iv)	[Up & Out Barrier Percentage:]	[●] [[Above][At or Above]] [The Up & Out Barrier Price is [●].] [Up & Out Barrier Price: [above][at or above]
(v)	[Up & Out Observation Date:]	[●][,][●][and] [●] [Not Applicable]
(vi)	[Up & Out Observation Start Date:]	[●][Not Applicable] [From [(and including)][(but excluding)]]
(vii)	[Up & Out Observation End Date:]	[●][Not Applicable] [To [(and including)][(but excluding)]]
(viii)	[Trigger Event Type:]	[American Daily][American Continuous][European (Final)]
(h)	**[Settlement Option 5 (General Condition 16.5 – Supertracker)]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i)	[Trigger Event Type:]	[American Daily][American Continuous][European (Final)]

(ii)	[Knock-in Barrier Type:]	[Not Applicable][American][European]
(iii)	[Trigger Event Observation Date:]	[●][Final Valuation Date] [Any [common] Scheduled Trading Day from (and including) the Knock-in Barrier Period Start Date to (and including) the Knock-in Barrier Period End Date]
(iv)	[American Barrier Type:]	[Autocall] [Reverse Convertible]
(v)	[Knock-in Trigger Event:	[Applicable][Not Applicable]
(vi)	[Knock-in Barrier Percentage:]	[●] [The Knock-in Barrier Price is [●].]
(vii)	[Knock-in Barrier Period Start Date:]	[●]
(viii)	[Knock-in Barrier Period End Date:]	[●]
(ix)	[Protection Level:]	[●] [As specified in the General Conditions]
(x)	[Downside:]	[Applicable][Not Applicable]
(xi)	[Downside Floor:]	[●]
[DF:]		
(xii)	[Downside Participation:]	[●]
[DP:]		
(xiii)	[Downside FX Conversion:]	[Applicable] [Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(A)	[FX Business Centre[s]:]	[●][TARGET]
(B)	[Initial FX Date:]	[Trade Date] [●]
(C)	[Final FX Date:]	[[●] Business Day following the [Final Valuation Date] [●]
(D)	[FX Conversion Rate:]	[●]
(xiv)	[Additional OTM Call:]	[Applicable][Not Applicable]
(xv)	[Participation$_{(Settlement)}$:]	[●]

(xvi) [Participation $1_{(Settlement)}$:]

[●]

[Participation $2_{(Settlement)}$:]

[●]

(include if 'Additional OTM Call' is 'Applicable')

(xvii) [Upper Strike Percentage:]

[USP:]

[●]

(xviii) [Upper Strike Percentage 1:] [USP_1:]

[●]

[Upper Strike Percentage 2:] [USP_2:]

[●]

(include if 'Additional OTM Call' is 'Applicable')

(xix) [Strike Price Percentage:]

[SPP:]

(*For a single SPP;*) [●]

[Underlying Asset(s)$_{(Final\ Settlement)}$]: [●]

Underlying Asset(s)($_{Downside}$): [●]]

[The Strike Price is [●].]

(xx) [Cap$_{(Settlement)}$:]

[●][Not Applicable]

(xxi) [Floor:]

[●]

(xxii) [Rainbow Weight:]

[●]

Rainbow Asset Performance Rank (i)	**Rainbow Weight (i)**
1	[●]
2	[●]
n	[●]

(xxiii) [Rainbow Profiles and Rainbow Profile Component Weight:]

[●]

In respect of Rainbow Profile [●]:

Underlying Asset(s) comprising Rainbow Profile [●]	**Rainbow Profile Component Weight**
[●]	[●]
[●]	[●]
[●]	[●]

[*Repeat as necessary for each Rainbow Profile*]

(xxiv) [Upside FX Conversion:]

[Applicable] [Not Applicable]

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

(A)[FX Business Centre[s]:]

[●][TARGET]

(B)[Initial FX Date:]

[Trade Date] [●]

(C)[Final FX Date:] [[●] Business Day following the [Final Valuation Date] [●]

(D)[FX Conversion Rate:] [●]

(i) **[Settlement Option 6 (General Condition 16.6 – Ladder)]** [Applicable][Not Applicable]

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

(i) [Trigger Event Type:] [American Daily][American Continuous][European (Final)]

(ii) [Ladder Type:] [Type A] [Type B]

(iii) [Ladder Barrier Observation Date:] [●][,][●][and] [●]

(iv) [Ladder Percentage(i):]

i		Ladder Percentage	Ladder Barrier Percentage
1		[●]	[●]
2		[●]	[●]
[●]		[●]	[●]

(v) [Knock-in Barrier Type:] [Not Applicable][American][European]

(vi) [Trigger Event Observation Date:] [●][Final Valuation Date] [Any [common] Scheduled Trading Day from (and including) the Knock-in Barrier Period Start Date to (and including) the Knock-in Barrier Period End Date]

(vii) [Knock-in Trigger Event: [Applicable][Not Applicable]

(viii) [Knock-in Barrier Percentage:] [●]

[The Knock-in Barrier Price is [●].]

(ix) [Knock-in Barrier Period Start Date:] [●]

(x) [Knock-in Barrier Period End Date:] [●]

(xi) [Strike Price Percentage:] (*For a single SPP;*) [●]

[Underlying Asset(s)$_{\text{(Final Settlement)}}$]: [●]

Underlying Asset(s)($_{\text{Downside}}$): [●]]

[The Strike Price is [●].]

[SPP:]

(j) **[Settlement Option 7 (General** [Applicable][Not Applicable]

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

	Condition 16.7 – Discount)]	
(i)	[$Cap_{(Settlement)}$:]	[●][Not Applicable]
(ii)	[Trigger Event Type:]	[American Daily][American Continuous][European (Final)]
(iii)	[Knock-in Barrier Type:]	[Not Applicable][American][European]
(iv)	[Trigger Event Observation Date:]	[●][Final Valuation Date] [Any [common] Scheduled Trading Day from (and including) the Knock-in Barrier Period Start Date to (and including) the Knock-in Barrier Period End Date]
(v)	[Knock-in Trigger Event:	[Applicable][Not Applicable]
(vi)	[Knock-in Barrier Percentage:]	[●] [The Knock-in Barrier Price is [●].]
(vii)	[Knock-in Barrier Period Start Date:]	[●]
(viii)	[Knock-in Barrier Period End Date:]	[●]
(k)	**[Settlement Option 8 (General Condition 16.8 – Bonus)]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i)	[Bonus:]	[●]
(ii)	[Trigger Event Type:]	[American Daily][American Continuous][European (Final)]
(iii)	[Knock-in Barrier Type:]	[Not Applicable][American][European]
(iv)	[Trigger Event Observation Date:]	[●][Final Valuation Date] [Any [common] Scheduled Trading Day from (and including) the Knock-in Barrier Period Start Date to (and including) the Knock-in Barrier Period End Date]
(v)	[Knock-in Trigger Event:	[Applicable][Not Applicable]
(vi)	[Knock-in Barrier Percentage:]	[●] [The Knock-in Barrier Price is [●].]
(vii)	[Knock-in Barrier Period Start Date:]	[●]

(viii)	[Knock-in Barrier Period End Date:]	[●]
(l)	**[Settlement Option 9 (General Condition 16.9 – Capped Bonus)]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i)	[Bonus:]	[●]
(ii)	[$Cap_{(Settlement)}$:]	[●][Not Applicable]
(iii)	[Trigger Event Type:]	[American Daily][American Continuous][European (Final)]
(iv)	[Knock-in Barrier Type:]	[Not Applicable][American][European]
(v)	[Trigger Event Observation Date:]	[●][Final Valuation Date] [Any [common] Scheduled Trading Day from (and including) the Knock-in Barrier Period Start Date to (and including) the Knock-in Barrier Period End Date]
(vi)	[Knock-in Trigger Event:	[Applicable][Not Applicable]
(vii)	[Knock-in Barrier Percentage:]	[●] [The Knock-in Barrier Price is [●].]
(viii)	[Knock-in Barrier Period Start Date:]	[●]
(ix)	[Knock-in Barrier Period End Date:]	[●]
(m)	**[Settlement Option 10 (General Condition 16.10 – Bull Bear (constant upside participation))]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i)	[Uparticipation:]	[●]
(ii)	[Dparticipation:]	[●]
(iii)	[$Cap_{(Settlement)}$:]	[●][Not Applicable]
(iv)	[Trigger Event Type:]	[American Daily][American Continuous][European (Final)]

(v)	[Knock-in Barrier Type:]	[Not Applicable][American][European]
(vi)	[Trigger Event Observation Date:]	[●][Final Valuation Date] [Any [common] Scheduled Trading Day from (and including) the Knock-in Barrier Period Start Date to (and including) the Knock-in Barrier Period End Date]
(vii)	[Knock-in Trigger Event:	[Applicable][Not Applicable]
(viii)	[Knock-in Barrier Percentage:]	[●] [The Knock-in Barrier Price is [●].]
(ix)	[Knock-in Barrier Period Start Date:]	[●]
(x)	[Knock-in Barrier Period End Date:]	[●]
(xi)	[Strike Price Percentage:]	(*For a single SPP;*) [●] [Underlying Asset(s)$_{\text{(Final Settlement)}}$]: [●] Underlying Asset(s)($_{\text{Downside}}$): [●]] [The Strike Price is [●].]
[SPP:]		
(n)	**[Settlement Option 11 (General Condition 16.11 – Bull Bear (variable upside participation))]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i)	[Dparticipation:]	[●]
(ii)	[PreTriggerUparticipation:]	[●]
(iii)	[PostTriggerUparticipation:]	[●]
(iv)	[Cap$_{\text{(Settlement)}}$:]	[●][Not Applicable]
(v)	[Trigger Event Type:]	[American Daily][American Continuous][European (Final)]
(vi)	[Trigger Event Observation Date:]	[●][Final Valuation Date] [Any [common] Scheduled Trading Day from (and including) the Knock-in Barrier Period Start Date to (and including) the Knock-in Barrier Period End Date]
(vii)	[Knock-in Trigger Event:	[Applicable][Not Applicable]

(viii)	[Knock-in Barrier Percentage:]	[●] [The Knock-in Barrier Price is [●].]
(ix)	[Knock-in Barrier Period Start Date:]	[●]
(x)	[Knock-in Barrier Period End Date:]	[●]
(xi)	[Strike Price Percentage:] [SPP:]	(*For a single SPP;*) [●] [Underlying Asset(s)$_{\text{(Final Settlement)}}$]: [●] Underlying Asset(s)($_{\text{Downside}}$): [●]] [The Strike Price is [●].]
(o)	**[Settlement Option 12 (General Condition 16.12 – Delta One)]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i)	[Participation$_{\text{(Settlement)}}$:]	[●]
(p)	**[Settlement Option 13 (General Condition 16.13 – Delta One (with fee drain))]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i)	[Participation$_{\text{(Settlement)}}$:]	[●]
(ii)	[Fee:]	[●]
(q)	**[Settlement Option 14 (General Condition 16.14 – Fixed Settlement (FX))]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i)	[Final Observation Date:]	[●]
(ii)	[Final Settlement Percentage:]	[●]
(iii)	[Conversion Rate (FX):]	[Applicable] [Not Applicable]

(r)	**[Settlement Option 15 (General Condition 16.15 – Participation Settlement (FX))]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i)	[Final Observation Date:]	[●]
(ii)	[Final Settlement Percentage:]	[●]
(iii)	[Participation$_{(Settlement)}$:]	[●]
(iv)	[Cap$_{(Settlement)}$:]	[●][Not Applicable]
(v)	[Capped Participation:]	[Not Applicable][Applicable]
(vi)	[Upside Strike Shift:]	[●]
(vii)	[Conversion Rate (FX):]	[Applicable] [Not Applicable]
(s)	**[Settlement Option 16 (General Condition 16.16 – Market Plus Settlement (FX))]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i)	[Fixed Settlement Percentage:]	[●]
(ii)	[Final Observation Date:]	[●]
(i)	[Cap$_{(Settlement)}$:]	[●][Not Applicable]
(ii)	[Capped Market Plus:]	[Not Applicable][Applicable]
(iii)	[Protection Barrier:]	[●]
(iv)	[Digital Percentage:]	[●]
(v)	[Conversion Rate (FX):]	[Applicable] [Not Applicable]
(t)	**[Settlement Option 17 (General Condition 16.17 – Digital**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)

	Settlement (FX))]	
(i)	[Digital Settlement (FX):]	[Not Applicable] [Applicable: [Digital Settlement (FX) – Vanilla] [Digital Settlement (FX) –Floored Downside] [Digital Settlement (FX) – Barrier Protection]]
(ii)	[Barrier Condition:]	[Not Applicable] [Applicable: [European Barrier Condition][American Barrier Condition – Discrete][American Barrier Condition – Continuous]]
(iii)	[Barrier Observation Date(s)/Period:]	

Barrier Observation Date(s)/Period	**[Averaging Date(s) (FX)]**
[●]	[●]

(iv)	[Fixed Settlement Percentage:]	[●]
(v)	[Final Observation Date:]	[●]
(vi)	[Protection Barrier:]	[●]
(vii)	[Digital Percentage:]	[●]
(viii)	[Digital Strike:]	[●]
(ix)	[Downside Strike Shift:]	[●]
(x)	[Floor:]	[●]
(xi)	[Conversion Rate (FX):]	[Applicable] [Not Applicable]
(u)	**[Settlement Option 18 (General Condition 16.18 – Digital Plus Settlement (FX))]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i)	[Digital Plus Settlement (FX):]	[Not Applicable] [Applicable: [Digital Plus Settlement (FX) – Vanilla] [Digital Plus Settlement (FX) – Floored Downside] [Digital Plus Settlement (FX) – Barrier Protection]]
(ii)	[Capped Digital Plus:]	[Not Applicable][Applicable]
(iii)	[Barrier Condition:]	[Not Applicable] [Applicable: [European Barrier Condition][American Barrier Condition – Discrete][American Barrier Condition – Continuous]]

(iv) [Barrier Observation Date(s)/Period:]

Barrier Observation Date(s)/Period	[Averaging Date(s) (FX)]
[●]	[●]

(v) [Fixed Settlement Percentage:] [●]

(vi) [Final Observation Date:] [●]

(vii) [Protection Barrier:] [●]

(viii) [Digital Percentage:] [●]

(ix) [Digital Strike:] [●]

(x) [Upside Strike Shift:] [●]

(xi) [Downside Strike Shift:] [●]

(xii) [Floor:] [●]

(xiii) [Cap$_{(\text{Settlement})}$:] [●][Not Applicable]

(xiv) [Conversion Rate (FX):] (xv) [Applicable] [Not Applicable]

(v) **[Settlement Option 19 (General Condition 16.19 – Cash Plus Settlement (FX))]** [Applicable][Not Applicable]

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

(i) [Final Settlement Percentage:] [●]%

(ii) [Final Observation Date:] [●]

(iii) [Bonus Percentage:] [●]

(iv) [Cap$_{(\text{Settlement})}$:] [●][Not Applicable]

(v) [Capped:] [Not Applicable][Applicable]

(vi) [Conversion Rate (FX):] [Applicable] [Not Applicable]

(w) **[Settlement Option 20 (General Condition 16.20 – Barrier with** [Applicable][Not Applicable]

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

Rebate Settlement (FX))]

(i) [Barrier Observation Date(s)/Period:]

Barrier Observation Date(s)/Period	**[Averaging Date(s) (FX)]**
[●]	[●]

(ii) [Fixed Settlement Percentage:] [●]

(iii) [Final Observation Date:] [●]

(iv) [Upside Strike Shift:] [●]

(v) [Rebate Barrier Condition:] [Applicable: [European Barrier Condition][American Barrier Condition – Discrete][American Barrier Condition – Continuous]]

(vi) [Rebate Barrier:] [●]

(vii) [Bonus Percentage:] (viii) [●]

(ix) [Conversion Rate (FX):] [Applicable] [Not Applicable]

(x) **[Settlement Option 21 (General Condition 16.21 – Tracker Settlement (FX))]** [Applicable][Not Applicable]

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

(i) [Capped and Floored:] [Not Applicable][Applicable]

(ii) [Cap$_{(Settlement)}$:] [●][Not Applicable]

(iii) [Floor:] [●]

(iv) [Final Observation Date:] [●]

(v) [Fixed Settlement Percentage:] [●]

(vi) [Upside Strike Shift:] [●]

(vii) [Conversion Rate (FX):] [Applicable] [Not Applicable]

(y) **[Settlement Option 22 (General Condition 16.22 – Supertracker Settlement (FX))]** [Applicable][Not Applicable]

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

(i)	[Supertracker Settlement (FX):]	[Not Applicable][Applicable: [Supertracker Settlement (FX) – Capped and Floored] [Supertracker Settlement (FX) – Vanilla] [Supertracker Settlement (FX) – Barrier Protection] [Supertracker Settlement (FX) – Plateau Booster]
(ii)	[Cap$_{(Settlement)}$:]	[●][Not Applicable]
(iii)	[Floor:]	[●]
(iv)	[Final Observation Date:]	[●]
(v)	[Barrier Condition:]	[Not Applicable] [Applicable: [European Barrier Condition][American Barrier Condition – Discrete][American Barrier Condition – Continuous]]
(vi)	[Barrier Observation Date(s)/Period:]	

Barrier Observation Date(s)/Period	**[Averaging Date(s) (FX)]**
[●]	[●]

(vii)	[Fixed Settlement Percentage:]	[●]
(viii)	[Protection Barrier:]	[●]
(ix)	[Participation$_{(Settlement)}$:]	[●]
(x)	[Participation1$_{(Settlement)}$:]	[●]
(xi)	[Participation2$_{(Settlement)}$:]	[●]
(xii)	[Downside Strike Shift:]	[●]
(xiii)	[Upside Strike Shift:]	[●]
(xiv)	[Upside Strike Shift1 Participation:]	[[Applicable][Not Applicable] [Upside Strike Shift1 Level: [●]]]
(xv)	[Upside Strike Shift2 Participation:]	[[Applicable][Not Applicable] [Upside Strike Shift2 Level: [●]]]
(z)	**[Settlement Option 23 (General Condition 16.23 – Put Spread)]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i)	[Strike Price Percentage:]	(*For a single SPP;*) [●] [Underlying Asset(s)$_{(Final\ Settlement)}$]: [●]

		Underlying Asset(s)($_{\text{Downside}}$): [●]]
[SPP:]		[The Strike Price is [●].]
(ii)	[Lower Strike Price Percentage:]	[●]
[LSPP:]		
(iii)	[Final Barrier Percentage:]	[●]
(aa)	**[Settlement Option 24 (General Condition 16.24 – Twin Win)]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i)	[Trigger Event Type:]	[American Daily][American Continuous][European (Final)]
(ii)	[Knock-in Barrier Type:]	[Not Applicable][American][European]
(iii)	[Trigger Event Observation Date:]	[●][Final Valuation Date] [Any [common] Scheduled Trading Day from (and including) the Knock-in Barrier Period Start Date to (and including) the Knock-in Barrier Period End Date]
(iv)	[Knock-in Trigger Event:	[Applicable][Not Applicable]
(v)	[Knock-in Barrier Percentage:]	[●] [The Knock-in Barrier Price is [●].]
(vi)	[Knock-in Barrier Period Start Date:]	[●]
(vii)	[Knock-in Barrier Period End Date:]	[●]
(viii)	[Knock-out Barrier Period Start Date:]	[●] [From [(and including)][(but excluding)]]
(ix)	[Knock-out Barrier Period End Date:]	[●] [To [(and including)][(but excluding)]]
(x)	[Knock-out Barrier Type:]	[Not Applicable][American][European]
(xi)	[Knock-out Barrier Percentage:]	[●]

(xii)	[Protection Level:]	[●] [As specified in the General Conditions]
(xiii)	[Strike Price Percentage:]	(*For a single SPP;*) [●] [Underlying Asset(s)$_{\text{(Final Settlement)}}$]: [●] Underlying Asset(s)($_{\text{Downside}}$): [●]] [The Strike Price is [●].]
[SPP:]		
(xiv)	[Downside:]	[Applicable][Not Applicable]
(xv)	[Downside Cap:]	[Applicable][Not Applicable]
[DC:]		[●]
(xvi)	[Downside Floor:]	[●]
[DF:]		
(xvii)	[Downside Participation:]	[●]
[DP:]		
(xviii)	[Downside Strike Price Percentage:]	[●]
[DSPP:]		
(xix)	[Short Downside Event:]	[Applicable][Not Applicable]
(xx)	[Short Downside Floor:]	[●]
[SDF:]		
(xxi)	[Short Downside Participation:]	[●]
[SDP:]		
(xxii)	[Upside Cap:]	[Applicable][Not Applicable]
[UC:]		[●]
(xxiii)	[Upside Floor:]	[●]
[UF:]		
(xxiv)	[Upside Participation:]	[●]
[UP:]		
(xxv)	[Rainbow Weight:]	[●]

Rainbow Asset Performance Rank (i)	**Rainbow Weight (i)**

1	[●]
2	[●]
n	[●]

(xxvi) [Rainbow Profiles and Rainbow Profile Component Weight:] [●]

In respect of Rainbow Profile [●]:

Underlying Asset(s) comprising Rainbow Profile [●]	Rainbow Profile Component Weight
[●]	[●]
[●]	[●]
[●]	[●]

[*Repeat as necessary for each Rainbow Profile*]

(bb) **[Settlement Option 25 (General Condition 16.25 – Ladder Call)]** [Applicable][Not Applicable]

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

(i) [Cap$_{(Settlement)}$:] [●][Not Applicable]

(ii) [Downside:] [Applicable][Not Applicable]

(iii) [Downside Floor:] [●]

[DF:]

(iv) [Downside Participation:] [●]

[DP:]

(v) [Upside FX Conversion:] [Applicable] [Not Applicable]

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

(A)[FX Business Centre[s]:] [●][TARGET]

(B)[Initial FX Date:] [Trade Date] [●]

(C)[Final FX Date:] [[●] Business Day following the [Final Valuation Date] [●]

(D)[FX Conversion Rate:] [●]

(vi) [Downside FX Conversion:] [Applicable] [Not Applicable]

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

(A)[FX Business Centre[s]:] [●][TARGET]

(B)[Initial FX Date:] [Trade Date] [●]

(C)[Final FX Date:] [[●] Business Day following the [Final Valuation Date] [●]

(D)[FX Conversion Rate:] [●]

(vii) [Trigger Event Type:] [American Daily][American Continuous][European (Final)]

(viii) [Knock-in Barrier Type:] [Not Applicable][American][European]

(ix) [Trigger Event Observation Date:] [●][Final Valuation Date] [Any [common] Scheduled Trading Day from (and including) the Knock-in Barrier Period Start Date to (and including) the Knock-in Barrier Period End Date]

(x) [Knock-in Trigger Event: [Applicable][Not Applicable]

(xi) [Knock-in Barrier Percentage:] [●]

[The Knock-in Barrier Price is [●].]

(xii) [Knock-in Barrier Period Start Date:] [●]

(xiii) [Knock-in Barrier Period End Date:] [●]

(xiv) [Ladder Trigger Event Downside Deactivation:] [Applicable][Not Applicable]

(xv) [Ladder Barrier Observation Date:] [●][,][●][and] [●]

(xvi) [Ladder Percentage(i):]

i	Ladder Percentage	Ladder Barrier Percentage
1	[●]	[●]
2	[●]	[●]
[●]	[●]	[●]

(xvii) [Participation$_{(Settlement)}$:] [●]

(xviii) [Protection Level:] [●] [As specified in the General Conditions]

(xix) [Strike Price Percentage:] (*For a single SPP;*) [●]

[Underlying Asset(s)$_{(Final\ Settlement)}$]: [●]

Underlying Asset(s)($_{Downside}$): [●]]

[The Strike Price is [●].]

[SPP:]

(xx) [Rainbow Weight:] [●]

Rainbow Asset Performance Rank (i)	**Rainbow Weight (i)**
1	[●]
2	[●]

n	[●]

(xxi) [Rainbow Profiles and Rainbow Profile Component Weight:] [●]

In respect of Rainbow Profile [●]:

Underlying Asset(s) comprising Rainbow Profile [●]	**Rainbow Profile Component Weight**
[●]	[●]
[●]	[●]
[●]	[●]

[*Repeat as necessary for each Rainbow Profile*]

(cc) **[Settlement Option 26 (General Condition 16.26 – MaxNav DeltaOne]** [Applicable][Not Applicable]

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

(i) [Protection Level:] [●] [As specified in the General Conditions]

(dd) **[Settlement Option 27 (General Condition 16.27 – Drop Back]** [Applicable: refer to the provisions under the heading 'Provisions relating to Drop Back' below][Not Applicable]

(*If applicable, insert and complete the paragraphs under the heading 'Provisions relating to Drop Back' below*)

(ee) **[Settlement Option 28 (General Condition 16.28 – Inflation-Linked]** [Applicable][Not Applicable]

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

(*If applicable, specify details of the Inflation Index in 'Provisions relating to the Underlying(s)' below*)

(i) [Final Observation Date:] [●]

(ii) [Final Settlement Floor:] [Applicable: [●]]/[Not Applicable]

(ff) **[Settlement Option 29 (General Condition 16.29 – Bond-Linked Pass-Through]** [Applicable][Not Applicable]

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

(i) [Reference Currency Payments:] [Applicable] [Not Applicable]

(gg) **[Settlement Option 30 (General Condition 16.30 – Bond-Linked – Reverse** [Applicable][Not Applicable]

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

	Convertible Settlement]	
(i)	[Protection Level:]	[●] [As specified in the General Conditions]
(ii)	[Relevant Bond Price:]	[●] (*For example mid/arithmetic average of bid and offer, bid, offer, mid yield, bid yield, offer yield price*)
(iii)	[Bond Price Fixing:]	[●]
(iv)	[Underlying Assets Clean Strike Price:]	[●]
(v)	[Underlying Assets Valuation Time:]	[●]
(hh)	**[Settlement Option 31 (General Condition 16.31 – Bond-Linked – Physical Delivery Settlement]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i)	[Relevant Bond Price:]	[●] (*For example mid/arithmetic average of bid and offer, bid, offer, mid yield, bid yield, offer yield price*)
(ii)	[Bond Price Fixing:]	[●]
(iii)	[Underlying Assets Clean Strike Price:]	[●]
(iv)	[Underlying Assets Valuation Time:]	[●]
(ii)	**[Settlement Option 32 (General Condition 16.32 – Digital Settlement]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i)	[Trigger Event Type:]	[American Daily][American Continuous][European (Final)]
(ii)	[Knock-in Barrier Type:]	[Bullish][Bearish][Collar]
(iii)	[Trigger Event Observation Date:]	[●][Final Valuation Date] [Any [common] Scheduled Trading Day from (and including) the Knock-in Barrier Period Start Date to (and including) the Knock-in Barrier Period End Date]
(iv)	[Knock-in Trigger Event:	[Applicable][Not Applicable]

(v) [Knock-in Barrier Percentage[(1)][(2):]

[*Include Knock-in Barrier Percentage or Knock-in Barrier Percentage(1) and Knock-in Barrier Percentage(2) as required*]

[●]

[The Knock-in Barrier Price is [●].]

[Knock-in Barrier Price[(1)][(2)] is [●].]

[*Include Knock-in Barrier Price or Knock-in Barrier Price(1) and Knock-in Barrier Price(2) as required*]

(vi) [Knock-in Barrier Period Start Date:] [●]

(vii) [Knock-in Barrier Period End Date:] [●]

(viii) [Participation1$_{(Settlement)}$:] [●]

(ix) [Participation2$_{(Settlement)}$:] [●]

(x) [Rainbow Weight:] [●]

Rainbow Asset Performance Rank (i)	Rainbow Weight (i)
1	[●]
2	[●]
n	[●]

(xi) [Rainbow Profiles and Rainbow Profile Component Weight:] [●]

In respect of Rainbow Profile [●]:

Underlying Asset(s) comprising Rainbow Profile [●]	Rainbow Profile Component Weight
[●]	[●]
[●]	[●]
[●]	[●]

[*Repeat as necessary for each Rainbow Profile*]

(jj) **[Settlement Option 33 (General Condition 16.33 – Orion Basket]** [Applicable][Not Applicable]

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

(i) [Rebate Rate:] [●]

(ii) [Global Floor:] [●]

(iii) [Local Floor:] [●]

(iv) [Knock-out Barrier Percentage:] [●]

(v) [Trigger Event Type:] [American Daily][American Continuous][European (Final)]

(kk) **[Settlement Option 34 (General Condition 16.34 – Floating (Variable)]** [Applicable][Not Applicable]

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

(i) [Final Settlement Percentage:] [●]

(ii) [Cap:] [●]

(iii) [Floor:] [●]

(iv) [Direction:] [+1][-1]

(v) [Margin:] [●]

(vi) [Participation$_{(Settlement)}$:] [●]

(vii) [Reference Factor:] [Single Rate] [Digital Settlement] [Basket]

(viii) [Variable Settlement Rate:] (*insert for Single Rate*)

[●][Floating Rate][Inverse Floating Rate][Inflation Performance][FX Rate][Valuation Price][Spread Rate][Basket Rate]

(*complete provisions relating to Variable Settlement Rate*)

[Averaging-out] [Min Lookback-out] [Max Lookback-out]

Variable Settlement Rate (i):	Rate (i)
1	[●]
2	[●]
n	[●]

[Inflation Performance:] [Year-on-Year][Cumulative]

– Inflation Index: [●]

– Inflation Index Sponsor: [●]

– Reference Month: The calendar month falling [●] month[s] prior to the Settlement Observation Date [subject to linear interpolation].

[Reference Month:]	[Settlement Observation Date:]
[●]	[●]

– [Initial Valuation Date:] [●] (*insert for 'Cumulative'*)

– Related Bond: [●] [As specified in the Conditions]

– Pre-nominated Index: [●] [Not Applicable]

[Floating Rate:	(*Include where Floating Rate applies*)
[Floating Rate Determination:	(*Include where Reference Rate applies*) [Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Interest Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR] (*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*) (*if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' in Option 4 (General Condition 13.4 – Floating)*) (*if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*)
[FX Rate:	(*Include where FX Rate applies*)
– FX Pair:	[●]
– FX Financial Centre(s):]	[●]
– Fixing Source:	[●]
– Fixing Time:	[●]
– Interest Observation Date in respect of the FX Rate:	[●][Interest Observation Date]]
[Inverse Floating Rate:	(*Include where Inverse Floating Rate applies*)
– Spread:	[●]
– Floating Rate:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Interest Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR] *(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating))* *(if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' in Option 4 (General Condition 13.4 – Floating))* *(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))*

– Participation: [●]]

[Valuation Price: (*Include where Valuation Price applies*)

Underlying Asset	Underlying Asset Currency	Exchange	Related Exchange
[*(Name:)* [●] **Bloomberg Screen**: [●] **Refinitiv Screen**: [●] **[LSEG Screen:** [●] **ISIN**l [●]]	[●]	[●]	[●]

[Basket Rate:] (*insert if Basket Rate is applicable*)

[Best-of] [Worst-of] [Weighted Basket] [Rainbow Basket] [Jade Basket] [Temple Basket]

(ix) [Variable Settlement Rate 1:] (*insert for Spread Rate or where Digital Settlement is applicable*)

[●][Floating Rate][Inverse Floating Rate][Inflation Performance][FX Rate][Valuation Price][Spread Rate][Basket Rate] (*insert and complete items from Variable Settlement Rate above*)

(x) [Variable Settlement Rate 2:] (*insert for Spread Rate or Digital Settlement is applicable*)

[●][Floating Rate][Inverse Floating Rate][Inflation Performance][FX Rate][Valuation Price][Spread Rate][Basket Rate] (*insert and complete items from Variable Settlement Rate above*)

(xi) [Basket Rate:] (*insert for Basket*)

[Best-of] [Worst-of] [Weighted Basket] [Rainbow Basket] [Jade Basket] [Temple Basket]

[Table Underlying Assets for Basket] (*insert and complete provisions in respect of each Underlying Asset*)

No.	**Underlying Type:**	**[Floating Rate Determination:]**	**[●]**	**[Reference Rate Financial Centre(s):]**	**[Reference Rate Business Day Convention:]**	**[Weight:]**
1	[Floating Rate] [Inverse Floating Rate] [Inflation Performance] [FX Rate] [Valuation Price]	**[Floating Rate Determination – Reference Rate]** **[Floating Rate Determination – CMS Rate]** **[Floating Rate Determination – Interest Rate Index]**	[●]	[●]	[●]	[●]
2						
n						

(xii) [Digital Strike:] [●]

(xiii) [Variable Digital Strike:] [Applicable]

[Best-of] [Worst-of] [Weighted Basket] [Rainbow Basket] [Forward] [As observed] [Magnetic Barrier (bullish)] [Magnetic Barrier (bearish)].

(xiv) [Strike Cap:] [●] *(insert for Magnetic Barrier (bearish))*

(xv) [Strike Floor:] [●] *(insert for Magnetic Barrier (bullish))*

(xvi) [Variable Digital Strike Cap:] [●]

(xvii) [Variable Digital Strike Floor:] [●]

(xviii) [Digital Strike Observation Date:] [●]

(xix) [Digital Strike Observation Period:] [●]

(xx) [Digital Strike Spread:] [●] (*insert for Forward)*

(xxi) [Settlement Observation Date:] [●]

(xxii) [Settlement Observation Period:] [●]

(xxiii) [Starting Barrier Percentage:] [●] *(insert for Magnetic Barrier (bearish) and Magnetic Barrier (bullish))*

(xxiv) [Weight [s](i):] [●]

[Underling Asset (i)][Observed Rate (i)]	Weight (i)
1	[●]
2	[●]
n	[●]

(xxv) [Rainbow Weight:] [●]

Rainbow Rank (i)	Rainbow Weight (i)
1	[●]
2	[●]
n	[●]

(xxvi) [Jade Barrier:] [●]

[Underling Asset (i)][Observed Rate (i)]	Jade Barrier (i)
1	[●]
2	[●]
n	[●]

(xxvii) [Jade Replacement Rate:] [●]

[Underling Asset (i)][Observed Rate (i)]	Jade Replacement Rate (i)
1	[●]
2	[●]
n	[●]

(xxviii) [Temple Replacement Rate:] [●]

[Underling Asset (i)][Observed Rate (i)]	Temple Replacement Rate (i)
1	[●]

2	[●]
n	[●]

[j (in respect of the Temple Rank):] [●]

(xxix) [Observed Rate [*insert number from 1 to n*]:] [Floating Rate][CMS Rate][Interest Rate Index][Inverse Floating Rate][Inflation Performance][Spread Rate][FX Rate][Basket Rate]

(*insert and complete relevant elections from Variable Settlement Rate above*)

(*repeat for each Observed Rate from 1 to n*)

(ll) **[Settlement Option 35 (General Condition 16.35 – Floating (Variable) (with lock-in)]** [Applicable][Not Applicable]

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

(i) [Lock-In Strike:] [●]

(ii) [Lock-in:] [Lock-in (bullish)][Lock-in (bearish)]

(iii) [Observed Lock-in Rate:] [●] *(specify any Observed Rate)*

(iv) [Settlement Lock-In Rate:] [[●] per cent][Floating Rate][Inverse Floating Rate][Inflation Performance][Spread Rate]

(*insert and complete items from Variable Settlement Rate below*)

(v) [Settlement Observation Date:] [●]

(vi) [Settlement Observation Period:] [●]

(vii) [Final Settlement Percentage:] [●]

(viii) [Cap:] [●]

(ix) [Floor:] [●]

(x) [Direction:] [+1][-1]

(xi) [Margin:] [●]

(xii) [Participation$_{(Settlement)}$:] [●]

(xiii) [Reference Factor:] [Single Rate] [Digital Settlement] [Basket]

(xiv) [Variable Settlement Rate:] (*insert for Single Rate*)

[●][Floating Rate][Inverse Floating Rate][Inflation Performance][FX Rate][Valuation Price][Spread Rate][Basket Rate]

(*complete provisions relating to Variable Settlement Rate*)

[Averaging-out] [Min Lookback-out] [Max Lookback-out]

Variable Settlement Rate (i):	Rate (i)
1	[●]

2	[●]
n	[●]

[Inflation Performance:] [Year-on-Year][Cumulative]

Inflation Index: [●]

Inflation Index Sponsor: [●]

Reference Month: The calendar month falling [●] month[s] prior to the Settlement Observation Date [subject to linear interpolation].

[Reference Month:]	[Settlement Observation Date:]
[●]	[●]

– [Initial Valuation Date:] [●] (*insert for 'Cumulative'*)

– Related Bond: [●] [As specified in the Conditions]

Pre-nominated Index: [●] [Not Applicable]

[Floating Rate: (*Include where Floating Rate applies*)

Floating Rate Determination: (*Include where Reference Rate applies*)

[Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Interest Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR]

(*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*)

(*if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' in Option 4 (General Condition 13.4 – Floating)*)

(*if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*)

[FX Rate: (*Include where FX Rate applies*)

– FX Pair: [●]

– FX Financial Centre(s):] [●]

– Fixing Source: [●]

– Fixing Time: [●]

– Interest Observation Date in respect of the FX Rate: [●][Interest Observation Date]]

[Inverse Floating Rate:	(*Include where Inverse Floating Rate applies*)
– Spread:	[●]
– Floating Rate:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Interest Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR] *(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating))* *(if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' in Option 4 (General Condition 13.4 – Floating))* *(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))*
– Participation:	[●]]
[Valuation Price:	(*Include where Valuation Price applies*)

Underlying Asset	Underlying Asset Currency	Exchange	Related Exchange
[*(Name:)* [●] **Bloomberg Screen**: [●] **Refinitiv Screen**: [●] **[LSEG Screen:** [●] **ISIN**l [●]]	[●]	[●]	[●]

[Basket Rate:]	(*insert if Basket Rate is applicable*) [Best-of] [Worst-of] [Weighted Basket] [Rainbow Basket] [Jade Basket] [Temple Basket]
(xv) [Variable Settlement Rate 1:]	(*insert for Spread Rate or where Digital Settlement is applicable*) [●][Floating Rate][Inverse Floating Rate][Inflation Performance][FX Rate][Valuation Price][Spread Rate][Basket Rate] (*insert and complete items from Variable Settlement Rate above*)
(xvi) [Variable Settlement Rate 2:]	(*insert for Spread Rate or Digital Settlement is applicable*) [●][Floating Rate][Inverse Floating Rate][Inflation Performance][FX Rate][Valuation Price][Spread Rate][Basket Rate] (*insert and complete items from Variable Settlement Rate above*)
(xvii) [Basket Rate:]	(*insert for Basket*) [Best-of] [Worst-of] [Weighted Basket] [Rainbow Basket] [Jade Basket] [Temple Basket]
[Table Underlying Assets for Basket]	(*insert and complete provisions in respect of each Underlying Asset*)

No.	Underlying Type:	[Floating Rate Determination:]	[●]	[Reference Rate Financial Centre(s):]	[Reference Rate Business Day Convention:]	[Weight:]
1	[Floating Rate] [Inverse Floating Rate] [Inflation Performance] [FX Rate] [Valuation Price]	**[Floating Rate Determination – Reference Rate]** **[Floating Rate Determination – CMS Rate]** **[Floating Rate Determination – Interest Rate Index]**	[●]	[●]	[●]	[●]
2						
n						

(xviii) [Digital Strike:] [●]

(xix) [Variable Digital Strike:] [Applicable]

[Best-of] [Worst-of] [Weighted Basket] [Rainbow Basket] [Forward] [As observed] [Magnetic Barrier (bearish)] [Magnetic Barrier (bullish)].

(xx) [Strike Cap:] [●] *(insert for Magnetic Barrier (bearish))*

(xxi) [Strike Floor:] [●] *(insert for Magnetic Barrier (bullish))*

(xxii) [Variable Digital Strike Cap:] [●]

(xxiii) [Variable Digital Strike Floor:] [●]

(xxiv) [Digital Strike Observation Date:] [●]

(xxv) [Digital Strike Observation Period:] [●]

(xxvi) [Digital Strike Spread:] [●] (*insert for Forward*)

(xxvii) [Settlement Observation Date:] [●]

(xxviii) [Settlement Observation Period:] [●]

(xxix) [Starting Barrier Percentage:] [●] *(insert for Magnetic Barrier (bearish) and Magnetic Barrier (bullish))*

(xxx) [Weight[s](i):] [●]

[Underling Asset (i)][Observed Rate (i)]	Weight (i)
1	[●]
2	[●]
n	[●]

(xxxi) [Rainbow Weight:] [●]

Rainbow Rank (i)	Rainbow Weight (i)
1	[●]
2	[●]
n	[●]

(xxxii) [Jade Barrier:] [●]

[Underling Asset (i)][Observed Rate (i)]	Jade Barrier (i)
1	[●]
2	[●]
n	[●]

(xxxiii) [Jade Replacement Rate:] [●]

[Underling Asset (i)][Observed Rate (i)]	Jade Replacement Rate (i)
1	[●]
2	[●]
n	[●]

(xxxiv) [Temple Replacement Rate:] [●]

[Underling Asset (i)][Observed Rate (i)]	Temple Replacement Rate (i)
1	[●]
2	[●]
n	[●]

[j (in respect of the Temple Rank):] [●]

(xxxv) [Observed Rate [*insert number from 1 to n*]:] [Floating Rate][CMS Rate][Interest Rate Index][Inverse Floating Rate][Inflation Performance][Spread Rate][FX Rate][Basket Rate]

(*insert and complete relevant elections from Variable Settlement Rate above*)

(*repeat for each Observed Rate from 1 to n*)

[***Provisions relating to Drop Back***] (*if not applicable, delete this paragraph*)

24 Drop Back Payout: General Condition 12.44 and General Condition 15.27 — Applicable

(a) [Valuation Price Determination:] — Applicable

(b) [Reinvestment Trigger Barrier Determination:] — Applicable

(c) [Reinvestment Trigger Barrier and Reinvestment Allocation:]

i	**Reinvestment Trigger Barrier$_{(i)}$**	**Reinvestment Allocation$_{(i)}$**
1	[●]%	[●]%
2	[●]%	[●]%
3	[●]%	[●]%

(d)	[Initial Investment Allocation:]	[●]
(e)	[Initial Equity Investment Allocation:]	[●]
(f)	[Initial Cash Allocation:]	[●]

[***Provisions relating to Nominal Call Event Settlement***] *(if not applicable, delete this paragraph)*

25	Nominal Call Event Settlement: General Condition 16 (*Nominal Call Event Settlement*)	Applicable
	Nominal Call Threshold Percentage:	[●][10%][Not Applicable]

[***Provisions relating to Instalment Notes***] (*if not applicable, delete this paragraph*)

26	Instalment Notes: General Condition 23 (*Settlement by Instalments*)		Applicable
	(a)	[Instalment Date[s]:]	[●] [Each of the dates set out in Table [●] below in the column entitled 'Instalment Date'.]
	(b)	[Instalment Amount[s]:]	[●][Each of the amounts set out in Table [●] below in the column entitled 'Instalment Amount'.]
	(c)	[Minimum Instalment Amount:]	[●]
	(d)	[Maximum Instalment Amount:]	[●]
	(e)	[Instalment Methodology:]	[Pool Factor][Reduction of Nominal][●] (*if other methodology used, specify details*)

[Table [●]]

Instalment Date	**Instalment Amount**
[●]	[●]
[●]	[●]

Provisions relating to the Underlying Asset(s)

27	Underlying Asset[s]:		[Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*) [[The/Each] Reference Obligation specified below]
	(a)	[Share:]	[●]

Underlying Asset	Underlying Asset Currency	Exchange	Related Exchange	[Lookthrough Depository Receipt Provisions] /	[Initial Valuation Date:] [Initial Valuation Date$_{(Interest)}$]	[Initial Price]	[Relevant Price]	[Weight]	[●]

					[Initial Valuation Date$_{\text{(Settlement)}}$]				
[*(Name:)* [●] **Bloomberg Screen**: [●] **Refinitiv Screen**: [●] **ISIN**l [●]]	[●]	[●]	[●]	[Full] [Partial]	[●] / ["Common Pricing" applicable: [●]] /["Individual Pricing" applicable: In respect of each Underlying Asset, the date specified in the column headed "Initial Valuation Date" in the table above.]	[●]	[●]	[●]	[●]

(If any of the following provisions are 'Applicable': Underlying Asset(s)$_{\textit{(Interest)}}$; Underlying Asset(s)$_{\textit{(Autocall Settlement)}}$; Underlying Asset(s)$_{\textit{(Final Settlement)}}$; Underlying Asset(s)$_{\textit{(Downside)}}$ replicate the above table for such scenario)

(b) [Index:] [●]

Underlying Asset	Underlying Asset Currency	Index Sponsor	Exchange	Related Exchange	[Initial Valuation Date:] [Initial Valuation Date$_{\text{(Interest)}}$] [Initial Valuation Date$_{\text{(Settlement)}}$]	[Initial Price]	[Relevant Price]	[Weight]	[●]
[*(Name:)* [●] **Bloomberg Screen**: [●] **Refinitiv Screen**: [●] **ISIN**l [●]]	[●]	[●]	[●]	[●]	[●] / ["Common Pricing" applicable: [●]] /["Individual Pricing" applicable: In respect of each Underlying Asset, the date specified in the column headed "Initial Valuation Date" in the table above.]	[●]	[●]	[●]	[●]

(If any of the following provisions are 'Applicable': Underlying Asset(s)$_{\textit{(Interest)}}$; Underlying Asset(s)$_{\textit{(Autocall Settlement)}}$; Underlying Asset(s)$_{\textit{(Final Settlement)}}$; Underlying Asset(s)$_{\textit{(Downside)}}$ replicate the above table for such scenario)

(i) Additional information relating to the Ind[ex][ices]]: [●]

(ii) Pre-nominated ind[ex][ices]: [●]

(iii)	Scheduled Trading Days:	[For the purpose of limb (c) of the definition of "Scheduled Trading Day", the Fund-Linked Index Business Day Centre(s) [is/are]: [●]] [As defined as per the Equity Linked Annex]
(iv)	Elections in respect of the Fund Component Linked Conditions:	[Not Applicable] [Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(A)	Fund Component Events:	[Not Applicable] [Applicable as per Fund Component Linked Condition 1 (*Fund Component Events*), and for the purposes of Fund Component Linked Condition 1.2(e)(iii), the "**Holding Threshold**" is [10/[●]]%]
(B)	Potential Adjustment of Payment Events:	[Not Applicable] [Applicable as per Fund Component Linked Condition 2 (*Potential Adjustment of Payment Events*)]
(C)	Specified Number:	For the purposes of: - each Adjusted Payment Date: [[three]/[●]]; or - each Autocall Receipt Deadline, Interest Receipt Deadline and the Receipt Deadline: [[180]/[●]]
(v)	Decrement Adjustment Level:	[Not Applicable] [Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*) [in respect of [each Index / each of] [●] [each Index specified as applicable in the Table [●] above in the column entitled 'Decrement Adjustment Level'.] (*if applicable and if more than one Index, then specify as necessary as above, whether in this line item or in the Table*)
(A)	[Decrement Amount Style:]	[Percentage Style][Fixed Point Style]
(B)	[Decrement Amount:]	[●] [in respect of [each Index / each of] [●] [as specified in respect of the relevant Index in the Table [●] above in the column entitled 'Decrement Amount'.] (*if more than one Index, then specify as necessary for each Index, whether in this line item or in the Table*)
(C)	[DAL(0):]	[As specified in schedule 2][●]
(D)	[DCF Base:]	[365][360][●]
(E)	[Decrement Adjustment Level Start Date:]	[Initial Valuation Date] [●] [in respect of [each Index / each of] [●] [as specified in respect of the relevant Index in the Table [●] above in the column entitled 'Decrement Adjustment Level Start Date'.]

