CITIGROUP INC. GMI BASE PROSPECTUS SUPPLEMENT (No.1) dated 31 January 2025;
CGMHI GMI BASE PROSPECTUS SUPPLEMENT (No.1) dated 31 January 2025; and
CGMFL GMI BASE PROSPECTUS SUPPLEMENT (No.1) dated 31 January 2025

CITIGROUP INC.
(incorporated in Delaware)

and

CITIGROUP GLOBAL MARKETS HOLDINGS INC.
(a corporation duly incorporated and existing under the laws of the state of New York)

and

CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A.
(incorporated as a corporate partnership limited by shares (*société en commandite par actions*) under Luxembourg law, with registered office at 31 - Z.A. Bourmicht, L-8070 Bertrange, Grand Duchy of Luxembourg and registered with the Register of Trade and Companies of Luxembourg (*Registre de commerce et des sociétés*, Luxembourg) under number B 169.199)

each an issuer under the
Citi Global Medium Term Note Programme

Securities issued by Citigroup Global Markets Holdings Inc. only will be unconditionally and irrevocably guaranteed by
CITIGROUP INC.
(incorporated in Delaware)

Securities issued by Citigroup Global Markets Funding Luxembourg S.C.A only will be unconditionally and irrevocably guaranteed by
CITIGROUP GLOBAL MARKETS LIMITED
(incorporated in England and Wales)

Citigroup Inc. GMI Base Prospectus Supplement (No.1)

This base prospectus supplement ("**Citigroup Inc. GMI Base Prospectus Supplement (No.1)**") constitutes a supplement for the purposes of (i) Article 23 of Regulation (EU) 2017/1129 (as amended, the "**EU Prospectus Regulation**") and (ii) Part IV of the Luxembourg Law dated 16 July 2019 relating to prospectuses for securities (the "**Luxembourg Prospectus Law**") and is supplemental to, and must be read in conjunction with, the GMI Base Prospectus dated 18 November 2024 ("**Citigroup Inc. GMI Base Prospectus**"), in each case, prepared by Citigroup Inc. with respect to the Citi Global Medium Term Note Programme (the "**Programme**").

CGMHI GMI Base Prospectus Supplement (No.1)

This base prospectus supplement ("**CGMHI GMI Base Prospectus Supplement (No.1)**") also constitutes a supplement for the purposes of (i) Article 23 of the EU Prospectus Regulation and (ii) Part IV of the Luxembourg Prospectus Law and is supplemental to, and must be read in conjunction with, the GMI Base Prospectus dated 18 November 2024 (the "**CGMHI GMI Base Prospectus**"), in each case, prepared by Citigroup Global Markets Holdings Inc. ("**CGMHI**") and Citigroup Inc. in its capacity as the CGMHI Guarantor ("**CGMHI Guarantor**") with respect to the Programme.

CGMFL GMI Base Prospectus Supplement (No.1)

This base prospectus supplement ("**CGMFL GMI Base Prospectus Supplement (No.1)**" and, together with the Citigroup Inc. GMI Base Prospectus Supplement (No.1) and the CGMHI GMI Base Prospectus Supplement (No.1), the "**Supplement**") also constitutes a supplement for the purposes of (i) Article 23 of the EU Prospectus Regulation and (ii) Part IV of the Luxembourg Prospectus Law and is supplemental to, and must be read in conjunction with, the GMI Base Prospectus dated 18 November 2024 (the "**CGMFL GMI Base Prospectus**" and, together with the Citigroup Inc. GMI Base Prospectus and the CGMHI GMI Base Prospectus, the "**Base Prospectus**"), in each case, prepared by Citigroup Global Markets Funding Luxembourg S.C.A. ("**CGMFL**") and Citigroup Global Markets Limited in its capacity as the CGMFL Guarantor ("**CGMFL Guarantor**") with respect to the Programme.

Approvals

This Supplement has been approved by the *Commission de Surveillance du Secteur Financier* (the "**CSSF**"), as competent authority under the EU Prospectus Regulation. The CSSF only approves this Supplement as meeting the standards of completeness, comprehensibility and consistency imposed by the EU Prospectus Regulation. Such approval should not be considered an endorsement of the Issuer or the Guarantor, or of the quality of the Securities that are the subject of the Base Prospectus. Investors should make their own assessment as to the suitability of investing in the Securities.

Application has been made to the Irish Stock Exchange plc, trading as Euronext Dublin ("**Euronext Dublin**") for the approval of the Citigroup Inc. GMI Base Prospectus Supplement (No.1), the CGMHI GMI Base Prospectus Supplement (No.1) and the CGMFL GMI Base Prospectus Supplement (No.1) as Base Listing Particulars Supplements (respectively, the "**Citigroup Inc. GMI Base Listing Particulars Supplement** (**No.1**)", the "**CGMHI GMI Base Listing Particulars Supplement** (**No.1**)" and the "**CGMFL GMI Base Listing Particulars Supplement** (**No.1**)" respectively, and, together, the "**Base Listing Particulars Supplement**"). Save where expressly provided or the context otherwise requires, where Securities are to be admitted to trading on the Global Exchange Market references herein to "Supplement", "Citigroup Inc. GMI Base Prospectus Supplement (No.1)", "CGMHI GMI s Base Prospectus Supplement (No.1)" and "CGMFL GMI Base Prospectus Supplement (No.1)" shall be construed to be to "Base Listing Particulars Supplement", "Citigroup Inc. GMI Base Listing Particulars Supplement (No.1)", "CGMHI GMI Base Listing Particulars Supplement (No.1)" and "CGMFL GMI Base Listing Particulars Supplement (No.1)", respectively.

This Supplement has also been approved by the Luxembourg Stock Exchange under Part IV of the Luxembourg Prospectus Law and the Rules and Regulations of the Luxembourg Stock Exchange.

This Supplement also constitutes supplementary admission particulars in respect of the Base Prospectus for the purposes of the International Securities Market Rulebook.

Responsibility Statements

Citigroup Inc.: Citigroup Inc. accepts responsibility for the information contained in this Supplement (excluding the paragraphs set out under the headings "*Information relating to the CGMHI GMI Base Prospectus*" and "*Information relating to the CGMFL GMI Base Prospectus*" below (together, "**Citigroup Inc. Excluded Information**")). To the best of the knowledge of Citigroup Inc., the information contained in this Supplement (excluding the Citigroup Inc. Excluded Information) is in accordance with the facts and does not omit anything likely to affect the import of such information.

CGMHI: CGMHI accepts responsibility for the information contained in this Supplement (excluding the paragraphs set out under the headings "*Information relating to the Citigroup Inc. GMI Base Prospectus"* and *"Information relating to the CGMFL GMI Base Prospectus*" below (together, "**CGMHI Excluded Information**")). To the best of the knowledge of CGMHI, the information contained in this Supplement (excluding the CGMHI Excluded Information) is in accordance with the facts and does not omit anything likely to affect the import of such information.

CGMHI Guarantor: The CGMHI Guarantor accepts responsibility for the information contained in this Supplement (excluding the paragraphs set out under the headings "*Information relating to the Citigroup Inc. GMI Base Prospectus*" and "*Information relating to the CGMFL GMI Base Prospectus*" below (together, "**CGMHI Guarantor Excluded Information**")). To the best of the knowledge of the CGMHI Guarantor, the information contained in this Supplement (excluding the CGMHI Guarantor Excluded Information) is in accordance with the facts and does not omit anything likely to affect the import of such information.

CGMFL: CGMFL accepts responsibility for the information contained in this Supplement (excluding the paragraphs set out under the headings "*Information relating to the Citigroup Inc. GMI Base Prospectus*" and "*Information relating to the CGMHI GMI Base Prospectus*" below (together, "**CGMFL Excluded Information**")). To the best of the knowledge of CGMFL, the information contained in this Supplement (excluding the CGMFL Excluded Information) is in accordance with the facts and does not omit anything likely to affect the import of such information.