(*if more than one Index, then specify as necessary for each Index, whether in this line item or in the Table*) (*Insert additional columns as necessary to include the items listed below in tabular form*)

(c) [Mixed Basket:] [●]

Underlying Asset	Asset Class	Underlying Asset Currency	Exchange	Related Exchange	Index Sponsor	[Lookthrough Depository Receipt Provisions] /	[Initial Valuation Date:] [Initial Valuation Date$_{(Interest)}$] [Initial Valuation Date$_{(Settlement)}$]	[Initial Price] / [Relevant Price]	[Weight]	[●]
[*(Name:)* [●] **Bloomberg Screen**: [●] **Refinitiv Screen**: [●] **ISIN**l [●]]	[Share]/ [Index]	[●]	[●]	[●]	[●]	[Full][Partial]	[●] / ["Common Pricing" applicable: [●]] /["Individual Pricing" applicable: In respect of each Underlying Asset, the date specified in the column headed "Initial Valuation Date" in the table above.]	[●]	[●]	[●]

(If any of the following provisions are 'Applicable': Underlying Asset(s)$_{(Interest)}$; Underlying Asset(s)$_{(Autocall\ Settlement)}$; Underlying Asset(s)$_{(Final\ Settlement)}$; Underlying Asset(s)$_{(Downside)}$ replicate the above table for such scenario)

(i) Additional information relating to the Ind[ex][ices]] [●]

(ii) Pre-nominated ind[ex][ices]: [●]

(iii) Scheduled Trading Days: [For the purpose of limb (c) of the definition of "Scheduled Trading Day", the Fund-Linked Index Business Day Centre(s) [is/are]: [●]]

[As defined as per the Equity Linked Annex]

(iv) Elections in respect of the Fund Component Linked Conditions: [Not Applicable] [Applicable]

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

(A) Fund Component Events: [Not Applicable] [Applicable as per Fund Component Linked Condition 1 (*Fund Component Events*), and for the purposes of Fund Component Linked Condition 1.2(e)(iii), the "**Holding Threshold**" is [10/[●]]%]

(B) Potential Adjustment of Payment Events: [Not Applicable] [Applicable as per Fund Component Linked Condition 2 (*Potential Adjustment of Payment Events*)]

(C) Specified Number: For the purposes of:

- each Adjusted Payment Date: [[three]/[●]]; or

- each Autocall Receipt Deadline, Interest Receipt Deadline and the Receipt Deadline: [[180]/[●]]

(v) Decrement Adjustment Level: [Not Applicable] [Applicable]

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

[in respect of [each Index / each of] [●] [each Index specified as applicable in the Table [●] above in the column entitled 'Decrement Adjustment Level'.]

(*if applicable and if more than one Index, then specify as necessary as above, whether in this line item or in the Table*)

(A) [Decrement Amount Style:] [Percentage Style][Fixed Point Style]

(B) [Decrement Amount:] [●]

[in respect of [each Index / each of] [●] [as specified in respect of the relevant Index in the Table [●] above in the column entitled 'Decrement Amount'.]

(*if more than one Index, then specify as necessary for each Index, whether in this line item or in the Table*)

(C) [DAL(0):] [As specified in schedule 2][●]

(D) [DCF Base:] [365][360][●]

(E) [Decrement Adjustment Level Start Date:] [Initial Valuation Date] [●]

[in respect of [each Index / each of] [●] [as specified in respect of the relevant Index in the Table [●] above in the column entitled 'Decrement Adjustment Level Start Date'.]

(*if more than one Index, then specify as necessary for each Index, whether in this line item or in the Table*) (*Insert additional columns as necessary to include the items listed below in tabular form*)

(d) [Inflation Index:] [●]

Underlying Asset / [(a "Basket" comprising of the following)]	Asset Class	[Inflation Index Sponsor]	[Reference Month]	[Related Bond]	[●]	[Pre-nominated Index]
[●]	[Inflation Index]	[●]	[- Initial Valuation Date: [●] / [the calendar month falling [●] month[s] prior to the Initial Valuation Date[,	[●]	[●]	[●]

subject to linear interpolation]]

[- Scheduled Settlement Date: [●] /][Interest Period End Date(s)]: the calendar month falling [●] month[s] prior to the [Scheduled Settlement Date][Interest Period End Date][, subject to linear interpolation]]

[- Interest Period End Date: [●]/[, subject to adjustment in accordance with the Business Day Convention][and adjustment for the Unscheduled Business Day Holiday]:]

[The calendar month falling [●] month[s] prior to the relevant Interest Period End Date [subject to linear interpolation]

(If any of the following provisions are 'Applicable': Underlying Asset(s)$_{(Interest)}$; Underlying Asset(s)$_{(Autocall\ Settlement)}$; Underlying Asset(s)$_{(Final\ Settlement)}$; Underlying Asset(s)$_{(Downside)}$ replicate the above table for such scenario)

(e) [FX Pair[s]:] [●]

Underlying Asset] / [(a "Basket" comprising of the following)]	Asset Class	[FX Pair:]	[FX Financial Centre(s):]	[Fixing Source:]	[Fixing Time:]	[FX Initial:]	[Weight[s]:]
[●]	[FX Pair[s]]	[●][*Express as currency per currency, e.g. EUR per USD*]	[●] / [[In respect of each Currency comprising the FX Rate:] [●]][*Specify if different from the Principal Financial Centres for each Currency comprising the FX Rate, otherwise delete this sub-column*]	[●]	[●]	[●]	[●]

(f) [Fund[s]:] [●]

Underlying Asset / [(a "Basket" comprising of the following)]	Asset Class	[Fund Administrator:]	[Fund Manager:]	[Fund Services Provider (additional)]	[Key person:]	[Fund Share:]	[Strike]	[Fund Custodian[s]:]	[Weight:]
[●]	[Fund[s]]	[●]	[●]	[●]	[●]	[●]	[●]	[●]	[●]

(i) Additional information relating to the Fund[s]: [●]

(A) Specified For the purposes of:

	Number:	- each Adjusted Payment Date: [[three]/[●]]; or - each Autocall Receipt Deadline, Interest Receipt Deadline and the Receipt Deadline: [[180]/[●]]
(g)	[Barclays Index]:	[●]

Underlying Asset / [(a "Basket" comprising of the following)]	Asset Class	[Bloomberg Screen:]	[Refinitiv Screen:]	[Weight:]	[Pre-nominated Index:]	[●]	[Initial Price[$_{(Interest)}$] [$_{(Settlement)}$]:] / [Relevant Price]
[●]	[Barclays Index:]	[●]	[●]	[●]	[●]	[●]	[●]

(If any of the following provisions are 'Applicable': Underlying Asset(s)$_{(Interest)}$; Underlying Asset(s)$_{(Autocall\ Settlement)}$; Underlying Asset(s)$_{(Final\ Settlement)}$; Underlying Asset(s)$_{(Downside)}$ replicate the above table for such scenario)

(i)	Additional information relating to the Barclays Ind[ex][ices]:	[●]
(A)	Scheduled Trading Days:	[For the purpose of the definition of "Scheduled Trading Day" as per the Barclays Index Annex, the Index Business Centre(s) [is/are]: [●]]
(B)	Component Valuation:	[Not Applicable][Applicable]
(C)	Maximum Number of Postponement Days:	[●] Scheduled Trading Days [The proviso to the definition of "Maximum Number of Postponement Days" applies]
(D)	Elections in respect of the Fund Component Linked Conditions:	[Not Applicable] [Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(1)	Fund Component Events:	[Not Applicable] [Applicable as per Fund Component Linked Condition 1 (*Fund Component Events*), and for the purposes of Fund Component Linked Condition 1.2(e)(iii), the "**Holding Threshold**" is [10/[●]]%]
(2)	Potential Adjustment of Payment Events:	[Not Applicable] [Applicable as per Fund Component Linked Condition 2 (*Potential Adjustment of Payment Events*)]
(3)	Specified Number:	For the purposes of: - each Adjusted Payment Date: [[three]/[●]]; or - each Autocall Receipt Deadline, Interest Receipt Deadline and the Receipt Deadline: [[180]/[●]]
(h)	[Bond Linked Securities]:	
(i)	Reference Entit(y)(ies):	[*Specify*]

(ii)	Reference Obligation(s):	[*Specify*]
(iii)	Reference ISIN:	[●]
(iv)	Place of listing of Reference Obligation(s):	[●]
(v)	Substitute Reference Obligations:	[Applicable] [Not Applicable]
(vi)	Reference Obligation Jurisdiction:	[●] [As defined in the Bond Linked Annex]
(vii)	Reference Currency:	[●]
(viii)	Reference Obligation Principal Amount:	[●]
(ix)	Issuer Call:	[Applicable Issuer Optional Early Redemption Event: [Applicable] [Not Applicable] [Issuer Optional Early Redemption Election Date [●]] (If 'Issuer Call' is specified to apply in this section of the Final Terms, the Issuer Call provisions set out in the General Conditions shall not apply.) [Not Applicable]
(x)	Custody Charge Deduction:	[Applicable] [Not Applicable]
(xi)	Custody Charge:	[●] per cent. [Not Applicable]
(xii)	Expense Amount Fee:	[Applicable] [Not Applicable]
(xiii)	Valuation Date:	[●] [As defined in the Bond Linked Annex] [Not Applicable]
(xiv)	FX Disruption Event (Bond Linked Annex):	[Applicable] [Not Applicable]
(xv)	Default Requirement:	[●] (*Specify if not the fallback definition in the Bond Linked Conditions*)

	(xvi)	Payment Requirement:	[●] (*Specify if not the fallback definition in the Bond Linked Conditions*)
	(xvii)	Credit Events:	[Bankruptcy] [Failure to Pay: [Applicable] [Not Applicable]] [Obligation Default] [Redemption] [Repudiation/Moratorium] [Restructuring]
	(xviii)	[Final Cut-Off Date:]	[●]
28	(a)	[Initial $Price_{(Interest)}$:]	[[●] [*For everything other than Share Linked Securities and Index Linked Securities*] [[●] [Relevant Price: Opening Price/Closing Price/[●] Intraday Price] [*Only options for Index Linked Securities and Share Linked Securities*]] [Each of the values set out in Table [●] above in the column entitled 'Initial $Price_{(Interest)}$'.]]
		(i) Averaging-in:	[Not Applicable][Applicable] [Averaging-in Dates: [●]] [Each of the dates set out in Table [●] above in the column entitled 'Averaging-in Dates'.]
		(ii) Min Lookback-in:	[Not Applicable][Applicable] [Lookback-in Dates: [●]] [Each of the dates set out in Table [●] above in the column entitled 'Lookback-in Dates'.]
		(iii) Max Lookback-in:	[Not Applicable][Applicable] [Lookback-in Dates: [●]] [Each of the dates set out in Table [●] above in the column entitled 'Lookback-in Dates'.] [[Downside Underlying Asset: Applicable] [*if Downside Underlying Asset is Applicable, then copy items (i), (ii) or (iii) above (as applicable) in full and complete here. If not applicable, delete this row*]]
	(b)	[Initial $Price_{(Settlement)}$:]	[[●][*For everything other than Share Linked Securities and Index Linked Securities*] [[●] [Relevant Price: Opening Price/Closing Price/[●] Intraday Price] [*Only options for Index Linked Securities and Share Linked Securities*]] [Each of the values set out in Table [●] above in the column entitled 'Initial $Price_{(Settlement)}$'.]]
		(i) Averaging-in:	[Not Applicable][Applicable] [Averaging-in Dates: [●]]

			[Each of the dates set out in Table [●] above in the column entitled 'Averaging-in Dates'.]
	(ii)	Min Lookback-in:	[Not Applicable][Applicable] [Lookback-in Dates: [●]] [Each of the dates set out in Table [●] above in the column entitled 'Lookback-in Dates'.]
	(iii)	Max Lookback-in:	[Not Applicable][Applicable] [Lookback-in Dates: [●]] [Each of the dates set out in Table [●] above in the column entitled 'Lookback-in Dates'.] [[Downside Underlying Asset: Applicable] [*if Downside Underlying Asset is Applicable, then copy items (i), (ii) or (iii) above (as applicable) in full and complete here. If not applicable, delete this row*]]
29	(a)	Final Valuation Price:	[In respect of [an Underlying Asset] [a Downside Underlying Asset] and the Final Valuation Date, the Valuation Price of such Underlying Asset in respect of the Final Valuation Date.] [As defined in the General Conditions]
	(i)	[Averaging-out:]	[Not Applicable][Applicable] [In respect of the Final Valuation Date, the Averaging-out Dates: [●]]
	(ii)	[Min Lookback-out:]	[Not Applicable][Applicable] [In respect of the Final Valuation Date, the Lookback-out Dates: [●][,][●] [and] [●]]
	(iii)	[Max Lookback-out:]	[Not Applicable][Applicable] [In respect of the Final Valuation Date, the Lookback-out Dates: [●][,][●] [and] [●]] [[Downside Underlying Asset: Applicable] [*if Downside Underlying Asset is Applicable, then copy items (i), (ii) or (iii) above (as applicable) in full and complete here. If not applicable, delete this row*]]
	(b)	[Final Valuation Date:]	[●] [*Repeat as necessary where the Underlying Asset(s) for the determination of the Interest Amount and/or an Automatic Settlement (Autocall) Event and/or the Final Cash Settlement Amount is or are not the same or Downside Underlying Performance Type$_{(Settlement)}$ is applicable*]
30	[(a)]	Interim Valuation Price:	[In respect of [an Underlying Asset] [a Downside Underlying Asset] and the Interim Valuation Date, the Valuation Price of such Underlying Asset in respect of the Interim Valuation Date.] [As defined in the General Conditions] [Not Applicable] (*If 'Not Applicable', delete the rest of this line item)*

(i)	[Averaging-out:]	[Not Applicable][Applicable] [Averaging-out Dates: [●]]
(ii)	[Min Lookback-out:]	[Not Applicable][Applicable] [Lookback-out Dates: [●][,][●] [and] [●] [each Asset Scheduled Trading Day from [(and including)][(but excluding)] [●] to [(and including)][(but excluding)] [●]]]
(iii)	[Max Lookback-out:]	[Not Applicable][Applicable] [Lookback-out Dates: [●][,][●] [and] [●] [each Asset Scheduled Trading Day from [(and including)][(but excluding)] [●] to [(and including)][(but excluding)] [●]]] [[Downside Underlying Asset: Applicable] [*if Downside Underlying Asset is Applicable, then copy items (i), (ii) or (iii) above (as applicable) in full and complete here. If not applicable, delete this row*]]
[(b)	Final Valuation Date:	[●]]

Provisions relating to disruption events

31	[Consequences of a Disrupted Day (in respect of an Averaging Date or Lookback Date): Equity Linked Condition 3 (*Consequences of Disrupted Days*)]	[*Insert for Equity Linked Securities where either averaging or lookback observation is applicable, otherwise delete*] [Omission] [Postponement] [Modified Postponement]
		[*Repeat as necessary where the Underlying Asset(s) for the determination of the Interest Amount and/or an Automatic Settlement (Autocall) Event and/or the Final Cash Settlement Amount is or are not the same or Downside Underlying Performance Type$_{(Settlement)}$ is applicable*]
32	[Consequences of a Disrupted Day (in respect of an Averaging Date or Lookback Date): Fund Linked Condition 1 (*Adjustments to Valuation Dates and Reference Dates*)]	[*Insert for Fund Linked Securities where either averaging or lookback observation is applicable, otherwise delete*] [Omission] [Postponement]
		[*Repeat as necessary where the Underlying Asset(s) for the determination of the Interest Amount and/or an Automatic Settlement (Autocall) Event and/or the Final Cash Settlement Amount is or are not the same or Downside Underlying Performance Type$_{(Settlement)}$ is applicable*]
33	[Consequences of a Disrupted Day (in respect of an Averaging Date or Lookback Date): Barclays Index Linked Condition 4 (*Consequences upon a Reference Date*	[*Insert for Barclays Index Linked Securities where either averaging or lookback observation is applicable, otherwise delete*] [Omission] [Postponement] [Modified Postponement]

	becoming a Disrupted Day)]	
		[*Repeat as necessary where the Underlying Asset(s) for the determination of the Interest Amount and/or an Automatic Settlement (Autocall) Event and/or the Final Cash Settlement Amount is or are not the same or Downside Underlying Performance Type$_{(Settlement)}$ is applicable*]
34	Additional Disruption Events: General Condition 43.1 (*Definitions*)	
(a)	Change in Law:	[Applicable as per General Condition 43.1 (*Definitions*): limb (b) of the definition of "Change in Law" [Applicable / Not Applicable]] [Not Applicable]
(b)	Currency Disruption Event:	[Applicable as per General Condition 43.1 (*Definitions*)] [Not Applicable]
(c)	Hedging Disruption:	[Applicable as per General Condition 43.1 (*Definitions*)] [Not Applicable]
(d)	Issuer Tax Event:	[Applicable as per General Condition 43.1 (*Definitions*)] [Not Applicable]
(e)	Extraordinary Market Disruption:	[Applicable as per General Condition 43.1 (*Definitions*)] [Not Applicable]
(f)	Increased Cost of Hedging:	[Applicable as per [Equity Linked Condition 13 (*Definitions Applicable to Share Linked Securities and/or Index Linked Securities*)][Inflation-Linked Condition 3 (*Definitions Applicable to Inflation-Linked Securities*)]] [Not Applicable]
(g)	Affected Jurisdiction Hedging Disruption:	[Applicable as per Equity Linked Condition 13 (*Definitions Applicable to Share Linked Securities and/or Index Linked Securities*)] [Affected Jurisdiction: [●]] [Not Applicable]
(h)	Affected Jurisdiction Increased Cost of Hedging:	[Applicable as per Equity Linked Condition 13 (*Definitions Applicable to Share Linked Securities and/or Index Linked Securities*)] [[Affected Jurisdiction: [●]]] [Not Applicable]
(i)	Increased Cost of Stock Borrow:	[Applicable as per Equity Linked Condition 13 (*Definitions Applicable to Share Linked Securities and/or Index Linked Securities*)]] [Initial Stock Loan Rate: [●]] [Not Applicable]
(j)	Loss of Stock Borrow:	[Applicable as per Equity Linked Condition 13 (*Definitions Applicable to Share Linked Securities and/or Index Linked Securities*)] [Not Applicable] [Maximum Stock Loan Rate: [●] [Not Applicable]]
(k)	Foreign Ownership Event:	[Applicable as per Equity Linked Condition 13 (*Definitions Applicable to Share Linked Securities and/or Index Linked Securities*)] [Not Applicable]
(l)	[China Connect Early	Applicable]

	Redemption Event:	
(m)	[China Early Redemption Event:	Applicable]
(n)	[China Regulatory Disruption Event:	Applicable]
(o)	[China Restriction Early Redemption Event:	Applicable]
(p)	[Local Jurisdiction Taxes and Expenses:	Applicable]
(q)	[China Connect Service:	Applicable]
(r)	[PRC Regulator Information Request Early Redemption Event:	Applicable]
(s)	Fund Disruption Event:	[Applicable as per Equity Linked Condition 13 (*Definitions Applicable to Share Linked Securities and/or Index Linked Securities*)] [Not Applicable]
(t)	Fund Event:	[Not Applicable] [Applicable as per Fund Linked Condition 2 (*Fund Events*), and for the purposes of Fund Linked Condition 2.2(e)(iii), the "**Holding Threshold**" is [10/[●]]%]
	(i) [Consequences of a Fund Event: Equity Linked Condition 3 (*Consequences of a Fund Event*)]	[Fund Linked Condition[s] 3.1(a)], [3.1(b)], [3.1(c)] and [3.1(d)] are applicable.] [Fund Linked Condition[s] 3.2(a)] and [3.2(b)] are applicable.] [Not Applicable]
(u)	Potential Adjustment of Payment Event:	[Not Applicable] [Applicable as per Fund Linked Condition 4 (*Potential Adjustment of Payment Events*)]
(v)	Barclays Index Disruption:	[Not Applicable] [Applicable as per Barclays Index Linked Condition 10 (*Definitions Applicable to Barclays Index Linked Securities*)]
(w)	[Adjustment Event – Additional	[As per Bond Linked Condition 2 (*Adjustment Provisions*)][Not Applicable]

	Disruption Event:]	
(x)	[FX Disruption Event (Bond Linked Annex) – Additional Disruption Event]	[As per Bond Linked Condition 10(d) (*Consequences of the occurrence of FX Disruption Events (Bond Linked Annex)*)][Not Applicable]
(y)	[FX Disruption Event (FX Linked Annex):	Applicable] (if not applicable, delete the remaining sub-paragraphs of this paragraph)
(a)	Specified Currency:	[[To be applied first:] [Fallback Reference Price (FX)[, for which purpose the Specified Fallback Reference Price (FX) is [●]]] [Dealer Poll][Postponement (FX)] [Currency Replacement (FX)]]
(b)	Disruption Fallbacks: FX Linked Condition 1 (Consequences of FX Disruption Events (FX Linked Annex))	[To be applied second: [Fallback Reference Price (FX)[, for which purpose the Specified Fallback Reference Price (FX) is [●]]] [Dealer Poll][Postponement (FX)] [Currency Replacement (FX)]] [To be applied third: [Fallback Reference Price (FX)[, for which purpose the Specified Fallback Reference Price (FX) is [●]]] [Dealer Poll][Postponement (FX)] [Currency Replacement (FX)]] [To be applied fourth: [Fallback Reference Price (FX)[, for which purpose the Specified Fallback Reference Price (FX) is [●]]] [Dealer Poll][Postponement (FX)] [Currency Replacement (FX)]] [Modified Postponement (FX): [Applicable] [Not Applicable]] [Following the occurrence of a Currency Replacement Event: Currency Replacement (FX)] [Not Applicable]
(z)	[FX Disruption Event (Equity Linked Annex):	Applicable]
(a)	Specified Currency:	[As defined in Equity Linked Condition 13 (Definitions Applicable to Share Linked Securities and/or Index Linked Securities)[, but as further amended by Equity Linked Condition 12 (China Terms)]][●]
(b)	Specified Jurisdiction:	[As defined in Equity Linked Condition 13 (Definitions Applicable to Share Linked Securities and/or Index Linked Securities)[, but as further amended by Equity Linked Condition 12 (China Terms)]][●]
(c)	Funding Currency:	[Applicable][Not Applicable] (NB: Always specify as "Not Applicable" in respect of Belgian Securities)
(aa)	[FX Inbound Valuation Disruption Event:	Applicable] (if not applicable, delete the remaining sub-paragraphs of this paragraph)
(a)	Specified Currency:	[As defined in Equity Linked Condition 13 (*Definitions Applicable to Share Linked Securities and/or Index Linked Securities*)[, but as further amended by Equity Linked Condition 12 (*China Terms*)]][●]

(b) Specified Jurisdiction:	[As defined in Equity Linked Condition 13 (*Definitions Applicable to Share Linked Securities and/or Index Linked Securities*)[, but as further amended by Equity Linked Condition 12 (*China Terms*)]][●]
(c) Funding Currency:	[Applicable][Not Applicable] (*NB: Always specify as "Not Applicable" in respect of Belgian Securities)*
(bb) [Default Requirement:	[●] (*Specify if not the fallback definition in General Conditions 12.4(d)*)]
(cc) [Payment Requirement:	[●] (*Specify if not the fallback definition in General Conditions 12.4(d)*)]
(dd) [Constituent Debtor Credit Event:	[Bankruptcy] [Failure to Pay] [Obligation Default] [Redemption] [Repudiation/Moratorium] [Restructuring]]
(ee) [Default Requirement:	[●] (*Specify if not the fallback definition in General Conditions 12.5(d)*)]
(ff) [Payment Requirement:	[●] (*Specify if not the fallback definition in General Conditions 12.5(d)*)]
(gg) [Constituent Debtor Credit Event:	[Bankruptcy] [Failure to Pay] [Obligation Default] [Redemption] [Repudiation/Moratorium] [Restructuring]]
35 Unlawfulness and Impracticability:	Limb (ii) of Condition 31 of the General Conditions: [Applicable]/[Not Applicable]
36 Early Cash Settlement Amount:	[Par] [Market Value] [Amortised Face Amount (Amortisation Yield: [[●]%] [As specified in the Conditions], Day Count Fraction: [1/1] [Actual/Actual (ICMA)] [Act/Act (ICMA)] [Actual/Actual] [Actual/Actual (ISDA)] [Actual/365 (Fixed)] [Actual/360] [30/360] [360/360] [Bond Basis] [30E/360] [Eurobond Basis] [30/360 (SIA)] [30E/360 (ISDA)]])] [Greater of Market Value and Par]

		[Greater of Market Value and Settlement Floor]
		[Early Cash Settlement Amount (Belgian Securities)]
		[Settlement Floor: [●]] [*Note: include if 'Greater of Market Value and Settlement Floor' is selected*]
37	Early Settlement Notice Period Number:	[●] [As specified in General Condition 43.1 (*Definitions*)]
38	[Substitution of Shares:]	[Substitution of Shares – Standard]
		[Substitution of Shares – ETF underlying]
39	[Entitlement Substitution:]	[Applicable] (*insert if (i) Share Linked and (ii) Cash or Physically Settled*)
40	Unwind Costs:	[Not Applicable][Applicable]
41	Settlement Expenses:	[Not Applicable][Applicable]
42	Local Jurisdiction Taxes and Expenses:	[Not Applicable][Applicable]
	General provisions	
43	Form of Securities:	[Global Bearer Securities: [Temporary Global Security, exchangeable for a Permanent Global Security] [Permanent Global Security[, exchangeable for a Definitive Bearer Security]]]
		[TEFRA: [D Rules] [C Rules] [Not Applicable]]
		[Global Registered Security[, exchangeable for a Definitive Registered Security]]
		[Definitive Registered Securities]
		[Registered Security Closed Period: [Not Applicable] [Applicable]]
		[Book-entry Securities in [bearer form (*au porteur*)][registered form (*au nominatif*)][deposited with Euroclear France]]
		[Uncertificated Securities in dematerialised book-entry form] [registered with Euronext Securities Copenhagen] [registered with Euroclear Finland][registered with Euronext VPS][held in accordance with the Swedish Central Securities Depositaries and Financial Instruments Accounts Act (1998:1479), as amended.]
		[Uncertificated Securities in dematerialised and registered form, in accordance with article 973c of the Swiss Federal Code of Obligations]
		NGN Form: [Not Applicable][Applicable]
		Held under the NSS: [Not Applicable][Applicable]
		CGN Form: [Not Applicable][Applicable]
44	Taxation Gross Up:	[Applicable][Not Applicable]
45	871(m) Securities:	[The Issuer has determined that Section 871(m) of the U.S. Internal Revenue Code of 1986, as amended, is not applicable to the Securities.]
		[The Issuer has determined that the Securities (without regard to any other transactions) should not be subject to U.S. withholding tax under Section

		871(m) of the U.S. Internal Revenue Code of 1986, as amended, and regulations promulgated thereunder.] [The Issuer has determined that the Securities are subject to U.S. withholding tax under Section 871(m) of the U.S. Internal Revenue Code as amended, and regulations promulgated thereunder. The Issuer expects to withhold at the rate of 30 per cent. on amounts subject to withholding under Section 871(m) of the U.S. Internal Revenue Code of 1986, as amended, and regulations promulgated thereunder without regard to any reduced rate that may apply under a treaty.] [The Issuer has determined that the Securities are subject to U.S. withholding tax under Section 871(m) of the U.S. Internal Revenue Code of 1986, as amended, and the regulations promulgated thereunder, which may be subject to reduction under an applicable treaty.]
46	(a) Prohibition of Sales to EEA Retail Investors:	[Applicable – see the cover page of these Final Terms] [Not Applicable] (*If the Securities clearly do not constitute "packaged" products or the Securities do constitute "packaged" products and a key information document will be prepared in the EEA, "Not Applicable" should be specified. If the Securities may constitute "packaged" products and no key information document will be prepared, "Applicable" should be specified.*)
	(b) Prohibition of Sales to UK Retail Investors:	[Applicable – see the cover page of these Final Terms] [Not Applicable] (*If the Securities clearly do not constitute "packaged" products or the Securities do constitute "packaged" products and a key information document will be prepared in the UK, "Not Applicable" should be specified. If the Securities may constitute "packaged" products and no key information document will be prepared, "Applicable" should be specified.*)
	(c) Prohibition of Sales to Swiss Retail Investors:	[Applicable – see the cover page of these Final Terms] [Not Applicable]
47	Business Day:	[As defined in General Condition 43.1] [With respect to [payments only] [delivery of [*name of Relevant Asset*] only] [any purpose]: [[*specify*] (each, a "**Business Day Financial Centre**")] [a TARGET Settlement Day] and a [Clearing System Business Day] [●] (*Specify other Business Day definition in full*)
48	Business Day Convention:	[Following] [Modified Following] [Nearest] [Preceding] (*specify Business Day Convention in respect of each applicable date in the relevant line items above, as needed*) [subject to adjustment for Unscheduled Business Day Holiday] (*if Modified Following or Preceding applies, may wish to specify 'subject to adjustment for Unscheduled Business Day Holiday'*)
49	Determination Agent:	[Barclays Capital Securities Limited] [Barclays Bank PLC] [Barclays Bank Ireland PLC] [●]
50	Registrar:	[The Bank of New York Mellon SA/NV, Luxembourg Branch] [The Bank of New York Mellon (New York branch)] [●][Not Applicable]
51	Transfer Agent:	[The Bank of New York Mellon][The Bank of New York Mellon SA/NV, Luxembourg Branch][The Bank of New York Mellon (New York branch)][●][Not Applicable]

52	(a)	[Names] [and addresses] of Manager[s] [and underwriting commitments]:	[Barclays Bank PLC] [Barclays Bank Ireland PLC] [Barclays Capital Securities Limited] [●]
	(b)	Date of underwriting agreement:	[●] [Not Applicable]
	(c)	Names and addresses of secondary trading intermediaries and main terms of commitment:	[●] [Not Applicable]
53	Registration Agent:		[●] [*Address*] [Not Applicable]
54	Representation of Holders of French Securities/Masse:		[Full *Masse*][Contractual *Masse*][No Masse/*Contractual Representation of Holders*] [Note: (i) in respect of French Notes issued outside France, 'No *Masse*' or 'Contractual *Masse*' may be elected by the Issuer, (ii) in respect of French Notes issued inside or outside France with a Specified Denomination of at least EUR 100,000 (or its equivalent in the relevant currency as of the Issue Date) or in respect of Issues of French Notes for which the minimum purchase amount per investor and per transaction is at least EUR 100,000, (or its equivalent in the relevant currency as of the Issue Date), 'Contractual *Masse*' or 'No *Masse*' may be elected by the Issuer, and (iii) in respect of any other French Notes with a Specified Denomination below EUR 100,000 (or its equivalent in the relevant currency as of the Issue Date) or for which the minimum purchase amount per investor and per transaction is below EUR 100,000 (or its equivalent in the relevant currency as of the Issue Date) issued inside France, 'Full Masse' shall apply. 'Full Masse' may also be specified in respect of French Notes with a Specified Denomination of at least EUR 100,000 (or its equivalent in the relevant currency as of the Issue Date) or for which the minimum purchase amount per investor and per transaction is at least EUR 100,000 (or its equivalent in the relevant currency as of the Issue Date), or are issued outside France.] [If 'Full *Masse*' or 'Contractual *Masse*' applies, insert below details of Representative and alternative Representative and remuneration, if any: [name and address of initial Representative of the *Masse*][name and address of alternate Representative]The Representative [will not be remunerated]/[will receive euro [●] per year].] [As long as the French Securities are held by a single Holder such Holder will exercise directly the powers delegated to the Representative and General Meetings of Holder under the General Conditions. A Representative shall be appointed when the French Securities of a Series are held by more than one Holder.]
	Identification information of Holders in relation to French		[Applicable][Not Applicable] (*Only relevant for French Notes, otherwise delete line item*)

	Securities (General Condition 5.1 (e)):	
55	Governing Law:	[English law] [Irish law] [French law] [Swiss law]
56	Relevant Benchmark[s] – EU Benchmarks Regulation:	[Not Applicable [with respect to [*specify out of scope benchmark(s)*]] (*Include "Not Applicable" if, as far as the Issuer is aware, the Final Terms reference one or more benchmark(s) which are out of scope of the EU Benchmarks Regulation. Since 01.01.26, only critical benchmarks, significant benchmarks, EU Paris-Aligned Benchmarks, EU Climate Transition Benchmarks and commodity benchmarks subject to Annex II of the EU Benchmarks Regulation are in scope*) [Amounts payable under the Securities are calculated by reference to [*specify benchmark*], which is provided by [*administrator legal name*] (the "**Administrator**"). As at the date of this Final Terms, the Administrator [appears][does not appear] on the register [(the "**Register**")] of administrators and benchmarks established and maintained by the European Securities and Markets Authority ("**ESMA**") pursuant to Article 36 of Regulation (EU) 2016/1011 (as amended, the "**EU Benchmarks Regulation**") and as at the date of this Final Terms, no public notice has been included in the Register with respect to [*specify benchmark*] (*ensure the Register is checked for public notices*).] (*Additional explanatory language where, as far as the Issuer is aware, the Final Terms reference one or more benchmark(s) which are in scope of the EU Benchmarks Regulation and the statement is negative*:) [As far as the Issuer is aware, [[*administrator legal name*], as administrator of [*specify benchmark*] (*repeat as necessary*) [is/are] not required to be registered by virtue of Article 2 of the EU Benchmarks Regulation.] *OR* [the transitional provisions in the EU Benchmarks Regulation apply, such that [*insert names(s) of administrator(s)*] [is/are] not currently required to obtain authorisation or registration (or, if located outside the European Union, recognition, endorsement or equivalence).]] (*Note that since 01.01.26, the transitional provisions in the EU Benchmarks Regulation only apply (subject to certain exemptions for FX benchmarks) to the extent the relevant administrator has submitted an application for recognition or endorsement before this date which has not been refused by ESMA <u>(A.51(5) BMR) or, in relation to significant benchmarks, has initiated procedures to obtain registration, authorisation, endorsement or recognition (as required by A.24a BMR) after being designated as significant</u>*)

PART B – OTHER INFORMATION

1. LISTING AND ADMISSION TO TRADING

(a) Listing and Admission to Trading:

[Not Applicable]

[Application has been made/will be made to the Irish Stock Exchange plc trading as Euronext Dublin for the securities to be [admitted to the official list] [and] [trading on its regulated market] with effect from [●].][The Tranche [●] Securities[, Tranche [●] Securities][and Tranche [●] Securities] were [admitted to trading] on Irish Stock Exchange plc trading as Euronext Dublin on or around [●][,[●]][and [●], respectively.]

[Application [has been made/will be made] by the Issuer (or on its behalf) for the Securities to be [listed on the official list] [and] [admitted to trading on the regulated market] of the [Euronext Paris] [Euronext Brussels] [Luxembourg Stock Exchange] [Malta Stock Exchange] [NASDAQ Helsinki] [NASDAQ Stockholm] [NGM Nordic Derivatives Exchange (NDX)] [Oslo Stock Exchange] [Borsa Italiana S.p.A. MOT] [*Bolsas y Mercados Españoles*] [Euronext Lisbon] [Euronext Amsterdam] with effect from [●].]

[Application [has been made/will be made] by the Issuer (or on its behalf) for the Securities to be [listed on the official list] [and] [admitted to trading on the SIX Swiss Exchange] [multilateral trading facility of [EuroTLX] [Euro MTF] [the Nasdaq Structured Products MTF segment of Nasdaq First North Finland] [Nasdaq Stockholm Structured Products MTF] [NGM Nordic MTF] [SeDeX] [Vorvel][Euronext Access Milan]], which is not a regulated market with effect from [●].]

[The Tranche [●] Securities[, Tranche [●] Securities][and Tranche [●] Securities] were [admitted to trading] on [the London Stock Exchange] [Euronext Paris] [Euronext Brussels] [Luxembourg Stock Exchange] [Malta Stock Exchange] [NASDAQ Helsinki] [NASDAQ Stockholm] [NGM Nordic Derivatives Exchange (NDX)] [Oslo Stock Exchange] [Borsa Italiana S.p.A. MOT] [*Bolsas y Mercados Españoles*] [Euronext Lisbon] [Euronext Amsterdam] [SIX Swiss Exchange] [the multilateral trading facility of [EuroTLX] [Euro MTF] [the Nasdaq Structured Products MTF segment of Nasdaq First North Finland] [Nasdaq Stockholm Structured Products MTF] [NGM Nordic MTF] [SeDeX] [Vorvel][Euronext Access Milan]] on or around [●][,[●]][and [●], respectively.]

[The Securities shall not be fungible with the Tranche [●] Securities [, the Tranche [●] Securities][or the Tranche [●] Securities] until

		such time as the Securities are [listed] [and] [admitted to trading] as indicated above.] [*Insert if the Securities are listed on the Nasdaq Helsinki Structured Products MTF or Nasdaq Stockholm Structured Products MTF*: Nasdaq First North is an MTF, as defined in EU legislation (as implemented in national law), operated by an exchange within the Nasdaq group. Issuers on Nasdaq First North are not subject to all the same rules as issuers on a regulated main market, as defined in EU legislation (as implemented in national law). Instead they are subject to a less extensive set of rules and regulations. The risk in investing in an issuer on Nasdaq First North may therefore be higher than investing in an issuer on the main market. The exchange approves the application for admission to trading.]
(b)	Estimate of total expenses related to admission to trading:	[[●] [Not Applicable]]
(c)	Name and address of the entities which have a firm commitment to act as intermediaries in secondary trading, providing liquidity through bid and offer rates and a description of the main terms of their commitment:	[[●] [Not Applicable]]

2. **RATINGS**

Ratings:	[The Securities have not been individually rated.] Upon issuance, the Securities are expected to be rated: [S&P Global Ratings Europe Limited: [●]] [Moody's Deutschland GmbH: [●]] [Fitch Ratings Ireland Limited: [●]] [Other: [●]] [*Include here a brief explanation of the meaning of the ratings if this has previously been published by the rating provider*]

3. **[INTERESTS OF NATURAL AND LEGAL PERSONS INVOLVED IN THE [ISSUE/OFFER]]**

[●][1]

[*Include for offers/issues in Italy*: A [marketing fee][*specify other]* of [up to] [●] [of the Issue Price]/[*specify other*] will be paid where applicable to [a] [marketing advisor[s]]/[specify other] in respect of the [issue/offer]. [Marketing fees can be revised down at the Issuer's discretion.]

1 Only include a description of any interests, including conflicting ones, that are material to the issue/offer, detailing the persons involved and the nature of the interest, where such interest is different from that set out in risk factor 6 (*Risks associated with conflicts of interest and discretionary powers of the Issuer and the Determination Agent*) of the Securities Note. Otherwise delete this paragraph 3.

[A fee may be paid for marketing activities in respect of the [issue/offer].] [A fee up to EUR [●] per issuance may be paid for marketing activities in respect of the [issue/offer].]

[The Authorised Offeror]/[specify other] [may be paid fees in relation to the [issue/offer] of the Securities]. [The Authorised Offeror]/[specify other] will be paid aggregate [commissions]/[fees] [equal to]/[up to] of [the Issue Price]/[specify other].

[*Specify other fee arrangement and interests*]

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

(a)	Reasons for the offer:	[●] [General Funding] [and] [achieving a sustainability objective as described in sub-paragraph (b) below] [*specify if other reasons*]
(b)	Use of proceeds:	[●] [The Issuer intends to apply the net proceeds for the sale of any Securities either for hedging purposes or for general corporate purposes.] (*If there is more than one principal intended use, the proceeds shall be broken down into each intended use and presented in order of priority of such use*)
(c)	[Estimated net proceeds:]	[●][[Aggregate Nominal Amount multiplied by issue price][Number of Securities multiplied by the Calculation Amount] less Estimated total expenses. Note that the [Issue Price][Calculation Amount] may include certain third-party fee disclosed in paragraph [3] (*Interest of natural and legal persons involved in the issue/offer*)] (*if proceeds are intended for more than one use, will need to split out and present in order of priority. If proceeds insufficient to fund all proposed uses, state amount and sources of other funding.*)
(d)	[Estimated total expenses:]	[●] [*(Only include if trade is listed)* The estimated total expenses that can be determined as of the Issue Date are up to [●] consisting of listing fees, such expenses exclude certain out-of pocket expenses incurred or to be incurred by or on behalf of the issuer in connection with the admission to trading.] [None] [*include breakdown of expenses*] (*If there is more than one principal expense, the expenses shall be broken down into each intended use and presented in order of priority of such use*)

5. **YIELD**

[Not Applicable] (*Insert yield if Interest Type is Fixed and Final Settlement Type is Fixed with a 100 per cent. Protection Level*) [The yield is [●]% per annum.]

6. **[HISTORIC INTEREST RATES]**

[Details of historic [EURIBOR/ SONIA/SOFR/[●] (*specify reference rates not disclosed in the Base Prospectus for an issuance of Excluded Securities only*)] rates can be obtained from [Bloomberg Screen [●]] [Refinitiv Screen [●] Page] [●].]

7. **[PAST AND FUTURE PERFORMANCE OF UNDERLYING ASSET[S], AND OTHER INFORMATION CONCERNING THE UNDERLYING ASSET[S]]**

Details of the past and future performance and volatility of the Underlying Asset(s) may be obtained [free of charge]/[at a charge] from [●]

[[Bloomberg Screen][Refinitiv Screen Page] [●]: "[●]"] [and] [www.[●]]

Index Disclaimer[s]: [FTSE® 100 Index] [EURO STOXX 50® Index] [S&P 500® Index] [Barclays Index] [See [the] Schedule [[●]] hereto][Not Applicable]

[*Insert if one or more Underlying Assets is a Barclays Mutual Funds Index*:

<u>Additional Information relating to [*insert name of index*]</u>

1. The Fund[s] included in the [*insert name of index*] and [its weight]/[their respective weights] and other relevant information are as specified in the table below:

	Fund	**Bloomberg ticker**	**Fund Lag**	**Weight**	[**Rebalancing Cost** ([each,] a "$\mathbf{Cost_{Rebi}}$") (*include where the relevant Index Rules specify* $Cost_{Rebi}$)]	**Fixed rate of deduction**
1.	[●]	[●]	[●]	[●]	[●]	.

[*Repeat for each Fund*]

2. Type: [Excess Return]/[Total Return]

3. Index Currency: [●]

4. Target Volatility: [●]

5. Cap: [●]

6. Adjustment Factor: [●]

7. Dividend Indicator: [0]/[1]

8. Index Base Date: [●]

9. Actual Exposure: [Type 1: No Threshold]/[Type 2: Absolute Threshold]/[Type 3: Relative Threshold]

10. Rebalancing threshold ("**T**"): [●]

11. Realised Volatility: [Type A]/[Type B]/[Type C]

12. [Rebalancing Cost: [●] (the "$\mathbf{Cost_{Reb}}$") (*include where the relevant Index Rules specify* $Cost_{Reb}$)]

(*Repeat for each Underlying Asset*)].

[*Insert if one or more Underlying Assets is an Atlas Protection Index*:

[Additional Information relating to the [*insert name of index*]

1. Index Component: [●]

2. Index Base Date: [●]

3. Strike Date: [●]

4. Option Expiry Date: [●]

5. Participation: [●]%

6. Protection Level: [●]%

7. Product Fee: [●]% per annum

8. Fees Day Count: [360]/[365]/[*specify other*]

9. MCR: [plus]/[minus] [●]%.

10. Volatility: [●]%.

11. Cash Rate: [●]

12. Cash Day Count: [360]/[365]/[*specify other*]]

[*Insert if one or more Underlying Assets is a US Tech Accelerator 50-Point Decrement EUR TR Index:*

[Additional Information relating to the [*insert name of index*]

Index Base Date: [●]

[*Insert if one or more Underlying Assets is a Shiller Barclays CAPE® US Core Mid-Month Sector Index or Shiller Barclays CAPE® Global Sector Index:*

[Additional Information relating to the [insert name of index]

Index Component: [●]

Index Base Date: [●]

Day Count: [360]/[365]/[●]

Volatility Target: [●]%.

Cash Rate: [●]

Cash Day Count: [360]/[365]/[specify other]

Return type: [Excess Return / Total Return / Price Return]

Payoff type: [Delta one / Outperformance]

Decrement: [None/ [●] points/ [●]%]]

8. **POST ISSUANCE INFORMATION**

(*Specify what information will be reported and where such information can be obtained*)/[The Issuer will not provide any post-issuance information with respect to the Underlying Asset[s], unless required to do so by applicable law or regulation.]]

9. **OPERATIONAL INFORMATION**

(a) ISIN: [●]

(b)	[Temporary ISIN:]	[●]
(c)	Common Code:	[●]
(d)	[Temporary Common Code:]	[●]
(e)	[Valoren:	[●]]
(f)	Relevant Clearing System(s) [and the relevant identification number(s)]:	[Euroclear, Clearstream] [Euroclear] [Euroclear Finland [–identification number [●]]] [Euroclear France [–identification number [●]]] [Euroclear Sweden [–identification number [●]]] [SIS [–identification number[[●]]]] [Euronext Securities Copenhagen [– identification number [●]]] [Euronext VPS [– identification number [●]]] [Monte Titoli] [●] (*specify other; give name(s), address(es) and identification number(s)*) [The Securities are [Danish/Finnish/Norwegian/Swedish] Securities]
(g)	Delivery:	Delivery [against/free of] payment
(h)	[Name and address of additional Paying Agent(s):]	[●] [Not Applicable]
(i)	Intended to be held in a manner which would allow Eurosystem eligibility:	[Yes. Note that the designation "yes" simply means that the Securities are intended upon issue to be deposited with one of the International Central Securities Depositaries ("**ICSDs**") as common safekeeper [(and registered in the name of a nominee of one of the ICSDs acting as common safekeeper,] [*include this text for Registered Securities*] and does not necessarily mean that the Securities will be recognized as eligible collateral for Eurosystem monetary policy and intra day credit operations by the Eurosystem either upon issue or at any or all times during their life. Such recognition will depend upon the ECB being satisfied that Eurosystem eligibility criteria have been met.] [*include this text if 'yes' selected, in which case the Securities must be issued in NGN Form or be held under the NSS*] [No. Whilst the designation is specified as "no" at the date of these Final Terms, should the Eurosystem eligibility criteria be amended in the future such that the Securities are capable of meeting them the Securities may then be deposited with one of the International Central Securities Depositaries ("**ICSDs**") as common safekeeper [(and registered in the name of a nominee of one of the ICSDs acting as common safekeeper] [*include this text for Registered Securities*]. Note that this does not necessarily mean that the Securities will then be recognised as eligible collateral for Eurosystem monetary policy and intra day credit operations by the Eurosystem at any time during their life. Such recognition will

		depend upon the ECB being satisfied that Eurosystem eligibility criteria have been met.]]

10. **[TERMS AND CONDITIONS OF THE OFFER]**

10.1 **Authorised Offer(s)**

(a)	Public Offer:	[An offer of the Securities may be made, subject to the conditions set out below by the Authorised Offeror(s) (specified in (b) immediately below) other than pursuant to Article 1(4) of the EU Prospectus Regulation in the Public Offer Jurisdiction(s) (specified in (c) immediately below) during the Offer Period (specified in (d) immediately below) subject to the conditions set out in the Base Prospectus and in (e) immediately below]
(b)	Name(s) and address(es), to the extent known to the Issuer, of the placers in the various countries where the offer takes place (together the "**Authorised Offeror(s)**"):	Each financial intermediary specified in (i) and (ii) below: (i) **Specific consent**: [[●] (the "**Initial Authorised Offeror(s)**")] [and each financial intermediary expressly named as an Authorised Offeror on the Issuer's website (http://www.barx-is.com (under "Document Repository"))]; and (ii) **General consent**: [Not Applicable] / [Applicable: each financial intermediary which (A) is authorised to make such offers under Directive 2014/65/EU of the European Parliament and of the Council on markets in financial instruments (as amended, "**MiFID II**"), including under any applicable implementing measure in each relevant jurisdiction, and (B) accepts such offer by publishing on its website the Acceptance Statement].
(c)	Jurisdiction(s) where the offer may take place (together, the "**Public Offer Jurisdictions(s)**"):	[Belgium / Finland / France / Ireland / Italy / Luxembourg / Malta / the Netherlands / Norway / Portugal / Spain / Sweden]
(d)	Offer period, including any possible amendments, during which the offer will be open and for which use of the Base Prospectus is authorised by the Authorised Offeror(s) (the "**Offer Period**"):	[●] [Not Applicable]
(e)	Offer Price:	[The Issue Price][[●]% of the Issue Price][●]
(f)	Total amount of offer:	[●] [Not Applicable]
(g)	Conditions to which the offer is subject:	[●] [Not Applicable] [*Include if applicable*: The Offer of the Notes is conditional upon their issue.]

		[*Include if applicable*: The effectiveness of the offer of the [Notes/Certificates] is conditional upon such admission to trading occurring by the Issue Date. In the event that admission to trading of the Securities does not take place by the Issue Date for whatever reason, the Issuer will withdraw the offer, the offer will be deemed to be null and void and the relevant Securities will not be issued.]
(h)	Description of the application process:	[●] [Not Applicable]
(i)	Details of the minimum and/or maximum amount of application:	[●] [Not Applicable]
(j)	Description of possibility to reduce subscriptions and manner for refunding excess amount paid by applicants:	[●] [Not Applicable]
(k)	Details of method and time limits for paying up and delivering the Securities:	[●] [Not Applicable]
(l)	Manner in and date on which results of the offer are to be made public:	[●] [Not Applicable]
(m)	Procedure for exercise of any right of pre-emption, negotiability of subscription rights and treatment of subscription rights not exercised:	[●] [Not Applicable]
(n)	Whether tranche(s) have been reserved for certain countries:	[●] [Not Applicable]
(o)	Process for notification to applicants of the amount allotted and indication whether dealing may begin before notification is made:	[●] [Not Applicable]
(p)	Amount of any expenses and taxes specifically charged to the subscriber or purchaser:	[●] [Not Applicable]

[11. **ESG FACTORS OR ESG OBJECTIVES**

A description of the Underlying Asset and of the ESG features taken into account or the ESG objectives pursued by the Underlying Asset, and an explanation of how the use of the Underlying Asset is compatible with the sustainability characteristics that the Securities promote is available on the following website: [●].

The information on the website does not form part of the Final Terms or the Base Prospectus and is not incorporated by reference into the Base Prospectus.

[*Include where the Underlying Asset is an EU Paris-aligned Benchmark or EU Climate Transition Benchmark, or a benchmark complying with an ESG-related label*:

The Underlying Asset is [an EU Paris-aligned Benchmark] [an EU Climate Transition Benchmark] [a benchmark complying with an ESG-related label].

Benchmark administrator: [●]

[ESG-related label: [●]]] **]**

[SCHEDULE – INDEX DISCLAIMER[S]]

[●]

ISSUE SPECIFIC SUMMARY

[●]

FORM OF FINAL TERMS (EXERCISABLE CERTIFICATES)[1]

The Final Terms for each Series of Exercisable Certificates will include such of the following information as is applicable with respect to such Exercisable Certificates.

[**PROHIBITION OF SALES TO EEA RETAIL INVESTORS** – The Securities are not intended to be offered, sold or otherwise made available to and should not be offered, sold or otherwise made available to any retail investor in the European Economic Area ("**EEA**"). For these purposes, a retail investor means a person who is one (or more) of: (i) a retail client as defined in point (11) of Article 4(1) of Directive 2014/65/EU (as amended, "**MiFID II**"); (ii) a customer within the meaning of Directive (EU) 2016/97 as amended, where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID II; or (iii) not a qualified investor as defined in Regulation (EU) 2017/1129 (as amended, the "**EU Prospectus Regulation**"). Consequently no key information document required by Regulation (EU) No 1286/2014 (as amended, the "**EU PRIIPs Regulation**") for offering or selling the Securities or otherwise making them available to retail investors in the EEA has been prepared and therefore offering or selling the Securities or otherwise making them available to any retail investor in the EEA may be unlawful under the EU PRIIPs Regulation.]

[**PROHIBITION OF SALES TO UK RETAIL INVESTORS** – The Securities are not intended to be offered, sold, distributed or otherwise made available to, and should not be offered, sold, distributed or otherwise made available to, any retail investor in the United Kingdom. For these purposes, a retail investor means a person who is neither: (i) a professional client, as defined in point (8) of Article 2(1) of Regulation (EU) No 600/2014 as it forms part of UK domestic law by virtue of the European Union (Withdrawal) Act 2018 (as amended, the "**EUWA**""); nor (ii) a qualified investor as defined in paragraph 15 of Schedule 1 to the Public Offers and Admissions to Trading Regulations 2024 (the "**POATRs**"). Consequently, no disclosure document required by the FCA Product Disclosure Sourcebook (the "**DISC**") for offering, selling or distributing the Securities or otherwise making them available to retail investors in the United Kingdom has been prepared and therefore offering, selling or distributing the Securities or otherwise making them available to any retail investor in the United Kingdom may be unlawful under the DISC and the Consumer Composite Investments (Designated Activities) Regulations 2024.]

[**PUBLIC OFFERING IN SWITZERLAND AND/OR ADMISSION TO TRADING IN SWITZERLAND**: The Final Terms will be or has been registered with SIX Exchange Regulation in its capacity as Swiss Prospectus Office pursuant to the Swiss Federal Act on Financial Services of 15 June 2018, as amended ("**FinSA**") prior to the public offering of the Securities in Switzerland or the admission to trading of the Securities on SIX Swiss Exchange. If the Securities are the subject of a public offering, the public offering will end either at the earlier of (i) the redemption of the Securities or (ii) unless a subsequent Base Prospectus has been approved and published by the final day of validity of the Base Prospectus, upon the expiry of the Base Prospectus in accordance with Article 55 FinSA.][2]

[**PROHIBITION OF SALES TO SWISS RETAIL INVESTORS** – The Securities are not intended to be offered, sold or otherwise made available to and may not be offered, sold or otherwise made available to any retail investor in Switzerland. For these purposes a "**retail investor**" means a person who is not a professional or institutional client, as defined in article 4 para. 3, 4 and 5 and article 5 para. 1 and 2 of the Swiss Federal Act on Financial Services of 15 June 2018, as amended ("**FinSA**"). Consequently, no key information document required by FinSA for offering or selling the Securities or otherwise making them available to retail investors in Switzerland has been prepared and therefore, offering or selling the Securities or making them available to retail investors in Switzerland may be unlawful under FinSA.] [3]

1 For all issuances of Excluded Securities replace all references to "Final Terms" with "Pricing Supplement" and delete all relevant references to the EU Prospectus Regulation. "**Excluded Securities**" are Securities: (i) for which no prospectus is required to be published for an offering or listing of such Securities in the EEA under Regulation (EU) 2017/1129 (as amended, the "**EU Prospectus Regulation**"); or (ii) which have terms (for example, payout terms) not strictly provided for under the terms of the relevant base prospectus under the Programme but for which a separate prospectus is required to be published under the EU Prospectus Regulation for the public offering of such Securities in the EEA or the listing of such Securities on a regulated market in the EEA. For the avoidance of doubt, Excluded Securities do not include Securities offered under a Public Offer which are listed on an unregulated market.

2 Delete in case of FinSA Exempt Securities.

3 Delete in case of a public offering of the Securities in Switzerland and / or admission to trading of the Securities in Switzerland.

(*Insert for all trades:*) None of the Securities constitute a participation in a collective investment scheme within the meaning of the Swiss Federal Act on Collective Investment Schemes ("**CISA**") and are neither subject to the authorisation nor the supervision by the Swiss Financial Market Supervisory Authority FINMA ("**FINMA**") and investors do not benefit from the specific investor protection provided under the CISA.

(Insert for all trades other than Swiss public offer or listing on SIX Swiss Exchange:) [Neither the Base Prospectus nor these Final Terms or any other offering or marketing material relating to the Securities constitute a prospectus pursuant to the FinSA, and such documents may not be publicly distributed or otherwise made publicly available in Switzerland, unless the requirements of FinSA for such public distribution are complied with.

The Securities documented in these Final Terms are not being offered, sold or advertised, directly or indirectly, in Switzerland to retail clients (*Privatkundinnen und -kunden*) within the meaning of FinSA ("**Retail Clients**"). Neither these Final Terms nor any offering materials relating to the Securities may be available to Retail Clients in or from Switzerland. The offering of the Securities directly or indirectly, in Switzerland is only made by way of private placement by addressing the Securities (a) solely at investors classified as professional clients (*professionelle Kunden*) or institutional clients (institutionelle Kunden) within the meaning of FinSA ("**Professional or Institutional Clients**"), (b) at fewer than 500 Retail Clients, and/or (c) at investors acquiring securities to the value of at least CHF 100,000.]

(*Insert for Securities linked to an index that is marketed as having "green", "sustainable", "social", "ESG" or similar objectives*):) [There is currently no universally accepted, global framework or definition (legal, regulatory or otherwise) as to what constitutes, an "ESG" (Environmental, Social or Governance), "green", "social", "sustainable", "climate-friendly" or an equivalently-labelled product, or as to what precise attributes are required for a particular investment, product or asset to be defined as "ESG", "green", "social", "sustainable", "climate-friendly" or such other equivalent label; nor can any assurance be given that such a clear globally accepted definition or consensus will develop over time. Investors should assume that the ind[ex]/[ices] [is]/[are] not intended to qualify as [an 'EU Climate Transition Benchmark'] [or] [an 'EU Paris-Aligned Benchmark' under the EU Benchmarks Regulation.]]

[*Insert either version of MiFID II legend for direct listing in Italy as appropriate:*

EITHER

[**MiFID II product governance / Professional investors and ECPs only target market** – Solely for the purposes of [the/each] manufacturer's product approval process, the target market assessment in respect of the Securities has led to the conclusion that: (i) the target market for the Securities is eligible counterparties and professional clients only, each as defined in [Directive 2014/65/EU (as amended, "**MiFID II**")][MiFID II]; and (ii) all channels for distribution of the Securities to eligible counterparties and professional clients are appropriate. [*Consider any negative target market*: The target market assessment indicates that Securities are incompatible with the needs, characteristic and objectives of clients which are [fully risk averse/have no risk tolerance or are seeking on-demand full repayment of the amounts invested].] Any person subsequently offering, selling or recommending the Securities (a "**distributor**") should take into consideration the manufacturer['s/s'] target market assessment; however, a distributor subject to MiFID II is responsible for undertaking its own target market assessment in respect of the Securities (by either adopting or refining the manufacturer['s/s'] target market assessment) and determining appropriate distribution channels.]

OR

[**MiFID II product governance / Retail investors, professional investors and ECPs target market** – Solely for the purposes of [the/each] manufacturer's product approval process, the target market assessment in respect of the Securities has led to the conclusion that: (i) the target market for the Securities is eligible counterparties, professional clients and retail clients, each as defined in [Directive 2014/65/EU (as amended, "**MiFID II**")][MiFID II]; *EITHER* [and (ii) all channels for distribution of the Securities are appropriate[, including investment advice, portfolio management, non-advised sales and pure execution services]] *OR* [(ii) all channels for distribution to eligible counterparties and professional clients are appropriate; and (iii) the following channels for distribution of the Securities to retail clients are appropriate - investment advice[,/ and] portfolio management[,/ and][non-advised sales][and pure execution services][, subject to the distributor's suitability and appropriateness obligations under MiFID

II, as applicable]]. [*Consider any negative target market*: The target market assessment indicates that Securities are incompatible with the needs, characteristic and objectives of clients which are [fully risk averse/have no risk tolerance or are seeking on-demand full repayment of the amounts invested].] Any person subsequently offering, selling or recommending the Securities (a "**distributor**") should take into consideration the manufacturer['s/s'] target market assessment; however, a distributor subject to MiFID II is responsible for undertaking its own target market assessment in respect of the Securities (by either adopting or refining the manufacturer['s/s'] target market assessment) and determining appropriate distribution channels[, subject to the distributor's suitability and appropriateness obligations under MiFID II, as applicable].]]

The Securities and, as applicable, the Entitlements have not been and will not be, at any time, registered under the U.S. Securities Act of 1933, as amended (the "**Securities Act**"), or with any securities regulatory authority of any state or other jurisdiction of the United States. The Securities may notat any time be offered or sold within the United States or to, or for the account or benefit of any person who is (a) a U.S. person (as defined in Regulation S under the Securities Act ("**Regulation S**")) or (b) not a Non-United States person (as defined in Rule 4.7 under the U.S. Commodity Exchange Act of 1936, but excluding for purposes of subsection (D) thereof, the exception to the extent that it would apply to persons who are not Non-United States persons)(together, "**U.S. persons**"). The Securities are being offered and sold outside the United States to non-U.S. persons in reliance on Regulation S. Trading in the Securities and, as applicable, the Entitlements has not been approved by the U.S. Commodity Futures Trading Commission under the U.S. Commodity Exchange Act of 1936, as amended (the "**Commodity Exchange Act**") and the rules and regulations promulgated thereunder.

FINAL TERMS

BARCLAYS BANK IRELAND PLC

(Incorporated with limited liability in Ireland)

Legal Entity Identifier (LEI): 2G5BKIC2CB69PRJH1W31

[Up to][●] Exercisable Certificates due [●] (the "[Tranche [●]] Exercisable Certificates" [or the "Securities"] [or the "Exercisable Certificates"]) under the Global Structured Securities Programme [(to be consolidated and to form a single series with the [●] Exercisable Certificates due [●], and issued on [●] under the Global Structured Securities Programme (the "Tranche [●] Exercisable Certificates" and [●]))]
Issue Price: [●] per Security

[The Securities are not intended to qualify as eligible debt securities for purposes of the minimum requirement for own funds and eligible liabilities ("**MREL**") as set out under the Bank Recovery and Resolution Directive (EU) 2014/59), as amended.]

This document constitutes the final terms of the Securities (the "**Final Terms**") described herein [for the purposes of Article 8 of [the EU Prospectus Regulation] [Regulation (EU) 2017/1129 (as amended, the "**EU Prospectus Regulation**"]][4] and is prepared in connection with the Global Structured Securities Programme established by Barclays Bank PLC (the "**Issuer**"). These Final Terms complete and should be read in conjunction with GSSP EU Base Prospectus which constitutes a base prospectus drawn up as separate documents (including the Registration Document dated 10 April 2026 [as supplemented on [●][,] [and] [●]] and the Securities Note relating to the GSSP EU Base Prospectus dated 12 June 2026 [as supplemented on [●][,] [and [●]]) [for the purposes of Article 8(6) of the EU Prospectus Regulation][5] (the "**Base Prospectus**"). Full information on the Issuer and the offer of the Securities is only available on the basis of the combination of this Final Terms and the Base Prospectus. A summary of the individual issue of the Securities is annexed to this Final Terms.

The Base Prospectus, and any supplements thereto, are available for viewing at *https://home.barclays/investor-relations/fixed-income-investors/prospectus-and-documents/structured-securities-prospectuses/bbi-structured-securities-prospectuses/* and during normal business hours at the registered office of the Issuer and the specified office of the Issue and Paying Agent for the time being in London, and copies may be obtained from such office.

The Registration Document and the supplements thereto are available for viewing at: *https://home.barclays/investor-relations/fixed-income-investors/prospectus-and-documents/structured-securities-prospectuses/bbi-structured-securities-prospectuses/#regdoc* and *https://home.barclays/investor-relations/fixed-income-investors/prospectus-and-documents/structured-securities-prospectuses/bbi-structured-securities-prospectuses/#regdocsupplement*.

These Final Terms will be published on the website [http://www.barx-is.com (under "Document Repository")] [•].] Should the aforementioned website change, the Issuer will notify such change upon publication on the website.

[The Base Prospectus expires on 12 June 2027. The new base prospectus (the "**[●] Base Prospectus**") will be valid from and including [●] and will be published on the website of the Issuer *https://home.barclays/investor-relations/fixed-income-investors/prospectus-and-documents/structured-securities-prospectuses/bbi-structured-securities-prospectuses/*. Following expiry of the Base Prospectus the offering of the Securities will continue under the [●] Base Prospectus. The terms and

4 Delete in case of FinSA Exempt Securities.

5 Delete in case of FinSA Exempt Securities.

conditions of the securities from the Base Prospectus will be incorporated by reference into the [●] Base Prospectus and will continue to apply to the Securities.]

(*Insert for all trades other than Swiss public offer or listing on SIX Swiss Exchange*:) [These Exercisable Certificates are FinSA Exempt Securities as defined in the Base Prospectus.]

Words and expressions defined in the Base Prospectus and not defined in the Final Terms shall bear the same meanings when used herein.

BARCLAYS

Final Terms dated [●]

PART A – CONTRACTUAL TERMS

Provisions relating to the Securities

1.	(a) Series:	[●]
		(*Insert if applicable in case of Italian Listed Certificates*)
		[The Certificates are issued in units.]
	(b) [Tranche:	[●]]
		[The Exercisable Certificates shall be consolidated and form a single series with the Tranche [●] Exercisable Certificates but shall not be fungible with the Tranche [●] Exercisable Certificates until such time as the clearing systems recognise the Exercisable Certificates to be fungible with the Tranche [●] Exercisable Certificates.]
2.	(a) Currencies:	
	(b) Issue Currency:	[●]
	(c) Settlement Currency:	[●]
3.	(a) Exercisable Certificates:	[●]
		[Italian Listed Certificates]
		[*Insert in the case of Italian Listed Certificates*: [References herein to "settlement" and "settle" and "settled" shall be construed to be to, respectively, "termination", "terminate" and "terminated"] [and all related expressions shall be construed accordingly]] (Include each term as applicable)
	(b) Number of Securities:	[Up to] [●]
	(i) Tranche:	[Up to] [●]
	(ii) Series:	[Up to] [●]
	(c) Number of Securities in a Unit:	[●] [Not Applicable]
	(d) Minimum Tradable Amount:	[●] [Not Applicable]
4.	Calculation Amount:	[●]
5.	Issue Price:	[●] per Security
		[The Issue Price includes a [commission element][fee] payable by the Issuer to the [Initial] [Authorised Offeror] / [Distributor] which will be no more than [●] per cent. of the Issue Price [per annum][(i.e. [●] % of the Issue Price in total)] [(which, for [●] invested, amounts to [●])] [and relates solely to the [initial design], [arrangement] [manufacture] and [custody] of the Securities by the [Initial] [Authorised Offeror]. / [Distributor].] [Investors in the Securities intending to invest through an intermediary (including by way of

	introducing broker) should request details of any such commission or fee payment from such intermediary before making any purchase hereof.]
6. Trade Date:	[●]
7. Issue Date:	[●]
8. Scheduled Settlement Date:	[●] [Open-ended – see below – the Optional Cash Settlement Date]
9. Automatic Exercise:	[Applicable][Not Applicable]
10 Exercise Date:	[[The latest] [Final Valuation Date]][The "**Expiration Date**", being [●] [, subject to adjustment in accordance with the Business Day Convention]]
11 Exercise Price:	[●] per Security
12 Type of Security:	[Share Linked Securities] [Index Linked Securities] [FX Linked Securities] [Fund Linked Securities] [Barclays Index Linked Securities] [Hybrid Basket Linked Securities] [Rate Linked Securities] [and Belgian Securities]
13 Relevant Annex(es) which apply to the Securities:	[Equity Linked Annex] [Inflation Linked Annex][FX Linked Annex][Fund Linked Annex][Barclays Index Annex] [Hybrid Basket Linked Annex] [Floating Rate Annex] [None] (*specify each applicable Relevant Annex*) (*If multiple annexes apply consider if there is any inconsistency between them and if so, include language setting out which should prevail*)
14 [Underlying Performance Type$_{(Coupon)}$:]	[Single Asset] [Basket] [Worst-of/Worst-of Memorizer/Best-of] [All Assets] [Outperformance] [Rainbow Basket] [Rainbow Weighted Profile]
15 [Underlying Performance Type$_{(Autocall)}$:]	[Single Asset] [Basket] [Worst-of/Worst-of Memorizer/Best-of] [All Assets] [Outperformance]
16 [Underlying Performance Type$_{(Settlement)}$:]	[For the purpose of determination of the Final Performance: [Single Asset] [Basket] [Worst-of][Worst-of Memorizer] [Best-of] [All Assets] [Outperformance] [Rainbow Basket] [Rainbow Weighted Profile] [For the purpose of determination of the Interim Performance: Single Asset]
17 [Downside Underlying Performance Type$_{(Settlement)}$:]	[Applicable][Not Applicable] [Single Asset] [Basket] [Worst-of] [Best-of] [All Assets] [Outperformance] [Rainbow Basket] [Rainbow Weighted Profile]

18	[FX Performance:]	[FX Performance – Average][FX Performance – Minimum][FX Performance – Maximum][Not Applicable]
(a)	[FX Performance Type:]	[Increase – FX(Initial)] [Decrease – FX(Initial)] [Increase – FX(i,t)] [Decrease – FX(i,t)]
(b)	[FX Initial:]	[Initial Level: [●] [as specified in Table [●] below]] [Min Lookback] [Max Lookback] [Averaging] [Not Applicable]
(c)	[Strike Date:]	[●]
		[Averaging Dates (FX): [●] [,][●] [and] [●]]
		[Lookback Dates (FX): [●] [,][●] [and][[●]]
(d)	[FX Business Day Convention:]	[Following] [Modified Following] [Nearest] [Preceding] [No Adjustment]
19	[Conversion Rate (FX):]	[Not Applicable]
		[Fixing Source: [●]]
		[Fixing Time: [●]]
		[Observation Date[S] (FX): [●] [Interest Determination Date]
		[FX Business Day Convention: [Following][Modified Following] [Nearest] [Preceding] [No Adjustment]

Provisions relating to coupon (if any) payable

20	Coupon Type:	[Not Applicable]
	General Condition 13 (*Interest or coupon*)	[In respect of [*date(s)*] [*specify Coupon Payment Date(s) and/or Coupon Valuation Date(s)*] [●]:]
		[Aggregation of Coupons: Applicable: [*specify Coupon Types*]]
		[Fixed]
		[Fixed with Memory (following the exercise of the Switch Option)]
		[Floating]
		[Inverse Floating]
		[Inflation-Linked]
		[Digital (Rate Linked) Coupon (single condition without lock-in)]
		[Digital (Rate Linked) Coupon (single condition with lock-in)]
		[Digital (Rate Linked) Coupon (multiple conditions without lock-in)]

[Digital (Rate Linked) Coupon (multiple conditions with lock-in)]

[Digital (Bullish)]

[Digital (Bullish with dual barrier)]

[Digital (Bullish with lock-in feature)]

[Digital (Bullish with memory feature)]

[Digital (Bullish with dual barrier and memory feature)]

[Digital (Bullish with lock-in and memory features)]

[Digital (Bearish)]

[Range Accrual]

[Call]

[Put]

[Cliquet – Single Asset]

[Call (with rainbow feature) – Basket]

[Locally Capped Basket]

[Jade – Basket]

[Temple – Basket]

[Fixed Rate (FX)]

[Conditional (FX)]

[Participation (FX)]

[Snowball (bullish)]

[Snowball (bearish)]

[Phoenix without memory]

[Phoenix with memory – with Flexible Fixed Coupon]

[Phoenix with memory – with Single Fixed Coupon]

[Phoenix One Touch – Daily without memory]

[Phoenix One Touch – Daily with memory]

[Phoenix One Touch – Continuous without memory]

[Phoenix One Touch – Continuous with memory]

[Phoenix Constant Touch – Daily without memory]

[Phoenix Constant Touch – Daily with memory]

[Phoenix Constant Touch – Continuous without memory]

[Phoenix Constant Touch – Continuous with memory]

[Knock-out]

[Snowball with upside]

[Strip of annualised calls with possibility for cap]

[Digital plus Call]

[Strip of forward striking calls]

[Drop Back]

[Ladder Call]

[Spread-Linked]

[Decompounded Floating]

[Zero Coupon]

[Bond-Linked Pass Through]

[([subject to][following] the exercise of the Switch Option)]

[As set out in Table 1 below in the column entitled 'Coupon Type']

[*Repeat as necessary if more than one of the above Coupon Types applies*]

(a) Dates relating to Coupons

(i) [Coupon Payment Date[s]:]	[●] [Each of the dates set out in Table 1 below in the column entitled 'Coupon Payment Date'] [, subject to adjustment in accordance with the Business Day Convention] [, subject to adjustment in accordance with the provisions of Fund Linked Condition 9 (*Adjustments to Payment Dates*)] [Actual Settlement Date]
(ii) [Coupon Valuation Date[s]:]	[●] [Each of the dates set out in Table 1 below in the column entitled 'Coupon Valuation Date'.]
(iii) [Coupon Determination Date[s]:]	[As per General Conditions 13 (*Interest or coupon*) and General Condition 43.1 (*Definitions*)] [●] [Each of the dates set out in Table 1 below in the column entitled 'Coupon Determination Date'.]

		[Other (specify)]
		[Not Applicable]
		(*If other definition or "Not Applicable" is specified, delete the following sub-paragraphs; also delete the following sub-paragraphs if the Reference Rate is a Compounded RFR*);
	(A)In-Period Setting:	[Applicable – [first] [specify] Fixing Business Day of any Coupon Calculation Period]
		[Not Applicable]
		(*Populate this sub-paragraph for Term Rates or CMS Rates that are to be determined at, or soon after, the start of the Coupon Calculation Period, as applicable*)
	(B)Advance Setting:	[Applicable – [second] [*specify*] Fixing Business Day prior to the Coupon Commencement Day or the Coupon Period End Date of the immediately preceding Coupon Calculation Period]
		[Not Applicable]
		(*Populate this sub-paragraph for Term Rates or CMS Rates that are to be determined before the start of the Coupon Calculation Period*)
	(C)Arrears Setting:	[Applicable – [second] [*specify*] Fixing Business Day prior to any Coupon Period End Date]
		[Not Applicable]
		(*Populate this sub-paragraph for Term Rates or CMS Rates that are to be determined towards the end of the Coupon Calculation Period rather than at the start of the Coupon Calculation Period*);
	(D) [Averaging-out:]	[Applicable][Not Applicable]
	(E) [Max Lookback-out:]	[Applicable][Not Applicable]
	(F) [Min Lookback-out:]	[Applicable][Not Applicable]
(iv) [Fixing Business Day:]		[As defined in Condition 43.1 (*Definitions*) of the General Conditions]
		[Other (*specify*)]

[Table 1]

(*Insert additional columns as necessary to include the items listed below in tabular form where the relevant specifications are not the same for each Coupon Payment Date/Coupon Valuation Date/Coupon Determination Date.*)

[N]	**[Coupon [Valuation / Determination] Date]**	**[Coupon Type]**	**[Coupon Payment Date]**	**[Averaging-out Reference Months] [Lookback-out Reference Months]**	**[Coupon Barrier Percentages]** (*Insert in case of 'Snowbal (bullish) (or Snowball (bearish)' or 'Phoenix with memory - with Flexible Fixed Coupon' or 'Phoenix with memory – with Single Fixed Coupon' or 'Phoenix without Memory' or 'Digital (Bullish with Memory Feature)' or 'Digital (Bullish)' or 'Digital (Bullish with Dual Barrier)' or 'Fixed' to 'Snowball'*)	**[Record date for Certificates listed on [SeDeX][Vorvel] [EuroTLX]**	**[Ex-Date for Certificates listed on [SeDeX][Vorvel][EuroTLX]**
[1]	[●]	[●]	[●]		[●]	[●]	[●]
[2]	[●]	[●]	[●]		[●]	[●]	[●]

(v) [Coupon Observation Period[s]:] [From [and including/but excluding] [[*time*] on] [*date*] to [and including/but excluding] [[*time*] on] [*date*]] [●] [As set out in Table 1 above in the column entitled 'Coupon Observation Period'.]

(vi) [Coupon Commencement Date[s]:] [●] [Issue Date] [Each of the dates set out in Table 1 above in the column entitled 'Coupon Commencement Date'.]

(b) [Rolled up Coupon:] [Applicable][Not Applicable]

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

(i) [Zero Floor per Period: [Applicable][Not Applicable]]

(c) [Conversion Option:] [Applicable][Not Applicable]

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

(i) Cut-off Time [2:00 pm London time] [●]

(ii) Minimum Number of Option Exercise Business Days Cut off: [Fifth] [●] Option Exercise Business Day

(iii) Notice Delivery Email Address(es): [●] contact(s): [●]

	(iv) Option Exercise Centre(s):	[London] [and] [●] [and] [●]
	(v) Maximum Exercise Number:	[Three][●]
(d)	**[Global Floor:]**	[Applicable] [Applicable (subject to change following the exercise of the [Switch Option][Conversion Option])] [Not Applicable] (*if not applicable, delete the remaining sub-paragraph of this paragraph*)
	(i) [Global Floor Percentage:	[●]%]
(e)	**[Switch Option:]**	[Applicable][Not Applicable] (*Retain this paragraph if Settlement Option 5 (General Condition 16.5 – Supertracker) is applicable, or if a switch from one Coupon Type to another will be made.*) (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(i) [Switch Exercise Period:	Coupon Payment Date — Switch Exercise Period (each date inclusive) [●] — [●]
	(ii) Switch Notice Period Number:	[●] Business Days
	(iii) Switch Option Number of Business Days:	[●][As specified in the General Conditions]]
(f)	**[Option 1 (General Condition 13.1 – No Coupon)]**	[The Securities shall not bear any coupons]
(g)	**[Option 2 (General Condition 13.2 – Fixed)]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(i) [Fixed Coupon Type:]	[Per Annum][Fixed Amount] [In respect of each Coupon Payment Date, as set out in Table 1 above in the column entitled 'Fixed Coupon Type']
	(ii) [Fixed Coupon Rate:]	[[●][per annum]] [In respect of each Coupon Payment Date, as set out in Table 1 above in the column entitled 'Fixed Coupon Rate']
	(iii) [Day Count Fraction[s]:	[●] [As set out in Table 1 above in the column entitled 'Day Count Fraction'.] [1/1]

	[Actual/Actual (ICMA)]
	[Act/Act (ICMA)]
	[Actual/Actual]
	[Actual/Actual (ISDA)]
	[Actual/365 (Fixed)]
	[Actual/360]
	[30/360]
	[360/360]
	[Bond Basis]
	[30E/360]
	[Eurobond Basis]
	[30/360 (SIA)]
	[30E/360 (ISDA)]]
	(*Repeat as necessary if more than one of the above Coupon Types applies*)
(iv) [Range Accrual Factor:]	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(A)[Number of Required Accrual Conditions:	[in respect of the Coupon Calculation Period from (and including) [●] to (but excluding) [●]:] [all] [at least 1] [at least [*insert number from 2 to x*]] [Range Accrual Condition [*insert number*] (*repeat for required Range Accrual Conditions*) (*if required, repeat for each Coupon Calculation Period with different Number of Required Accrual Conditions*)
(B)Accrual Condition [*insert a number between 1 and x inclusive*]:	(*repeat for required total number of Range Accrual Conditions*)
[Accrual Condition Type:	[in respect of [Range Accrual Condition [*insert number*]] [Inflation Range Accrual] [Single Rate Range Accrual] [Spread Range Accrual]
[Inflation Range Accrual:]	[Year-on-Year][Cumulative] [bullish][bearish][collar]
– Inflation Index:	[●]
– Inflation Index Sponsor:	[●]

– Range Accrual Reference Month:	The calendar month falling [●] month[s] prior to the Coupon Calculation Period [subject to linear interpolation].

[Range Accrual Reference Month:]	[Coupon Calculation Period:]
[●]	[●] to [●]

– [Initial Valuation Date:]	[●] (*insert for 'Cumulative'*)
– Related Bond:	[●] [As specified in the Conditions]
– Lower Barrier:	(*insert for 'bullish' or 'collar'*)

[●] [Variable Lower Barrier: Applicable

[Averaging] [Min Lookback-out] [Max Lookback-out] [As observed] [Forward] [Magnetic Barrier (bullish)] [Magnetic Barrier (bearish)]

[Averiging-out Dates: []][Lookback-out Dates: [●]]

[Barrier Determination Date: [●]] [Barrier Determination Period: [●]]

[Barrier Forward Spread: [●]] *(insert for 'Forward')*

[Range Accrual Cap: [●]] (*insert for 'Magnetic Barrier (bearish)')*

[Range Accrual Floor: [●]] (*insert for 'Magnetic Barrier (bullish)')*

[Starting Barrier Percentage: [●]] (*insert for 'Magnetic Barrier (bullish*)' and 'Magnetic Barrier (bearish)')

[Cap: [●]]

[Floor: [●]]]

[Variable Barrier Determination Rate:

[Reference Rate] [Inverse Floating Rate] [FX Rate] [Range Accrual Combined Observed Rate] [Valuation Price]

(*insert and complete items for the elections on the applicable rate from Single Rate Range Accrual below*)

[Range Accrual Inflation Performance]

	(*insert and complete items for the elections from Inflation Range Accrual above*)
– Upper Barrier:	(*insert for 'bearish' or 'collar'*) [●] [Variable Upper Barrier: Applicable [Averaging] [Min Lookback-out] [Max Lookback-out] [As observed] [Forward] [Magnetic Barrier (bullish)] [Magnetic Barrier (bearish)] [Averiging-out Dates: [●]][Lookback-out Dates: [●] [Barrier Determination Date: [●]] [Barrier Determination Period: [●]] [Barrier Forward Spread: [●]] (*insert for 'Forward'*) [Range Accrual Cap: [●]] (*insert for 'Magnetic Barrier (bearish)'*) [Range Accrual Floor: [●]] (*insert for 'Magnetic Barrier (bullish)'*) [Starting Barrier Percentage: [●]] (*insert for 'Magnetic Barrier (bullish)' and 'Magnetic Barrier (bearish)'*) [Cap: [●]] [Floor: [●]]] [Variable Barrier Determination Rate: [Reference Rate] [Inverse Floating Rate] [FX Rate] [Range Accrual Combined Observed Rate] [Valuation Price] (*insert and complete items for the elections on the applicable rate from Single Rate Range Accrual below*) [Range Accrual Inflation Performance] (*insert and complete items for the elections from Inflation Range Accrual above*)]
– Pre-nominated Index:	[●] [Not Applicable]
[Single Rate Range Accrual:]	[bullish][bearish][collar]
[Range Accrual Floating Rate 1:	[Reference Rate] [Inverse Floating Rate] [FX Rate] [Range Accrual Combined Observed Rate] [Valuation Price]
[Variable:	[[plus] [minus] [●]] [Not Applicable]]

– Floating Rate Determination:	*(Include where Reference Rate applies)* [Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Coupon Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR] (*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Op*tion *4* (*General Condition 13.4 – Floating))* (*if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Coupon Rate Index' in Option 4 (General Condition 13.4 – Floating)*) (*if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*)
[FX Rate:	(*Include where FX Rate applies*)
– FX Pair:	[●]
– FX Financial Centre(s):]	[●]
– Fixing Source:	[●]
– Fixing Time:	[●]
– Coupon Observation Date in respect of the FX Rate:	[●]] [Coupon Observation Date]]
[Inverse Floating Rate:	(*Include where Inverse Floating Rate applies*)
– Spread:	[●]
– Floating Rate:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Coupon Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR] *(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating))* *(if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant*

	items from the 'Floating Rate Determination – Coupon Rate Index' in Option 4 (General Condition 13.4 – Floating)above)
	(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))
– Participation:	[●]]
[Range Accrual Combined Observed Rate:	(*Include where Range Accrual Combined Observed Rate applies*)
- Relevant Observed Rate [*insert a number between 1 and x inclusive*]:	[●] per cent, per annum] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Reference Rate] [Floating Rate Determination – Coupon Rate Index] [Inverse Floating Rate] [FX Rate] [Range Accrual Spread] [Range Accrual Inflation Performance [Year-on-Year][Cumulative]] (*insert relevant items for the determination of the Relevant Observed Rate*) *(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating))* *(if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Coupon Rate Index' in Option 4 (General Condition 13.4 – Floating))* *(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))*
[FX Rate:	*(Include where Relevant Observed Rate is FX Rate)*
– FX Pair	[●]
– FX Financial Centre(s):]	[●]
– Fixing Source:	[●]
– Fixing Time:	[●]
– Coupon Observation Date in	[●] [Coupon Observation Date]]

respect of the FX Rate:	
[Inverse Floating Rate:	*(Include where Relevant Observed Rate is Inverse Floating Rate)*
– Spread:	[●]
– Floating Rate:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Coupon Rate Index] [Overnight SONIA] [Overnight SOFR] [Overnight €STR] *(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating))* *(if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Coupon Rate Index' in Option 4 (General Condition 13.4 – Floating))* *(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))*
– Participation:	[●]
[Inflation Performance:	*(Include where Relevant Observed Rate is Inflation Performance)* *[Year-on-Year][Cumulative]*
Inflation Index:	[●]
Inflation Index Sponsor:	[●]
Range Accrual Reference Month:	The calendar month falling [●] month[s] prior to the Coupon Calculation Period [subject to linear interpolation]. [Range Accrual Reference Month:] [Coupon Calculation Period:] [●] [●] to [●]
[Initial Valuation Date:]	[●] (*insert for 'Cumulative'*)
Related Bond:	[●] [As specified in the Conditions]

Pre-nominated Index:	[●] [Not Applicable]
[Range Accrual Spread:	*(Include where Relevant Observed Rate is Range Accrual Spread)*
[(a) Range Accrual Floating Rate 1:	
	(insert and complete items for the elections on the applicable rate from Range Accrual Floating Rate 1 above)]
[(a) Range Accrual Floating Rate 2:	
	(insert and complete items for the elections on the applicable rate from Range Accrual Floating Rate 1 above)]
- Multiplier [*insert a number between 1 and x inclusive*]:	[●] [Not Applicable]
	(*Repeat this sub-section for each of Relevant Observed Rates 1 to x*)
[Valuation Price:	*(Include where Valuation Price applies)*

Underlying Asset	Underlying Asset Currency	Exchange	Related Exchange
[*(Name:)* [●] **Bloomberg Screen**: [●] **Refinitiv Screen**: [●] **[LSEG Screen:** [●] **ISIN**l [●]]	[●]	[●]	[●]

– Lower Barrier:	*(insert for 'bullsih or 'collar')* [●] [Variable Lower Barrier: Applicable [Averaging] [Min Lookback-out] [Max Lookback-out] [As observed] [Forward] [Magnetic Barrier (bullish)] [Magnetic Barrier (bearish)] [Averiging-out Dates: [●][Lookback-out Dates: [●]] [Barrier Determination Date: [●]] [Barrier Determination Period: [●]] [Barrier Forward Spread: [●]] (*insert for 'Forward'*) [Range Accrual Cap: [●]] (*insert for 'Magnetic Barrier (bearish)'*) [Range Accrual Floor: [●]] (*insert for 'Magnetic Barrier (bullish)'*)

	[Starting Barrier Percentage: [●]] (*insert for 'Magnetic Barrier (bullish)' and 'Magnetic Barrier (bearish)'*) [Cap: [●]] [Floor: [●]]]
– Upper Barrier:	*(insert for 'bearish' or 'collar')* [●] [Variable Upper Barrier: Applicable [Averaging] [Min Lookback-out] [Max Lookback-out] [As observed] [Forward] [Magnetic Barrier (bullish)] [Magnetic Barrier (bearish)] [Averiging-out Dates: [●]][Lookback-out Dates: [●]] [Barrier Determination Date: [●]] [Barrier Determination Period: [●]] [Barrier Forward Spread: [●]] (*insert for 'Forward'*) [Range Accrual Cap: [●]] (*insert for 'Magnetic Barrier (bearish)'*) [Range Accrual Floor: [●]] (*insert for 'Magnetic Barrier (bullish)')* [Starting Barrier Percentage: [●]] (*insert for 'Magnetic Barrier (bullish)' and 'Magnetic Barrier (bearish)'*) [Cap: [●]] [Floor: [●]]]
[Spread Range Accrual:]	[bullish][bearish][collar]
(1) Range Accrual Floating Rate 1:	
	(*insert and complete items from 'Range Accrual Floating Rate 1' in 'Single Rate Range Accrual' above*)
(2) Range Accrual Floating Rate 2:	
	(*insert and complete items from 'Range Accrual Floating Rate 1' in 'Single Rate Range Accrual' above*)
[Observation Date:	[●] (*specify date of the month on which the Range Accrual Conditions will be observed*) (*Repeat this sub-section for each of Range Accrual Condition 1 to x*)
(C)[Observation Number of Business Days:	[●] [As specified in the Conditions]]

	[*Repeat as necessary if more than one of the above Coupon Types applies*]
(v) [Conversion Rate (FX):]	[Applicable] [Not Applicable]
(vi) [Observation Date[s] (FX):]	[●] [Each of the dates set out in Table 1 above in the column entitled 'Observation Date (FX)'.]
(h) [Option 3 (General Condition 13.3 – Fixed with Memory)]	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
[Fixed Coupon Rate:]	[[●][per annum]] [In respect of each Coupon Payment Date, as set out in Table 1 above in the column entitled 'Fixed Coupon Rate']
(i) [Option 4 (General Condition 13.4 – Floating)]	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i) [Participation$_{(Coupon)}$:] [P$_{(I)}$:]	[[●] [As specified in the Conditions] [Each of the percentages set out in Table 1 above in the column entitled 'Participation$_{(Coupon)}$']]