CGMFL Guarantor: The CGMFL Guarantor accepts responsibility for the information contained in this Supplement (excluding the paragraphs set out under the headings "*Information relating to the Citigroup Inc. GMI Base Prospectus*" and "*Information relating to the CGMHI GMI Base Prospectus*" below) (together, "**CGMFL Guarantor Excluded Information**")). To the best of the knowledge of the CGMFL Guarantor, the information contained in this Supplement (excluding the CGMFL Guarantor Excluded Information) is in accordance with the facts and does not omit anything likely to affect the import of such information.

Defined Terms

Terms defined in the Base Prospectus shall, unless the context otherwise requires, have the same meaning when used in this Supplement.

INFORMATION RELATING TO THE CITIGROUP INC. GMI BASE PROSPECTUS

Publication of the 2024 Q4 Form 8-K of Citigroup Inc. on 15 January 2025

On 15 January 2025, Citigroup Inc. filed a Current Report on Form 8-K (the "**Citigroup Inc. 2024 Q4 Form 8-K**") with the Securities and Exchange Commission of the United States (the "**SEC**") in connection with the publication of its Quarterly Financial Data Supplement for the quarter ended 31 December 2024. A copy of the Citigroup Inc. 2024 Q4 Form 8-K has been filed with the *Commission de Surveillance du Secteur Financier*, Euronext Dublin and the Luxembourg Stock Exchange, and has been published on the website of Euronext Dublin (https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202501/601ad291-fd1e-4232-9099-40727c50ebe9.pdf) Citigroup Inc. is an Issuer under the Programme. By virtue of this Supplement, the Citigroup Inc. 2024 Q4 Form 8-K is incorporated by reference in, and forms part of, the Citigroup Inc. GMI Base Prospectus.

The following information appears on the page(s) (page number references are to the PDF document) of the Citigroup Inc. 2024 Q4 Form 8-K as set out below:

		Page(s)
(a)	Press Release, dated 15 January 2025, issued by Citigroup Inc.	Exhibit Number 99.1 on pages 4-21
(b)	Citigroup Inc. Quarterly Financial Data Supplement for the quarter ended 31 December 2024.	Exhibit Number 99.2 on pages 22-44

Any information not specified in the cross-reference list above but included in the Citigroup Inc. 2024 Q4 Form 8-K is not incorporated by reference and is either covered elsewhere in the Base Prospectus or is not relevant for investors.

General

Save as disclosed in this Supplement (including any documents incorporated by reference herein), there has been no other significant new factor, material mistake or material inaccuracy relating to information included in the Citigroup Inc. GMI Base Prospectus since the publication of the Citigroup Inc. GMI Base Prospectus.

This Supplement and the document incorporated by reference into it will be published on the website of the Luxembourg Stock Exchange at www.luxse.com. Copies of the Citigroup Inc. GMI Base Prospectus and this Supplement will be obtainable free of charge in electronic form, for so long as the Programme remains in effect or any Securities remain outstanding, at the specified office of the Fiscal Agent and each of the other Paying Agents and all documents incorporated by reference in the Citigroup Inc. GMI Base Prospectus will be available on the website specified for each such document in the Citigroup Inc. GMI Base Prospectus.

To the extent that there is any inconsistency between (a) any statement in this Supplement or any statement incorporated by reference into the Citigroup Inc. GMI Base Prospectus by this Supplement and (b) any statement in the Citigroup Inc. GMI Base Prospectus or otherwise incorporated by reference into the Citigroup Inc. GMI Base Prospectus, the statements in (a) above will prevail.

Withdrawal rights

In accordance with Article 23 of the EU Prospectus Regulation, investors who have already agreed to purchase or subscribe for securities pursuant to the Citigroup Inc. GMI Base Prospectus before this Supplement is published, and for whom any of the information in this Supplement relates to the issue of the relevant securities (within the meaning of Article 23(4) of the EU Prospectus Regulation), have the right, exercisable within three working days after the publication of this Supplement, to withdraw their

acceptances, provided that the significant new factor, material mistake or material inaccuracy to which this Supplement relates arose or was noted before the closing of the offer period or the delivery of the securities, whichever occurs first. Investors may contact the relevant distributor of such securities in connection therewith should they wish to exercise such right of withdrawal. The final date of such right of withdrawal is 6 February 2025.