[Coupon Calculation Period:]	[Participation$_{(Coupon)}$:]
[●] to [●]	[●][As specified in the Conditions]

(ii) [Spread:]	[Plus/Minus][Zero][●][Not Applicable]
(ii) Information relating to the Floating Rate[s]:	
(A)[Floating Rate Determination – CMS Rate:]	[Not Applicable][Applicable]
- Specified Swap Rate:	[GBP SONIA ICE Swap Rate] [USD SOFR ICE Swap Rate] [EUR EURIBOR ICE Swap Rate-11:00][EUR EURIBOR ICE Swap Rate-12:00] [●] (*insert full name of alternative swap rate*)
- Reference Currency:	[GBP][USD][EUR][●]
- Designated Maturity:	[●]
- Relevant Screen page:	[●]

- Relevant Time:	[●]
- Recommended Fallback Rate:	[Applicable: [●]] [Not Applicable]
- Temporary Non-Publication Fallback – Alternative Rate:	[Applicable][Not Applicable]
- Linear Interpolation:	[Not Applicable][Applicable] [Coupon Calculation Period[s]: [●]]
(B)[Floating Rate Determination – Coupon Rate Index:]	[Not Applicable][Applicable]
- Coupon Rate Index:	[EUR-TEC10-CNO] [●] (*insert full name of other coupon rate index*)
- Coupon Rate Index Provider:	[*Comité de Normalisation Obligataire*] [●] (*insert full name of other Coupon Rate Index Provider*) (*Potential users of an Coupon Rate Index may be subject to licencing requirements. For example, all potential users of the EUR-TEC10-CNO must first enter into a trademark licence agreement available from the CNO*)
- Relevant Screen Page:	[●]
- Relevant Time:	[●]
- Recommended Fallback Rate:	[Applicable: [●]] [Not Applicable]
- Relevant Dealer Number:	[●]
(C)[Floating Rate Determination - Reference Rate:]	[Not Applicable][Applicable]
[–Reference Rate:	[●] [EURIBOR] [Compounded Daily SONIA (Non-Index Determination)][Compounded Daily SOFR (Non-Index Determination)][Compounded Daily €STR (Non-Index Determination)] [ICE Term SONIA][FTSE Term SONIA] [€STR Bank Compounded Index][€STR ICE Compounded Index][€STR ICE Compounded Index 2D Lag][€STR ICE Compounded Index 5D Lag][€STR ICE Compounded Index 0 Floor][€STR ICE Compounded Index 0 Floor 2D Lag][€STR ICE Compounded Index 0 Floor 5D Lag] [SONIA Bank Compounded Index][SONIA ICE Compounded Index] [SONIA ICE Compounded Index 2D Lag][SONIA ICE Compounded Index 5D Lag][SONIA ICE Compounded Index 0 Floor][SONIA ICE Compounded Index 0 Floor 2D

	Lag][SONIA ICE Compounded Index 0 Floor 5D Lag]
	[SOFR Bank Compounded Index][SOFR ICE Compounded Index][SOFR ICE Compounded Index 2D Lag][SOFR ICE Compounded Index 5D Lag][SOFR ICE Compounded Index 0 Floor][SOFR ICE Compounded Index 0 Floor 2D Lag][SOFR ICE Compounded Index 0 Floor 5D Lag]
– Compounding Method:	[Observation Period Shift] [Lookback] [Not Applicable] (*Specify Not Applicable if the Reference Rate is not SONIA, SOFR or €STR*)
[–Designated Maturity:	[●] [Month[s]] [Year[s]] [Not Applicable] (*Use 'Not Applicable' where the Reference Rate is SONIA, SOFR, €STR or any other risk-free rate*)
– Offered Quotation:	[Applicable] [Not Applicable]
– Arithmetic Mean:	[Applicable] [Not Applicable]
– Relevant Screen Page:	[●]
– Relevant Time:	[●] [a.m.]/[p.m.] [●] time]
– Relevant Interbank Market:	[●]
– ["p"] [Observation Shift Days]:	[●]] [Not Applicable] (*specify "p" where Compounding Method is 'Lookback' and specify "Observation Shift Days" where Compounding Method is 'Observation Period Shift'; otherwise, specify 'Not Applicable' or delete this row and re-number*)
– Recommended Fallback Rate:	[As defined in General Condition 43.1 in respect of]
	[EURIBOR]
	[Compounded Daily SONIA (Non-Index Determination)][Compounded Daily SOFR (Non-Index Determination)][Compounded Daily €STR (Non-Index Determination)]
	[ICE Term SONIA][FTSE Term SONIA]
	[€STR Bank Compounded Index][€STR ICE Compounded Index][€STR ICE Compounded Index 2D Lag][€STR ICE Compounded Index 5D Lag][€STR ICE Compounded Index 0 Floor][€STR ICE Compounded Index 0 Floor 2D Lag][€STR ICE Compounded Index 0 Floor 5D Lag]
	[SONIA Bank Compounded Index][SONIA ICE Compounded Index] [SONIA ICE Compounded Index 2D Lag][SONIA ICE Compounded Index 5D Lag][SONIA ICE Compounded Index 0 Floor][SONIA ICE Compounded Index 0 Floor 2D

Lag][SONIA ICE Compounded Index 0 Floor 5D Lag]

[SOFR Bank Compounded Index][SOFR ICE Compounded Index][SOFR ICE Compounded Index 2D Lag][SOFR ICE Compounded Index 5D Lag][SOFR ICE Compounded Index 0 Floor][SOFR ICE Compounded Index 0 Floor 2D Lag][SOFR ICE Compounded Index 0 Floor 5D Lag]

[*insert Recommended Fallback Rate*] in respect of [*insert relevant Underlying Asset*]

(*if not applicable, consider deleting this row*)]

[–Linear Interpolation: [Applicable] [Not Applicable]]

[Coupon Calculation Period[s]: [●]]

(iii) [Basket of Floating Rates:] [Applicable] [Not Applicable]

[Basket Rate:] [Best-of] [Worst-of] [Weighted Basket] [Rainbow Basket] [Jade Basket] [Temple Basket]

set out in Table Underlying Assets for Rates Basket [(Worst-of)][(Best-of)]

[Table Underlying Assets for Basket]

No.	**Reference Rate:**	**Floating Rate Determination:**	**Reference Rate Financial Centre(s):**	**Reference Rate Business Day Convention:**	**[Weight:]**
1	**[●]**	**[Floating Rate Determination – Reference Rate]** **[Floating Rate Determination – CMS Rate]** **[Floating Rate Determination – Coupon Rate Index]**	**[●]**	**[●]**	**[●]**
2					
n					

(iv) [Weight[s](i):] [●]

Floating Rate (i)	Weight (i)
1	[●]
2	[●]
n	[●]

(v) [Rainbow Weight:] [●]

Rainbow Rank (i)	Rainbow Weight (i)
1	[●]
2	[●]
n	[●]

(vi) [Jade Barrier and Jade Replacement Rate:] [●]

Floating Rate (i)	Jade Barrier (i)	Jade Replacement Rate (i)	
1	[●]	[●]	
2	[●]	[●]	

n	[●]	[●]	

(vii) [Averaging-out:] [Not Applicable][Applicable][In respect of each Interest Determination Date, each of the dates set out in Table 1 above in the column entitled 'Averaging-out Dates'.]

(viii) [Min Lookback-out:] [Not Applicable][Applicable][In respect of each Interest Determination Date, each of the dates set out in Table 1 above in the column entitled 'Lookback-out Dates'.]

(ix) [Max Lookback-out:] [Not Applicable][Applicable][In respect of each Interest Determination Date, each of the dates set out in Table 1 above in the column entitled 'Lookback-out Dates'.]

(x) [Temple Replacement Rate:] [●]

Floating Rate (i)	Temple Replacement Rate (i)
1	[●]
2	[●]
n	[●]

(xi) [j (in respect of the Temple Rank):] [●]

(xii) [Cap Rate:] [[●]% [per annum]][Not Applicable]

[Coupon Calculation Period:]	[Cap Rate(%)]
[●] to [●]	[●][Not Applicable]

(xiii) [Curve Cap Rate:] [Applicable] [Not Applicable]

[[Coupon Calculation Period: [[●] to [●]][Not Applicable]

Factor: [[plus][minus] [●]%][Not Applicable]

Margin: [[plus][minus] [●]%][Not Applicable]

Reference Index: [single rate

Multiplier: [[●]%][Not Applicable]

Reference Rate: [●]]

[[spread rate][combined rate]

Multiplier 1: [[●]%][Not Applicable]

Reference Rate 1: [●]

Multiplier 2: [[●]%][Not Applicable]

Reference Rate 2: [●]]

Upper Limit: [●] %

[[Reference Rate [1][2]:

- Floating Rate Determination: [Floating Rate Determination – Reference Rate]

[Floating Rate Determination - CMS Rate]

	[Floating Rate Determination – Coupon Rate Index]
	(*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*)
	(*if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Coupon Rate Index' in Option 4 (General Condition 13.4 – Floating)*)
	(*if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*)
(xiv) [Floor Rate]	[Plus/Minus][●][Not Applicable]
(xv) [Day Count Fraction]	[●] [As set out in Table 1 above in the column entitled 'Day Count Fraction'.]
	[1/1]
	[Actual/Actual (ICMA)]
	[Act/Act (ICMA)]
	[Actual/Actual]
	[Actual/Actual (ISDA)]
	[Actual/365 (Fixed)]
	[Actual/360]
	[30/360]
	[360/360]
	[Bond Basis]
	[30E/360]
	[Eurobond Basis]
	[30/360 (SIA)]
	[30E/360 (ISDA)]]
	(*Repeat as necessary if more than one of the above Coupon Types applies*)
(xvi) [Conversion Rate (FX):]	[Applicable] [Not Applicable]
(xvii) [Observation Date[s] (FX):]	[●] [Each of the dates set out in Table 1 above in the column entitled 'Observation Date (FX)'.]
(xviii) [Range Accrual Factor:]	[Applicable][Not Applicable]

	(*if applicable, insert and complete the sub-paragraphs of Range Accrual Factor' in Option 2 (General Condition 13.2 – Fixed*)
(A)[Conversion Rate (FX):]	[Applicable] [Not Applicable]
(B)[Observation Date[s] (FX):]	[●] [Each of the dates set out in Table 1 above in the column entitled 'Observation Date (FX)'.]
(j) [Option 5 (General Condition 13.5 – Inverse Floating)]	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(k) [Spread:]	[Plus/Minus][Zero][●][Not Applicable]
(l) [Participation($_{Coupon}$):] [P$_{(C)}$:]	[[●] [As specified in the Conditions] [Each of the percentages set out in Table 1 above in the column entitled 'Participation($_{Coupon}$)']]

[Coupon Calculation Period:]	[Participation($_{Coupon}$):]
[●] to [●]	[●][As specified in the Conditions]

(i) Information relating to the Floating Rate:	[Not Applicable][Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(A)[Floating Rate Determination – CMS Rate:]	[Not Applicable][Applicable]
- Specified Swap Rate:	[GBP SONIA ICE Swap Rate] [USD SOFR ICE Swap Rate] [EUR EURIBOR ICE Swap Rate-11:00][EUR EURIBOR ICE Swap Rate-12:00] [●] (*insert full name of alternative swap rate*)
- Reference Currency:	[GBP][USD][EUR][●]
- Designated Maturity:	[●]
- Relevant Screen page:	[●]
- Relevant Time:	[●]
- Recommended Fallback Rate:	[Applicable: [●]] [Not Applicable]

- Temporary Non-Publication Fallback – Alternative Rate:	[Applicable][Not Applicable]
- Linear Interpolation:	[Not Applicable][Applicable] [Coupon Calculation Period[s]: [●]]
(B)[Floating Rate Determination – Coupon Rate Index:]	[Not Applicable][Applicable]
Coupon Rate Index:	[EUR-TEC10-CNO] [●] (*insert full name of other coupon rate index*)
Coupon Rate Index Provider:	[*Comité de Normalisation Obligataire*] [●] (*insert full name of other Coupon Rate Index Provider*) (*Potential users of an Coupon Rate Index may be subject to licencing requirements. For example, all potential users of the EUR-TEC10-CNO must first enter into a trademark licence agreement available from the CNO*)
Relevant Screen Page:	[●]
Relevant Time:	[●]
Recommended Fallback Rate:	[Applicable: [●]] [Not Applicable]
Relevant Dealer Number:	[●]
(C)[Floating Rate Determination - Reference Rate:]	[Not Applicable][Applicable]
- Reference Rate:	[●] [EURIBOR] [Compounded Daily SONIA (Non-Index Determination)][Compounded Daily SOFR (Non-Index Determination)][Compounded Daily €STR (Non-Index Determination)] [ICE Term SONIA][FTSE Term SONIA] [€STR Bank Compounded Index][€STR ICE Compounded Index][€STR ICE Compounded Index 2D Lag][€STR ICE Compounded Index 5D Lag][€STR ICE Compounded Index 0 Floor][€STR ICE Compounded Index 0 Floor 2D Lag][€STR ICE Compounded Index 0 Floor 5D Lag] [SONIA Bank Compounded Index][SONIA ICE Compounded Index] [SONIA ICE Compounded Index 2D Lag][SONIA ICE Compounded Index 5D Lag][SONIA ICE Compounded Index 0 Floor][SONIA ICE Compounded Index 0 Floor 2D Lag][SONIA ICE Compounded Index 0 Floor 5D Lag]

		[SOFR Bank Compounded Index][SOFR ICE Compounded Index][SOFR ICE Compounded Index 2D Lag][SOFR ICE Compounded Index 5D Lag][SOFR ICE Compounded Index 0 Floor][SOFR ICE Compounded Index 0 Floor 2D Lag][SOFR ICE Compounded Index 0 Floor 5D Lag]
	Compounding Method:	[Observation Period Shift] [Lookback] [Not Applicable] (*Specify Not Applicable if the Reference Rate is not SONIA, SOFR or €STR*)
-	Designated Maturity:	[●] [Month[s]] [Year[s]] [Not Applicable] (*Use 'Not Applicable' where the Reference Rate is SONIA, SOFR, €STR or any other risk-free rate*)
	Offered Quotation:	[Applicable] [Not Applicable]
	Arithmetic Mean:	[Applicable] [Not Applicable]
-	Coupon Determination Date:	[●] [Not Applicable]]
	Relevant Screen Page:	[●]
	Relevant Time:	[●] [a.m.]/[p.m.] [●] time]
	Relevant Interbank Market:	[●]
	["p"] [Observation Shift Days]:	[●]] [Not Applicable] (*specify "p" where Compounding Method is 'Lookback' and specify "Observation Shift Days" where Compounding Method is 'Observation Period Shift'; otherwise, specify 'Not Applicable' or delete this row and re-number*)
	Recommended Fallback Rate:	[As defined in General Condition 43.1 in respect of] [EURIBOR] [Compounded Daily SONIA (Non-Index Determination)][Compounded Daily SOFR (Non-Index Determination)][Compounded Daily €STR (Non-Index Determination)] [ICE Term SONIA][FTSE Term SONIA] [€STR Bank Compounded Index][€STR ICE Compounded Index][€STR ICE Compounded Index 2D Lag][€STR ICE Compounded Index 5D Lag][€STR ICE Compounded Index 0 Floor][€STR ICE Compounded Index 0 Floor 2D Lag][€STR ICE Compounded Index 0 Floor 5D Lag] [SONIA Bank Compounded Index][SONIA ICE Compounded Index] [SONIA ICE Compounded Index 2D Lag][SONIA ICE Compounded Index 5D Lag][SONIA ICE Compounded Index 0 Floor][SONIA ICE Compounded Index 0 Floor 2D Lag][SONIA ICE Compounded Index 0 Floor 5D Lag]

[SOFR Bank Compounded Index][SOFR ICE Compounded Index][SOFR ICE Compounded Index 2D Lag][SOFR ICE Compounded Index 5D Lag][SOFR ICE Compounded Index 0 Floor][SOFR ICE Compounded Index 0 Floor 2D Lag][SOFR ICE Compounded Index 0 Floor 5D Lag]

[*insert Recommended Fallback Rate*] in respect of [*insert relevant Underlying Asset*]

(*if not applicable, consider deleting this row*)]

- Linear Interpolation: [Applicable] [Not Applicable]]

[Coupon Calculation Period[s]: [●]]

(ii) [Basket of Floating Rates:] [Applicable] [Not Applicable]

[Basket Rate(t):] [Best-of] [Worst-of] [Weighted Basket] [Rainbow Basket] [Jade Basket] [Temple Basket]

set out in Table Underlying Assets for Rates Basket [(Worst-of)][(Best-of)]

[Table Underlying Assets for Basket]

No.	Reference Rate:	Floating Rate Determination:	Reference Rate Financial Centre(s):	Reference Rate Business Day Convention:	[Weight:]
1	[●]	**[Floating Rate Determination – Reference Rate]** **[Floating Rate Determination – CMS Rate]** **[Floating Rate Determination – Coupon Rate Index]**	[●]	[●]	[●]
2					
n					

(i) [Weight[s](i):] [●]

Floating Rate (i)	Weight (i)
1	[●]
2	[●]
n	[●]

(ii) [Rainbow Weight:] [●]

Rainbow Rank (i)	Rainbow Weight (i)
1	[●]
2	[●]
n	[●]

(iii) [Jade Barrier and Jade Replacement Rate:] [●]

Floating Rate (i)	Jade Barrier (i)	Jade Replacement Rate (i)	
1	[●]	[●]	
2	[●]	[●]	

n	[●]	[●]	

(iv) [Averaging-out:] [Not Applicable][Applicable][In respect of each Interest Determination Date, each of the dates set out in Table 1 above in the column entitled 'Averaging-out Dates'.]

(v)[Min Lookback-out:] [Not Applicable][Applicable][In respect of each Interest Determination Date, each of the dates set out in Table 1 above in the column entitled 'Lookback-out Dates'.]

(vi) [Max Lookback-out:] [Not Applicable][Applicable][In respect of each Interest Determination Date, each of the dates set out in Table 1 above in the column entitled 'Lookback-out Dates'.]

(vii) [Temple Replacement Rate:] [●]

Floating Rate (i)	Temple Replacement Rate (i)
1	[●]
2	[●]
n	[●]

(viii) [j (in respect of the Temple Rank):] [●]

(ix) [Cap Rate:] [[●]% [per annum]][Not Applicable]

[Coupon Calculation Period:]	[Cap Rate(%)]
[●] to [●]	[●][Not Applicable]

(x) [Curve Cap Rate:] [Applicable] [Not Applicable]

[[Coupon Calculation Period: [[●] to [●]][Not Applicable]

Factor: [[plus][minus] [●]%][Not Applicable]

Margin: [[plus][minus] [●]%][Not Applicable]

Reference Index: [single rate

Multiplier: [[●]%][Not Applicable]

Reference Rate: [●]]

[[spread rate][combined rate]

Multiplier 1: [[●]%][Not Applicable]

Reference Rate 1: [●]

Multiplier 2: [[●]%][Not Applicable]

Reference Rate 2: [●]]

Upper Limit: [●] %

[[Reference Rate [1][2]:

- Floating Rate Determination: [Floating Rate Determination – Reference Rate]

[Floating Rate Determination - CMS Rate]

		[Floating Rate Determination – Coupon Rate Index]
		(*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating*))
		(*if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Coupon Rate Index' in Option 4 (General Condition 13.4 – Floating*))
		(*if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating*))
(xi)	[Floor Rate:]	[Plus/Minus][●][Not Applicable]
(xii)	[Day Count Fraction[s]:	[●] [As set out in Table 1 above in the column entitled 'Day Count Fraction'.]
		[1/1]
		[Actual/Actual (ICMA)]
		[Act/Act (ICMA)]
		[Actual/Actual]
		[Actual/Actual (ISDA)]
		[Actual/365 (Fixed)]
		[Actual/360]
		[30/360]
		[360/360]
		[Bond Basis]
		[30E/360]
		[Eurobond Basis]
		[30/360 (SIA)]
		[30E/360 (ISDA)]]
		(*Repeat as necessary if more than one of the above Coupon Types applies*)
(xiii)	[Conversion Rate (FX):]	[Applicable] [Not Applicable]
(xiv)	[Observation Date[s] (FX):]	[●] [Each of the dates set out in Table 1 above in the column entitled 'Observation Date (FX)'.]
(xv)	[Range Accrual Factor:]	[Applicable][Not Applicable]

(*if applicable, insert and complete the sub-paragraphs of 'Range Accrual Factor' in Option 2 (General Condition 13.2 – Fixed*))

(m)	**[Option 6 (General Condition 13.6 – Inflation Linked)]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(i) [Inflation Factor:]	[Inflation Factor (Cumulative)][Inflation Factor (Year-on-Year)] [Averaging-out][Min Lookback-out][Max Lookback-out] [Averaging-out (Dual)][Min Lookback-out (Dual)][Max Lookback-out (Dual)]
	(ii) [Averaging-out Reference Months:]	[●] [In respect of each Coupon Determination Date, each of the months set out in the 'Provisions relating to the Underlying Asset(s)' below in the column entitled 'Averaging-out Reference Months'.]
	(iii) [Lookback-out Reference Months.]	[●] [In respect of each Coupon Determination Date, each of the months set out in the 'Provisions relating to the Underlying Asset(s)' below in the column entitled 'Lookback-out Reference Months'.]
	(iv) [Spread:]	[Plus/Minus][Zero][●][Not Applicable]
	(v) [Fixed Percentage:]	[[●][As specified in the Conditions]

[Coupon Calculation Period:]	[Fixed Percentage:]
[●] to [●]	[●][As specified in the Conditions]

(vi) [Cap Rate:]	[[●]% [per annum]][Not Applicable]

[Coupon Calculation Period:]	[Cap Rate(%)]
[●] to [●]	[●][Not Applicable]

(vii) [Curve Cap Rate:]	[Applicable] [Not Applicable]
[[Coupon Calculation Period:	[[●] to [●]][Not Applicable]
Factor:	[[plus][minus] [●]%][Not Applicable]
Margin:	[[plus][minus] [●]%][Not Applicable]
Reference Index:	[single rate Multiplier: [[●]%][Not Applicable] Reference Rate: [●]] [[spread rate][combined rate] Multiplier 1: [[●]%][Not Applicable] Reference Rate 1: [●] Multiplier 2: [[●]%][Not Applicable]

	Reference Rate 2: [●]]
Upper Limit:	[●] %
[[Reference Rate [1][2]:	
- Floating Rate Determination:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination - CMS Rate] [Floating Rate Determination – Coupon Rate Index] (*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' above*) (*if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Coupon Rate Index' above*) (*if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' above*)
(viii) [Floor Rate:]	[Plus/Minus][●][Not Applicable]
(ix) [Day Count Fraction[s]:	[●] [As set out in Table 1 above in the column entitled 'Day Count Fraction'.] [1/1] [Actual/Actual (ICMA)] [Act/Act (ICMA)] [Actual/Actual] [Actual/Actual (ISDA)] [Actual/365 (Fixed)] [Actual/360] [30/360] [360/360] [Bond Basis] [30E/360] [Eurobond Basis] [30/360 (SIA)] [30E/360 (ISDA)]] (*Repeat as necessary if more than one of the above Coupon Types applies*)

(x) [Basket Inflation Factor:] | [Best-of] [Worst-of] [Weighted Basket] [Rainbow Basket] [Jade Basket] [Temple Basket]

(*specify each Inflation Factor in the 'Provisions relating to the Underlying Asset(s)' below*)

(xi) [Weight[s](i):] [●]

Inflation Factor (i)	Weight (i)
1	[●]
2	[●]
n	[●]

(xii) [Rainbow Weight:] [●]

Rainbow Rank (i)	Rainbow Weight (i)
1	[●]
2	[●]
n	[●]

(xiii) [Jade Barrier and Jade Replacement Rate:] [●]

Inflation Factor (i)	Jade Barrier (i)	Jade Replacement Rate (i)	
1	[●]	[●]	
2	[●]	[●]	
n	[●]	[●]	

(xiv) [Temple Replacement Rate:] [●]

Inflation Factor (i)	Temple Replacement Rate (i)
1	[●]
2	[●]
n	[●]

(xv) [j (in respect of the Temple Rank):] [●]

(xvi) [Conversion Rate (FX):] [Applicable] [Not Applicable]

(xvii) [Observation Date[s] (FX):] [●] [Each of the dates set out in Table 1 above in the column entitled 'Observation Date (FX)'.]

(xviii) [Range Accrual Factor:] [Applicable][Not Applicable]

(if applicable, insert and complete the sub-paragraphs of 'Range Accrual Factor' in Option 2 (General Condition 13.2 – Fixed))

(xix) [Conversion Rate (FX):] [Applicable] [Not Applicable]

(xx) [Observation Date[s] (FX):] [●] [Each of the dates set out in Table 1 above in the column entitled 'Observation Date (FX)'.]

(n)	**[Option 7 (General Condition 13.7 – Digital (Rate Linked) Coupon (single condition without lock-in))]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(i) [Cap Rate:]	[[●]% [per annum]][Not Applicable] [Coupon Calculation Period:] [Cap Rate(%)] [●] to [●] [●][Not Applicable]
	(ii) [Curve Cap Rate:]	[Applicable] [Not Applicable]
	[[Coupon Calculation Period:	[[●] to [●]][Not Applicable]
	Factor:	[[plus][minus] [●]%][Not Applicable]
	Margin:	[[plus][minus] [●]%][Not Applicable]
	Reference Index:	[single rate Multiplier: [[●]%][Not Applicable] Reference Rate: [●]] [[spread rate][combined rate] Multiplier 1: [[●]%][Not Applicable] Reference Rate 1: [●] Multiplier 2: [[●]%][Not Applicable] Reference Rate 2: [●]]
	Upper Limit:	[●] %
	[[Reference Rate [1][2]:	
	- Floating Rate Determination:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination - CMS Rate] [Floating Rate Determination – Coupon Rate Index] (*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*) (*if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Coupon Rate Index' in Option 4 (General Condition 13.4 – Floating)*) (*if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight*

	€STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))
(iii) [Floor Rate:]	[Plus/Minus][●][Not Applicable]
(iv) [Conversion Rate (FX):]	[Applicable] [Not Applicable]
(v) [Observation Date[s] (FX):]	[●] [Each of the dates set out in Table 1 above in the column entitled 'Observation Date (FX)'.]
(vi) [Digital Rate [1] :	
(A)[Fixed Coupon Rate:	[[●][per annum]][Not Applicable]
(B)[Floating Rate Determination:]	[Applicable] [Floating Rate Determination – Reference Rate] (*if applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*) [Floating Rate Determination – Coupon Rate Index] (*if applicable, insert and complete the relevant items from the 'Floating Rate Determination – Coupon Rate Index' in Option 4 (General Condition 13.4 – Floating)*) [Floating Rate Determination – CMS Rate] (*if applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*)
(C)[Inverse Floating Rate:	[Applicable]
– Spread:	[●]
– Floating Rate:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Coupon Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR] *(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating))* *(if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Coupon Rate Index' in Option 4 (General Condition 13.4 – Floating))* *(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight*

	€STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))
– Participation:	[●]]
(D)[Inflation Performance:	[Applicable] [Year-on-Year][Cumulative]
Inflation Index:	[●]
Inflation Index Sponsor:	[●]
Reference Month:	The calendar month falling [●] month[s] prior to the Coupon Determination Date [subject to linear interpolation]. [Reference Month:] [Coupon Determination Date:] [●] [●]
[Initial Valuation Date:]	[●] (*insert for 'Cumulative'*)
Related Bond:	[●] [As specified in the Conditions]
Pre-nominated Index:	[●] [Not Applicable]
(E)[Spread Rate:	[Applicable]]
[(a) Spread Rate 1:	[[●] per cent. per annum] [Floating Rate] [Inverse Floating Rate] [FX Rate] [Inflation Performance] [Year-on-Year][Cumulative]] [Valuation Price]
[Floating Rate Determination:	(*Include where Reference Rate applies*) [Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Coupon Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR] (*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*) (*if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Coupon Rate Index' in Option 4 (General Condition 13.4 – Floating)*) (*if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination –*

	Reference Rate' in Option 4 (General Condition 13.4 – Floating))
[FX Rate:	(*Include where FX Rate applies*)
– FX Pair:	[●]
– FX Financial Centre(s):]	[●]
– Fixing Source:	[●]
– Fixing Time:	[●]
– Coupon Observation Date in respect of the FX Rate:	[●][Coupon Observation Date]]
[Inverse Floating Rate:	(*Include where Inverse Floating Rate applies*)
– Spread:	[●]
– Floating Rate:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Coupon Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR] *(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating))* *(if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Coupon Rate Index' in Option 4 (General Condition 13.4 – Floating))* *(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))*
– Participation:	[●]]
[Inflation Performance:	(*Include where Inflation Performacne applies*)
Inflation Index:	[●]
Inflation Index Sponsor:	[●]
Reference Month:	The calendar month falling [●] month[s] prior to the Coupon Determination Date [subject to linear interpolation]. [Reference Month:] [Coupon Determination Date:]

[●]	[●]
[Initial Valuation Date:]	[●] (*insert for 'Cumulative'*)
Related Bond:	[●] [As specified in the Conditions]
Pre-nominated Index:	[●] [Not Applicable]
[Valuation Price:	(*Include where Valuation Price applies*)

Underlying Asset	Underlying Asset Currency	Exchange	Related Exchange
[*(Name:)* [●] **Bloomberg Screen**: [●] **Refinitiv Screen**: [●] **[LSEG Screen:** [●] **ISIN**] [●]]	[●]	[●]	[●]

[(b) Spread Rate 2:	
	(*insert and complete items for the elections on the applicable rate from Spread Rate 1 above*)]
(F)[Basket Rate:	[Applicable] [Best-of][Worst-of][Weighted Basket][Rainbow Basket][Jade Basket][Temple Basket] (*if applicable, insert and complete the relevant items from the 'Basket Rate' under sub-paragraph 'Observed Basket Rate' below)*]
(G)[Bearish Memory Condition:	[Applicable] (*if not applicable delete this row*)]
(vii) [Digital Rate *[insert a number between 2 and (n) inclusive]*:	
[Fixed Coupon Rate:	[[●]per cent. per annum][Not Applicable]]
(A)[Floating Rate Determination:]	[Applicable] [Floating Rate Determination – Reference Rate] (*if applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*) [Floating Rate Determination – Coupon Rate Index] (*if applicable, insert and complete the relevant items from the 'Floating Rate Determination – Coupon Rate Index' in Option 4 (General Condition 13.4 – Floating)*)

	[Floating Rate Determination – CMS Rate] (*if applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*)
(B)[Inverse Floating Rate:	[Applicable] (*if applicable, insert and complete the relevant items for 'Digital Rate 1' above*)
(C)[Inflation Performance:	[Applicable] (*if applicable, insert and complete the relevant items for ' Digital Rate 1' above*)
(D)[Spread Rate:	[Applicable]] (*if applicable, insert and complete the relevant items from the ' Digital Rate 1' above*)
(E)[Basket Rate:	[Applicable]] (*if applicable, insert and complete the relevant items from the ' Digital Rate 1' above)*
(F)[Bullish Memory Condition:	[Applicable] (*if not applicable delete this row*)] (*Repeat this sub-section for each of Digital Rates 2 to (n)*)
(viii) [Digital Strike:	
(A)Digital Strike [1]:	[●] [Coupon Calculation Period:] [Digital Strike [1] (%):] [●] to [●] [●]
Variable Digital Strike:	[Applicable][Not Applicable] (*if not applicable, delete following items*)
[Type of Variable Digital Strike	[Best-of] [Worst-of] [Weighted Basket] [Rainbow Basket] [As observed] [Forward] [Magnetic Barrier (bullish)] [Magnetic Barrier (bearish)]
[Digital Strike Observation Date	[●]
[Digital Strike Spread	[●] (*insert for 'Forward' only*)]
[Digital Strike Observation Period	[●] to [●]

	(*insert for Averaging out, Min Looback-out or Max Lookback-out in respect of Strike Determination Rate (i)*)]
Digital Strike Cap	[●] (*insert for 'Magnetic Barrier (bearish)' only*)]
Digital Strike Floor	[●] (*insert for 'Magnetic Barrier (bullish)' only*)]
Starting Barrier Percentage:	[●] (*insert for 'Magnetic Barrier (bullish)' and 'Magnetic Barrier (bearish)'*)]
Strike Determination Rate (i):	[Averaging-out] [Min Lookback-out] [Max Lookback-out]

Strike Determination Rate (i):	Rate (i)
1	[●]
2	[●]
n	[●]

Strike Determination Rate:	[[●] per cent. per annum] [Floating Rate] [Inverse Floating Rate] [Inflation Performance] [FX Rate] [Valuation Price] [Spread Rate] (*insert and complete the relevant items for the applicable Strike Determination Rate as set out for Single Observed Rate below*)
[Variable Digital Strike Cap	[●]
[Variable Digital Strike Floor	[●]
(B)[Digital Strike [*insert a number between 2 and (n) inclusive*]:	(*Repeat this sub-section for each of Digital Strikes 2 to (n)*)
(ix) [Observed Rate:	
(A)Single Observed Rate: *[or]*	[Applicable][Not Applicable]
Spread Observed Rate: *[or]*	[Applicable][Not Applicable]
Combined Observed Rate: *[or]*	[Applicable][Not Applicable]
Observed Basket Rate:	[Applicable][Not Applicable]
(B)Provisions applicable to the	

	determination of each Observed Rate:	
		(*Include where Single Observed Rate applies and specify only one option*)
	[Floating Rate:	
–	Floating Rate Determination:	[Floating Rate Determination – CMS Rate] (*if Floating Rate Determination – Reference Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*) [Floating Rate Determination – Coupon Rate Index] (*if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*) [Floating Rate Determination – Reference Rate] (*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*)]
	[Inverse Floating Rate:	[Applicable]
	– Spread:	[●]
	– Floating Rate:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Coupon Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR] *(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating))* *(if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Coupon Rate Index' in Option 4 (General Condition 13.4 – Floating))* *(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))*

	– Participation:	[●]]	
	[Inflation Performance:	[Applicable]	
	Inflation Index:	[●]	
	Inflation Index Sponsor:	[●]	
	Reference Month:	The calendar month falling [●] month[s] prior to the Coupon Determination Date [subject to linear interpolation].	
		[Reference Month:]	[Coupon Determination Date:]
		[●]	[●]
	[Initial Valuation Date:]	[●] (*insert for 'Cumulative'*)	
	Related Bond:	[●] [As specified in the Conditions]	
	Pre-nominated Index:	[●] [Not Applicable]	
	[FX Rate:		
–	FX Pair:	[●]	
–	FX Financial Centre(s):]	[●]	
–	Fixing Source:	[●]	
–	Fixing Time:	[●]	
–	Coupon Observation Date in respect of the FX Rate:	[●]]	

[Valuation Price: (*Include where Valuation Price applies*)

Underlying Asset	Underlying Asset Currency	Exchange	Related Exchange
[*(Name:)* [●] **Bloomberg Screen**: [●] **Refinitiv Screen**: [●] **[LSEG Screen:** [●] **ISIN**] [●]]	[●]	[●]	[●]

(*Include where Spread Observed Rate applies*)

[Spread Rate [1][2]:

[Fixed Coupon Rate: [[●][per annum]][Not Applicable]

[Floating Rate:	(*Include where Floating Rate applies*)
– Floating Rate Determination:	[Floating Rate Determination – CMS Rate] (*if Floating Rate Determination – Reference Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating*) [Floating Rate Determination – Coupon Rate Index] (*if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating*) [Floating Rate Determination – Reference Rate] (*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating*)]
[Inverse Floating Rate:	(*Include where Inverse Floating Rate applies*)
[Inflation Performance:	(*Include where Inflation Performance applies*)
Inflation Index:	[●]
Inflation Index Sponsor:	[●]
Reference Month:	The calendar month falling [●] month[s] prior to the Coupon Determination Date [subject to linear interpolation]. [Reference Month:] [Coupon Determination Date:] [●] [●]
[Initial Valuation Date:]	[●] (*insert for 'Cumulative'*)
Related Bond:	[●] [As specified in the Conditions]
Pre-nominated Index:	[●] [Not Applicable]
[FX Rate:	(*Include where FX Rate applies*)
– FX Pair:	[●]
– FX Financial Centre(s):]	[●]
– Fixing Source:	[●]
– Fixing Time:	[●]
– Coupon Observation Date	[●]]

in respect of the FX Rate:

[Valuation Price: (*Include where Valuation Price applies*)

Underlying Asset	Underlying Asset Currency	Exchange	Related Exchange
[*(Name:)* [●] **Bloomberg Screen**: [●] **Refinitiv Screen**: [●] **[LSEG Screen:** [●] **ISIN**[●]]	[●]	[●]	[●]

(*Repeat this sub-section for each of Spread Rates 1 and 2*)

(*Include where Combined Observed Rate applies*)

[*Relevant Observed Rate [insert a number between 1 and x inclusive*]:

[Fixed Coupon Rate: [[●][per annum]][Not Applicable]

[Floating Rate Determination: (*Include where Combined Observed Rate is Floating Rate*)

[Floating Rate Determination – CMS Rate]

(*if Floating Rate Determination – Reference Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating*)

[Floating Rate Determination – Coupon Rate Index]

(*if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating*)

[Floating Rate Determination – Reference Rate]

(*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating*)

[FX Rate: (*Include where Relevant Observed Rate is FX Rate*)

– FX Pair: [●]

– FX Financial Centre(s):] [●]

– Fixing Source: [●]

– Fixing Time: [●]

– Coupon Observation Date in respect of the FX Rate:	[●][Coupon Observation Date]]
[Inverse Floating Rate:	(*Include where Relevant Observed Rate is Inverse Floating Rate*)
– Spread:	[●]
– Floating Rate:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Coupon Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR] *(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating))* *(if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Coupon Rate Index' in Option 4 (General Condition 13.4 – Floating))* *(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))*
– Participation:	[●]]
[Inflation Performance:	(*Include where Relevant Observed Rate is Inflation Performance*) [Year-on-Year][Cumulative]
Inflation Index:	[●]
Inflation Index Sponsor:	[●]
Reference Month:	The calendar month falling [●] month[s] prior to the Coupon Determination Date [subject to linear interpolation]. [Reference Month:] — [Coupon Determination Date:] [●] — [●]
[Initial Valuation Date:]	[●] (*insert for 'Cumulative'*)
Related Bond:	[●] [As specified in the Conditions]
Pre-nominated Index:	[●] [Not Applicable]
[Valuation Price:	(*Include where Valuation Price applies*)

Underlying Asset		Underlying Asset Currency	Exchange	Related Exchange
[*(Name:)* [●] **Bloomberg Screen**: [●] **Refinitiv Screen**: [●] **[LSEG Screen:** [●] **ISIN**] [●]]	[●]		[●]	[●]

Multiplier [*insert a number between 1 and x inclusive*]: [●][Not Applicable]

(*Repeat this sub-section for each of Relevant Observed Rates 1 to x*)

(*Include where Observed Basket Rate applies*)

[Basket Rate: [Best-of] [Worst-of] [Weighted Basket] [Rainbow Basket] [Jade Basket] [Temple Basket]

[Observed Rate *[insert a number between 1 and n inclusive*]: (*insert and complete items from 'Single Observed Rate' above, and replicated for each Observed Rate (i) from 1 to n*)

(x) [Weight[s](i):] [●]

Observed Rate (i)	Weight (i)
1	[●]
2	[●]
n	[●]

(xi) [Rainbow Weight:] [●]

Rainbow Rank (i)	Rainbow Weight (i)
1	[●]
2	[●]
n	[●]

(xii) [Jade Barrier:] [●]

Observed Rate (i)	Jade Barrier (i)	Jade Replacement Rate (i)
1	[●]	[●]
2	[●]	[●]
n	[●]	[●]

(xiii) [Temple Replacement Rate:] [●]

Underlying Asset (i)	Temple Replacement Rate (i)
1	[●]
2	[●]
n	[●]

[j (in respect of the Temple Rank):] [●]

(xiv) [Day Count Fraction [s]: [●] [As set out in Table 1 above in the column entitled 'Day Count Fraction '.]

[1/1]

[Actual/Actual (ICMA)]

[Act/Act (ICMA)]

[Actual/Actual]

[Actual/Actual (ISDA)]

[Actual/365 (Fixed)]

[Actual/360]

[30/360]

[360/360]

[Bond Basis]

[30E/360]

[Eurobond Basis]

[30/360 (SIA)]

[30E/360 (ISDA)]]

(*Repeat as necessary if more than one of the above Coupon Types applies*)

(o) [Option 8 (General Condition 13.8 – Digital (Rate Linked) Coupon (single condition with lock-in))]

[Applicable][Not Applicable]

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

(i) Digital Lock-in: [Lock-in (bullish)] [Lock-in (bearish)]

(ii) Digital Lock-in Rate: [[●] per cent per annum] [Floating Rate] [CMS Rate] [Coupon Rate Index] [Inverse Floating Rate] [Spread Rate] [Inflation Performance]

(*insert and complete the relevant items for the applicable Digital Lock-in Rate as set out for Digital Rate below*)

(iii) [Lock-in Digital Strike: [in respect of the Coupon Determination Date falling on [●]][●]

Coupon Determination Date	Lock-in Digital Strike:
[●]	[●]
[●]	[●]
[●]	[●]

(iv) [Cap Rate:] [[●]% [per annum]][Not Applicable]

[Coupon Calculation Period:]	[Cap Rate(%)]
[●] to [●]	[●][Not Applicable]

(v) [Curve Cap Rate:]	[Applicable] [Not Applicable]
[[Coupon Calculation Period:	[[●] to [●]][Not Applicable]
Factor:	[[plus][minus] [●]%][Not Applicable]
Margin:	[[plus][minus] [●]%][Not Applicable]
Reference Index:	[single rate Multiplier: [[●]%][Not Applicable] Reference Rate: [●]] [[spread rate][combined rate] Multiplier 1: [[●]%][Not Applicable] Reference Rate 1: [●] Multiplier 2: [[●]%][Not Applicable] Reference Rate 2: [●]]
Upper Limit:	[●] %
[[Reference Rate [1][2]:	
- Floating Rate Determination:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination - CMS Rate] [Floating Rate Determination – Coupon Rate Index] (*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*) (*if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Coupon Rate Index' in Option 4 (General Condition 13.4 – Floating)*) (*if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*)
(vi) [Floor Rate:]	[Plus/Minus][●][Not Applicable]
(vii) [Conversion Rate (FX):]	[Applicable] [Not Applicable]
(viii) [Observation Date[s] (FX):]	[●] [Each of the dates set out in Table 1 above in the column entitled 'Observation Date (FX)'.]
(i) [Digital Rate [1] :	

(A)[Fixed Coupon Rate:	[[●][per annum]][Not Applicable]
(B)[Floating Rate Determination:]	[Applicable] [Floating Rate Determination – Reference Rate] (*if applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*) [Floating Rate Determination – Coupon Rate Index] (*if applicable, insert and complete the relevant items from the 'Floating Rate Determination – Coupon Rate Index' in Option 4 (General Condition 13.4 – Floating)*) [Floating Rate Determination – CMS Rate] (*if applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*)
(C)[Inverse Floating Rate:	[Applicable]
– Spread:	[●]
– Floating Rate:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Coupon Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR] *(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating))* *(if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Coupon Rate Index' in Option 4 (General Condition 13.4 – Floating))* *(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))*
– Participation:	[●]]
[Inflation Performance:	[Applicable] [Year-on-Year][Cumulative]

Inflation Index:	[●]
Inflation Index Sponsor:	[●]
Reference Month:	The calendar month falling [●] month[s] prior to the Coupon Determination Date [subject to linear interpolation].

[Reference Month:]	[Coupon Determination Date:]
[●]	[●]

[Initial Valuation Date:]	[●] (*insert for 'Cumulative'*)
Related Bond:	[●] [As specified in the Conditions]
Pre-nominated Index:	[●] [Not Applicable]
(D)[Spread Rate:	[Applicable]]

[(a) Spread Rate 1:	[[●] per cent. per annum] [Floating Rate] [Inverse Floating Rate] [FX Rate] [Inflation Performance] [Year-on-Year][Cumulative]] [Valuation Price]
[Floating Rate Determination:	(*Include where Reference Rate applies*)

[Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Coupon Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR]

(*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*)

(*if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Coupon Rate Index' in Option 4 (General Condition 13.4 – Floating)*)

(*if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*)

[FX Rate:	(*Include where FX Rate applies*)
– FX Pair:	[●]
– FX Financial Centre(s):]	[●]
– Fixing Source:	[●]

– Fixing Time:	[●]
– Coupon Observation Date in respect of the FX Rate:	[●][Coupon Observation Date]]
[Inverse Floating Rate:	(*Include where Inverse Floating Rate applies*)
– Spread:	[●]
– Floating Rate:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Coupon Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR] *(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating))* *(if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Coupon Rate Index' in Option 4 (General Condition 13.4 – Floating))* *(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))*
– Participation:	[●]]
[Inflation Performance:	(*Include where Inflation Performacne applies*)
Inflation Index:	[●]
Inflation Index Sponsor:	[●]
Reference Month:	The calendar month falling [●] month[s] prior to the Coupon Determination Date [subject to linear interpolation].

[Reference Month:]	[Coupon Determination Date:]
[●]	[●]

[Initial Valuation Date:]	[●] (*insert for 'Cumulative'*)
Related Bond:	[●] [As specified in the Conditions]
Pre-nominated Index:	[●] [Not Applicable]
[Valuation Price:	(*Include where Valuation Price applies*)

Underlying Asset	Underlying Asset Currency	Exchange	Related Exchange
[*(Name:)* [●] **Bloomberg Screen**: [●]	[●]	[●]	[●]

Refinitiv Screen: [●] **[LSEG Screen:** [●] **ISIN**[●]]

[(b) Spread Rate 2:

(*insert and complete items for the elections on the applicable rate from Spread Rate 1 above*)]

(E)[Basket Rate: [Applicable]

[Best-of] [Worst-of] [Weighted Basket] [Rainbow Basket] [Jade Basket] [Temple Basket]

(*if applicable, insert and complete the relevant items from the 'Basket Rate' under sub-paragraph 'Observed Basket Rate' below)*]

(ii) [Digital Rate *[insert a number between 2 and (n) inclusive]*:

(A)[Fixed Coupon Rate: [[●] per cent. per annum][Not Applicable]]

(B)[Floating Rate Determination:] [Applicable]

[Floating Rate Determination – Reference Rate]

(*if applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*)

[Floating Rate Determination – Coupon Rate Index]

(*if applicable, insert and complete the relevant items from the 'Floating Rate Determination – Coupon Rate Index' in Option 4 (General Condition 13.4 – Floating)*)

[Floating Rate Determination – CMS Rate]

(*if applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*)

(C)[Inverse Floating Rate: [Applicable]

(*if applicable, insert and complete the relevant items from the 'Digital Rate1' above*)

(D)[Inflation Performance: [Applicable]

(*if applicable, insert and complete the relevant items from the 'Digital Rate1' above*)

(E)[Spread Rate:	[Applicable]]
	(*if applicable, insert and complete the relevant items from the 'Digital Rate1' above*)
(F)[Basket Rate:	[Applicable]]
	(*if applicable, insert and complete the relevant items from the 'Digital Rate1' above*)
	(*Repeat this sub-section for each of Digital Rates 2 to (n)*)
(iii) [Digital Strike:	
(A) Digital Strike [1]:	[●]
	[Coupon Calculation Period:] — [Digital Strike [1] (%):]
	[●] to [●] — [●]
Variable Digital Strike:	[Applicable][Not Applicable]
	(*if not applicable, delete following items*)
[Type of Variable Digital Strike	[Best-of] [Worst-of] [Weighted Basket] [Rainbow Basket] [As observed] [Forward] [Magnetic Barrier (bullish)] [Magnetic Barrier (bearish)]
[Digital Strike Observation Date	[●]
[Digital Strike Spread	[●]
	(*insert for 'Forward' only*)]
[Digital Strike Observation Period	[●] to [●]
	(*insert for Averaging-out, Min Lookback-out or Max Lookback-out in respect of Strike Determination Rate (i)*)]
[Digital Strike Cap	[●]
	(*insert for 'Magnetic Barrier (bearish)' only*)]
[Digital Strike Floor	[●]
	(*insert for 'Magnetic Barrier (bullish)' only*)]
[Starting Barrier Percentage:	[●]
	(*insert for 'Magnetic Barrier (bullish)' and 'Magnetic Barrier (bearish)'*)]

[Strike Determination Rate (i): [Averaging-out] [Min Lookback-out] [Max Lookback-out]

Strike Determination Rate (i):	Rate (i)
1	[●]
2	[●]
n	[●]

[Strike Determination Rate: [[●] per cent. per annum] [Floating Rate] [Inverse Floating Rate] [Inflation Performance] [FX Rate] [Valuation Price] [Spread Rate]

(*insert and complete the relevant items for the applicable Strike Determination Rate as set out for Single Observed Rate below*)

[Variable Digital Strike Cap [●]

[Variable Digital Strike Floor [●]

(B) [Digital Strike [*insert a number between 2 and (n) inclusive*]: (*Repeat this sub-section for each of Digital Strikes 2 to (n)*)

(iv) [Observed Rate:

(A) Single Observed Rate: *[or]* [Applicable][Not Applicable]

Spread Observed Rate: *[or]* [Applicable][Not Applicable]

Combined Observed Rate: *[or]* [Applicable][Not Applicable]

Observed Basket Rate: [Applicable][Not Applicable]

(B) Provisions applicable to the determination of each Observed Rate:

(*Include where Single Observed Rate applies and specify only one option*)

[Floating Rate:

– Floating Rate Determination: [Floating Rate Determination – CMS Rate]

(*if Floating Rate Determination – Reference Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*)

[Floating Rate Determination – Coupon Rate Index]

(*if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*)

[Floating Rate Determination – Reference Rate]

	(*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*)]
[Inverse Floating Rate:	[Applicable]
– Spread:	[●]
– Floating Rate:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Coupon Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR] *(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating))* *(if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Coupon Rate Index' in Option 4 (General Condition 13.4 – Floating))* *(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))*
– Participation:	[●]]
[Inflation Performance:	[Applicable]
Inflation Index:	[●]
Inflation Index Sponsor:	[●]
Reference Month:	The calendar month falling [●] month[s] prior to the Coupon Determination Date [subject to linear interpolation].

[Reference Month:]	[Coupon Determination Date:]
[●]	[●]

[Initial Valuation Date:]	[●] (*insert for 'Cumulative'*)
Related Bond:	[●] [As specified in the Conditions]
Pre-nominated Index:	[●] [Not Applicable]

[FX Rate:

– FX Pair:	[●]
– FX Financial Centre(s):]	[●]
– Fixing Source:	[●]
– Fixing Time:	[●]
– Coupon Observation Date in respect of the FX Rate:	[●]]
[Valuation Price:	(*Include where Valuation Price applies*)

Underlying Asset	Underlying Asset Currency	Exchange	Related Exchange
[*(Name:)* [●] **Bloomberg Screen**: [●] **Refinitiv Screen**: [●] **[LSEG Screen:** [●] **ISIN**[●]]	[●]	[●]	[●]

	(*Include where Spread Observed Rate applies*)
[Spread Rate [1][2]:	
[Fixed Coupon Rate:	[[●][per annum]][Not Applicable]
[Floating Rate:	(*Include where Floating Rate applies)*
– Floating Rate Determination:	[Floating Rate Determination – CMS Rate] (*if Floating Rate Determination – Reference Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*) [Floating Rate Determination – Coupon Rate Index] (*if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*) [Floating Rate Determination – Reference Rate] (*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*)]
[Inverse Floating Rate:	(*Include where Inverse Floating Rate applies*)
[Inflation Performance:	(*Include where Inflation Performance applies*)
Inflation Index:	[●]
Inflation Index Sponsor:	[●]

Reference Month:	The calendar month falling [●] month[s] prior to the Coupon Determination Date [subject to linear interpolation].

[Reference Month:]	[Coupon Determination Date:]
[●]	[●]

[Initial Valuation Date:]	[●] (*insert for 'Cumulative'*)
Related Bond:	[●] [As specified in the Conditions]
Pre-nominated Index:	[●] [Not Applicable]
[FX Rate:	(*Include where FX Rate applies*)
– FX Pair:	[●]
– FX Financial Centre(s):]	[●]
– Fixing Source:	[●]
– Fixing Time:	[●]
– Coupon Observation Date in respect of the FX Rate:	[●]]
[Valuation Price:	(*Include where Valuation Price applies*)

Underlying Asset	Underlying Asset Currency	Exchange	Related Exchange
[*(Name:)* [●] **Bloomberg Screen**: [●] **Refinitiv Screen**: [●] **[LSEG Screen:** [●] **ISIN**] [●]]	[●]	[●]	[●]

(*Repeat this sub-section for each of Spread Rates 1 and 2*)

(*Include where Combined Observed Rate applies*)

[Relevant Observed Rate *[insert a number between 1 and x inclusive*]:	
[Fixed Coupon Rate:	[[●][per annum]][Not Applicable]
[Floating Rate Determination:	(*Include where Relevant Observed Rate is Floating Rate*) [Floating Rate Determination – CMS Rate] (*if Floating Rate Determination – Reference Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*) [Floating Rate Determination – Coupon Rate Index] (*if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate*

	Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))
	[Floating Rate Determination – Reference Rate]
	(*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*)
[FX Rate:	(*Include where Relevant Observed Rate is FX Rate*)
– FX Pair:	[●]
– FX Financial Centre(s):]	[●]
– Fixing Source:	[●]
– Fixing Time:	[●]
– Coupon Observation Date in respect of the FX Rate:	[●][Coupon Observation Date]]
[Inverse Floating Rate:	(*Include where Relevant Observed Rate is Inverse Floating Rate*)
– Spread:	[●]
– Floating Rate:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Coupon Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR]
	(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating))
	(if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Coupon Rate Index' in Option 4 (General Condition 13.4 – Floating))
	(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))
– Participation:	[●]]
[Inflation Performance:	(*Include where Relevant Observed Rate is Inflation Performance*)
	[Year-on-Year][Cumulative]

Inflation Index:	[●]
Inflation Index Sponsor:	[●]
Reference Month:	The calendar month falling [●] month[s] prior to the Coupon Determination Date [subject to linear interpolation].

[Reference Month:]	[Coupon Determination Date:]
[●]	[●]

[Initial Valuation Date:]	[●] (*insert for 'Cumulative'*)
Related Bond:	[●] [As specified in the Conditions]
Pre-nominated Index:	[●] [Not Applicable]
[Valuation Price:	(*Include where Valuation Price applies*)

Underlying Asset	Underlying Asset Currency	Exchange	Related Exchange
[*(Name:)* [●] **Bloomberg Screen**: [●] **Refinitiv Screen**: [●] **[LSEG Screen:** [●] **ISIN**] [●]]	[●]	[●]	[●]

Multiplier [*insert a number between 1 and x inclusive*]:	[●][Not Applicable]
	(*Repeat this sub-section for each of Relevant Observed Rates 1 to x*)
	(*Include where Observed Basket Rate applies*)
[Basket Rate:	[Best-of] [Worst-of] [Weighted Basket] [Rainbow Basket] [Jade Basket] [Temple Basket]
[Observed Rate [*insert a number between 1 and n inclusive*]:	(*insert and complete items from 'Single Observed Rate' above, and replicated for each Observed Rate (i) from 1 to n*)
(v) [Weight[s](i):]	[●]

Observed Rate (i)	Weight (i)
1	[●]
2	[●]
n	[●]

(vi) [Rainbow Weight:]	[●]

Rainbow Rank (i)	Rainbow Weight (i)
1	[●]

2	[●]
n	[●]

[Jade Barrier:] [●]

Observed Rate (i)	Jade Barrier (i)	Jade Replacement Rate (i)
1	[●]	[●]
2	[●]	[●]
n	[●]	[●]

[Temple Replacement Rate:] [●]

Underlying Asset (i)	Temple Replacement Rate (i)
1	[●]
2	[●]
n	[●]

[j (in respect of the Temple Rank):] [●]

[Day Count Fraction [s]: [●] [As set out in Table 1 above in the column entitled 'Day Count Fraction'.]

[1/1]

[Actual/Actual (ICMA)]

[Act/Act (ICMA)]

[Actual/Actual]

[Actual/Actual (ISDA)]

[Actual/365 (Fixed)]

[Actual/360]

[30/360]

[360/360]

[Bond Basis]

[30E/360]

[Eurobond Basis]

[30/360 (SIA)]

[30E/360 (ISDA)]]

(*Repeat as necessary if more than one of the above Coupon Types applies*)

(p) [Option 9 (General Condition 13.9 – Digital (Rate Linked) Coupon (multiple conditions without lock-in))] [Applicable][Not Applicable]

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

(i) Number of Required Observed Rate Conditions: [in respect of the Coupon Calculation Period from (and including) [●] to (but excluding) [●]:] [all] [at least 1] [at least [*insert number from 2 to x*]] [Observed Rate

	Condition [*insert number*] (*repeat for required Rate Conditions*) (*if required, repeat for each Coupon Calculation Period with different Number of Required Observed Rate Conditions*)
(ii) Observed Rate Condition[s]:	
Observed Rate Condition [*insert a number between 1 and x inclusive*]:	[Relevant Observed Rate [*insert a number between 1 and x inclusive*] is [less then][equal to][greater than] the Relevant Digital Strike [*insert a number between 1 and x inclusive*]] (*Repeat this sub-section for each of Observed Rate Condition 1 to x*)]
(iii) [Cap Rate:]	[[●]% [per annum]][Not Applicable] [Coupon Calculation Period:] [Cap Rate(%)] [●] to [●] [●][Not Applicable]
(iv) [Curve Cap Rate:]	[Applicable] [Not Applicable]
[[Coupon Calculation Period:	[[●] to [●]][Not Applicable]
Factor:	[[plus][minus] [●]%][Not Applicable]
Margin:	[[plus][minus] [●]%][Not Applicable]
Reference Index:	[single rate Multiplier: [[●]%][Not Applicable] Reference Rate: [●]] [[spread rate][combined rate] Multiplier 1: [[●]%][Not Applicable] Reference Rate 1: [●] Multiplier 2: [[●]%][Not Applicable] Reference Rate 2: [●]]
Upper Limit:	[●] %
[[Reference Rate [1][2]:	
- Floating Rate Determination:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination - CMS Rate] [Floating Rate Determination – Coupon Rate Index]

(*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' above*)

(*if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Coupon Rate Index' above*)

(*if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' above*)

(v) [Floor Rate:]	[Plus/Minus][●][Not Applicable]
(vi) [Conversion Rate (FX):]	[Applicable] [Not Applicable]
(vii) [Observation Date[s] (FX):]	[●] [Each of the dates set out in Table 1 above in the column entitled 'Observation Date (FX)'.]
(viii) [Digital Rate [1] :	
(A)[Fixed Coupon Rate:	[[●][per annum]][Not Applicable]
(B)[Floating Rate Determination:]	[Applicable] [Floating Rate Determination – Reference Rate] (*if applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*) [Floating Rate Determination – Coupon Rate Index] (*if applicable, insert and complete the relevant items from the 'Floating Rate Determination – Coupon Rate Index' in Option 4 (General Condition 13.4 – Floating)*) [Floating Rate Determination – CMS Rate] (*if applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*)
(C)[Inverse Floating Rate:	[Applicable]
– Spread:	[●]
– Floating Rate:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Coupon Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR] *(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS*

	Rate' in Option 4 (General Condition 13.4 – Floating))
	(if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Coupon Rate Index' in Option 4 (General Condition 13.4 – Floating))
	(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))
– Participation:	[●]]
(D)[Inflation Performance:	[Applicable] [Year-on-Year][Cumulative]
Inflation Index:	[●]
Inflation Index Sponsor:	[●]
Reference Month:	The calendar month falling [●] month[s] prior to the Coupon Determination Date [subject to linear interpolation].

[Reference Month:]	[Coupon Determination Date:]
[●]	[●]

[Initial Valuation Date:]	[●] (*insert for 'Cumulative'*)
Related Bond:	[●] [As specified in the Conditions]
Pre-nominated Index:	[●] [Not Applicable]
(E)[Spread Rate:	[Applicable]]
[(a) Spread Rate 1:	[[●] per cent. per annum] [Floating Rate] [Inverse Floating Rate] [FX Rate] [Inflation Performance] [Year-on-Year][Cumulative]] [Valuation Price]
[Floating Rate Determination:	(*Include where Reference Rate applies*) [Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Coupon Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR]

(*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*)

(*if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Coupon Rate Index' in Option 4 (General Condition 13.4 – Floating)*)

(*if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*)

[FX Rate:	(*Include where FX Rate applies*)
– FX Pair:	[●]
– FX Financial Centre(s):]	[●]
– Fixing Source:	[●]
– Fixing Time:	[●]
– Coupon Observation Date in respect of the FX Rate:	[●][Coupon Observation Date]]
[Inverse Floating Rate:	(*Include where Inverse Floating Rate applies*)
– Spread:	[●]
– Floating Rate:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Coupon Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR]

(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating))

(if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Coupon Rate Index' in Option 4 (General Condition 13.4 – Floating))

(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate

	Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))
– Participation:	[●]]
[Inflation Performance:	(*Include where Inflation Performacne applies*)
Inflation Index:	[●]
Inflation Index Sponsor:	[●]
Reference Month:	The calendar month falling [●] month[s] prior to the Coupon Determination Date [subject to linear interpolation].

[Reference Month:]	[Coupon Determination Date:]
[●]	[●]

[Initial Valuation Date:]	[●] (*insert for 'Cumulative'*)
Related Bond:	[●] [As specified in the Conditions]
Pre-nominated Index:	[●] [Not Applicable]
[Valuation Price:	(*Include where Valuation Price applies*)

Underlying Asset	Underlying Asset Currency	Exchange	Related Exchange
[*(Name:)* [●] **Bloomberg Screen**: [●] **Refinitiv Screen**: [●] **[LSEG Screen:** [●] **ISIN**l [●]]	[●]	[●]	[●]

[(b) Spread Rate 2:

(*insert and complete items for the elections on the applicable rate from Spread Rate 1 above*)]

(F)[Basket Rate:	[Applicable] [Best-of] [Worst-of] [Weighted Basket] [Rainbow Basket] [Jade Basket] [Temple Basket] (*if applicable, insert and complete the relevant items from the 'Basket Rate' under sub-paragraph 'Observed Basket Rate' below)*]

(ix) [Digital Rate *[insert a number between 2 and (n) inclusive]*:

(A)[Fixed Coupon Rate:	[[●] per cent. per annum][Not Applicable]]

(B)[Floating Rate Determination:]	[Applicable] [Floating Rate Determination – Reference Rate] (*if applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*) [Floating Rate Determination – Coupon Rate Index] (*if applicable, insert and complete the relevant items from the 'Floating Rate Determination – Coupon Rate Index' in Option 4 (General Condition 13.4 – Floating)*) [Floating Rate Determination – CMS Rate] (*if applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*)
(C)[Inverse Floating Rate:	[Applicable] (*if applicable, insert and complete the relevant items from the 'Digital Rate1' above*)
(D)[Inflation Performance:	[Applicable] (*if applicable, insert and complete the relevant items from the 'Digital Rate1' above*)
(E)[Spread Rate:	[Applicable]] (*if applicable, insert and complete the relevant items from the 'Digital Rate1' above*)
(F)[Basket Rate:	[Applicable]] (*if applicable, insert and complete the relevant items from the 'Digital Rate1' above*) (*Repeat this sub-section for each of Digital Rates 2 to (n)*)
(x) [Digital Strike:	
(A)Digital Strike [1]:	[●]

[Coupon Calculation Period:]	[Digital Strike [1] (%):]
[●] to [●]	[●]

Variable Digital Strike:	[Applicable][Not Applicable] (*if not applicable, delete following items*)
[Type of Variable Digital Strike	[Best-of] [Worst-of] [Weighted Basket] [Rainbow Basket] [As observed] [Forward] [Magnetic Barrier (bullish)] [Magnetic Barrier (bearish)]
[Digital Strike Observation Date	[●]
[Digital Strike Spread	[●] (*insert for 'Forward' only*)]
[Digital Strike Observation Period	[●] to [●] (*insert for Averaging-out, Min Lookback-out or Max Lookback-out in respect of Strike Determination Rate (i)*)]
[Digital Strike Cap	[●] (*insert for 'Magnetic Barrier (bearish)' only*)]
[Digital Strike Floor	[●] (*insert for 'Magnetic Barrier (bullish)' only*)]
[Starting Barrier Percentage:	[●] (*insert for 'Magnetic Barrier (bullish)' and 'Magnetic Barrier (bearish)'*)]
[Strike Determination Rate (i):	[Averaging-out] [Min Lookback-out] [Max Lookback-out]

Strike Determination Rate (i):	Rate (i)
1	[●]
2	[●]
n	[●]

[Strike Determination Rate:	[[●] per cent. per annum] [Floating Rate] [Inverse Floating Rate] [Inflation Performance] [FX Rate] [Valuation Price] [Spread Rate] (*insert and complete the relevant items for the applicable Strike Determination Rate as set out for Single Observed Rate below*)
[Variable Digital Strike Cap	[●]
[Variable Digital Strike Floor	[●]
(B)[Digital Strike [*insert a number between 2 and (n) inclusive*]:	(*Repeat this sub-section for each of Digital Strikes 2 to (n)*)

(xi) [Observed Rate:	
(A)Single Observed Rate: *[or]*	[Applicable][Not Applicable]
Spread Observed Rate: *[or]*	[Applicable][Not Applicable]
Combined Observed Rate: *[or]*	[Applicable][Not Applicable]
Observed Basket Rate:	[Applicable][Not Applicable]
(B)Provisions applicable to the determination of each Observed Rate:	
	(*Include where Single Observed Rate applies and specify only one option*)
[Floating Rate:	
– Floating Rate Determination:	[Floating Rate Determination – CMS Rate] (*if Floating Rate Determination – Reference Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*) [Floating Rate Determination – Coupon Rate Index] (*if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*) [Floating Rate Determination – Reference Rate] (*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*)]
[Inverse Floating Rate:	[Applicable]
– Spread:	[●]
– Floating Rate:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Coupon Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR] *(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS*

Rate' in Option 4 (General Condition 13.4 – Floating))

(if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Coupon Rate Index' in Option 4 (General Condition 13.4 – Floating))

(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))

– Participation:	[●]]
[Inflation Performance:	[Applicable]
Inflation Index:	[●]
Inflation Index Sponsor:	[●]
Reference Month:	The calendar month falling [●] month[s] prior to the Coupon Determination Date [subject to linear interpolation].

[Reference Month:]	[Coupon Determination Date:]
[●]	[●]

[Initial Valuation Date:]	[●] (*insert for 'Cumulative'*)
Related Bond:	[●] [As specified in the Conditions]
Pre-nominated Index:	[●] [Not Applicable]
[FX Rate:	
– FX Pair:	[●]
– FX Financial Centre(s):]	[●]
– Fixing Source:	[●]
– Fixing Time:	[●]
– Coupon Observation Date in respect of the FX Rate:	[●]]

[Valuation Price: (*Include where Valuation Price applies*)

Underlying Asset	Underlying Asset Currency	Exchange	Related Exchange
[*(Name:)* [●] **Bloomberg Screen**: [●] **Refinitiv Screen**: [●] **[LSEG Screen:** [●] **ISIN**l [●]]	[●]	[●]	[●]

(*Include where Spread Observed Rate applies*)

[Spread Rate [1][2]:

[Fixed Coupon Rate: [[●][per annum]][Not Applicable]

[Floating Rate: (*Include where Floating Rate applies)*

– Floating Rate Determination: [Floating Rate Determination – CMS Rate]

(*if Floating Rate Determination – Reference Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*)

[Floating Rate Determination – Coupon Rate Index]

(*if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*)

[Floating Rate Determination – Reference Rate]

(*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*)]

[Inverse Floating Rate: (*Include where Inverse Floating Rate applies*)

[Inflation Performance: (*Include where Inflation Performance applies*)

Inflation Index: [●]

Inflation Index Sponsor: [●]

Reference Month: The calendar month falling [●] month[s] prior to the Coupon Determination Date [subject to linear interpolation].

[Reference Month:]	[Coupon Determination Date:]
[●]	[●]

[Initial Valuation Date:] [●] (*insert for 'Cumulative'*)

Related Bond: [●] [As specified in the Conditions]

Pre-nominated Index: [●] [Not Applicable]

[FX Rate: (*Include where FX Rate applies*)

– FX Pair: [●]

– FX Financial Centre(s):] [●]

– Fixing Source: [●]

– Fixing Time: [●]

– Coupon Observation Date in respect of the FX Rate: [●]]

[Valuation Price: (*Include where Valuation Price applies*)

Underlying Asset	Underlying Asset Currency	Exchange	Related Exchange
[*(Name:)* [●] **Bloomberg Screen**: [●] **Refinitiv Screen**: [●] **[LSEG Screen:** [●] **ISIN**l [●]]	[●]	[●]	[●]

(*Repeat this sub-section for each of Spread Rates 1 and 2*)

(*Include where Combined Observed Rate applies*)

[Relevant Observed Rate *[insert a number between 1 and x inclusive*]:

[Fixed Coupon Rate: [[●][per annum]][Not Applicable]

[Floating Rate Determination: (*Include where Relevant Observed Rate is Floating Rate*)

[Floating Rate Determination – CMS Rate]

(*if Floating Rate Determination – Reference Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*)

[Floating Rate Determination – Coupon Rate Index]

(*if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*)

	[Floating Rate Determination – Reference Rate]
	(*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*)
[FX Rate:	(*Include where Relevant Observed Rate is FX Rate*)
– FX Pair:	[●]
– FX Financial Centre(s):]	[●]
– Fixing Source:	[●]
– Fixing Time:	[●]
– Coupon Observation Date in respect of the FX Rate:	[●][Coupon Observation Date]]
[Inverse Floating Rate:	(*Include where Relevant Observed Rate is Inverse Floating Rate*)
– Spread:	[●]
– Floating Rate:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Coupon Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR]
	(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating))
	(if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Coupon Rate Index' in Option 4 (General Condition 13.4 – Floating))
	(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))
– Participation:	[●]]
[Inflation Performance:	(*Include where Relevant Observed Rate is Inflation Performance*)
	[Year-on-Year][Cumulative]
Inflation Index:	[●]

Inflation Index Sponsor:	[●]
Reference Month:	The calendar month falling [●] month[s] prior to the Coupon Determination Date [subject to linear interpolation].

[Reference Month:]	[Coupon Determination Date:]
[●]	[●] to [●]

[Initial Valuation Date:]	[●] (*insert for 'Cumulative'*)
Related Bond:	[●] [As specified in the Conditions]
Pre-nominated Index:	[●] [Not Applicable]
[Valuation Price:	(*Include where Valuation Price applies*)

Underlying Asset	Underlying Asset Currency	Exchange	Related Exchange
[*(Name:)* [●] **Bloomberg Screen**: [●] **Refinitiv Screen**: [●] **[LSEG Screen:** [●] **ISIN**l [●]]	[●]	[●]	[●]

Multiplier [*insert a number between 1 and x inclusive*]:	[●][Not Applicable]
	(*Repeat this sub-section for each of Relevant Observed Rates 1 to x*)
	(*Include where Observed Basket Rate applies*)
[Basket Rate:	[Best-of] [Worst-of] [Weighted Basket] [Rainbow Basket] [Jade Basket] [Temple Basket]
[Observed Rate [*insert a number between 1 and n inclusive*]:	(*insert and complete items from 'Single Observed Rate' above, and replicated for each Observed Rate (i) from 1 to n*)
(xii) [Weight[s](i):]	[●]

Observed Rate (i)	Weight (i)
1	[●]
2	[●]
n	[●]

(xiii) [Rainbow Weight:] [●]

Rainbow Rank (i)	Rainbow Weight (i)
1	[●]

2	[●]
n	[●]

(xiv) [Jade Barrier:] [●]

Observed Rate (i)	Jade Barrier (i)	Jade Replacement Rate (i)
1	[●]	[●]
2	[●]	[●]
n	[●]	[●]

(xv) [Temple Replacement Rate:] [●]

Underlying Asset (i)	Temple Replacement Rate (i)
1	[●]
2	[●]
n	[●]

[j (in respect of the Temple Rank):] [●]

(xvi) [Day Count Fraction [s]: [●] [As set out in Table 1 above in the column entitled 'Day Count Fraction'.]

[1/1]

[Actual/Actual (ICMA)]

[Act/Act (ICMA)]

[Actual/Actual]

[Actual/Actual (ISDA)]

[Actual/365 (Fixed)]

[Actual/360]

[30/360]

[360/360]

[Bond Basis]

[30E/360]

[Eurobond Basis]

[30/360 (SIA)]

[30E/360 (ISDA)]]

(*Repeat as necessary if more than one of the above Coupon Types applies*)

(q) [Option 10 (General Condition 13.10 – Digital (Rate Linked) Coupon (multiple conditions with lock-in))] [Applicable][Not Applicable]

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

(i) Digital Lock-in: [Lock-in (bullish)] [Lock-in (bearish)]

(ii) Digital Lock-in Rate:	[[●] per cent per annum] [Floating Rate] [CMS Rate] [Coupon Rate Index] [Inverse Floating Rate] [Spread Rate] [Inflation Performance] (*insert and complete the relevant items for the applicable Digital Lock-in Rate as set out for Digital Rate below*)
(iii) [Lock-in Digital Strike:	[in respect of the Coupon Determination Date falling on [●]][●]

Coupon Determination Date	Lock-in Digital Strike:
[●]	[●]
[●]	[●]
[●]	[●]

(iv) Number of Required Observed Rate Conditions:	[in respect of the Coupon Calculation Period from (and including) [●] to (but excluding) [●]:] [all] [at least 1] [at least [*insert number from 2 to x*]] [Observed Rate Condition [*insert number*] (*repeat for required Rate Conditions*) (*if required, repeat for each Coupon Calculation Period with different Number of Required Observed Rate Conditions*)
(v) Observed Rate Condition[s]:	
Observed Rate Condition [*insert a number between 1 and x inclusive*]:	[Relevant Observed Rate [*insert a number between 1 and x inclusive*] is [less then][equal to][greater than] the Relevant Digital Strike [*insert a number between 1 and x inclusive*]] (*Repeat this sub-section for each of Observed Rate Condition 1 to x*)]
(vi) [Cap Rate:]	[[●]% [per annum]][Not Applicable]

[Coupon Calculation Period:]	[Cap Rate(%)]
[●] to [●]	[●][Not Applicable]

(vii) [Curve Cap Rate:]	[Applicable] [Not Applicable]
[[Coupon Calculation Period:	[[●] to [●]][Not Applicable]
Factor:	[[plus][minus] [●]%][Not Applicable]
Margin:	[[plus][minus] [●]%][Not Applicable]
Reference Index:	[single rate Multiplier: [[●]%][Not Applicable] Reference Rate: [●]] [[spread rate][combined rate] Multiplier 1: [[●]%][Not Applicable]

	Reference Rate 1: [●]
	Multiplier 2: [[●]%][Not Applicable]
	Reference Rate 2: [●]]
Upper Limit:	[●] %
[[Reference Rate [1][2]:	
- Floating Rate Determination:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination - CMS Rate] [Floating Rate Determination – Coupon Rate Index] (*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' above*) (*if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Coupon Rate Index' above*) (*if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' above*)
(viii) [Floor Rate:]	[Plus/Minus][●][Not Applicable]
(ix) [Conversion Rate (FX):]	[Applicable] [Not Applicable]
(x) [Observation Date[s] (FX):]	[●] [Each of the dates set out in Table 1 above in the column entitled 'Observation Date (FX)'.]
(xi) [Digital Rate [1] :	
(A)[Fixed Coupon Rate:	[[●][per annum]][Not Applicable]
(B)[Floating Rate Determination:]	[Applicable] [Floating Rate Determination – Reference Rate] (*if applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*) [Floating Rate Determination – Coupon Rate Index] (*if applicable, insert and complete the relevant items from the 'Floating Rate Determination – Coupon Rate Index' in Option 4 (General Condition 13.4 – Floating)*) [Floating Rate Determination – CMS Rate]

	(*if applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*)
(C)[Inverse Floating Rate:	[Applicable]
– Spread:	[●]
– Floating Rate:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Coupon Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR] *(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating))* *(if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Coupon Rate Index' in Option 4 (General Condition 13.4 – Floating))* *(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))*
– Participation:	[●]]
(D)[Inflation Performance:	[Applicable] [Year-on-Year][Cumulative]
Inflation Index:	[●]
Inflation Index Sponsor:	[●]
Reference Month:	The calendar month falling [●] month[s] prior to the Coupon Determination Date [subject to linear interpolation]. [Reference Month:] / [Coupon Determination Date:] [●] / [●]
[Initial Valuation Date:]	[●] (*insert for 'Cumulative'*)
Related Bond:	[●] [As specified in the Conditions]

Pre-nominated Index:	[●] [Not Applicable]
(E)[Spread Rate:	[Applicable]]
[(a) Spread Rate 1:	[[●] per cent. per annum] [Floating Rate] [Inverse Floating Rate] [FX Rate] [Inflation Performance] [Year-on-Year][Cumulative]] [Valuation Price]
[Floating Rate Determination:	(*Include where Reference Rate applies*) [Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Coupon Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR] (*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*) (*if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Coupon Rate Index' in Option 4 (General Condition 13.4 – Floating)*) (*if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*)
[FX Rate:	(*Include where FX Rate applies*)
– FX Pair:	[●]
– FX Financial Centre(s):]	[●]
– Fixing Source:	[●]
– Fixing Time:	[●]
– Coupon Observation Date in respect of the FX Rate:	[●][Coupon Observation Date]]
[Inverse Floating Rate:	(*Include where Inverse Floating Rate applies*)
– Spread:	[●]
– Floating Rate:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Coupon Rate

Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR]

(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating))

(if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Coupon Rate Index' in Option 4 (General Condition 13.4 – Floating))

(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))

– Participation:	[●]]
[Inflation Performance:	(*Include where Inflation Performacne applies*)
Inflation Index:	[●]
Inflation Index Sponsor:	[●]
Reference Month:	The calendar month falling [●] month[s] prior to the Coupon Determination Date [subject to linear interpolation].

[Reference Month:]	[Coupon Determination Date:]
[●]	[●]

[Initial Valuation Date:]	[●] (*insert for 'Cumulative'*)
Related Bond:	[●] [As specified in the Conditions]
Pre-nominated Index:	[●] [Not Applicable]
[Valuation Price:	(*Include where Valuation Price applies*)

Underlying Asset	Underlying Asset Currency	Exchange	Related Exchange
[*(Name:)* [●] **Bloomberg Screen**: [●] **Refinitiv Screen**: [●] **[LSEG Screen:** [●] **ISIN**l [●]]	[●]	[●]	[●]

[(b) Spread Rate 2:

	(*insert and complete items for the elections on the applicable rate from Spread Rate 1 above*)]
(F)[Basket Rate:	[Applicable] [Best-of] [Worst-of] [Weighted Basket] [Rainbow Basket] [Jade Basket] [Temple Basket] (*if applicable, insert and complete the relevant items from the 'Basket Rate' under sub-paragraph 'Observed Basket Rate' below)*]
(xii) [Digital Rate *[insert a number between 2 and (n) inclusive]*:	
(A)[Fixed Coupon Rate:	[[●] per cent. per annum][Not Applicable]]
(B)[Floating Rate Determination:]	[Applicable] [Floating Rate Determination – Reference Rate] (*if applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*) [Floating Rate Determination – Coupon Rate Index] (*if applicable, insert and complete the relevant items from the 'Floating Rate Determination – Coupon Rate Index' in Option 4 (General Condition 13.4 – Floating)*) [Floating Rate Determination – CMS Rate] (*if applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*)
(C)[Inverse Floating Rate:	[Applicable] (*if applicable, insert and complete the relevant items from the 'Digital Rate1' above*)
(D)[Inflation Performance:	[Applicable] (*if applicable, insert and complete the relevant items from the 'Digital Rate1' above*)
(E)[Spread Rate:	[Applicable]] (*if applicable, insert and complete the relevant items from the 'Digital Rate1' above*)

(F)[Basket Rate:	[Applicable]] (*if applicable, insert and complete the relevant items from the 'Digital Rate1' above*) (*Repeat this sub-section for each of Digital Rates 2 to (n)*)
(xiii) [Digital Strike:	
(A)Digital Strike [1]:	[●] [Coupon Calculation Period:] [Digital Strike [1] (%):] [●] to [●] [●]
Variable Digital Strike:	[Applicable][Not Applicable] (*if not applicable, delete following items*)
[Type of Variable Digital Strike	[Best-of] [Worst-of] [Weighted Basket] [Rainbow Basket] [As observed] [Forward] [Magnetic Barrier (bullish)] [Magnetic Barrier (bearish)]
[Digital Strike Observation Date	[●]
[Digital Strike Spread	[●] (*insert for 'Forward' only*)]
[Digital Strike Observation Period	[●] to [●] (*insert for Averaging-out, Min Lookback-out or Max Lookback-out in respect of Strike Determination Rate (i)*)]
[Digital Strike Cap	[●] (*insert for 'Magnetic Barrier (bearish)' only*)]
[Digital Strike Floor	[●] (*insert for 'Magnetic Barrier (bullish)' only*)]
[Starting Barrier Percentage:	[●] (*insert for 'Magnetic Barrier (bullish)' and 'Magnetic Barrier (bearish)'*)]
[Strike Determination Rate (i):	[Averaging-out] [Min Lookback-out] [Max Lookback-out]

Strike Determination Rate (i):	Rate (i)
1	[●]
2	[●]

	n	[●]

[Strike Determination Rate:	[[●] per cent. per annum] [Floating Rate] [Inverse Floating Rate] [Inflation Performance] [FX Rate] [Valuation Price] [Spread Rate] (*insert and complete the relevant items for the applicable Strike Determination Rate as set out for Single Observed Rate below*)
[Variable Digital Strike Cap	[●]
[Variable Digital Strike Floor	[●]
(B)[Digital Strike [*insert a number between 2 and (n) inclusive*]:	(*Repeat this sub-section for each of Digital Strikes 2 to (n)*)
(xiv) [Observed Rate:	
(A)Single Observed Rate: *[or]*	[Applicable][Not Applicable]
Spread Observed Rate: *[or]*	[Applicable][Not Applicable]
Combined Observed Rate: *[or]*	[Applicable][Not Applicable]
Observed Basket Rate:	[Applicable][Not Applicable]
(B)Provisions applicable to the determination of each Observed Rate:	
	(*Include where Single Observed Rate applies and specify only one option*)
[Floating Rate:	
– Floating Rate Determination:	[Floating Rate Determination – CMS Rate] (*if Floating Rate Determination – Reference Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*) [Floating Rate Determination – Coupon Rate Index] (*if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*) [Floating Rate Determination – Reference Rate]

	(*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*)]
[Inverse Floating Rate:	[Applicable]
– Spread:	[●]
– Floating Rate:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Coupon Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR] *(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating))* *(if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Coupon Rate Index' in Option 4 (General Condition 13.4 – Floating))* *(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))*
– Participation:	[●]]
[Inflation Performance:	[Applicable]
Inflation Index:	[●]
Inflation Index Sponsor:	[●]
Reference Month:	The calendar month falling [●] month[s] prior to the Coupon Determination Date [subject to linear interpolation].

[Reference Month:]	[Coupon Determination Date:]
[●]	[●]

[Initial Valuation Date:]	[●] (*insert for 'Cumulative'*)
Related Bond:	[●] [As specified in the Conditions]

	Pre-nominated Index:	[●] [Not Applicable]
	[FX Rate:	
–	FX Pair:	[●]
–	FX Financial Centre(s):]	[●]
–	Fixing Source:	[●]
–	Fixing Time:	[●]
–	Coupon Observation Date in respect of the FX Rate:	[●]]
	[Valuation Price:	(*Include where Valuation Price applies*)

Underlying Asset	Underlying Asset Currency	Exchange	Related Exchange
[*(Name:)* [●] **Bloomberg Screen**: [●] **Refinitiv Screen**: [●] **[LSEG Screen:** [●] **ISIN**l [●]]	[●]	[●]	[●]

		(*Include where Spread Observed Rate applies*)
[Spread Rate [1][2]:		
[Fixed Coupon Rate:		[[●][per annum]][Not Applicable]
[Floating Rate:		(*Include where Floating Rate applies)*
–	Floating Rate Determination:	[Floating Rate Determination – CMS Rate] (*if Floating Rate Determination – Reference Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*) [Floating Rate Determination – Coupon Rate Index] (*if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*) [Floating Rate Determination – Reference Rate] (*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*)]
[Inverse Floating Rate:		(*Include where Inverse Floating Rate applies*)
[Inflation Performance:		(*Include where Inflation Performance applies*)

Inflation Index:	[●]
Inflation Index Sponsor:	[●]
Reference Month:	The calendar month falling [●] month[s] prior to the Coupon Determination Date [subject to linear interpolation].

[Reference Month:]	[Coupon Determination Date:]
[●]	[●]

[Initial Valuation Date:]	[●] (*insert for 'Cumulative'*)
Related Bond:	[●] [As specified in the Conditions]
Pre-nominated Index:	[●] [Not Applicable]
[FX Rate:	(*Include where FX Rate applies*)
– FX Pair:	[●]
– FX Financial Centre(s):]	[●]
– Fixing Source:	[●]
– Fixing Time:	[●]
– Coupon Observation Date in respect of the FX Rate:	[●]]
[Valuation Price:	(*Include where Valuation Price applies*)

Underlying Asset	Underlying Asset Currency	Exchange	Related Exchange
[*(Name:)* [●] **Bloomberg Screen**: [●] **Refinitiv Screen**: [●] **[LSEG Screen:** [●] **ISIN**] [●]]	[●]	[●]	[●]

(*Repeat this sub-section for each of Spread Rates 1 and 2*)

(*Include where Combined Observed Rate applies*)

[Relevant Observed Rate *[insert a number between 1 and x inclusive*]:

[Fixed Coupon Rate:	[[●][per annum]][Not Applicable]

[Floating Rate Determination:	(*Include where Relevant Observed Rate is Floating Rate*) [Floating Rate Determination – CMS Rate] (*if Floating Rate Determination – Reference Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*) [Floating Rate Determination – Coupon Rate Index] (*if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*) [Floating Rate Determination – Reference Rate] (*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*)
[FX Rate:	(*Include where Relevant Observed Rate is FX Rate*)
– FX Pair:	[●]
– FX Financial Centre(s):]	[●]
– Fixing Source:	[●]
– Fixing Time:	[●]
– Coupon Observation Date in respect of the FX Rate:	[●][Coupon Observation Date]]
[Inverse Floating Rate:	(*Include where Relevant Observed Rate is Inverse Floating Rate*)
– Spread:	[●]
– Floating Rate:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Coupon Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR] *(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating))* *(if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate*

	Determination – Coupon Rate Index' in Option 4 (General Condition 13.4 – Floating))
	(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))
– Participation:	[●]]
[Inflation Performance:	(*Include where Relevant Observed Rate is Inflation Performance*)
	[Year-on-Year][Cumulative]
Inflation Index:	[●]
Inflation Index Sponsor:	[●]
Reference Month:	The calendar month falling [●] month[s] prior to the Coupon Determination Date [subject to linear interpolation].

[Reference Month:]	[Coupon Determination Date:]
[●]	[●] to [●]

[Initial Valuation Date:]	[●] (*insert for 'Cumulative'*)
Related Bond:	[●] [As specified in the Conditions]
Pre-nominated Index:	[●] [Not Applicable]
[Valuation Price:	(*Include where Valuation Price applies*)

Underlying Asset	Underlying Asset Currency	Exchange	Related Exchange
[*(Name:)* [●] **Bloomberg Screen**: [●] **Refinitiv Screen**: [●] **[LSEG Screen:** [●] **ISIN**l [●]]	[●]	[●]	[●]

Multiplier [*insert a number between 1 and x inclusive*]:	[●][Not Applicable]
	(*Repeat this sub-section for each of Relevant Observed Rates 1 to x*)
	(*Include where Observed Basket Rate applies*)
[Basket Rate:	[Best-of] [Worst-of] [Weighted Basket] [Rainbow Basket] [Jade Basket] [Temple Basket]

[Observed Rate *[insert a number between 1 and n inclusive*]: (*insert and complete items from 'Single Observed Rate' above, and replicated for each Observed Rate (i) from 1 to n*)

(xv) [Weight[s](i):] [●]

Observed Rate (i)	Weight (i)
1	[●]
2	[●]
n	[●]

(xvi) [Rainbow Weight:] [●]

Rainbow Rank (i)	Rainbow Weight (i)
1	[●]
2	[●]
n	[●]

(xvii) [Jade Barrier:] [●]

Observed Rate (i)	Jade Barrier (i)	Jade Replacement Rate (i)
1	[●]	[●]
2	[●]	[●]
n	[●]	[●]

(xviii) [Temple Replacement Rate:] [●]

Underlying Asset (i)	Temple Replacement Rate (i)	
1	[●]	
2	[●]	
n	[●]	

[j (in respect of the Temple Rank):] [●]

(xix) [Day Count Fraction [s]: [●] [As set out in Table 1 above in the column entitled 'Day Count Fraction'.]

[1/1]

[Actual/Actual (ICMA)]

[Act/Act (ICMA)]

[Actual/Actual]

[Actual/Actual (ISDA)]

[Actual/365 (Fixed)]

[Actual/360]

[30/360]

[360/360]

[Bond Basis]

[30E/360]

[Eurobond Basis]

[30/360 (SIA)]

[30E/360 (ISDA)]]

(*Repeat as necessary if more than one of the above Coupon Types applies*)

(r) [Option 11 (General Condition 13.11 – Digital (Bullish)]

[Applicable][Not Applicable]

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

(i) [Fixed Coupon Rate:]

[[●][per annum]]

[In respect of each Coupon Payment Date, as set out in Table 1 above in the column entitled 'Fixed Coupon Rate']

(ii) [Global Floor Percentage[s]:]

[●][Each of the percentages set out in Table 1 above in the column entitled 'Global Floor Percentage'.]

(iii) [Coupon Barrier Percentage[s]:]

[●] [Each of the percentages set out in Table 1 above in the column entitled 'Coupon Barrier Percentage'.]

(iv) [Coupon Trigger Event Type:]

[Daily][Continous]

[As specified in Table 1 above in the column entitled 'Coupon Trigger Event Type'.]

(v) [Magnetic Coupon Barrier:]

[Applicable][Not Applicable]

(vi) [Magnetic Barrier Floor Percentage:]

[●]

(vii) [Coupon Barrier[s]:]

[●] [Each of the amounts set out in Table 1 above in the column entitled 'Coupon Barrier'.]