INFORMATION RELATING TO THE CGMHI GMI BASE PROSPECTUS

Publication of the 2024 Q4 Form 8-K of Citigroup Inc. on 15 January 2025

On 15 January 2025, Citigroup Inc. filed a Current Report on Form 8-K (the "**Citigroup Inc. 2024 Q4 Form 8-K**") with the Securities and Exchange Commission of the United States (the "**SEC**") in connection with the publication of its Quarterly Financial Data Supplement for the quarter ended 31 December 2024. A copy of the Citigroup Inc. 2024 Q4 Form 8-K has been filed with the *Commission de Surveillance du Secteur Financier*, Euronext Dublin and the Luxembourg Stock Exchange, and has been published on the website of Euronext Dublin (https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202501/601ad291-fd1e-4232-9099-40727c50ebe9.pdf) and the website of the Luxembourg Stock Exchange (www.luxse.com). Citigroup Inc. is CGMHI Guarantor under the Programme. By virtue of this Supplement, the Citigroup Inc. 2024 Q4 Form 8-K is incorporated by reference in, and forms part of, the CGMHI GMI Base Prospectus.

The following information appears on the page(s) (page number references are to the PDF document) of the Citigroup Inc. 2024 Q4 Form 8-K as set out below:

		Page(s)
(a)	Press Release, dated 15 January 2025, issued by Citigroup Inc.	Exhibit Number 99.1 on pages 4-21
(b)	Citigroup Inc. Quarterly Financial Data Supplement for the quarter ended 31 December 2024.	Exhibit Number 99.2 on pages 22-44

Any information not specified in the cross-reference list above but included in the Citigroup Inc. 2024 Q4 Form 8-K is not incorporated by reference and is either covered elsewhere in the Base Prospectus or is not relevant for investors.

General

Save as disclosed in this Supplement (including any documents incorporated by reference herein), there has been no other significant new factor, material mistake or material inaccuracy relating to information included in the CGMHI GMI Base Prospectus since the publication of the CGMHI GMI Base Prospectus.

This Supplement and the document incorporated by reference into it will be published on the website of the Luxembourg Stock Exchange at www.luxse.com. Copies of the CGMHI GMI Base Prospectus and this Supplement will be obtainable free of charge in electronic form, for so long as the Programme remains in effect or any Securities remain outstanding, at the specified office of the Fiscal Agent and each of the other Paying Agents and all documents incorporated by reference in the CGMHI GMI Base Prospectus will be available on the website specified for each such document in the CGMHI GMI Base Prospectus.

To the extent that there is any inconsistency between (a) any statement in this Supplement or any statement incorporated by reference into the CGMHI GMI Base Prospectus by this Supplement and (b) any statement in the CGMHI GMI Base Prospectus or otherwise incorporated by reference into the CGMHI GMI Base Prospectus, the statements in (a) above will prevail.

Withdrawal rights

In accordance with Article 23 of the EU Prospectus Regulation, investors who have already agreed to purchase or subscribe for securities pursuant to the CGMHI GMI Base Prospectus before this Supplement is published, and for whom any of the information in this Supplement relates to the issue of the relevant securities (within the meaning of Article 23(4) of the EU Prospectus Regulation), have the right, exercisable within three working days after the publication of this Supplement, to withdraw their acceptances, provided that the significant new factor, material mistake or material inaccuracy to which

this Supplement relates arose or was noted before the closing of the offer period or the delivery of the securities, whichever occurs first. Investors may contact the relevant distributor of such securities in connection therewith should they wish to exercise such right of withdrawal. The final date of such right of withdrawal is 6 February 2025.