(viii) [Rainbow Weight:]

[●]

Rainbow Asset Performance Rank (i)	Rainbow Weight (i)
1	[●]
2	[●]
n	[●]

(ix) [Rainbow Profiles and Rainbow Profile Component Weight:]

[●]

In respect of Rainbow Profile [●]:

Underlying Asset(s) comprising Rainbow Profile [●]	Rainbow Profile Component Weight
[●]	[●]
[●]	[●]
[●]	[●]

[*Repeat as necessary for each Rainbow Profile*]

(s) [Option 12 (General Condition 13.12 – Digital (Bullish with dual barrier)]	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i) [Fixed Coupon Rate[s](1):]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Fixed Coupon Rate(1)'.]
(ii) [Fixed Coupon Rate[s]2):]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Fixed Coupon Rate(2)'.]
(iii) [Global Floor Percentage[s]:]	[●][Each of the percentages set out in Table 1 above in the column entitled 'Global Floor Percentage'.]
(iv) [Coupon Barrier Percentage[s] (1):]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Coupon Barrier Percentage(1)'.]
(v) [Coupon Barrier Percentage[s] (2):]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Coupon Barrier Percentage(2)'.]
(vi) [Magnetic Coupon Barrier:]	[Applicable[in respect of Coupon Barrier Percentage [(1)][(2)]][Not Applicable]
(vii) [Magnetic Barrier Floor Percentage:]	[in respect of Coupon Barrier Percentage [(1)][(2)]:] [●]
(t) [Option 13 (General Condition 13.13 – Digital (Bullish with lock-in feature)]	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i) [Fixed Coupon Rate:]	[[●][per annum]] [In respect of each Coupon Payment Date, as set out in Table 1 above in the column entitled 'Fixed Coupon Rate']
(ii) [Lock-in Barrier Percentage[s]:]	[●][Each of the percentages set out in Table 1 above in the column entitled 'Lock-in Barrier Percentage'.]
(iii) [Coupon Barrier Percentage[s]:]	[●][Each of the percentages set out in Table 1 above in the column entitled 'Coupon Barrier Percentage'.]
(iv) [Global Floor Percentage[s]:]	[●][Each of the percentages set out in Table 1 above in the column entitled 'Global Floor Percentage'.]
(u) [Option 14 (General Condition 13.14 – Digital (Bullish with memory feature)]	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i) [Fixed Coupon Rate:]	[[●][per annum]] [In respect of each Coupon Payment Date, as set out in Table 1 above in the column entitled 'Fixed Coupon Rate']

	(ii) [Coupon Barrier Percentage[s]:]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Coupon Barrier Percentage'.]
	(iii) [Magnetic Coupon Barrier:]	[Applicable][Not Applicable]
	(iv) [Magnetic Barrier Floor Percentage:]	[●]
(v)	**[Option 15 (General Condition 13.15 – Digital (Bullish with dual barrier and memory feature)]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(i) [Fixed Coupon Rate (1):]	[[●][per annum]] [In respect of each Coupon Payment Date, as set out in Table 1 above in the column entitled 'Fixed Coupon Rate']
	(ii) Fixed Coupon Rate (2):]	[[●][per annum]] [In respect of each Coupon Payment Date, as set out in Table 1 above in the column entitled 'Fixed Coupon Rate']
	(iii) [Coupon Barrier Percentage[s] (1):]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Coupon Barrier Percentage(1)'.]
	(iv) [Coupon Barrier Percentage[s] (2):]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Coupon Barrier Percentage(2)'.]
(w)	**[Option 16 (General Condition 13.16 – Digital (Bullish with lock-in and memory features)]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(i) [Fixed Coupon Rate:]	[[●][per annum]] [In respect of each Coupon Payment Date, as set out in Table 1 above in the column entitled 'Fixed Coupon Rate']
	(ii) [Coupon Barrier Percentage[s]:]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Coupon Barrier Percentage'.]
	(iii) [Lock-in Barrier Percentage[s]:]	[●][Each of the percentages set out in Table 1 above in the column entitled 'Lock-in Barrier Percentage'.]
(x)	**[Option 17 (General Condition 13.17 – Digital (Bearish)]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)

	(i) [Fixed Coupon Rate:]	[[●][per annum]] [In respect of each Coupon Payment Date, as set out in Table 1 above in the column entitled 'Fixed Coupon Rate']
	(ii) [Coupon Trigger Event Type:]	[Daily] [Continuous] [As specified in Table 1 above in the column entitled 'Coupon Trigger Event Type'.]
	(iii) [Global Floor Percentage[s]:]	[●][Each of the percentages set out in Table 1 above in the column entitled 'Global Floor Percentage'.]
	(iv) [Coupon Barrier Percentage[s]:]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Coupon Barrier Percentage'.]
(y)	**[Option 18 (General Condition 13.18 – Range Accrual]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(i) [Fixed Coupon Rate:]	[[●][per annum]] [In respect of each Coupon Payment Date, as set out in Table 1 above in the column entitled 'Fixed Coupon Rate']
	(ii) [Accrual Type:]	[Single Asset][Basket][All Assets]
	(A)[Upper Coupon Barrier Percentage[s]:]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Upper Coupon Barrier Percentage'.] [Not Applicable]
	(B)[Lower Coupon Barrier Percentage[s]:]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Lower Coupon Barrier Percentage'.]
(z)	**[Option 19 (General Condition 13.19 – Call]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(i) [Call Strike[s]:]	[●] [Sum of Coupons] [Each of the percentages set out in Table 1 above in the column entitled 'Call Strike'.]
	(ii) [Cap[s]$_{(Coupon)}$:]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Cap$_{(Coupon)}$'.] [Not Applicable]
	(iii) [Global Floor Percentage[s]:]	[●][Each of the percentages set out in Table 1 above in the column entitled 'Global Floor Percentage'.]
	(iv) [Participation$_{(Coupon)}$:] [P$_{(I)}$:]	[[●] [As specified in the Conditions] [Each of the percentages set out in Table 1 above in the column entitled 'Participation$_{(Coupon)}$']]
		[Coupon Calculation Period:] [Participation$_{(Coupon)}$:]

[●] to [●]	[●][As specified in the Conditions]

(aa) [Option 20 (General Condition 13.20 – Put]

[Applicable][Not Applicable]

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

(i) [Put Strike[s]:] — [●][Each of the percentages set out in Table 1 above in the column entitled 'Put Strike.]

(ii) [Cap[s]$_{(Coupon)}$:] — [●] [Each of the percentages set out in Table 1 above in the column entitled 'Cap$_{(Coupon)}$'.] [Not Applicable]

(iii) [Global Floor Percentage[s]:] — [●][Each of the percentages set out in Table 1 above in the column entitled 'Global Floor Percentage'.]

(iv) [Participation $_{(Coupon)}$:] — [[●] [As specified in the Conditions] [Each of the percentages set out in Table 1 above in the column entitled 'Participation$_{(Coupon)}$']]

[P$_{(I)}$:]

[Coupon Calculation Period:]	[Participation$_{(Coupon)}$:]
[●] to [●]	[●][As specified in the Conditions]

(bb) [Option 21 (General Condition 13.21 – Cliquet – Single Asset]

[Applicable][Not Applicable]

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

(i) [Cliquet Observation Date[s]:] — [●] [Each of the dates set out in Table 1 above in the column entitled 'Cliquet Observation Date'.]

(ii) [Cap[s]$_{(Coupon)}$:] — [●] [Each of the percentages set out in Table 1 above in the column entitled 'Cap$_{(Coupon)}$'.] [Not Applicable]

(iii) [Global Floor Percentage[s]:] — [●][Each of the percentages set out in Table 1 above in the column entitled 'Global Floor Percentage'.]

(iv) [Local Cap[s]:] — [●][Each of the percentages set out in Table 1 above in the column entitled 'Local Cap'.]

(v) [Local Floor[s]:] — [●][Each of the percentages set out in Table 1 above in the column entitled 'Local Floor'.]

(vi) [Participation $_{(Coupon)}$:] — [[●] [As specified in the Conditions] [Each of the percentages set out in Table 1 above in the column entitled 'Participation$_{(Coupon)}$']]

[P$_{(I)}$:]

[Coupon Calculation Period:]	[Participation$_{(Coupon)}$:]
[●] to [●]	[●][As specified in the Conditions]

(cc) [Option 22 (General Condition 13.22 – Call (with

[Applicable][Not Applicable]

rainbow feature) – Basket] | (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)

(i) [Cap[s]$_{(Coupon)}$:] | [●] [Each of the percentages set out in Table 1 above in the column entitled 'Cap$_{(Coupon)}$'.] [Not Applicable]

(ii) [Global Floor Percentage[s]:] | [●][Each of the percentages set out in Table 1 above in the column entitled 'Global Floor Percentage'.]

(iii) [Local Cap[s]:] | [●][Each of the percentages set out in Table 1 above in the column entitled 'Local Cap'.]

(iv) [Local Floor[s]:] | [●][Each of the percentages set out in Table 1 above in the column entitled 'Local Floor'.]

(v) [Participation$_{(Coupon)}$:] | [[●] [As specified in the Conditions] [Each of the percentages set out in Table 1 above in the column entitled 'Participation$_{(Coupon)}$']]

[P$_{(I)}$:]

[Coupon Calculation Period:]	[Participation$_{(Coupon)}$:]
[●] to [●]	[●][As specified in the Conditions]

(vi) [Weight[s](i):] | [●]

Asset Performance Rank (i)	Weight (i)
1	[●]
2	[●]
n	[●]

(dd) [Option 23 (General Condition 13.23 – Locally Capped Basket] | [Applicable][Not Applicable]

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

(i) [Cap[s]$_{(Coupon)}$:] | [●] [Each of the percentages set out in Table 1 above in the column entitled 'Cap$_{(Coupon)}$'.] [Not Applicable]

(ii) [Global Floor Percentage[s]:] | [●][Each of the percentages set out in Table 1 above in the column entitled 'Global Floor Percentage'.]

(iii) [Local Cap[s]:] | [●][Each of the percentages set out in Table 1 above in the column entitled 'Local Cap'.]

(iv) [Local Floor[s]:] | [●][Each of the percentages set out in Table 1 above in the column entitled 'Local Floor'.]

(v) [Participation$_{(Coupon)}$:] | [[●] [As specified in the Conditions] [Each of the percentages set out in Table 1 above in the column entitled 'Participation$_{(Coupon)}$']]

[P$_{(I)}$:]

[Coupon Calculation Period:]	[Participation$_{(Coupon)}$:]
[●] to [●]	[●][As specified in the Conditions]

	(vi) [Weight[s](i):]	[●] (*if Weights are specified in the 'Provisions relating to the Underlying Asset(s)' below, delete this sub-paragraph*)

Underling Asset (i)	Weight (i)
1	[●]
2	[●]
n	[●]

(ee)	**[Option 24 (General Condition 13.24 – Jade – Basket]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(i) [Global Floor Percentage[s]:]	[●][Each of the percentages set out in Table 1 above in the column entitled 'Global Floor Percentage'.]
	(ii) [Local Cap[s]:]	[●][Each of the percentages set out in Table 1 above in the column entitled 'Local Cap'.]
	(iii) [Local Floor[s]:]	[●][Each of the percentages set out in Table 1 above in the column entitled 'Local Floor'.]
	(iv) [Coupon Barrier Percentage[s]:]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Coupon Barrier Percentage'.]
	(v) [Replacement Performance[s]:]	[●][Each of the percentages set out in Table 1 above in the column entitled 'Replacement Performance'.]
(ff)	**[Option 25 (General Condition 13.25 – Temple – Basket]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(i) [Global Floor Percentage[s]:]	[●][Each of the percentages set out in Table 1 above in the column entitled 'Global Floor Percentage'.]
	(ii) [Local Cap[s]:]	[●][Each of the percentages set out in Table 1 above in the column entitled 'Local Cap'.]
	(iii) [Local Floor[s]:]	[●][Each of the percentages set out in Table 1 above in the column entitled 'Local Floor'.]
	(iv) [Replacement Performance[s]:]	[●][Each of the percentages set out in Table 1 above in the column entitled 'Replacement Performance'.]
	(v) [j:]	[●]
(gg)	**[Option 26 (General Condition**	[Applicable][Not Applicable]

	13.26 – Fixed Rate (FX)]	(*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(i) [Fixed Coupon Rate[s] (FX):]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Fixed Coupon Rate (FX)'.]
	(ii) [Day Count Fraction[s]:	[●] [As set out in Table 1 above in the column entitled 'Day Count Fraction'.] [1/1] [Actual/Actual (ICMA)] [Act/Act (ICMA)] [Actual/Actual] [Actual/Actual (ISDA)] [Actual/365 (Fixed)] [Actual/360] [30/360] [360/360] [Bond Basis] [30E/360] [Eurobond Basis] [30/360 (SIA)] [30E/360 (ISDA)]] (*Repeat as necessary if more than one of the above Coupon Types applies*)
	(iii) [Conversion Rate (FX):]	[Applicable] [Not Applicable]
	(iv) [Observation Date[s] (FX):]	[●] [Each of the dates set out in Table 1 above in the column entitled 'Observation Date (FX)'.]
(hh)	**[Option 27 (General Condition 13.27 – Conditional (FX)]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(i) [Conditional Coupon Rate[s]:]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Conditional Coupon Rate'.]
	(ii) [Coupon Condition Type:]	[Digital] [One Touch – Discrete] [One Touch – Continuous] [No Touch – Discrete] [No Touch – Continuous] [As set out in Table 1 above in the column entitled 'Coupon Condition Type'.] [Applicable] [Not Applicable]

(iv) [Observation Date[s] (FX):]	[●] [Each of the dates set out in Table 1 above in the column entitled 'Observation Date (FX)'.]
(v) [Coupon Barrier[s] (FX):]	[●] [Each level set out in Table 1 above in the column entitled 'Coupon Barrier (FX)'.]
(ii) [Option 28 (General Condition 13.28 – Participation (FX)]	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i) [Capped Participation]	[Not Applicable][Applicable]
(ii) [Cap[s] (FX):]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Cap (FX)'.]
(iii) [Upside Strike Shift[s]:]	[●] [Each of the dates set out in Table 1 above in the column entitled 'Upside Strike Shift'.]
(iv) [Observation Dates (FX):]	[●] [Each of the dates set out in Table 1 above in the column entitled Observation Dates (FX).]
(v) [Participation$_{(Coupon)}$:] [$P_{(I)}$:]	[[●] [As specified in the Conditions] [Each of the percentages set out in Table 1 above in the column entitled 'Participation$_{(Coupon)}$']]

[Coupon Calculation Period:]	[Participation$_{(Coupon)}$:]
[●] to [●]	[●][As specified in the Conditions]

(vi) [Conversion Rate (FX):]	[Applicable] [Not Applicable]
(vii) [Observation Date[s] (FX):]	[●] [Each of the dates set out in Table 1 above in the column entitled 'Observation Date (FX)'.]
(jj) [Option 29 (General Condition 13.29 – Snowball (bearish))]	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i) [Fixed Coupon Rate:]	[[●][per annum]] [In respect of each Coupon Payment Date, as set out in Table 1 above in the column entitled 'Fixed Coupon Rate']
(ii) [Coupon Barrier Percentage[s]:]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Coupon Barrier Percentage'.]
(i) [Weight[s](i):]	[●] (*if Weights are specified in the 'Provisions relating to the Underlying Asset(s)' below, delete this sub-paragraph*)

Underling Asset (i)	Weight (i)
1	[●]
2	[●]

n	[●]

(kk) [Option 30 (General Condition 13.30 – Snowball (bullish)] [Applicable][Not Applicable]

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

(i) [Fixed Coupon Rate:] [[●][per annum]]

[In respect of each Coupon Payment Date, as set out in Table 1 above in the column entitled 'Fixed Coupon Rate']

(ii) [Coupon Barrier Percentage[s]:] [●] [Each of the percentages set out in Table 1 above in the column entitled 'Coupon Barrier Percentage'.]

(iii) [Magnetic Barrier Floor Percentage:] [●]

(iv) [Magnetic Coupon Barrier:] [Applicable][Not Applicable]

(v) [Weight[s](i):] [●] (*if Weights are specified in the 'Provisions relating to the Underlying Asset(s)' below, delete this sub-paragraph*)

Underling Asset (i)	Weight (i)
1	[●]
2	[●]
n	[●]

(ll) [Option 31 (General Condition 13.31 – Phoenix without memory] [Applicable][Not Applicable]

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

(i) [Fixed Coupon Rate:] [[●][per annum]]

[In respect of each Coupon Payment Date, as set out in Table 1 above in the column entitled 'Fixed Coupon Rate']

(ii) [Coupon Barrier Percentage[s]:] [●] [Each of the percentages set out in Table 1 above in the column entitled 'Coupon Barrier Percentage'.]

(iii) [Magnetic Barrier Floor Percentage:] [●]

(iv) [Magnetic Coupon Barrier:] [Applicable][Not Applicable]

(mm) [Option 32 (General Condition 13.32 – Phoenix with memory – with Flexible Fixed Coupon] [Applicable][Not Applicable]

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

(i) [Fixed Coupon Rate:] [[●][per annum]]

[In respect of each Coupon Payment Date, as set out in Table 1 above in the column entitled 'Fixed Coupon Rate']

(ii) [Coupon Barrier Percentage[s]:] [●] [Each of the percentages set out in Table 1 above in the column entitled 'Coupon Barrier Percentage'.]

(iii) [Magnetic Coupon Barrier:] [Applicable][Not Applicable]

(iv) [Magnetic Barrier Floor Percentage:] [●]

(v) [Weight[s](i):] [●] (*if Weights are specified in the 'Provisions relating to the Underlying Asset(s)' below, delete this sub-paragraph*)

Underling Asset (i)	Weight (i)
1	[●]
2	[●]
n	[●]

(nn) [Option 33 (General Condition 13.33 – Phoenix with memory – with Single Fixed Coupon] [Applicable][Not Applicable]

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

(i) [Fixed Coupon Rate:] [[●][per annum]]

[In respect of each Coupon Payment Date, as set out in Table 1 above in the column entitled 'Fixed Coupon Rate']

(ii) [Coupon Barrier Percentage[s]:] [●] [Each of the percentages set out in Table 1 above in the column entitled 'Coupon Barrier Percentage'.]

(iii) [Magnetic Coupon Barrier:] [Applicable][Not Applicable]

(iv) [Magnetic Barrier Floor Percentage:] [●]

(v) [Weight[s](i):] [●] (*if Weights are specified in the 'Provisions relating to the Underlying Asset(s)' below, delete this sub-paragraph*)

Underling Asset (i)	Weight (i)
1	[●]
2	[●]
n	[●]

(oo) [Option 34 (General Condition 13.34 – Phoenix One Touch – Daily without memory] [Applicable][Not Applicable]

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

(i) [Fixed Coupon Rate:] [[●][per annum]]

[In respect of each Coupon Payment Date, as set out in Table 1 above in the column entitled 'Fixed Coupon Rate']

(ii) [Coupon Barrier Percentage[s]:] [●] [Each of the percentages set out in Table 1 above in the column entitled 'Coupon Barrier Percentage'.]

(i) [Weight[s](i):] [●] (*if Weights are specified in the 'Provisions relating to the Underlying Asset(s)' below, delete this sub-paragraph*)

Underling Asset (i)	Weight (i)
1	[●]
2	[●]
n	[●]

(pp) [Option 35 (General Condition 13.35 – Phoenix One Touch – Daily with memory] [Applicable][Not Applicable]

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

(i) [Fixed Coupon Rate:] [[●][per annum]]

[In respect of each Coupon Payment Date, as set out in Table 1 above in the column entitled 'Fixed Coupon Rate']

(ii) [Coupon Barrier Percentage[s]:] [●] [Each of the percentages set out in Table 1 above in the column entitled 'Coupon Barrier Percentage'.]

(i) [Weight[s](i):] [●] (*if Weights are specified in the 'Provisions relating to the Underlying Asset(s)' below, delete this sub-paragraph*)

Underling Asset (i)	Weight (i)
1	[●]
2	[●]
n	[●]

(qq) [Option 36 (General Condition 13.36 – Phoenix One Touch – Continuous without memory] [Applicable][Not Applicable]

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

(i) [Fixed Coupon Rate:] [[●][per annum]]

[In respect of each Coupon Payment Date, as set out in Table 1 above in the column entitled 'Fixed Coupon Rate']

(ii) [Coupon Barrier Percentage[s]:] [●] [Each of the percentages set out in Table 1 above in the column entitled 'Coupon Barrier Percentage'.]

(rr) [Option 37 (General Condition 13.37 – Phoenix One Touch – Continuous with memory] [Applicable][Not Applicable]

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

(i) [Fixed Coupon Rate:] [[●][per annum]]

[In respect of each Coupon Payment Date, as set out in Table 1 above in the column entitled 'Fixed Coupon Rate']

(ii) [Coupon Barrier Percentage[s]:] [●] [Each of the percentages set out in Table 1 above in the column entitled 'Coupon Barrier Percentage'.]

(ss) [Option 38 (General Condition 13.38 – Phoenix Constant Touch – Daily without memory] [Applicable][Not Applicable]

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

(i) [Fixed Coupon Rate:] [[●][per annum]]

[In respect of each Coupon Payment Date, as set out in Table 1 above in the column entitled 'Fixed Coupon Rate']

(ii) [Coupon Barrier Percentage[s]:] [●] [Each of the percentages set out in Table 1 above in the column entitled 'Coupon Barrier Percentage'.]

(i) [Weight[s](i):] [●] (*if Weights are specified in the 'Provisions relating to the Underlying Asset(s)' below, delete this sub-paragraph*)

Underling Asset (i)	Weight (i)
1	[●]
2	[●]
n	[●]

(tt) [Option 39 (General Condition 13.39 – Phoenix Constant Touch – Daily with memory] [Applicable][Not Applicable]

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

(i) [Fixed Coupon Rate:] [[●][per annum]]

[In respect of each Coupon Payment Date, as set out in Table 1 above in the column entitled 'Fixed Coupon Rate']

(ii) [Coupon Barrier Percentage[s]:] [●] [Each of the percentages set out in Table 1 above in the column entitled 'Coupon Barrier Percentage'.]

(iii) [Weight[s](i):] [●] (*if Weights are specified in the 'Provisions relating to the Underlying Asset(s)' below, delete this sub-paragraph*)

Underling Asset (i)	Weight (i)
1	[●]
2	[●]
n	[●]

(uu) [Option 40 (General Condition 13.40 – Phoenix [Applicable][Not Applicable]

	Constant Touch – Continuous without memory]	(*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i)	[Fixed Coupon Rate:]	[[●][per annum]] [In respect of each Coupon Payment Date, as set out in Table 1 above in the column entitled 'Fixed Coupon Rate']
(ii)	[Coupon Barrier Percentage[s]:]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Coupon Barrier Percentage'.]
(vv)	**[Option 41 (General Condition 13.41 – Phoenix Constant Touch – Continuous with memory]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i)	[Fixed Coupon Rate:]	[[●][per annum]] [In respect of each Coupon Payment Date, as set out in Table 1 above in the column entitled 'Fixed Coupon Rate']
(ii)	[Coupon Barrier Percentage[s]:]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Coupon Barrier Percentage'.]
(ww)	**[Option 42 (General Condition 13.42 – Knock-out]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i)	[Fixed Coupon Rate:]	[[●][per annum]] [In respect of each Coupon Payment Date, as set out in Table 1 above in the column entitled 'Fixed Coupon Rate']
(ii)	[Knock-out Type:]	[American Daily] [American Continuous] [European (Final)]
(iii)	[Knock-out Barrier Percentage]	[●]
(xx)	**[Option 43 (General Condition 13.43 – Snowball with upside]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i)	[Cap[s]$_{(Coupon)}$:]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Cap$_{(Coupon)}$'.] [Not Applicable]
(ii)	[Floor[s]$_{(Coupon)}$:]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Floor$_{(Coupon)}$'.] [FIR Floor:

	Fixed Coupon Rate: [●][In respect of each Coupon Payment Date, as set out in Table 1 above in the column entitled 'Fixed Coupon Rate']] [Not Applicable]
(iii) [Coupon Barrier Percentage[s]:]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Coupon Barrier Percentage'.]
(iv) [Participation$_{(Coupon)}$:] [$P_{(I)}$:]	[[●] [As specified in the Conditions] [Each of the percentages set out in Table 1 above in the column entitled 'Participation$_{(Coupon)}$']]

[Coupon Calculation Period:]	[Participation$_{(Coupon)}$:]
[●] to [●]	[●][As specified in the Conditions]

(v) [Strike Price Percentage$_{(Coupon)}$:] [$SPP_{(Coupon)}$:]	[●]
(i) [Weight[s](i):]	[●] (*if Weights are specified in the 'Provisions relating to the Underlying Asset(s)' below, delete this sub-paragraph*)

Underling Asset (i)	Weight (i)
1	[●]
2	[●]
n	[●]

(yy) [Option 44 (General Condition 13.44 – Strip of annualised calls with possibility for cap]	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i) [Cap[s]$_{(Coupon)}$:]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Cap$_{(Coupon)}$'.] [Not Applicable]
(ii) [Floor[s]$_{(Coupon)}$:]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Floor$_{(Coupon)}$'.]
(iii) [Participation$_{(Coupon)}$:] [$P_{(I)}$:]	[[●] [As specified in the Conditions] [Each of the percentages set out in Table 1 above in the column entitled 'Participation$_{(Coupon)}$']]

[Coupon Calculation Period:]	[Participation$_{(Coupon)}$:]
[●] to [●]	[●][As specified in the Conditions]

(iv) [Strike Price Percentage$_{(Coupon)}$:]	[●]

[SPP$_{(Coupon)}$:]

(v) [Rainbow Weight:] [●]

Rainbow Asset Performance Rank (i)	Rainbow Weight (i)
1	[●]
2	[●]
n	[●]

(vi) [Rainbow Profiles and Rainbow Profile Component Weight:] [●]

In respect of Rainbow Profile [●]:

Underlying Asset(s) comprising Rainbow Profile [●]	Rainbow Profile Component Weight
[●]	[●]
[●]	[●]
[●]	[●]

[*Repeat as necessary for each Rainbow Profile*]

(i) [Weight[s](i):] [●] (*if Weights are specified in the 'Provisions relating to the Underlying Asset(s)' below, delete this sub-paragraph*)

Underling Asset (i)	Weight (i)
1	[●]
2	[●]
n	[●]

(zz) [Option 45 (General Condition 13.45 – Digital plus Call] [Applicable][Not Applicable]

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

(i) [Fixed Coupon Rate:] [[●][per annum]]

[In respect of each Coupon Payment Date, as set out in Table 1 above in the column entitled 'Fixed Coupon Rate']

(ii) [Cap[s]$_{(Coupon)}$:] [●] [Each of the percentages set out in Table 1 above in the column entitled 'Cap$_{(Coupon)}$'.] [Not Applicable]

(iii) [Coupon Trigger Event Type:] [Daily] [Continuous]

[As specified in Table 1 above in the column entitled 'Coupon Trigger Event Type'.]

(iv) [Global Floor Percentage[s]:] [●] [Each of the percentages set out in Table 1 above in the column entitled 'Global Floor Percentage'.]

(v) [Coupon Barrier Percentage[s]:] [●] [Each of the percentages set out in Table 1 above in the column entitled 'Coupon Barrier Percentage'.]

(vi) [Participation$_{(Coupon)}$:] [[●] [As specified in the Conditions] [Each of the percentages set out in Table 1 above in the column entitled 'Participation$_{(Coupon)}$']]

[P$_{(I)}$:]

[Coupon Calculation Period:]	[Participation$_{(Coupon)}$:]
[●] to [●]	[●][As specified in the Conditions]

(vii) [Strike Price Percentage$_{(Coupon)}$:] [●]

[SPP$_{(Coupon)}$:]

(viii) [Rainbow Weight:] [●]

Rainbow Asset Performance Rank (i)	Rainbow Weight (i)
1	[●]
2	[●]
n	[●]

(ix) [Rainbow Profiles and Rainbow Profile Component Weight:] [●]

In respect of Rainbow Profile [●]:

Underlying Asset(s) comprising Rainbow Profile [●]	Rainbow Profile Component Weight
[●]	[●]
[●]	[●]
[●]	[●]

[*Repeat as necessary for each Rainbow Profile*]

(i) [Weight[s](i):] [●] (*if Weights are specified in the 'Provisions relating to the Underlying Asset(s)' below, delete this sub-paragraph*)

Underling Asset (i)	Weight (i)
1	[●]
2	[●]
n	[●]

(aaa) [Option 46 (General Condition 13.46 – Strip of forward striking calls]

[Applicable][Not Applicable]

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

(i) [Cap[s]$_{(Coupon)}$:] [●] [Each of the percentages set out in Table 1 above in the column entitled 'Cap$_{(Coupon)}$'.] [Not Applicable]

(ii) [Floor[s]$_{(Coupon)}$:] [●]

[Each of the percentages set out in Table 1 above in the column entitled 'Floor$_{(Coupon)}$'.]

(iii) [Participation$_{(Coupon)}$:] [[●] [As specified in the Conditions] [Each of the percentages set out in Table 1 above in the column entitled 'Participation$_{(Coupon)}$']]

[P$_{(I)}$:]

[Coupon Calculation Period:] [Participation$_{(Coupon)}$:]

[●] to [●] | [●][As specified in the Conditions]

(iv) [Strike Price Percentage$_{(Coupon)}$:] [●]

[SPP$_{(Coupon)}$:]

(v) [Rainbow Weight:] [●]

Rainbow Asset Performance Rank (i)	Rainbow Weight (i)
1	[●]
2	[●]
n	[●]

(vi) [Rainbow Profiles and Rainbow Profile Component Weight:] [●]

In respect of Rainbow Profile [●]:

Underlying Asset(s) comprising Rainbow Profile [●]	Rainbow Profile Component Weight
[●]	[●]
[●]	[●]
[●]	[●]

[*Repeat as necessary for each Rainbow Profile*]

(bbb) [Option 47 (General Condition 13.47 – Drop Back]

[Applicable: refer to the provisions under the heading 'Provisions relating to Drop Back' below][Not Applicable]

(*If applicable, insert and complete the paragraphs under the heading 'Provisions relating to Drop Back' below*)

(ccc) [Option 48 (General Condition 13.48 – Ladder Call]

[Applicable][Not Applicable]

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

(*if applicable, also include and complete Settlement Option 25 (General Condition 16.25 – Ladder Call) below*)

(i) [Upside FX Conversion:]

[Applicable] [Not Applicable]

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

[FX Business Centre[s]:] [●][TARGET]

[Initial FX Date:] [Trade Date] [●]

[Interim FX Date:] [[●] Business Day following the [Final Valuation Date] [●]

[FX Conversion Rate:] [●] [As defined in General Condition 13.(d)]

(ii) [Participation$_{(Coupon)}$:]

[P$_{(I)}$:]

[[●] [As specified in the Conditions] [Each of the percentages set out in Table 1 above in the column entitled 'Participation$_{(Coupon)}$']]

[Coupon Calculation Period:]	[Participation$_{(Coupon)}$:]
[●] to [●]	[●][As specified in the Conditions]

(iii) [Rainbow Weight:] [●]

Rainbow Asset Performance Rank (i)	Rainbow Weight (i)
1	[●]
2	[●]
n	[●]

(iv) [Rainbow Profiles and Rainbow Profile Component Weight:] [●]

In respect of Rainbow Profile [●]:

Underlying Asset(s) comprising Rainbow Profile [●]	Rainbow Profile Component Weight
[●]	[●]
[●]	[●]
[●]	[●]

[*Repeat as necessary for each Rainbow Profile*]

(ddd) [Option 49 (General Condition 13.49 – Spread Linked] [Applicable][Not Applicable]

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

(i) [Spread Rate [*insert number from 1 to n in case of Basket*]: [Floating Rate provisions applicable to the determination of Spread-Linked Rate One$_{(t)}$ and Spread-Linked Rate Two$_{(t)}$:

	[*Insert for multiple Spread Rates*: Spread-Linked Rate One$_{(i,t)}$]	[*Insert for multiple Spread Rates*: Spread-Linked Rate Two$_{(i,t)}$]
	[*Insert for single Spread Rates*: Spread-Linked Rate One$_{(t)}$]	*Insert for single Spread Rates*: [Spread-Linked Rate Two$_{(t)}$]
(A) [Floating Rate Determination – Reference Rate:]	[Applicable]	[Applicable]
	(*if Floating Rate Determination – Reference Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' above and if not applicable, delete relevant paragraphs below*)	(*if Floating Rate Determination – Reference Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' above and if not applicable, delete relevant paragraphs below*)

– Spread-Linked Rate One$_{(t)}$ Cap: [Not Applicable] [[●]%]

[Coupon Calculation Period:]	[Spread-Linked Rate One$_{(t)}$ Cap (%):]

	[●] to [●]	[●][Not Applicable]	
– Spread-Linked Rate $One_{(t)}$ Floor:	[Not Applicable] [[●]%]		
	[Coupon Calculation Period:]	[Spread-Linked Rate $One_{(t)}$ Floor (%):]	
	[●] to [●]	[●][Not Applicable]	
– Spread-Linked Rate $Two_{(t)}$ Cap:			[Not Applicable] [[●]%]
	[Coupon Calculation Period:]		[Spread-Linked Rate $Two_{(t)}$ Cap (%):]
	[●] to [●]		[●][Not Applicable]
– Spread-Linked Rate $Two_{(t)}$ Floor:			[Not Applicable] [[●]%]
	[Coupon Calculation Period:]		[Spread-Linked Rate $Two_{(t)}$ Floor (%):]
	[●] to [●]		[●][Not Applicable]
(B)[Floating Rate Determination – CMS Rate:]	[Applicable]		[Applicable]
	(*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' above and if not applicable, delete relevant paragraphs below*)		(*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' above and if not applicable, delete relevant paragraphs below*)
– Spread-Linked Rate $One_{(t)}$ Cap:	[Not Applicable] [[●]%]		
	[Coupon Calculation Period:]	[Spread-Linked Rate $One_{(t)}$ Cap (%):]	

		[●] to [●]	[●][Not Applicable]	
–	Spread-Linked Rate One$_{(t)}$ Floor:	[Not Applicable] [[●]%]		
		[Coupon Calculation Period:]	[Spread-Linked Rate Two$_{(t)}$ Cap (%):]	
		[●] to [●]	[●][Not Applicable]	
–	Spread-Linked Rate Two$_{(t)}$ Cap:			[Not Applicable] [[●]%]
		[Coupon Calculation Period:]		[Spread-Linked Rate Two$_{(t)}$ Cap (%):]
		[●] to [●]		[Not Applicable]
–	Spread-Linked Rate Two$_{(t)}$ Floor:			[Not Applicable] [[●]%]
			[Coupon Calculation Period:]	[Spread-Linked Rate Two$_{(t)}$ Floor (%):]
			[●] to [●]	[Not Applicable]
(C)	[Floating Rate Determination – Coupon Rate Index:]	[Applicable]		[Applicable]
		(*if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Coupon Rate Index' above*)		(*if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Coupon Rate Index' above*)
–	Spread-Linked Rate One$_{(t)}$ Cap:	[Not Applicable] [[●]%]		
		[Coupon Calculation Period:]	[Spread-Linked Rate One$_{(t)}$ Cap (%):]	
		[●] to [●]	[●][Not Applicable]	
–	Spread-Linked Rate One(t) Floor:	[Not Applicable] [[●]%]		
		[Coupon Calculation Period:]	[Spread-Linked Rate One$_{(t)}$ Floor (%):]	

[●] to [●]	[●][Not Applicable]

– Spread-Linked Rate Two(t) Cap: [Not Applicable] [[●]%]

[Coupon Calculation Period:]	[Spread-Linked Rate $Two_{(t)}$ Cap (%):]
[●] to [●]	[●][Not Applicable]

– Spread-Linked Rate Two(t) Floor: [Not Applicable] [[●]%]

[Coupon Calculation Period:]	[Spread-Linked Rate $Two_{(t)}$ Floor (%):]
[●] to [●]	[Not Applicable]

(*replicate the above sub-paragraphs for each Spread Rate (i) in case of Basket of Floating Rates*)

(i) [Leverage [*insert number from 1 to n in case of Basket*]:] [Applicable] [Not Applicable]

[Coupon Calculation Period:]	[Leverage:]
[●] to [●]	[[plus] [minus] [●]]] [Not Applicable]

(*replicate the above sub-paragraph for each Spread Rate (i) in case of Basket of Floating Rates*)

(ii) [$Participation_{(Coupon)}$[*insert number form 1 to n in case of Basket*]] [[●] [As specified in the Conditions] [Each of the percentages set out in Table 1 above in the column entitled '$Participation_{(Coupon)}$']]

[$P_{(I)}$:]

[Coupon Calculation Period:]	[$Participation_{(Coupon)}$:]
[●] to [●]	[●][As specified in the Conditions]

(*replicate the above sub-paragraph for each Spread Rate (i) in case of Basket of Floating Rates*)

(iii) [Basket Spread Rate:] [Best-of] [Worst-of] [Weighted Basket] [Rainbow Basket] [Jade Basket] [Temple Basket]

(iv) [Weight[s](i):] [●]

Underlying Asset (i)	Weight (i)
1	[●]
2	[●]
n	[●]

(v) [Rainbow Weight:] [●]

Rainbow Rank (i)	Rainbow Weight (i)

1	[●]
2	[●]
n	[●]

(vi) [Jade Barrier and Jade Replacement Rate:] [●]

Spread Rate (i)	Jade Barrier (i)	Jade Replacement Rate (i)
1	[●]	[●]
2	[●]	[●]
n	[●]	[●]

(vii) [Temple Replacement Rate:] [●]

Spread Rate (i)	Temple Replacement Rate (i)	
1	[●]	
2	[●]	
n	[●]	

[j (in respect of the Temple Rank):] [●]

(viii) [Cap Rate:] [[●]% [per annum]][Not Applicable]

[Coupon Calculation Period:] [Cap Rate(%)]

[●] to [●] [●][Not Applicable]

(ix) [Curve Cap Rate:] [Applicable] [Not Applicable]

[[Coupon Calculation Period: [[●] to [●]][Not Applicable]

Factor: [[plus][minus] [●]%][Not Applicable]

Margin: [[plus][minus] [●]%][Not Applicable]

Reference Index: [single rate

Multiplier: [[●]%][Not Applicable]

Reference Rate: [●]]

[[spread rate][combined rate]

Multiplier 1: [[●]%][Not Applicable]

Reference Rate 1: [●]

Multiplier 2: [[●]%][Not Applicable]

Reference Rate 2: [●]]

Upper Limit: [●] %

[[Reference Rate [1][2]:

- Floating Rate Determination: [Floating Rate Determination – Reference Rate]

[Floating Rate Determination - CMS Rate]

[Floating Rate Determination – Coupon Rate Index]

	(*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' (in Option 4 (General Condition 13.4 – Floating)*)
	(*if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Coupon Rate Index' (in Option 4 (General Condition 13.4 – Floating)*)
	(*if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' (in Option 4 (General Condition 13.4 – Floating)*)
(x) [Floor Rate:]	[Plus/Minus][●][Not Applicable]
(xi) [Day Count Fraction [s]:	[●] [As set out in Table 1 above in the column entitled 'Day Count Fraction '.] [1/1] [Actual/Actual (ICMA)] [Act/Act (ICMA)] [Actual/Actual] [Actual/Actual (ISDA)] [Actual/365 (Fixed)] [Actual/360] [30/360] [360/360] [Bond Basis] [30E/360] [Eurobond Basis] [30/360 (SIA)] [30E/360 (ISDA)]] (*Repeat as necessary if more than one of the above Coupon Types applies*)
(xii) [Conversion Rate (FX):]	[Applicable] [Not Applicable]
(xiii) [Observation Date[s] (FX):]	[●] [Each of the dates set out in Table 1 above in the column entitled 'Observation Date (FX)'.]
(xiv) [Range Accrual Factor:]	[Applicable][Not Applicable]

	(if applicable, insert and complete the sub-paragraphs of 'Range Accrual Factor' in Option 2 (General Condition 13.2 – Fixed))
(eee) [Option 50 (General Condition 13.50 – Decompounded Floating]	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i) Information relating to the Floating Rate:	[Not Applicable][Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(A)[Floating Rate Determination – CMS Rate:]	[Not Applicable][Applicable]
- Specified Swap Rate:	[GBP SONIA ICE Swap Rate] [USD SOFR ICE Swap Rate] [EUR EURIBOR ICE Swap Rate-11:00][EUR EURIBOR ICE Swap Rate-12:00] [●] (*insert full name of alternative swap rate*)
- Reference Currency:	[GBP][USD][EUR][●]
- Designated Maturity:	[●]
- Relevant Screen page:	[●]
- Relevant Time:	[●]
- Recommended Fallback Rate:	[Applicable: [●]] [Not Applicable]
- Temporary Non-Publication Fallback – Alternative Rate:	[Applicable][Not Applicable]
- Linear Interpolation:	[Not Applicable][Applicable] [Coupon Calculation Period[s]: [●]]
(B)[Floating Rate Determination – Coupon Rate Index:]	[Not Applicable][Applicable]

-	Coupon Rate Index:	[EUR-TEC10-CNO] [●] (*insert full name of other coupon rate index*)
-	Coupon Rate Index Provider:	[*Comité de Normalisation Obligataire*] [●] (*insert full name of other Coupon Rate Index Provider*) (*Potential users of an Coupon Rate Index may be subject to licencing requirements. For example, all potential users of the EUR-TEC10-CNO must first enter into a trademark licence agreement available from the CNO*)
-	Relevant Screen Page:	[●]
-	Relevant Time:	[●]
-	Recommended Fallback Rate:	[Applicable: [●]] [Not Applicable]
-	Relevant Dealer Number:	[●]
(C)[Floating Rate Determination - Reference Rate:]		[Not Applicable][Applicable]
[–	Reference Rate:	[●] [EURIBOR] [Compounded Daily SONIA (Non-Index Determination)][Compounded Daily SOFR (Non-Index Determination)][Compounded Daily €STR (Non-Index Determination)] [ICE Term SONIA][FTSE Term SONIA] [€STR Bank Compounded Index][€STR ICE Compounded Index][€STR ICE Compounded Index 2D Lag][€STR ICE Compounded Index 5D Lag][€STR ICE Compounded Index 0 Floor][€STR ICE Compounded Index 0 Floor 2D Lag][€STR ICE Compounded Index 0 Floor 5D Lag] [SONIA Bank Compounded Index][SONIA ICE Compounded Index] [SONIA ICE Compounded Index 2D Lag][SONIA ICE Compounded Index 5D Lag][SONIA ICE Compounded Index 0 Floor][SONIA ICE Compounded Index 0 Floor 2D Lag][SONIA ICE Compounded Index 0 Floor 5D Lag] [SOFR Bank Compounded Index][SOFR ICE Compounded Index][SOFR ICE Compounded Index

		2D Lag][SOFR ICE Compounded Index 5D Lag][SOFR ICE Compounded Index 0 Floor][SOFR ICE Compounded Index 0 Floor 2D Lag][SOFR ICE Compounded Index 0 Floor 5D Lag]
–	Compounding Method:	[Observation Period Shift] [Lookback] [Not Applicable] (*Specify Not Applicable if the Reference Rate is not SONIA, SOFR or €STR*)
[–	Designated Maturity:	[●] [Month[s]] [Year[s]] [Not Applicable] (*Use 'Not Applicable' where the Reference Rate is SONIA, SOFR, €STR or any other risk-free rate*)
–	Offered Quotation:	[Applicable] [Not Applicable]
–	Arithmetic Mean:	[Applicable] [Not Applicable]
[–	Coupon Determination Date:	[●] [Not Applicable]]
–	Relevant Screen Page:	[●]
–	Relevant Time:	[●] [a.m.]/[p.m.] [●] time]
–	Relevant Interbank Market:	[●]
–	["p"] [Observation Shift Days]:	[●]] [Not Applicable] (*specify "p" where Compounding Method is 'Lookback' and specify "Observation Shift Days" where Compounding Method is 'Observation Period Shift'; otherwise, specify 'Not Applicable' or delete this row and re-number*)
–	Recommended Fallback Rate:	[As defined in General Condition 43.1 in respect of] [EURIBOR] [Compounded Daily SONIA (Non-Index Determination)][Compounded Daily SOFR (Non-Index Determination)][Compounded Daily €STR (Non-Index Determination)] [ICE Term SONIA][FTSE Term SONIA] [€STR Bank Compounded Index][€STR ICE Compounded Index][€STR ICE Compounded Index 2D Lag][€STR ICE Compounded Index 5D Lag][€STR ICE Compounded Index 0 Floor][€STR ICE Compounded Index 0 Floor 2D Lag][€STR ICE Compounded Index 0 Floor 5D Lag]

	[SONIA Bank Compounded Index][SONIA ICE Compounded Index] [SONIA ICE Compounded Index 2D Lag][SONIA ICE Compounded Index 5D Lag][SONIA ICE Compounded Index 0 Floor][SONIA ICE Compounded Index 0 Floor 2D Lag][SONIA ICE Compounded Index 0 Floor 5D Lag] [SOFR Bank Compounded Index][SOFR ICE Compounded Index][SOFR ICE Compounded Index 2D Lag][SOFR ICE Compounded Index 5D Lag][SOFR ICE Compounded Index 0 Floor][SOFR ICE Compounded Index 0 Floor 2D Lag][SOFR ICE Compounded Index 0 Floor 5D Lag] [*insert Recommended Fallback Rate*] in respect of [*insert relevant Underlying Asset*] (*if not applicable, consider deleting this row*)]
[– Linear Interpolation:	[Applicable] [Not Applicable]] [Coupon Calculation Period[s]: [●]]
(ii) [Cap Rate:]	[[●]% [per annum]][Not Applicable] [Coupon Calculation Period:] [Cap Rate(%)] [●] to [●] [●][Not Applicable]
(iii) [Curve Cap Rate:]	[Applicable] [Not Applicable]
[[Coupon Calculation Period:	[[●] to [●]][Not Applicable]
Factor:	[[plus][minus] [●]%][Not Applicable]
Margin:	[[plus][minus] [●]%][Not Applicable]
Reference Index:	[single rate Multiplier: [[●]%][Not Applicable] Reference Rate: [●]] [[spread rate][combined rate] Multiplier 1: [[●]%][Not Applicable] Reference Rate 1: [●] Multiplier 2: [[●]%][Not Applicable] Reference Rate 2: [●]]
Upper Limit:	[●] %
[[Reference Rate [1][2]:	
- Floating Rate Determination:	[Floating Rate Determination – Reference Rate]

	[Floating Rate Determination - CMS Rate] [Floating Rate Determination – Coupon Rate Index] (*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' above*) (*if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Coupon Rate Index' above*) (*if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' above*)
(iv) [Floor Rate:]	[Plus/Minus][●][Not Applicable]
(v) [Compounding Period Number:]	[●]
(vi) [Decompounded Cap:]	[●] [Not Applicable]
(vii) [Spread:]	[Plus/Minus][Zero][●][Not Applicable]
(viii) [Day Count Fraction [s]:	[●] [As set out in Table 1 above in the column entitled 'Day Count Fraction'.] [1/1] [Actual/Actual (ICMA)] [Act/Act (ICMA)] [Actual/Actual] [Actual/Actual (ISDA)] [Actual/365 (Fixed)] [Actual/360] [30/360] [360/360] [Bond Basis] [30E/360] [Eurobond Basis] [30/360 (SIA)] [30E/360 (ISDA)]] (*Repeat as necessary if more than one of the above Coupon Types applies*)

(ix) [Conversion Rate (FX):]	[Applicable] [Not Applicable]
(x) [Observation Date[s] (FX):]	[●] [Each of the dates set out in Table 1 above in the column entitled 'Observation Date (FX)'.]
(xi) [Range Accrual Factor:]	[Applicable][Not Applicable] *(if applicable, insert and complete the sub-paragraphs of 'Range Accrual Factor' in Option 2 (General Condition 13.2 – Fixed))*
(fff) [Option 51 (General Condition 13.51 – Zero Coupon]	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i) Internal Rate of Return:	[[●]%]
(ggg) [Option 52 (General Condition 13.52 – Bond-Linked Pass-Through]	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i) [Reference Currency Payments:]	[Applicable] [Not Applicable]
(ii) [Bond Linked Securities – Fixed Coupon:]	[[●] per cent per annum]
(hhh) [FX Provisions:]	[Applicable][Not applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i) [Type of FX(i,t):]	[Discrete Fixing] [Intra-Day(spot)] [Average Fixing]
(ii) [Averaging Dates (FX):]	[●][Each of the dates set out in Table 1 above in the column entitled 'Averaging Dates (FX)'.]
(iii) [Fixed Coupon Rate[s] (FX):]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Fixed Coupon Rate (FX)'.]
(iv) [Conditional Coupon Rate[s]:]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Conditional Coupon Rate'.]
(v) [Day Count Fraction Convention[s]:]	[●] [As set out in Table 1 above in the column entitled 'Day Count Fraction Convention'.]
(vi) [Coupon Period End Date[s]:]	[●] [Each of the dates set out in Table 1 above in the column entitled 'Coupon Period End Date'] [, subject to adjustment in accordance with the Business Day Convention] [and adjustment for Unscheduled Business Day Holiday] [, unadjusted]]
(vii) [Coupon Condition Type:]	[Digital] [One Touch – Discrete] [One Touch – Continuous] [No Touch – Discrete] [No Touch –

		Continuous] [As set out in Table 1 above in the column entitled 'Coupon Condition Type'.]
	(viii) [Upside Strike Shift[s]:]	[●] [Each of the dates set out in Table 1 above in the column entitled 'Upside Strike Shift'.]
	(ix) [Cap[s] (FX):]	[●] [Each of the percentages set out in Table 1 above in the column entitled 'Cap (FX)'.]
	(x) [Observation Dates (FX):]	[●] [Each of the dates set out in Table 1 above in the column entitled Observation Dates (FX).]
(iii)	[FX Conversion:]	[Not Applicable][Applicable [in respect of each Coupon Payment Date as set out in Table 1 above in the column entitled 'FX Conversion'.]] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(i) FX Business Centre[s]:	[●][TARGET]
	(ii) FX Base Currency:	[●]
	(iii) FX Reference Currency:	[●]
	(iv) [FX Conversion Rate:]	[●] [As defined in General Condition 43.1] [*Repeat as necessary if more than one of the above Coupon Types applies*]
(jjj)	[Details of any short or long Coupon Calculation Period:]	[Applicable: [●]] [Not Applicable]

[***Provisions relating to Nominal Call Event Settlement***] (*if not applicable, delete this paragraph*)

21	Nominal Call Event Settlement: General Condition 16 (*Nominal Call Event Settlement*)	Applicable
	Nominal Call Threshold Percentage:	[●][10%][Not Applicable]

Provisions relating to Automatic Settlement (Autocall)

22	Automatic Settlement Type:	[Automatic Settlement (Autocall) (bullish) is Applicable] [Automatic Settlement (Autocall) (bearish) is Applicable] [Automatic Settlement (Autocall) (collar) is Applicable] [Automatic Settlement (Autocall) (multiple conditions) is Applicable] [Partial Automatic Settlement (Autocall) (bullish) is Applicable] [Partial Automatic Settlement (Autocall) (bearish) is Applicable] [Partial Automatic Settlement (Autocall) (collar) is Applicable] [Not Applicable]

		(*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(a)	[Number of Required Autocall Conditions:	(*insert for Automatic Settlement (Autocall) (multiple conditions)*) [in respect of the Autocall Valuation Date falling on [●]:] [all] [at least 1] [at least [*insert number from 2 to x*]] [Autocall Condition [*insert number*] (*repeat for required Autocall Conditions*) (*if required, repeat for each Autocall Valuation Date with different Number of Required Autocall Conditions*)]
(b)	[Autocall Condition [*insert a number between 1 and x inclusive*]:	(*insert for Automatic Settlement (Autocall) (multiple conditions)*) [bearish][bullish][collar] (*repeat for required total number of Autocall Conditions*)]
(c)	Autocall Observation Type:	[Discrete][Continuous][Daily]
	(i) [Continuous Autocall Start Date:	[●]]
	(ii) [Continuous Autocall End Date:	[●]]
(d)	[Autocall Barrier Percentage[s]:	[●] [Each of the percentages set out in Table [●] below in the column entitled 'Autocall Barrier Percentage'.] [Not Applicable] (*insert if Equity trade*)
(e)	[Autocall Barrier[s]:	[in respect of [Autocall Condition [*insert number*]:] [●] [Each of the values set out in Table [●] below in the column entitled 'Autocall Barrier Amount'.] [Not Applicable]] (*insert if Rate trade*) [Variable Barrier (Autocall): Applicable [Averaging] [Min Lookback-out] [Max Lookback-out] [Forward] [As observed] [Magnetic Barrier (bullish)] [Magnetic Barrier (bearish)] [Averiging-out Dates: [●]][Lookback-out Dates: [●]] [Autocall Reference Rate Spread: [●]] (*insert for 'Forward'*) [Autocall Cap: [●]] (*insert for 'Magnetic Barrier (bearish)'*) [Autocall Floor: [●]] (*insert for 'Magnetic Barrier (bullish)'*) [Starting Barrier Percentage: [●]] (*insert for 'Magnetic Barrier (bullish)' and 'Magnetic Barrier (bearish)'*) [Variable Barrier Cap: [●]] [Variable Barrier Floor: [●]] (*repeat for required total number of Autocall Conditions*)]
	[Variable Barrier Determination Rate:	[Reference Rate] [Inverse Floating Rate] [FX Rate] [Autocall Combined Reference] [Valuation Price] [Inflation Performance] (*insert and complete items for the elections on the applicable rate from 'Single Reference' under 'Autocall Reference' below*)

		(*repeat for required total number of Autocall Conditions*)]
(f)	[Autocall Lower Barrier[s]:]	[in respect of [Autocall Condition [*insert number*]:] [●] [Each of the values set out in Table [●] below in the column entitled 'Autocall Lower Barrier Amount'.] [Variable Lower Barrier (Autocall): Applicable [Averaging] [Min Lookback-out] [Max Lookback-out] [Forward] [As observed] [Magnetic Barrier (bullish)] [Magnetic Barrier (bearish)] [Averiging-out Dates: [●]][Lookback-out Dates: [●]] [Autocall Reference Rate Spread: [●]] (*insert for 'Forward'*) [Autocall Cap: [●]] (*insert for 'Magnetic Barrier (bearish)'*) [Autocall Floor: [●]] (*insert for 'Magnetic Barrier (bullish)'*) [Starting Barrier Percentage: [●]] (*insert for 'Magnetic Barrier (bullish)' and 'Magnetic Barrier (bearish)'*) [Variable Barrier Cap: [●]] [Variable Barrier Floor: [●]] (*repeat for required total number of Autocall Conditions*)]
	[Variable Barrier Determination Rate:	[Reference Rate] [Inverse Floating Rate] [FX Rate] [Autocall Combined Reference] [Valuation Price] [Inflation Performance] (*insert and complete items for the elections on the applicable rate from 'Single Reference' under 'Autocall Reference' below*) (*repeat for required total number of Autocall Conditions*)]
(g)	[Autocall Upper Barrier[s]:]	[in respect of [Autocall Condition [*insert number*]:] [●] [Each of the values set out in Table [●] below in the column entitled 'Autocall Upper Barrier Amount'.] [Variable Upper Barrier (Autocall): Applicable [Averaging] [Min Lookback-out] [Max Lookback-out] [Forward] [As observed] [Magnetic Barrier (bullish)] [Magnetic Barrier (bearish)] [Averiging-out Dates: [●]][Lookback-out Dates: [●]] [Autocall Reference Rate Spread: [●]] (*insert for 'Forward'*) [Autocall Cap: [●]] (*insert for 'Magnetic Barrier (bearish)'*) [Autocall Floor: [●]] (*insert for 'Magnetic Barrier (bullish)'*) [Starting Barrier Percentage: [●]] (*insert for 'Magnetic Barrier (bullish)' and 'Magnetic Barrier (bearish)'*) [Variable Barrier Cap: [●]] [Variable Barrier Floor: [●]] (*repeat for required total number of Autocall Conditions*)]

	[Variable Barrier Determination Rate:	[Reference Rate] [Inverse Floating Rate] [FX Rate] [Autocall Combined Reference] [Valuation Price] [Inflation Performance] (*insert and complete items for the elections on the applicable rate from 'Single Reference' under 'Autocall Reference' below*) (*repeat for required total number of Autocall Conditions*)]
(h)	Autocall Settlement Percentage[s]:	[[●] [Each of the percentages set out in Table [●] below in the column entitled 'Autocall Settlement Percentage'.]]
(i)	[Partial Autocall Proportion[s]:	[[●] [Each of the percentages set out in Table [●] below in the column entitled 'Partial Autocall Proportion'.]]
(j)	[Partial Autocall Methodology:	[Pool Factor][Reduction of Nominal]]
(k)	Autocall Valuation Date[s]:	[●][Each date set out in Table [●] below in the column entitled 'Autocall Valuation Date(s)'] [, subject to adjustment in accordance with the Reference Rate Business Day Convention.]
(l)	Autocall Settlement Date[s]:	[●] [Each date set out in Table [●] below in the column entitled 'Autocall Settlement Date'.] [, subject to adjustment in accordance with the provisions of Fund Linked Condition 9 (*Adjustments to Payment Dates*)] [, subject to adjustment in accordance with the Business Day Convention] [The [●] Business Day following each Autocall Valuation Date.]
(m)	[Autocall Observation Date:	[●][Each date set out in Table [●] below in the column entitled 'Autocall Observation Date(s)'] [, subject to adjustment in accordance with the Reference Rate Business Day Convention.]
(n)	[Autocall Observation Period:	[●][Each period set out in Table [●] below in the column entitled 'Autocall Valuation Date(s)'] [, subject to adjustment in accordance with the Reference Rate Business Day Convention.]
(o)	Autocall Valuation Price:	[●][In respect of [an Underlying Asset] [a Downside Underlying Asset] and the Autocall Valuation Date, the Valuation Price of such Underlying Asset in respect of the Autocall Valuation Date.] [As defined in the General Conditions]
	(i) Averaging-out:	[Not Applicable][Applicable] [Averaging-out Dates: [●]] [In respect of each Autocall Valuation Date, each of the dates set out in Table [●] below in the column entitled 'Averaging-out Dates'.]
	(ii) Min Lookback-out:	[Not Applicable][Applicable] [Lookback-out Dates: [●]] [In respect of each Autocall Valuation Date, each of the dates set out in Table [●] below in the column entitled 'Lookback-out Dates'.]
	(iii) Max Lookback-out:	[Not Applicable][Applicable] [Lookback-out Dates: [●]]

		[In respect of each Autocall Valuation Date, each of the dates set out in Table [●] below in the column entitled 'Lookback-out Dates'.]
		[[Downside Underlying Asset: Applicable]
		[*if Downside Underlying Asset is Applicable, then copy items (i), (ii) or (iii) above (as applicable) in full and complete here. If not applicable, delete this row*]]
(p)	[Type of FX(i,t):	[Discrete Fixing] [Intra-Day(spot)] [Average Fixing]]
	(i) Averaging Dates (FX):]	[●] [The dates set out in Table [●] below in the column entitled 'Averaging Dates (FX)'.]
(q)	Autocall Reset Event:	[Not Applicable]/[Applicable]
	(i) [Autocall Barrier Percentage$_{(Reset)}$:]	[●][Each of the percentages set out in Table [●] below in the column entitled 'Autocall Barrier Percentage$_{(Reset)}$'.]
	(ii) [Autocall Reset Percentage:]	[●][Each of the percentages set out in Table [●] below in the column entitled 'Autocall Reset Percentage'.]
	(iii) [Autocall Reset Period Start Date:]	[●]
	(iv) [Autocall Reset Period End Date:]	[●]
(r)	[Worst-of Memorizer:]	[Not Applicable]/[Applicable]
(s)	[Autocall Accreter:	Applicable
		[Autocall Accreter Percentage: [●] [Each of the percentages set out in Table [●] below in the column entitled 'Autocall Accreter Percentage'.]
		Autocall Accreter Start Date: [●]
		Autocall Accreter Denominator: [365] [[*specify other*]]
(t)	[Magnetic Autocall Barrier:	[Not Applicable]/[Applicable]
		[*If Applicable*:
		Magnetic Barrier Floor Percentage: [●]]]
(u)	[Autocall Reference :]	[in respect of [Autocall Condition [*insert number*]:]
		[Single Reference: Applicable]
		[Spread Reference: Applicable]
		[Combined Reference: Applicable]
		[Reference Basket: Applicable]
		[Not Applicable]
		(*repeat for required total number of Autocall Conditions*)
	[Single Reference:	[Floating Rate] [Inverse Floating Rate] [Inflation Performance] [FX Rate] [Valuation Price]

[Inflation Performance:]	[Year-on-Year][Cumulative]
– Inflation Index:	[●]
– Inflation Index Sponsor:	[●]
– Reference Month:	The calendar month falling [●] month[s] prior to the Autocall Valuation Date [subject to linear interpolation]. [Reference Month:] [Autocall Valuation Date:] [●] [●]
– [Initial Valuation Date:]	[●] (*insert for 'Cumulative'*)
– Related Bond:	[●] [As specified in the Conditions]
– Pre-nominated Index:	[●] [Not Applicable]
[Floating Rate 1:	(*Include where Floating Rate applies*)
[Floating Rate Determination:	(*Include where Reference Rate applies*) [Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Coupon Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR] (*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*) (*if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Coupon Rate Index' in Option 4 (General Condition 13.4 – Floating)*) (*if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*)
[FX Rate:	(*Include where FX Rate applies*)
– FX Pair:	[●]
– FX Financial Centre(s):]	[●]
– Fixing Source:	[●]
– Fixing Time:	[●]
– Coupon Observation Date in respect of the FX Rate:	[●][Coupon Observation Date]]
[Inverse Floating Rate:	(*Include where Inverse Floating Rate applies*)

– Spread:	[●]
– Floating Rate:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Coupon Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR] *(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating))* *(if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Coupon Rate Index' in Option 4 (General Condition 13.4 – Floating))* *(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))*
– Participation:	[●]]
[Valuation Price:	(*Include where Valuation Price applies*)

Underlying Asset	Underlying Asset Currency	Exchange	Related Exchange
[*(Name:)* [●] **Bloomberg Screen**: [●] **Refinitiv Screen**: [●] **[LSEG Screen:** [●] **ISIN**] [●]]	[●]	[●]	[●]

[Spread Reference:	(*Include where Spread Reference is applicable*)
– Spread:	[●]
– Leverage:	[●]
– Autocall Reference Rate 1:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Coupon Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR] *(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating))* *(if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Coupon Rate Index' in Option 4 (General Condition 13.4 – Floating))* *(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))*

– Autocall Reference Rate 2:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Coupon Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR] *(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating))* *(if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Coupon Rate Index' in Option 4 (General Condition 13.4 – Floating))* *(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))*
– $\text{Participation}_{\text{(Autocall)}}$:	[●]]
[Combined Reference:	(*Include where Combined Reference is applicable*)
- Relevant Observed Rate [*insert a number between 1 and x inclusive*]:	[[●] per cent. per annum] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Reference Rate] [Floating Rate Determination – Coupon Rate Index] [Inverse Floating Rate] [FX Rate] [Valuation Price] [Inflation Performance [Year-on-Year][Cumulative]] (*insert relevant items for the determination of the Relevant Observed Rate*) *(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating))* *(if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Coupon Rate Index' in Option 4 (General Condition 13.4 – Floating))* *(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))*
[FX Rate:	(*Include where Relevant Observed Rate is FX Rate*)
– FX Pair:	[●]
– FX Financial Centre(s):]	[●]
– Fixing Source:	[●]

– Fixing Time:	[●]
– Coupon Observation Date in respect of the FX Rate:	[●][Coupon Observation Date]]
[Inverse Floating Rate:	(*Include where Relevant Observed Rate is Inverse Floating Rate*)
– Spread:	[●]
– Floating Rate:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Coupon Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR] *(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating))* *(if Floating Rate Determination – Coupon Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Coupon Rate Index' in Option 4 (General Condition 13.4 – Floating))* *(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))*
– Participation:	[●]]
[Inflation Performance:	(*Include where Relevant Observed Rate is Inflation Performance*) [Year-on-Year][Cumulative]
Inflation Index:	[●]
Inflation Index Sponsor:	[●]
Reference Month:	The calendar month falling [●] month[s] prior to the Autocall Valuation Date [subject to linear interpolation].

[Reference Month:]	[Autocall Valuation Date:]
[●]	[●]

[Initial Valuation Date:]	[●] (*insert for 'Cumulative'*)
Related Bond:	[●] [As specified in the Conditions]
Pre-nominated Index:	[●] [Not Applicable]
[Valuation Price:	(*Include where Relevant Observed Rate is Valuation Price*)

Underlying Asset	Underlying Asset Currency	Exchange	Related Exchange
[*(Name:)* [●] **Bloomberg Screen**: [●]	[●]	[●]	[●]

Refinitiv Screen: [●]
[LSEG Screen: [●] **ISIN**l [●]]

- Multiplier [*insert a number between 1 and x inclusive*]:	[●] [Not Applicable]
	(*Repeat this sub-section for each of Relevant Observed Rates 1 to x*)
[Reference Basket:]	(*Include where Reference Basket is applicable*) [Best-of] [Worst-of] [Weighted Basket] [Rainbow Basket] [Jade Basket] [Temple Basket] [set out in Table Underlying Assets for Rates Basket]
(v) [Jade Barrier:]	[●]

(w) [Jade Replacement Rate:]

(x) [Weight(i):]

(y) [Rainbow Weight:]

(z) [Temple Replacement Rate:]

Underlying Asset (i)	Jade Barrier (i)
1	[●]
2	[●]
n	[●]
Underlying Asset (i)	Jade Replacement Rate (i)
1	[●]
2	[●]
n	[●]
Underlying Asset (i)	Weight (i)
1	[●]
2	[●]
n	[●]
Rainbow Rank (i)	Rainbow Weight (i)
1	[●]
2	[●]
n	[●]
Underlying Asset (i)	Temple Replacement Rate (i)
1	[●]
2	[●]
n	[●]

(aa) [j (in respect of the Temple Rank):] [●]

[Table Underlying Assets for Basket] (*insert for Basket of Floating Rates*)

Reference Rate:	**Floating Rate Determination:**	**Reference Rate Financial Centre(s):**	**Reference Rate Business Day Convention:**	**[Weight:]**	**[Partial Autocall Proportion:]**
[●]	**[Floating Rate Determination – Reference Rate]** **[Floating Rate Determination – CMS Rate]** **[Floating Rate Determination – Coupon Rate Index]**	[●]	[●]	[●]	[●]

(Repeat for each Reference Rate in the basket)

[Table [●]]

Autocall Valuation Date(s):	**[Autocall Barrier [Percentage]:]**	**[Autocall Lower Barrier:]**	**[Autocall Upper Barrier:]**	**[Autocall Barrier Percentage$_{(Reset)}$:] [Partial Autocall Proportion:]**	**[Autocall Reset Percentage:]**	**[Autocall Settlement Percentage:]**	**[Autocall Accreter Percentage:]**	**Autocall Settlement Date:**	**[Averaging Dates (FX):]**	**[Averaging-out Dates:] [Lookback-out Dates:]**

[●]	[●]	[●]	[●]	[●]	[●]	[●]	[●]	[●]	[●]	[●]

(*Where an item above in respect of an Autocall Valuation Date varies depending on the time period in which the Autocall Valuation Date falls, complete Autocall Valuation Dates by reference to such time periods and if the periods are not the same in respect of all items, include each set of Autocall Valuation Date time periods required and specify "-" for any item for which that period is not relevant*)

Provisions relating to Optional Early Settlement Event

23 Optional Early Settlement Event: General Condition 14 (*Optional Early Settlement Event*)

[Not Applicable][Applicable]

[Issuer Call [– The Issuer Call Early Settlement Percentage is [●] (*Specify in relation to timing of Optional Cash Settlement Date if required*) [set out in Table [●] below in the column entitled 'Issuer Call Early Settlement Percentage']]

[Holder Put [– The Holder Put Early Settlement Percentage is [●][set out in Table [●] below in the column entitled 'Holder Put Early Settlement Percentage']]

[At Maturity Value – Issuer Call]

[At Maturity Value – Holder Put]

24 Option Type

[Call-European] [Call-Bermudan] [Put -European] [Put-Bermudan] [Not Applicable]

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

(a) [Optional Cash Settlement Date[s]:

[The [●]th Business Day immediately following the Issuer Call Valuation Date or the [●]th Business Day immediately following the Holder Put Valuation Date, whichever is earlier] [*Insert specific date*: [●]] [Each of the dates set out in Table [●] below in the column entitled 'Optional Cash Settlement Date'][, subject to adjustment in accordance with the Business Day Convention]]

(NB: The clearing systems require a gap of at least 5 Business Days between the date of the Early Redemption Notice and settlement of an issuer call option and a gap of at least 15 Business Days between the exercise and settlement of a holder put option.)

(b) Issuer Option Exercise Period:

[From [(and including)][but excluding] [●] to [(and including)][(but excluding)] [●]] [Not Applicable]

[Table [●]

Issuer Option Exercise Period	**[Optional Cash Settlement Date]**	**[Issuer Call Early Settlement Percentage**
[●]	[●]	[●]
[●]	[●]	[●]]]

(c) Holder Option Exercise Period:

[From [(and including)][but excluding] [●] to [(and including)][(but excluding)] [●]] [Not Applicable]

[Table [●]

Holder Option Exercise Period	**Optional Cash Settlement Date**	**[Holder Put Early Settlement Percentage**

[●]	[●]	[●]
[●]	[●]	[●]]]

(d)	[Issuer Notice Period Number:	[●] [As specified in the General Condition]]
(e)	[Put Notice Period Number	[●] [As specified in the General Condition]]
(f)	[Issuer Call Valuation Date:	The [●]th Business Day immediately following the Issuer Call Exercise Date]
(g)	[Holder Put Valuation Date:	The [●]th Business Day immediately following the Holder Put Exercise Date]

[***Provisions relating to TARN Early Settlement Event***] (*if not applicable, delete this paragraph*)

25	TARN Early Settlement Event: General Condition 21 (*TARN Early Settlement Event*)	Applicable
(a)	TARN Early Settlement Percentage:	[●] per cent.
(b)	TARN Percentage:	[●] per cent.
(c)	Limited Final Interest:	[Applicable][Not Applicable]

Provisions relating to Settlement on Exercise

26 (a) Final Settlement Type: General Condition 16 (*Final Settlement*)

[Fixed] [(following the exercise of the Switch Option)]

[Capped]

[Up & Out Security, Type 1]

[Up & Out Security, Type 2]

[Supertracker]

[Ladder]

[Discount]

[Bonus]

[Capped Bonus]

[Bull Bear (constant upside participation)]

[Bull Bear (variable upside participation)]

[Delta One]

[Delta One (with fee drain)]

[Fixed Settlement (FX)]

[Participation Settlement (FX)]

[Market Plus Settlement (FX)]

[Digital Settlement (FX)]

[Digital Plus Settlement (FX)]

[Cash Plus Settlement (FX)]

[Barrier with Rebate Settlement (FX)]

[Tracker Settlement (FX)]

[Supertracker Settlement (FX)]

[Put Spread]

[Twin Win]

[Ladder Call]

[MaxNav DeltaOne]

[Drop Back]

[Inflation-Linked Settlement]

[Bond-Linked Pass-Through]

[Digital Settlement]

[Orion Basket]

[Floating (Variable)]

[Floating (Variable) (with lock-in)]

(b)	[Settlement Method:]	[Cash][Cash or Physical]
(c)	[Switch Option:]	[Not Applicable][Applicable – As per item 20(lll) above]
(d)	**[Settlement Option 1 (General Condition 16.1 – Fixed Settlement)]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(i) [FX Conversion:]	[Applicable] [Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(A)[FX Business Centre[s]:]	[●][TARGET]
	(B)[Initial FX Date:]	[Trade Date] [●]
	(C)[Final FX Date:]	[[●] Business Day following the [Final Valuation Date] [●]
	(D)[FX Conversion Rate:]	[●]
	(ii) [Protection Level:]	[●] [As specified in the General Conditions]
(e)	**[Settlement Option 2 (General Condition 16.2 –**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)

Capped Settlement)]

(i) [Downside :]	[Applicable][Not Applicable]
(ii) [Worst-of Memorizer:]	[Applicable]/[Not Applicable]
[Worst-of Memorizer Barrier Percentage:]	[●]
[Worst-of Memorizer Observation Dates:]	[●][,][●][and] [●]
(iii) [Trigger Event Type:]	[American Daily][American Continuous][European (Final)]
(iv) [Vanilla Barrier Type:]	[Autocall][Reverse Convertible]
(v) [Final Barrier Percentage:]	[●]
(vi) [Knock-in Barrier Type:]	[Not Applicable][American][European]
(vii) [Trigger Event Observation Date:]	[●][Final Valuation Date] [Any [common] Scheduled Trading Day from (and including) the Knock-in Barrier Period Start Date to (and including) the Knock-in Barrier Period End Date]
(viii) [American Barrier Type:]	[Autocall] [Reverse Convertible]
(ix) [Knock-in Trigger Event:	[Applicable][Not Applicable]
(x) [Knock-in Barrier Percentage:]	[●] [The Knock-in Barrier Price is [●].]
(xi) [Knock-in Barrier Period Start Date:]	[●]
(xii) [Knock-in Barrier Period End Date:]	[●]
(xiii) [Unleveraged Put:]	[Applicable][Not Applicable]
(xiv) [Strike Price Percentage:]	(*For a single SPP;*) [●] [Underlying Asset(s)$_{\text{(Final Settlement)}}$]: [●] Underlying Asset(s)($_{\text{Downside}}$): [●]]

		[The Strike Price is [●].]
	[SPP:]	
	(xv) [Final Settlement Level]	[●]
(f)	**[Settlement Option 3 (General Condition 16.3 – Up & Out Note, Type 1)]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(i) [Twinwin Knock-out Trigger Event:]	[Applicable][Not Applicable]
	(ii) [Trigger Event Type:]	[American Daily][American Continuous][European (Final)]
	(iii) [Lower Barrier Percentage:]	[●] [[Below][At or Below]
	(iv) [Upper Barrier Percentage:]	[●] [[Above][At or Above]]
	(v) [Knock-out Barrier Period Start Date:]	[●] [From [(and including)][(but excluding)]]
	(vi) [Knock-out Barrier Period End Date:]	[●] [To [(and including)][(but excluding)]]
	(vii) [Knock-out Barrier Type:]	[Not Applicable][American][European] [[American Barrier Type:] [Autocall] [Reverse Convertible]] [*Repeat as necessary where the Underlying Asset(s) for the determination of the Coupon Amount and/or an Automatic Settlement (Autocall) Event and/or the Final Cash Settlement Amount is or are not the same or Downside Underlying Performance Type$_{(Settlement)}$ is applicable*]
	(viii) [Protection Level:]	[●] [As specified in the General Conditions]
	(ix) [Participation$_{(Settlement)}$:]	[●]
	(x) [Rebate Rate:]	[●]
	(xi) [Up & Out Barrier Percentage:]	[●] [[Above][At or Above]] [The Up & Out Barrier Price is [●].] [Up & Out Barrier Price: [above][at or above]

	(xii) [Up & Out Observation Date:]	[●][,][●][and] [●] [Not Applicable]
	(xiii) [Up & Out Observation Start Date:]	[●][Not Applicable] [From [(and including)][(but excluding)]]
	(xiv) [Up & Out Observation End Date:]	[●][Not Applicable] [To [(and including)][(but excluding)]]
	(xv) [Strike Price Percentage:] [SPP:]	(*For a single SPP;*) [●] [Underlying Asset(s)$_{\text{(Final Settlement)}}$]: [●] Underlying Asset(s)($_{\text{Downside}}$): [●]] [The Strike Price is [●].]
(g)	**[Settlement Option 4 (General Condition 16.4 – Up & Out Note, Type 2)]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(i) [Protection Level:]	[●] [As specified in the General Conditions]
	(ii) [Participation$_{\text{(Settlement)}}$:]	[●]
	(iii) [Rebate Rate:]	[●]
	(iv) [Up & Out Barrier Percentage:]	[●] [[Above][At or Above]] [The Up & Out Barrier Price is [●].] [Up & Out Barrier Price: [above][at or above]
	(v) [Up & Out Observation Date:]	[●][,][●][and] [●] [Not Applicable]
	(vi) [Up & Out Observation Start Date:]	[●][Not Applicable] [From [(and including)][(but excluding)]]
	(vii) [Up & Out Observation End Date:]	[●][Not Applicable] [To [(and including)][(but excluding)]]
	(viii) [Trigger Event Type:]	[American Daily][American Continuous][European (Final)]
(h)	**[Settlement Option 5 (General**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)

Condition 16.5 – Supertracker)]	
(i) [Trigger Event Type:]	[American Daily][American Continuous][European (Final)]
(ii) [Knock-in Barrier Type:]	[Not Applicable][American][European]
(iii) [Trigger Event Observation Date:]	[●][Final Valuation Date] [Any [common] Scheduled Trading Day from (and including) the Knock-in Barrier Period Start Date to (and including) the Knock-in Barrier Period End Date]
(iv) [American Barrier Type:]	[Autocall] [Reverse Convertible]
(v) [Knock-in Trigger Event:	[Applicable][Not Applicable]
(vi) [Knock-in Barrier Percentage:]	[●] [The Knock-in Barrier Price is [●].]
(vii) [Knock-in Barrier Period Start Date:]	[●]
(viii) [Knock-in Barrier Period End Date:]	[●]
(ix) [Protection Level:]	[●] [As specified in the General Conditions]
(x) [Downside:]	[Applicable][Not Applicable]
(xi) [Downside Floor:] [DF:]	[●]
(xii) [Downside Participation:] [DP:]	[●]
(xiii) [Downside FX Conversion:]	[Applicable] [Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(A)[FX Business Centre[s]:]	[●][TARGET]
(B)[Initial FX Date:]	[Trade Date] [●]
(C)[Final FX Date:]	[[●] Business Day following the [Final Valuation Date] [●]

(D)[FX Conversion Rate:] [●]

(xiv) [Additional OTM Call:] [Applicable][Not Applicable]

(xv) [Participation$_{(Settlement)}$:] [●]

(xvi) [Participation 1$_{(Settlement)}$:] [●]

[Participation 2$_{(Settlement)}$:] [●]

(include if 'Additional OTM Call' is 'Applicable')

(xvii) [Upper Strike Percentage:] [●]

[USP:]

(xviii) [Upper Strike Percentage 1:] [USP_1:] [●]

[Upper Strike Percentage 2:] [USP_2:] [●]

(include if 'Additional OTM Call' is 'Applicable')

(xix) [Strike Price Percentage:] (*For a single SPP;*) [●]

[Underlying Asset(s)$_{(Final\ Settlement)}$]: [●]

Underlying Asset(s)($_{Downside}$): [●]]

[The Strike Price is [●].]

[SPP:]

(xx) [Cap$_{(Settlement)}$:] [●][Not Applicable]

(xxi) [Floor:] [●]

(xxii) [Rainbow Weight:] [●]

Rainbow Asset Performance Rank (i)	**Rainbow Weight (i)**
1	[●]
2	[●]
n	[●]

(xxiii) [Rainbow Profiles and Rainbow Profile Component Weight:] [●]

In respect of Rainbow Profile [●]:

Underlying Asset(s) comprising Rainbow Profile [●]	**Rainbow Profile Component Weight**
[●]	[●]
[●]	[●]
[●]	[●]

[*Repeat as necessary for each Rainbow Profile*]

(xxiv) [Upside FX Conversion:] [Applicable] [Not Applicable]

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

(A)[FX Business Centre[s]:] [●][TARGET]

(B)[Initial FX Date:] [Trade Date] [●]

(C)[Final FX Date:] [[●] Business Day following the [Final Valuation Date] [●]

(D)[FX Conversion Rate:] [●]

(i) **[Settlement Option 6 (General Condition 16.6 – Ladder)]** [Applicable][Not Applicable]

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

(i) [Trigger Event Type:] [American Daily][American Continuous][European (Final)]

(ii) [Ladder Type:] [Type A] [Type B]

(iii) [Ladder Barrier Observation Date:] [●][,][●][and] [●]

(iv) [Ladder Percentage(i):]

i		Ladder Percentage	Ladder Barrier Percentage
1		[●]	[●]
2		[●]	[●]
[●]		[●]	[●]

(v) [Knock-in Barrier Type:] [Not Applicable][American][European]

(vi) [Trigger Event Observation Date:] [●][Final Valuation Date] [Any [common] Scheduled Trading Day from (and including) the Knock-in Barrier Period Start Date to (and including) the Knock-in Barrier Period End Date]

(vii) [Knock-in Trigger Event: [Applicable][Not Applicable]

(viii) [Knock-in Barrier Percentage:] [●]

[The Knock-in Barrier Price is [●].]

(ix) [Knock-in Barrier Period Start Date:] [●]

	(x) [Knock-in Barrier Period End Date:]	[●]
	(xi) [Strike Price Percentage:] [SPP:]	(*For a single SPP;*) [●] [Underlying Asset(s)$_{\text{(Final Settlement)}}$]: [●] Underlying Asset(s)($_{\text{Downside}}$): [●]] [The Strike Price is [●].]
(j)	**[Settlement Option 7 (General Condition 16.7 – Discount)]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(i) [Cap$_{\text{(Settlement)}}$:]	[●][Not Applicable]
	(ii) [Trigger Event Type:]	[American Daily][American Continuous][European (Final)]
	(iii) [Knock-in Barrier Type:]	[Not Applicable][American][European]
	(iv) [Trigger Event Observation Date:]	[●][Final Valuation Date] [Any [common] Scheduled Trading Day from (and including) the Knock-in Barrier Period Start Date to (and including) the Knock-in Barrier Period End Date]
	(v) [Knock-in Trigger Event:	[Applicable][Not Applicable]
	(vi) [Knock-in Barrier Percentage:]	[●] [The Knock-in Barrier Price is [●].]
	(vii) [Knock-in Barrier Period Start Date:]	[●]
	(viii) [Knock-in Barrier Period End Date:]	[●]
(k)	**[Settlement Option 8 (General Condition 16.8 – Bonus)]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(i) [Bonus:]	[●]
	(ii) [Trigger Event Type:]	[American Daily][American Continuous][European (Final)]
	(iii) [Knock-in Barrier Type:]	[Not Applicable][American][European]

	(iv) [Trigger Event Observation Date:]	[●][Final Valuation Date] [Any [common] Scheduled Trading Day from (and including) the Knock-in Barrier Period Start Date to (and including) the Knock-in Barrier Period End Date]
	(v) [Knock-in Trigger Event:	[Applicable][Not Applicable]
	(vi) [Knock-in Barrier Percentage:]	[●] [The Knock-in Barrier Price is [●].]
	(vii) [Knock-in Barrier Period Start Date:]	[●]
	(viii) [Knock-in Barrier Period End Date:]	[●]
(l)	**[Settlement Option 9 (General Condition 16.9 – Capped Bonus)]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(i) [Bonus:]	[●]
	(ii) [$Cap_{(Settlement)}$:]	[●][Not Applicable]
	(iii) [Trigger Event Type:]	[American Daily][American Continuous][European (Final)]
	(iv) [Knock-in Barrier Type:]	[Not Applicable][American][European]
	(v) [Trigger Event Observation Date:]	[●][Final Valuation Date] [Any [common] Scheduled Trading Day from (and including) the Knock-in Barrier Period Start Date to (and including) the Knock-in Barrier Period End Date]
	(vi) [Knock-in Trigger Event:	[Applicable][Not Applicable]
	(vii) [Knock-in Barrier Percentage:]	[●] [The Knock-in Barrier Price is [●].]
	(viii) [Knock-in Barrier Period Start Date:]	[●]
	(ix) [Knock-in Barrier Period End Date:]	[●]
(m)	**[Settlement Option 10 (General**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)

Condition 16.10 – Bull Bear (constant upside participation))]

(i) [Uparticipation:]	[●]
(ii) [Dparticipation:]	[●]
(iii) [$Cap_{(Settlement)}$:]	[●][Not Applicable]
(iv) [Trigger Event Type:]	[American Daily][American Continuous][European (Final)]
(v) [Knock-in Barrier Type:]	[Not Applicable][American][European]
(vi) [Trigger Event Observation Date:]	[●][Final Valuation Date] [Any [common] Scheduled Trading Day from (and including) the Knock-in Barrier Period Start Date to (and including) the Knock-in Barrier Period End Date]
(vii) [Knock-in Trigger Event:	[Applicable][Not Applicable]
(viii) [Knock-in Barrier Percentage:]	[●] [The Knock-in Barrier Price is [●].]
(ix) [Knock-in Barrier Period Start Date:]	[●]
(x) [Knock-in Barrier Period End Date:]	[●]
(xi) [Strike Price Percentage:] [SPP:]	(*For a single SPP;*) [●] [Underlying $Asset(s)_{(Final\ Settlement)}$]: [●] Underlying $Asset(s)(_{Downside})$: [●]] [The Strike Price is [●].]

(n) **[Settlement Option 11 (General Condition 16.11 – Bull Bear (variable upside participation))]** [Applicable][Not Applicable]

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

(i) [Dparticipation:]	[●]

	(ii) [PreTriggerU participation:]	[●]
	(iii) [PostTriggerU participation:]	[●]
	(iv) [$Cap_{(Settlement)}$:]	[●][Not Applicable]
	(v) [Trigger Event Type:]	[American Daily][American Continuous][European (Final)]
	(vi) [Trigger Event Observation Date:]	[●][Final Valuation Date] [Any [common] Scheduled Trading Day from (and including) the Knock-in Barrier Period Start Date to (and including) the Knock-in Barrier Period End Date]
	(vii) [Knock-in Trigger Event:	[Applicable][Not Applicable]
	(viii) [Knock-in Barrier Percentage:]	[●] [The Knock-in Barrier Price is [●].]
	(ix) [Knock-in Barrier Period Start Date:]	[●]
	(x) [Knock-in Barrier Period End Date:]	[●]
	(xi) [Strike Price Percentage:] [SPP:]	(*For a single SPP;*) [●] [Underlying $Asset(s)_{(Final\ Settlement)}$]: [●] Underlying $Asset(s)(_{Downside})$: [●]] [The Strike Price is [●].]
(o)	**[Settlement Option 12 (General Condition 16.12 – Delta One)]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(i) [$Participation_{(Settlement)}$:]	[●]
(p)	**[Settlement Option 13 (General Condition 16.13 – Delta One (with fee drain))]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(i) [$Participation_{(Settlement)}$:]	[●]
	(ii) [Fee:]	[●]

(q)	**[Settlement Option 14 (General Condition 16.14 – Fixed Settlement (FX))]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(i) [Final Observation Date:]	[●]
	(ii) [Final Settlement Percentage]	[●]
	(iii) [Conversion Rate (FX):]	[Applicable] [Not Applicable]
(r)	**[Settlement Option 15 (General Condition 16.15 – Participation Settlement (FX))]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(i) [Final Observation Date:]	[●]
	(ii) [Final Settlement Percentage]	[●]
	(iii) [Participation$_{(Settlement)}$:]	[●]
	(iv) [Cap$_{(Settlement)}$:]	[●][Not Applicable]
	(v) [Capped Participation:]	[Not Applicable][Applicable]
	(vi) [Upside Strike Shift:]	[●]
	(vii) [Conversion Rate (FX):]	[Applicable] [Not Applicable]
(s)	**[Settlement Option 16 (General Condition 16.16 – Market Plus Settlement (FX))]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(i) [Fixed Settlement Percentage:]	[●]
	(ii) [Final Observation Date:]	[●]
	(iii) [Cap$_{(Settlement)}$:]	[●][Not Applicable]

	(iv) [Capped Market Plus:]	[Not Applicable][Applicable]
	(v) [Protection Barrier:]	[●]
	(vi) [Digital Percentage:]	[●]
	(vii) [Conversion Rate (FX):]	[Applicable] [Not Applicable]
(t)	**[Settlement Option 17 (General Condition 16.17 – Digital Settlement (FX))]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(i) [Digital Settlement (FX):]	[Not Applicable] [Applicable: [Digital Settlement (FX) – Vanilla] [Digital Settlement (FX) –Floored Downside] [Digital Settlement (FX) – Barrier Protection]]
	(ii) [Barrier Condition:]	[Not Applicable] [Applicable: [European Barrier Condition][American Barrier Condition – Discrete][American Barrier Condition – Continuous]]
	(iii) [Barrier Observation Date(s)/Period:]	see table below

Barrier Observation Date(s)/Period	**[Averaging Date(s) (FX)]**
[●]	[●]

	(iv) [Fixed Settlement Percentage:]	[●]
	(v) [Final Observation Date:]	[●]
	(vi) [Protection Barrier:]	[●]
	(vii) [Digital Percentage:]	[●]
	(viii) [Digital Strike:]	[●]
	(ix) [Downside Strike Shift:]	[●]
	(x) [Floor:]	[●]
	(xi) [Conversion Rate (FX):]	[Applicable] [Not Applicable]
(u)	**[Settlement Option 18 (General**	[Applicable][Not Applicable]

Condition 16.18 – Digital Plus Settlement (FX))]	(*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i) [Digital Plus Settlement (FX):]	[Not Applicable] [Applicable: [Digital Plus Settlement (FX) – Vanilla] [Digital Plus Settlement (FX) – Floored Downside] [Digital Plus Settlement (FX) – Barrier Protection]]
(ii) [Capped Digital Plus:]	[Not Applicable][Applicable]
(iii) [Barrier Condition:]	[Not Applicable] [Applicable: [European Barrier Condition][American Barrier Condition – Discrete][American Barrier Condition – Continuous]]
(iv) [Barrier Observation Date(s)/Period:]	see table below
(v) [Fixed Settlement Percentage:]	[●]
(vi) [Final Observation Date:]	[●]
(vii) [Protection Barrier:]	[●]
(viii) [Digital Percentage:]	[●]
(ix) [Digital Strike:]	[●]
(x) [Upside Strike Shift:]	[●]
(xi) [Downside Strike Shift:]	[●]
(xii) [Floor:]	[●]
(xiii) [$Cap_{(Settlement)}$:]	[●][Not Applicable]
(ix) [Conversion Rate (FX):]	[Applicable] [Not Applicable]

Barrier Observation Date(s)/Period	**[Averaging Date(s) (FX)]**
[●]	[●]

(v) **[Settlement Option 19 (General Condition 16.19 – Cash Plus Settlement (FX))]** — [Applicable][Not Applicable]

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

	(i) [Final Settlement Percentage:]	[●]%
	(ii) [Final Observation Date:]	[●]
	(iii) [Bonus Percentage:]	[●]
	(iv) [$Cap_{(Settlement)}$:]	[●][Not Applicable]
	(v) [Capped:]	[Not Applicable][Applicable]
	(vi) [Conversion Rate (FX):]	[Applicable] [Not Applicable]
(w)	**[Settlement Option 20 (General Condition 16.20 – Barrier with Rebate Settlement (FX))]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(i) [Barrier Observation Date(s)/Period:]	

Barrier Observation Date(s)/Period	**[Averaging Date(s) (FX)]**
[●]	[●]

	(ii) [Fixed Settlement Percentage:]	[●]
	(iii) [Final Observation Date:]	[●]
	(iv) [Upside Strike Shift:]	[●]
	(v) [Rebate Barrier Condition:]	[Applicable: [European Barrier Condition][American Barrier Condition – Discrete][American Barrier Condition – Continuous]]
	(vi) [Rebate Barrier:]	[●]
	(vii) [Bonus Percentage:]	[●]
	(viii) [Conversion Rate (FX):]	[Applicable] [Not Applicable]
(x)	**[Settlement Option 21 (General Condition 16.21 – Tracker Settlement (FX))]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(i) [Capped and Floored:]	[Not Applicable][Applicable]

	(ii) [Cap$_{(Settlement)}$:]	[●][Not Applicable]
	(iii) [Floor:]	[●]
	(iv) [Final Observation Date:]	[●]
	(v) [Fixed Settlement Percentage:]	[●]
	(vi) [Upside Strike Shift:]	[●]
	(vii) [Conversion Rate (FX):]	[Applicable] [Not Applicable]
(y)	**[Settlement Option 22 (General Condition 16.22 – Supertracker Settlement (FX))]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(i) [Supertracker Settlement (FX):]	[Not Applicable][Applicable: [Supertracker Settlement (FX) – Capped and Floored] [Supertracker Settlement (FX) – Vanilla] [Supertracker Settlement (FX) – Barrier Protection] [Supertracker Settlement (FX) – Plateau Booster]
	(ii) [Cap$_{(Settlement)}$:]	[●][Not Applicable]
	(iii) [Floor:]	[●]
	(iv) [Final Observation Date:]	[●]
	(v) [Barrier Condition:]	[Not Applicable] [Applicable: [European Barrier Condition][American Barrier Condition – Discrete][American Barrier Condition – Continuous]]

(vi) [Barrier Observation Date(s)/Period:]

Barrier Observation Date(s)/Period	**[Averaging Date(s) (FX)]**
[●]	[●]

	(vii) [Fixed Settlement Percentage:]	[●]
	(viii) [Protection Barrier:]	[●]
	(ix) [Participation$_{(Settlement)}$:]	[●]
	(x) [Participation 1$_{(Settlement)}$:]	[●]
	(xi) [Participation 2$_{(Settlement)}$:]	[●]

	(xii) [Downside Strike Shift:]	[●]
	(xiii) [Upside Strike Shift:]	[●]
	(xiv) [Upside Strike Shift1 Participation:]	[[Applicable][Not Applicable] [Upside Strike Shift1 Level: [●]]]
	(xv) [Upside Strike Shift2 Participation:]	[[Applicable][Not Applicable] [Upside Strike Shift2 Level: [●]]]
(z)	**[Settlement Option 23 (General Condition 16.23 – Put Spread)]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(i) [Strike Price Percentage:] [SPP:]	(*For a single SPP;*) [●] [Underlying Asset(s)$_{\text{(Final Settlement)}}$]: [●] Underlying Asset(s)($_{\text{Downside}}$): [●]] [The Strike Price is [●].]
	(ii) [Lower Strike Price Percentage:] [LSPP:]	[●]
	(iii) [Final Barrier Percentage:]	[●]
(aa)	**[Settlement Option 24 (General Condition 16.24 – Twin Win)]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(i) [Trigger Event Type:]	[American Daily][American Continuous][European (Final)]
	(ii) [Knock-in Barrier Type:]	[Not Applicable][American][European]
	(iii) [Trigger Event Observation Date:]	[●][Final Valuation Date] [Any [common] Scheduled Trading Day from (and including) the Knock-in Barrier Period Start Date to (and including) the Knock-in Barrier Period End Date]
	(iv) [Knock-in Trigger Event:	[Applicable][Not Applicable]
	(v) [Knock-in Barrier Percentage:]	[●] [The Knock-in Barrier Price is [●].]

(vi) [Knock-in Barrier Period Start Date:]	[●]
(vii) [Knock-in Barrier Period End Date:]	[●]
(viii) [Knock-out Barrier Period Start Date:]	[●] [From [(and including)][(but excluding)]]
(ix) [Knock-out Barrier Period End Date:]	[●] [To [(and including)][(but excluding)]]
(x) [Knock-out Barrier Type:]	[Not Applicable][American][European]
(xi) [Knock-out Barrier Percentage:]	[●]
(xii) [Protection Level:]	[●] [As specified in the General Conditions]
(xiii) [Strike Price Percentage:] [SPP:]	(*For a single SPP;*) [●] [Underlying Asset(s)$_{\text{(Final Settlement)}}$]: [●] Underlying Asset(s)($_{\text{Downside}}$): [●]] [The Strike Price is [●].]
(xiv) [Downside:]	[Applicable][Not Applicable]
(xv) [Downside Cap:]	[Applicable][Not Applicable]
[DC:]	[●]
(xvi) [Downside Floor:] [DF:]	[●]
(xvii) [Downside Participation:] [DP:]	[●]
(xviii) [Downside Strike Price Percentage:] [DSPP:]	[●]
(xix) [Short Downside Event:]	[Applicable][Not Applicable]
(xx) [Short Downside Floor:]	[●]

[SDF:]

(xxi) [Short Downside Participation:] [●]

[SDP:]

(xxii) [Upside Cap:] [Applicable][Not Applicable]

[●]

[UC:]

(xxiii) [Upside Floor:] [●]

[UF:]

(xxiv) [Upside Participation:] [●]

[UP:]

(xxv) [Rainbow Weight:] [●]

Rainbow Asset Performance Rank (i)	Rainbow Weight (i)
1	[●]
2	[●]
n	[●]

(xxvi) [Rainbow Profiles and Rainbow Profile Component Weight:] [●]

In respect of Rainbow Profile [●]:

Underlying Asset(s) comprising Rainbow Profile [●]	Rainbow Profile Component Weight
[●]	[●]
[●]	[●]
[●]	[●]

[*Repeat as necessary for each Rainbow Profile*]

(bb) **[Settlement Option 25 (General Condition 16.25 – Ladder Call)]** [Applicable][Not Applicable]

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

(i) [$Cap_{(Settlement)}$:] [●][Not Applicable]

(ii) [Downside:] [Applicable][Not Applicable]

(iii) [Downside Floor:] [●]

[DF:]

(iv) [Downside Participation:] [●]

[DP:]	
(v) [Upside FX Conversion:]	[Applicable] [Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(A)[FX Business Centre[s]:]	[●][TARGET]
(B)[Initial FX Date:]	[Trade Date] [●]
(C)[Final FX Date:]	[[●] Business Day following the [Final Valuation Date] [●]
(D)[FX Conversion Rate:]	[●]
(vi) [Downside FX Conversion:]	[Applicable] [Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(A)[FX Business Centre[s]:]	[●][TARGET]
(B)[Initial FX Date:]	[Trade Date] [●]
(C)[Final FX Date:]	[[●] Business Day following the [Final Valuation Date] [●]
(D)[FX Conversion Rate:]	[●]
(vii) [Trigger Event Type:]	[American Daily][American Continuous][European (Final)]
(viii) [Knock-in Barrier Type:]	[Not Applicable][American][European]
(ix) [Trigger Event Observation Date:]	[●][Final Valuation Date] [Any [common] Scheduled Trading Day from (and including) the Knock-in Barrier Period Start Date to (and including) the Knock-in Barrier Period End Date]
(x) [Knock-in Trigger Event:	[Applicable][Not Applicable]
(xi) [Knock-in Barrier Percentage:]	[●] [The Knock-in Barrier Price is [●].]
(xii) [Knock-in Barrier Period Start Date:]	[●]
(xiii) [Knock-in Barrier Period End Date:]	[●]
(xiv) [Ladder Trigger Event Downside Deactivation:]	[Applicable][Not Applicable]
(xv) [Ladder Barrier Observation Date:]	[●][,][●][and] [●]

(xvi) [Ladder Percentage(i):]

i		Ladder Percentage	Ladder Barrier Percentage
1		[●]	[●]
2		[●]	[●]
[●]		[●]	[●]

(xvii) [Participation$_{(Settlement)}$:] [●]

(xviii) [Protection Level:] [●] [As specified in the General Conditions]

(xix) [Strike Price Percentage:] (*For a single SPP;*) [●]

[Underlying Asset(s)$_{(Final\ Settlement)}$]: [●]

Underlying Asset(s)($_{Downside}$): [●]]

[The Strike Price is [●].]

[SPP:]

(xx) [Rainbow Weight:] [●]

Rainbow Asset Performance Rank (i)	Rainbow Weight (i)
1	[●]
2	[●]
n	[●]

(xxi) [Rainbow Profiles and Rainbow Profile Component Weight:] [●]

In respect of Rainbow Profile [●]:

Underlying Asset(s) comprising Rainbow Profile [●]	Rainbow Profile Component Weight
[●]	[●]
[●]	[●]
[●]	[●]

[*Repeat as necessary for each Rainbow Profile*]

(cc) **[Settlement Option 26 (General Condition 16.26 – MaxNav DeltaOne]** [Applicable][Not Applicable]

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

(i) [Protection Level:] [●] [As specified in the General Conditions]

(dd) **[Settlement Option 27 (General Condition 16.27 – Drop Back]** [Applicable: refer to the provisions under the heading 'Provisions relating to Drop Back' below][Not Applicable]

(*If applicable, insert and complete the paragraphs under the heading 'Provisions relating to Drop Back' below*)

(ee) **[Settlement Option 28 (General Condition 16.28 – Inflation-Linked]** [Applicable][Not Applicable]

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

(*If applicable, specify details of the Inflation Index in 'Provisions relating to the Underlying(s)' below*)

	(i) [Final Observation Date:]	[●]
	(ii) [Final Settlement Floor:]	[Applicable: [●]]/[Not Applicable]
(ff)	**[Settlement Option 29 (General Condition 16.29 – Bond-Linked Pass-Through]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(i) [Reference Currency Payments:]	[Applicable] [Not Applicable]
(gg)	**[Settlement Option 30 (General Condition 16.30 – Bond-Linked – Reverse Convertible Settlement]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(i) [Protection Level:]	[●] [As specified in the General Conditions]
	(ii) [Relevant Bond Price:]	[●] (*For example mid/arithmetic average of bid and offer, bid, offer, mid yield, bid yield, offer yield price*)
	(iii) [Bond Price Fixing:]	[●]
	(iv) [Underlying Assets Clean Strike Price:]	[●]
	(v) [Underlying Assets Valuation Time:]	[●]
(hh)	**[Settlement Option 31 (General Condition 16.31 – Bond-Linked – Physical Delivery Settlement]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(i) [Relevant Bond Price:]	[●] (*For example mid/arithmetic average of bid and offer, bid, offer, mid yield, bid yield, offer yield price*)
	(ii) [Bond Price Fixing:]	[●]
	(iii) [Underlying Assets Clean Strike Price:]	[●]
	(iv) [Underlying Assets Valuation Time:]	[●]
(ii)	**[Settlement Option 32 (General Condition 16.32 – Digital Settlement]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(i) [Trigger Event Type:]	[American Daily][American Continuous][European (Final)]
	(ii) [Knock-in Barrier Type:]	[Bullish][Bearish][Collar]

(iii) [Trigger Event Observation Date:] — [●][Final Valuation Date] [Any [common] Scheduled Trading Day from (and including) the Knock-in Barrier Period Start Date to (and including) the Knock-in Barrier Period End Date]

(iv) [Knock-in Trigger Event: — [Applicable][Not Applicable]

(v) [Knock-in Barrier Percentage[(1)][(2):] — [●]

[*Include Knock-in Barrier Percentage or Knock-in Barrier Percentage(1) and Knock-in Barrier Percentage(2) as required*]

[The Knock-in Barrier Price is [●].]

[Knock-in Barrier Price[(1)][(2)] is [●].]

[*Include Knock-in Barrier Price or Knock-in Barrier Price(1) and Knock-in Barrier Price(2) as required*]

(vi) [Knock-in Barrier Period Start Date:] — [●]

(vii) [Knock-in Barrier Period End Date:] — [●]

(viii) [Participation1$_{(Settlement)}$:] — [●]

(ix) [Participation2$_{(Settlement)}$:] — [●]

(x) [Rainbow Weight:] — [●]

Rainbow Asset Performance Rank (i)	**Rainbow Weight (i)**
1	[●]
2	[●]
n	[●]

(xi) [Rainbow Profiles and Rainbow Profile Component Weight:] — [●]

In respect of Rainbow Profile [●]:

Underlying Asset(s) comprising Rainbow Profile [●]	**Rainbow Profile Component Weight**
[●]	[●]
[●]	[●]
[●]	[●]

[*Repeat as necessary for each Rainbow Profile*]

(jj) **[Settlement Option 33 (General Condition 16.33 – Orion Basket]** — [Applicable][Not Applicable]

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

(i) [Rebate Rate:] — [●]

(ii) [Global Floor:] — [●]

(iii) [Local Floor:] — [●]

(iv) [Knock-out Barrier Percentage:]	[●]
(v) [Trigger Event Type:]	[American Daily][American Continuous][European (Final)]

(kk)	**[Settlement Option 34 (General Condition 16.34 – Floating (Variable)]**	[Applicable][Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
(i)	[Final Settlement Percentage:]	[●]
(ii)	[Cap:]	[●]
(iii)	[Floor:]	[●]
(iv)	[Direction:]	[+1][-1]
(v)	[Margin:]	[●]
(vi)	[Participation$_{(Settlement)}$:]	[●]
(vii)	[Reference Factor:]	[Single Rate] [Digital Settlement] [Basket]
(viii)	[Variable Settlement Rate:]	(*insert for Single Rate*) [●][Floating Rate][Inverse Floating Rate][Inflation Performance][FX Rate][Valuation Price][Spread Rate][Basket Rate] (*complete provisions relating to Variable Settlement Rate*)

[Averaging-out] [Min Lookback-out] [Max Lookback-out]

Variable Settlement Rate (i):	Rate (i)
1	[●]
2	[●]
n	[●]

[Inflation Performance:]		[Year-on-Year][Cumulative]
–	Inflation Index:	[●]
–	Inflation Index Sponsor:	[●]
–	Reference Month:	The calendar month falling [●] month[s] prior to the Settlement Observation Date [subject to linear interpolation].

[Reference Month:]	[Settlement Observation Date:]
[●]	[●]

–	[Initial Valuation Date:]	[●] (*insert for 'Cumulative'*)
–	Related Bond:	[●] [As specified in the Conditions]

– Pre-nominated Index:	[●] [Not Applicable]
[Floating Rate:	(*Include where Floating Rate applies*)
[Floating Rate Determination:	(*Include where Reference Rate applies*) [Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Interest Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR] (*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*) (*if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' in Option 4 (General Condition 13.4 – Floating)*) (*if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*)
[FX Rate:	(*Include where FX Rate applies*)
– FX Pair:	[●]
– FX Financial Centre(s):]	[●]
– Fixing Source:	[●]
– Fixing Time:	[●]
– Interest Observation Date in respect of the FX Rate:	[●][Interest Observation Date]]
[Inverse Floating Rate:	(*Include where Inverse Floating Rate applies*)
– Spread:	[●]
– Floating Rate:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Interest Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR] *(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate*

Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating))

(if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' in Option 4 (General Condition 13.4 – Floating))

(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))

– Participation: [●]]

[Valuation Price: (*Include where Valuation Price applies*)

Underlying Asset	Underlying Asset Currency	Exchange	Related Exchange
[*(Name:)* [●] **Bloomberg Screen**: [●] **Refinitiv Screen**: [●] **[LSEG Screen:** [●] **ISIN**l [●]]	[●]	[●]	[●]

[Basket Rate:] (*insert if Basket Rate is applicable*)

[Best-of] [Worst-of] [Weighted Basket] [Rainbow Basket] [Jade Basket] [Temple Basket]

(ix) [Variable Settlement Rate 1:] (*insert for Spread Rate or where Digital Settlement is applicable*)

[●][Floating Rate][Inverse Floating Rate][Inflation Performance][FX Rate][Valuation Price][Spread Rate][Basket Rate] (*insert and complete items from Variable Settlement Rate above*)

(x) [Variable Settlement Rate 2:] (*insert for Spread Rate or Digital Settlement is applicable*)

[●][Floating Rate][Inverse Floating Rate][Inflation Performance][FX Rate][Valuation Price][Spread Rate][Basket Rate] (*insert and complete items from Variable Settlement Rate above*)

(xi) [Basket Rate:] (*insert for Basket*)

[Best-of] [Worst-of] [Weighted Basket] [Rainbow Basket] [Jade Basket] [Temple Basket]

[Table Underlying Assets for Basket] (*insert and complete provisions in respect of each Underlying Asset*)

No.	**Underlying Type:**	**[Floating Rate Determination:]**	[●]	**[Reference Rate Financial Centre(s):]**	**[Reference Rate Business Day Convention:]**	**[Weight:]**

1	[Floating Rate] [Inverse Floating Rate] [Inflation Performance] [FX Rate] [Valuation Price]	**[Floating Rate Determination – Reference Rate]** **[Floating Rate Determination – CMS Rate]** **[Floating Rate Determination – Interest Rate Index]**	[●]	[●]	[●]	[●]
2						
n						

(xii) [Digital Strike:] [●]

(xiii) [Variable Digital Strike:] [Applicable]

[Best-of] [Worst-of] [Weighted Basket] [Rainbow Basket] [Forward] [As observed] [Magnetic Barrier (bullish)] [Magnetic Barrier (bearish)].

(xiv) [Strike Cap:] [●] *(insert for Magnetic Barrier (bearish))*

(xv) [Strike Floor:] [●] *(insert for Magnetic Barrier (bullish))*

(xvi) [Variable Digital Strike Cap:] [●]

(xvii) [Variable Digital Strike Floor:] [●]

(xviii) [Digital Strike Observation Date:] [●]

(xix) [Digital Strike Observation Period:] [●]

(xx) [Digital Strike Spread:] [●] (*insert for Forward)*

(xxi) [Settlement Observation Date:] [●]

(xxii) [Settlement Observation Period:] [●]

(xxiii) [Starting Barrier Percentage:] [●] *(insert for Magnetic Barrier (bearish) and Magnetic Barrier (bullish))*

(xxiv) [Weight[s] (i):] [●]

[Underling Asset (i)][Observed Rate (i)]	Weight (i)
1	[●]
2	[●]
n	[●]

(xxv) [Rainbow Weight:] [●]

Rainbow Rank (i)	Rainbow Weight (i)
1	[●]
2	[●]
n	[●]

(xxvi) [Jade Barrier:] [●]

[Underling Asset (i)][Observed Rate (i)]	Jade Barrier (i)
1	[●]
2	[●]
n	[●]

(xxvii) [Jade Replacement Rate:] [●]

[Underling Asset (i)][Observed Rate (i)]	Jade Replacement Rate (i)
1	[●]
2	[●]
n	[●]

(xxviii) [Temple Replacement Rate:] [●]

[Underling Asset (i)][Observed Rate (i)]	Temple Replacement Rate (i)
1	[●]
2	[●]
n	[●]

[j (in respect of the Temple Rank):] [●]

(xxix) [Observed Rate [*insert number from 1 to n*]:] [Floating Rate][CMS Rate][Interest Rate Index][Inverse Floating Rate][Inflation Performance][Spread Rate][FX Rate][Basket Rate]

(*insert and complete relevant elections from Variable Settlement Rate above*)

(*repeat for each Observed Rate from 1 to n*)

(ll) **[Settlement Option 35 (General Condition 16.35 – Floating (Variable) (with lock-in)]** [Applicable][Not Applicable]

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

(i) [Lock-In Strike:] [●]

(ii) [Lock-in:] [Lock-in (bullish)][Lock-in (bearish)]

(iii) [Observed Lock-in Rate:] [●] *(specify any Observed Rate)*

(iv) [Settlement Lock-In Rate:] [[●] per cent][Floating Rate][Inverse Floating Rate][Inflation Performance][Spread Rate]

(*insert and complete items from Variable Settlement Rate below*)

(v) [Settlement Observation Date:] [●]

(vi) [Settlement Observation Period:] [●]

(vii) [Final Settlement Percentage:] [●]

(viii) [Cap:] [●]

(ix) [Floor:] [●]

(x) [Direction:] [+1][-1]

(xi) [Margin:] [●]

(xii) [Participation$_{(Settlement)}$:] [●]

(xiii) [Reference Factor:] [Single Rate] [Digital Settlement] [Basket]

(xiv) [Variable Settlement Rate:]

(*insert for Single Rate*)

[●][Floating Rate][Inverse Floating Rate][Inflation Performance][FX Rate][Valuation Price][Spread Rate][Basket Rate]

(*complete provisions relating to Variable Settlement Rate*)

[Averaging-out] [Min Lookback-out] [Max Lookback-out]

Variable Settlement Rate (i):	Rate (i)
1	[●]
2	[●]
n	[●]

[Inflation Performance:] [Year-on-Year][Cumulative]

· Inflation Index: [●]

· Inflation Index Sponsor: [●]

· Reference Month: The calendar month falling [●] month[s] prior to the Settlement Observation Date [subject to linear interpolation].

[Reference Month:]	[Settlement Observation Date:]
[●]	[●]

– [Initial Valuation Date:] [●] (*insert for 'Cumulative'*)

– Related Bond: [●] [As specified in the Conditions]

· Pre-nominated Index: [●] [Not Applicable]

[Floating Rate: (*Include where Floating Rate applies*)

Floating Rate Determination: (*Include where Reference Rate applies*)

[Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Interest Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR]

(*if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating)*)

(*if Floating Rate Determination – Interest Rate Index is applicable, insert and*

	complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' in Option 4 (General Condition 13.4 – Floating))
	(*if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating)*)
[FX Rate:	(*Include where FX Rate applies*)
– FX Pair:	[●]
– FX Financial Centre(s):]	[●]
– Fixing Source:	[●]
– Fixing Time:	[●]
– Interest Observation Date in respect of the FX Rate:	[●][Interest Observation Date]]
[Inverse Floating Rate:	(*Include where Inverse Floating Rate applies*)
– Spread:	[●]
– Floating Rate:	[Floating Rate Determination – Reference Rate] [Floating Rate Determination – CMS Rate] [Floating Rate Determination – Interest Rate Index] [Overnight SONIA] [Overnight SOFR][Overnight €STR]
	(if Floating Rate Determination – CMS Rate is applicable, insert and complete the relevant items from the 'Floating Rate Determination – CMS Rate' in Option 4 (General Condition 13.4 – Floating))
	(if Floating Rate Determination – Interest Rate Index is applicable, insert and complete the relevant items from the 'Floating Rate Determination – Interest Rate Index' in Option 4 (General Condition 13.4 – Floating))
	(if any of Floating Rate Determination – Reference Rate, Overnight SONIA, Overnight SOFR or Overnight €STR are applicable, insert and complete the relevant items from the 'Floating Rate Determination – Reference Rate' in Option 4 (General Condition 13.4 – Floating))
– Participation:	[●]]
[Valuation Price:	(*Include where Valuation Price applies*)

Underlying Asset	Underlying Asset Currency	Exchange	Related Exchange

[*(Name:)* [●] **Bloomberg Screen**: [●] **Refinitiv Screen**: [●] **[LSEG Screen:** [●] **ISIN**l [●]]	[●]	[●]	[●]

[Basket Rate:] (*insert if Basket Rate is applicable*)

[Best-of] [Worst-of] [Weighted Basket] [Rainbow Basket] [Jade Basket] [Temple Basket]

(xv) [Variable Settlement Rate 1:] (*insert for Spread Rate or where Digital Settlement is applicable*)

[●][Floating Rate][Inverse Floating Rate][Inflation Performance][FX Rate][Valuation Price][Spread Rate][Basket Rate] (*insert and complete items from Variable Settlement Rate above*)

(xvi) [Variable Settlement Rate 2:] (*insert for Spread Rate or Digital Settlement is applicable*)

[●][Floating Rate][Inverse Floating Rate][Inflation Performance][FX Rate][Valuation Price][Spread Rate][Basket Rate] (*insert and complete items from Variable Settlement Rate above*)

(xvii) [Basket Rate:] (*insert for Basket*)

[Best-of] [Worst-of] [Weighted Basket] [Rainbow Basket] [Jade Basket] [Temple Basket]

[Table Underlying Assets for Basket] (*insert and complete provisions in respect of each Underlying Asset*)

No.	**Underlying Type:**	**[Floating Rate Determination:]**	[●]	**[Reference Rate Financial Centre(s):]**	**[Reference Rate Business Day Convention:]**	**[Weight:]**
1	[Floating Rate] [Inverse Floating Rate] [Inflation Performance] [FX Rate] [Valuation Price]	**[Floating Rate Determination – Reference Rate]** **[Floating Rate Determination – CMS Rate]** **[Floating Rate Determination – Interest Rate Index]**	[●]	[●]	[●]	[●]
2						
n						

(xviii) [Digital Strike:] [●]

(xix) [Variable Digital Strike:] [Applicable]

[Best-of] [Worst-of] [Weighted Basket] [Rainbow Basket] [Forward] [As observed] [Magnetic Barrier (bearish)] [Magnetic Barrier (bullish)].

(xx) [Strike Cap:] [●] *(insert for Magnetic Barrier (bearish))*

(xxi) [Strike Floor:] [●] *(insert for Magnetic Barrier (bullish))*

(xxii) [Variable Digital Strike Cap:] [●]

(xxiii) [Variable Digital Strike Floor:] [●]

(xxiv) [Digital Strike Observation Date:] [●]

(xxv) [Digital Strike Observation Period:] [●]

(xxvi) [Digital Strike Spread:] [●] (*insert for Forward*)

(xxvii) [Settlement Observation Date:] [●]

(xxviii) [Settlement Observation Period:] [●]

(xxix) [Starting Barrier Percentage:] [●] *(insert for Magnetic Barrier (bearish) and Magnetic Barrier (bullish))*

(xxx) [Weight[s](i):] [●]

[Underling Asset (i)][Observed Rate (i)]	Weight (i)
1	[●]
2	[●]
n	[●]

(xxxi) [Rainbow Weight:] [●]

Rainbow Rank (i)	Rainbow Weight (i)
1	[●]
2	[●]
n	[●]

(xxxii) [Jade Barrier:] [●]

[Underling Asset (i)][Observed Rate (i)]	Jade Barrier (i)
1	[●]
2	[●]
n	[●]

(xxxiii) [Jade Replacement Rate:] [●]

[Underling Asset (i)][Observed Rate (i)]	Jade Replacement Rate (i)
1	[●]
2	[●]
n	[●]

(xxxiv) [Temple Replacement Rate:] [●]

[Underling Asset (i)][Observed Rate (i)]	Temple Replacement Rate (i)
1	[●]
2	[●]
n	[●]

[j (in respect of the Temple Rank):]	[●]
(xxxv) [Observed Rate [*insert number from 1 to n*]:]	[Floating Rate][CMS Rate][Interest Rate Index][Inverse Floating Rate][Inflation Performance][Spread Rate][FX Rate][Basket Rate] (*insert and complete relevant elections from Variable Settlement Rate above*) (*repeat for each Observed Rate from 1 to n*)

[Provisions relating to Drop Back] *(if not applicable, delete this paragraph)*

27	Drop Back Payout: General Condition 12.44 and General Condition 15.27	Applicable
(a)	[Valuation Price Determination:]	Applicable
(b)	[Reinvestment Trigger Barrier Determination:]	Applicable
(c)	[Reinvestment Trigger Barrier and Reinvestment Allocation:]	

i	Reinvestment Trigger Barrier$_{(i)}$	Reinvestment Allocation$_{(i)}$
1	[●]	[●]
2	[●]	[●]
3	[●]	[●]

(d)	[Initial Investment Allocation:]	[●]
(e)	[Initial Equity Investment Allocation:]	[●]
(f)	[Initial Cash Allocation:]	[●]

Provisions relating to the Underlying Asset(s)

28	Underlying Asset[s]:	[Not Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*) [[The/Each] Reference Rate specified below]
(a)	[Share:]	[●]

Underlying Asset	Underlying Asset Currency	Exchange	Related Exchange	[Lookthrough Depository Receipt Provisions] /	[Initial Valuation Date:] [Initial Valuation Date$_{(Interest)}$] [Initial Valuation Date$_{(Settlement)}$]	[Initial Price]	[Relevant Price]	[Weight]	[●]
[*(Name:)* [●] **Bloomberg Screen**: [●] **Refinitiv Screen**: [●] **ISIN**l [●]]	[●]	[●]	[●]	[Full][Partial]	[●] / ["Common Pricing" applicable: [●]] /["Individual Pricing" applicable: In respect of each Underlying Asset, the date specified	[●]	[●]	[●]	[●]

in the column headed "Initial Valuation Date" in the table above.]

(If any of the following provisions are 'Applicable': Underlying Asset(s)(Coupon); Underlying Asset(s)(Autocall Settlement); Underlying Asset(s)(Final Settlement); Underlying Asset(s)(Downside) replicate the above table for such scenario)

(b) [Index:] [●]

Underlying Asset	Underlying Asset Currency	Index Sponsor	Exchange	Related Exchange	[Initial Valuation Date:] [Initial Valuation Date(Interest)] [Initial Valuation Date(Settlement)]	[Initial Price]	[Relevant Price]	[Weight]	[●]
[*(Name:)* [●] **Bloomberg Screen**: [●] **Refinitiv Screen**: [●] **ISIN**l [●]]	[●]	[●]	[●]	[●]	[●] / ["Common Pricing" applicable: [●]] /["Individual Pricing" applicable: In respect of each Underlying Asset, the date specified in the column headed "Initial Valuation Date" in the table above.]	[●]	[●]	[●]	[●]

(If any of the following provisions are 'Applicable': Underlying Asset(s)(Coupon); Underlying Asset(s)(Autocall Settlement); Underlying Asset(s)(Final Settlement); Underlying Asset(s)(Downside) replicate the above table for such scenario)

(i) Additional information relating to the Ind[ex][ices]: [●]

(ii) Pre-nominated ind[ex][ices]: [●]

(iii) Scheduled Trading Days: [For the purpose of limb (c) of the definition of "Scheduled Trading Day", the Fund-Linked Index Business Day Centre(s) [is/are]: [●]]

[As defined as per the Equity Linked Annex]

(iv) Elections in respect of the Fund Component Linked Conditions: [Not Applicable] [Applicable]

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

(A) Fund Component Events: [Not Applicable] [Applicable as per Fund Component Linked Condition 1 (*Fund Component Events*), and for the purposes of

		Fund Component Linked Condition 1.2(e)(iii), the "**Holding Threshold**" is [10/[●]]%
(B)	Potential Adjustment of Payment Events:	[Not Applicable] [Applicable as per Fund Component Linked Condition 2 (*Potential Adjustment of Payment Events*)]
(C)	Specified Number:	For the purposes of: - each Adjusted Payment Date: [[three]/[●]]; or - each Autocall Receipt Deadline, Interest Receipt Deadline and the Receipt Deadline: [[180]/[●]]
(v)	Decrement Adjustment Level:	[Not Applicable] [Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*) [in respect of [each Index / each of] [●] [each Index specified as applicable in the Table [●] above in the column entitled 'Decrement Adjustment Level'.] (*if applicable and if more than one Index, then specify as necessary as above, whether in this line item or in the Table*)
(A)	[Decrement Amount Style:]	[Percentage Style][Fixed Point Style]
(B)	[Decrement Amount:]	[●] [in respect of [each Index / each of] [●] [as specified in respect of the relevant Index in the Table [●] above in the column entitled 'Decrement Amount'.] (*if more than one Index, then specify as necessary for each Index, whether in this line item or in the Table*)
(C)	[DAL(0):]	[As specified in schedule 2] [●]
(D)	[DCF Base:]	[365][360][●]
(E)	[Decrement Adjustment Level Start Date:]	[Initial Valuation Date] [●] [in respect of [each Index / each of] [●] [as specified in respect of the relevant Index in the Table [●] above in the column entitled 'Decrement Adjustment Level Start Date'.] (*if more than one Index, then specify as necessary for each Index, whether in this line item or in the Table*) (*Insert additional columns as necessary to include the items listed below in tabular form*)
(c)	[Mixed Basket:]	[●]

Underlying Asset	Asset Class	Underlying Asset Currency	Exchange	Related Exchange	Index Sponsor	[Lookthrough Depository Receipt Provisions] /	[Initial Valuation Date:] [Initial Valuation $Date_{(Interest)}$] [Initial Valuation $Date_{(Settlement)}$]	[Initial Price] / [Relevant Price]	[Weight]	[●]

[*(Name:)* [●] **Bloomberg Screen**: [●] **Refinitiv Screen**: [●] **ISIN**l [●]]	[Share]/[Index]	[●]	[●]	[●]	[●]	[Full][Partial]	[●] / ["Common Pricing" applicable: [●]] /["Individual Pricing" applicable: In respect of each Underlying Asset, the date specified in the column headed "Initial Valuation Date" in the table above.]	[●]	[●]	[●]

(If any of the following provisions are 'Applicable': Underlying Asset(s)$_{(Coupon)}$; Underlying Asset(s)$_{(Autocall\ Settlement)}$; Underlying Asset(s)$_{(Final\ Settlement)}$; Underlying Asset(s)$_{(Downside)}$ replicate the above table for such scenario)

(i) Additional information relating to the Ind[ex][ices]: [●]

(ii) Pre-nominated ind[ex][ices]: [●]

(iii) Scheduled Trading Days: [For the purpose of limb (c) of the definition of "Scheduled Trading Day", the Fund-Linked Index Business Day Centre(s) [is/are]: [●]]

[As defined as per the Equity Linked Annex]

(iv) Elections in respect of the Fund Component Linked Conditions: [Not Applicable] [Applicable]

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

(A) Fund Component Events: [Not Applicable] [Applicable as per Fund Component Linked Condition 1 (*Fund Component Events*), and for the purposes of Fund Component Linked Condition 1.2(e)(iii), the "**Holding Threshold**" is [10/[●]]%]

(B) Potential Adjustment of Payment Events: [Not Applicable] [Applicable as per Fund Component Linked Condition 2 (*Potential Adjustment of Payment Events*)]

(C) Specified Number: For the purposes of:

- each Adjusted Payment Date: [[three]/[●]]; or

- each Autocall Receipt Deadline, Interest Receipt Deadline and the Receipt Deadline: [[180]/[●]]

(v) Decrement Adjustment Level: [Not Applicable] [Applicable]

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

[in respect of [each Index / each of] [●] [each Index specified as applicable in the Table [●] above in the column entitled 'Decrement Adjustment Level'.]

(*if applicable and if more than one Index, then specify as necessary as above, whether in this line item or in the Table*)

(A)	[Decrement Amount Style:]	[Percentage Style][Fixed Point Style]
(B)	[Decrement Amount:]	[●] [in respect of [each Index / each of] [●] [as specified in respect of the relevant Index in the Table [●] above in the column entitled 'Decrement Amount'.] (*if more than one Index, then specify as necessary for each Index, whether in this line item or in the Table*)
(C)	[DAL(0):]	[As specified in schedule 2] [●]
(D)	[DCF Base:]	[365][360][●]
(E)	[Decrement Adjustment Level Start Date:]	[Initial Valuation Date] [●] [in respect of [each Index / each of] [●] [as specified in respect of the relevant Index in the Table [●] above in the column entitled 'Decrement Adjustment Level Start Date'.] (*if more than one Index, then specify as necessary for each Index, whether in this line item or in the Table*) (*Insert additional columns as necessary to include the items listed below in tabular form*)

(d) [Inflation Index:] [●]

Underlying Asset / [(a "Basket" comprising of the following)]	Asset Class	[Inflation Index Sponsor]	[Reference Month]	[Related Bond]	[●]	[Pre-nominated Index]
[●]	[Inflation Index]	[●]	[- Initial Valuation Date: [●] / [the calendar month falling [●] month[s] prior to the Initial Valuation Date[, subject to linear interpolation]] [- Scheduled Settlement Date: [●] /][Interest Period End Date(s)]: the calendar month falling [●] month[s] prior to the [Scheduled Settlement Date][Interest Period End Date][, subject to linear interpolation]] [- Interest Period End Date: [●]/[, subject to adjustment in accordance with the Business Day Convention][and adjustment for the Unscheduled	[●]	[●]	[●]

	Business Day Holiday]:] [The calendar month falling [●] month[s] prior to the relevant Interest Period End Date [subject to linear interpolation]

(If any of the following provisions are 'Applicable': Underlying Asset(s)$_{(Coupon)}$; Underlying Asset(s)$_{(Autocall\ Settlement)}$; Underlying Asset(s)$_{(Final\ Settlement)}$; Underlying Asset(s)$_{(Downside)}$ replicate the above table for such scenario)

(e) [FX Pair[s]:] [●]

Underlying Asset] / [(a "Basket" comprising of the following)]	Asset Class	[FX Pair:]	[FX Financial Centre(s):]	[Fixing Source:]	[Fixing Time:]	[FX Initial:]	[Weight[s]:]
[●]	[FX Pair[s]]	[●][*Express as currency per currency, e.g. EUR per USD*]	[●] / [[In respect of each Currency comprising the FX Rate:] [●]][*Specify if different from the Principal Financial Centres for each Currency comprising the FX Rate, otherwise delete this sub-column*]	[●]	[●]	[●]	[●]

(f) [Fund[s]:] [●]

Underlying Asset / [(a "Basket" comprising of the following)]	Asset Class	[Fund Administrator:]	[Fund Manager:]	[Fund Services Provider (additional)]	[Key person:]	[Fund Share:]	[Strike]	[Fund Custodian[s]:]	[Weight:]
[●]	[Fund[s]]	[●]	[●]	[●]	[●]	[●]	[●]	[●]	[●]

(i) Additional information relating to the Fund[s]: [●]

(A) Specified Number: For the purposes of:

- each Adjusted Payment Date: [[three]/[●]]; or

- each Autocall Receipt Deadline, Interest Receipt Deadline and the Receipt Deadline: [[180]/[●]]

(g) [Barclays Index]: [●]

Underlying Asset / [(a "Basket" comprising of the following)]	Asset Class	[Bloomberg Screen:]	[Refinitiv Screen:]	[Weight:]	[Pre-nominated Index:]	[●]	[Initial Price[$_{(Coupon)}$] [$_{(Settlement)}$]:] / [Relevant Price]

[●]	[Barclays Index:]	[●]	[●]	[●]	[●]	[●]	[●]

(If any of the following provisions are 'Applicable': Underlying Asset(s)$_{(Coupon)}$; Underlying Asset(s)$_{(Autocall\ Settlement)}$; Underlying Asset(s)$_{(Final\ Settlement)}$; Underlying Asset(s)$_{(Downside)}$ replicate the above table for such scenario)

		(i)	Additional information relating to the Barclays Ind[ex][ices]:	[●]
		(A)	Scheduled Trading Days:	[For the purpose of the definition of "Scheduled Trading Day" as per the Barclays Index Annex, the Index Business Centre(s) [is/are]: [●]]
		(B)	Component Valuation:	[Not Applicable][Applicable]
		(C)	Maximum Number of Postponement Days:	[●] Scheduled Trading Days [The proviso to the definition of "Maximum Number of Postponement Days" applies]
		(D)	Elections in respect of the Fund Component Linked Conditions:	[Not Applicable] [Applicable] (*if not applicable, delete the remaining sub-paragraphs of this paragraph*)
		(1)	Fund Component Events:	[Not Applicable] [Applicable as per Fund Component Linked Condition 1 (*Fund Component Events*), and for the purposes of Fund Component Linked Condition 1.2(e)(iii), the "**Holding Threshold**" is [10/[●]]%]
		(2)	Potential Adjustment of Payment Events:	[Not Applicable] [Applicable as per Fund Component Linked Condition 2 (*Potential Adjustment of Payment Events*)]
		(3)	Specified Number:	For the purposes of: - each Adjusted Payment Date: [[three]/[●]]; or - each Autocall Receipt Deadline, Interest Receipt Deadline and the Receipt Deadline: [[180]/[●]]
29	(a)		[Initial Price$_{(Coupon)}$:]	[[●] [Each of the values set out in Table [●] above in the column entitled 'Initial Price$_{(Coupon)}$'.]]
		(i)	Averaging-in:	[Not Applicable][Applicable] [Averaging-in Dates: [●]] [Each of the dates set out in Table [●] above in the column entitled 'Averaging-in Dates'.]
		(ii)	Min Lookback-in:	[Not Applicable][Applicable] [Lookback-in Dates: [●]] [Each of the dates set out in Table [●] above in the column entitled 'Lookback-in Dates'.]
		(iii)	Max Lookback-in:	[Not Applicable][Applicable] [Lookback-in Dates: [●]]

				[Each of the dates set out in Table [●] above in the column entitled 'Lookback-in Dates'.]
				[[Downside Underlying Asset: Applicable]
				[*if Downside Underlying Asset is Applicable, then copy items (i), (ii) or (iii) above (as applicable) in full and complete here. If not applicable, delete this row*]]
	(b)	[Initial Price$_{(Settlement)}$:]		[[●] [Each of the values set out in Table [●] above in the column entitled 'Initial Price$_{(Settlement)}$'.]]
		(i)	Averaging-in:	[Not Applicable][Applicable]
				[Averaging-in Dates: [●]]
				[Each of the dates set out in Table [●] above in the column entitled 'Averaging-in Dates'.]
		(ii)	Min Lookback-in:	[Not Applicable][Applicable]
				[Lookback-in Dates: [●]]
				[Each of the dates set out in Table [●] above in the column entitled 'Lookback-in Dates'.]
		(iii)	Max Lookback-in:	[Not Applicable][Applicable]
				[Lookback-in Dates: [●]]
				[Each of the dates set out in Table [●] above in the column entitled 'Lookback-in Dates'.]
				[[Downside Underlying Asset: Applicable]
				[*if Downside Underlying Asset is Applicable, then copy items (i), (ii) or (iii) above (as applicable) in full and complete here. If not applicable, delete this row*]]
30	(a)	Final Valuation Price:		[In respect of [an Underlying Asset] [a Downside Underlying Asset] and the Final Valuation Date, the Valuation Price of such Underlying Asset in respect of the Final Valuation Date.] [As defined in the General Conditions]
		(i)	[Averaging-out:]	[Not Applicable][Applicable]
				[In respect of the Final Valuation Date, the Averaging-out Dates: [●]]
		(ii)	[Min Lookback-out:]	[Not Applicable][Applicable]
				[In respect of the Final Valuation Date, the Lookback-out Dates: [●][,][●][and] [●]]
		(iii)	[Max Lookback-out:]	[Not Applicable][Applicable]
				[In respect of the Final Valuation Date, the Lookback-out Dates: [●][,][●][and] [●]]
				[[Downside Underlying Asset: Applicable]

		[*if Downside Underlying Asset is Applicable, then copy items (i), (ii) or (iii) above (as applicable) in full and complete here. If not applicable, delete this row*]]
(b)	[Final Valuation Date:]	[●]
		[*Repeat as necessary where the Underlying Asset(s) for the determination of the Coupon Amount and/or an Automatic Settlement (Autocall) Event and/or the Final Cash Settlement Amount is or are not the same or Downside Underlying Performance Type$_{(Settlement)}$ is applicable*]
31 [(a)]	Interim Valuation Price:	[Not Applicable][Applicable]
		(*If 'Not Applicable', delete the rest of this line item*)
	(i) [Averaging-out:]	[Not Applicable][Applicable]
		[In respect of the Final Valuation Date, the Averaging-out Dates: [●]]
	(ii) [Min Lookback-out:]	[Not Applicable][Applicable]
		[In respect of the Final Valuation Date, the Lookback-out Dates: [●][,][●][and] [●] [each Asset Scheduled Trading Day from [(and including)][(but excluding)] [●] to [(and including)][(but excluding)] [●]]]
	(iii) [Max Lookback-out:]	[Not Applicable][Applicable]
		[In respect of the Final Valuation Date, the Lookback-out Dates: [●][,][●][and] [●] [each Asset Scheduled Trading Day from [(and including)][(but excluding)] [●] to [(and including)][(but excluding)] [●]]]
		[[Downside Underlying Asset: Applicable]
		[*if Downside Underlying Asset is Applicable, then copy items (i), (ii) or (iii) above (as applicable) in full and complete here. If not applicable, delete this row*]]
[(b)	Final Valuation Date:	[●]]

Provisions relating to disruption events

32	[Consequences of a Disrupted Day (in respect of an Averaging Date or Lookback Date): Equity Linked Condition 3 (*Consequences of Disrupted Days*)]	[*Insert for Equity Linked Securities where either averaging or lookback observation is applicable, otherwise delete*] [Omission] [Postponement] [Modified Postponement] [*Repeat as necessary where the Underlying Asset(s) for the determination of the Interest Amount and/or an Automatic Settlement (Autocall) Event and/or the Final Cash Settlement Amount is or are not the same or Downside Underlying Performance Type$_{(Settlement)}$ is applicable*]
33	[Consequences of a Disrupted Day (in respect of an Averaging Date or Lookback Date): Fund Linked Condition 1 (*Adjustments to Valuation Dates and Reference Dates*)]	[*Insert for Fund Linked Securities where either averaging or lookback observation is applicable, otherwise delete*] [Omission] [Postponement] [*Repeat as necessary where the Underlying Asset(s) for the determination of the Interest Amount and/or an Automatic*