INFORMATION RELATING TO THE CGMFL GMI BASE PROSPECTUS

Publication of the 2024 Q4 Form 8-K of Citigroup Inc. on 15 January 2025

On 15 January 2025, Citigroup Inc. filed a Current Report on Form 8-K (the "**Citigroup Inc. 2024 Q4 Form 8-K**") with the Securities and Exchange Commission of the United States (the "**SEC**") in connection with the publication of its Quarterly Financial Data Supplement for the quarter ended 31 December 2024. A copy of the Citigroup Inc. 2024 Q4 Form 8-K has been filed with the *Commission de Surveillance du Secteur Financier*, Euronext Dublin and the Luxembourg Stock Exchange, and has been published on the website of Euronext Dublin (https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202501/601ad291-fd1e-4232-9099-40727c50ebe9.pdf) and the website of the Luxembourg Stock Exchange (www.luxse.com). Citigroup Inc. is the indirect parent company of CGMFL. By virtue of this Supplement, the Citigroup Inc. 2024 Q4 Form 8-K is incorporated by reference in, and forms part of, the CGMFL GMI Base Prospectus.

The following information appears on the page(s) (page number references are to the PDF document) of the Citigroup Inc. 2024 Q4 Form 8-K as set out below:

		Page(s)
(a)	Press Release, dated 15 January 2025, issued by Citigroup Inc.	Exhibit Number 99.1 on pages 4-21
(b)	Citigroup Inc. Quarterly Financial Data Supplement for the quarter ended 31 December 2024.	Exhibit Number 99.2 on pages 22-44

Any information not specified in the cross-reference list above but included in the Citigroup Inc. 2024 Q4 Form 8-K is not incorporated by reference and is either covered elsewhere in the Base Prospectus or is not relevant for investors.

General

Save as disclosed in this Supplement (including any documents incorporated by reference herein), there has been no other significant new factor, material mistake or material inaccuracy relating to information included in the CGMFL GMI Prospectus since the publication of the CGMFL GMI Base Prospectus.

This Supplement and the document incorporated by reference into it will be published on the website of the Luxembourg Stock Exchange at www.luxse.com. Copies of the CGMFL GMI Base Prospectus and this Supplement will be obtainable free of charge in electronic form, for so long as the Programme remains in effect or any Securities remain outstanding, at the specified office of the Fiscal Agent and each of the other Paying Agents and all documents incorporated by reference in the CGMFL GMI Base Prospectus will be available on the website specified for each such document in the CGMFL GMI Base Prospectus.

To the extent that there is any inconsistency between (a) any statement in this Supplement or any statement incorporated by reference into the CGMFL GMI Base Prospectus by this Supplement and (b) any statement in the CGMFL GMI Base Prospectus or otherwise incorporated by reference into the CGMFL GMI Base Prospectus, the statements in (a) above will prevail.

Withdrawal rights

In accordance with Article 23 of the EU Prospectus Regulation, investors who have already agreed to purchase or subscribe for securities pursuant to the CGMFL GMI Base Prospectus before this Supplement is published, and for whom any of the information in this Supplement relates to the issue of the relevant securities (within the meaning of Article 23(4) of the EU Prospectus Regulation), have the

right, exercisable within three working days after the publication of this Supplement, to withdraw their acceptances, provided that the significant new factor, material mistake or material inaccuracy to which this Supplement relates arose or was noted before the closing of the offer period or the delivery of the securities, whichever occurs first. Investors may contact the relevant distributor of such securities in connection therewith should they wish to exercise such right of withdrawal. The final date of such right of withdrawal is 6 February 2025.

CITIGROUP INC. GMI BASE PROSPECTUS SUPPLEMENT (No.2) dated 31 March 2025;
CGMHI GMI BASE PROSPECTUS SUPPLEMENT (No.2) dated 31 March 2025; and
CGMFL GMI BASE PROSPECTUS SUPPLEMENT (No.2) dated 31 March 2025

CITIGROUP INC.
(incorporated in Delaware)

and

CITIGROUP GLOBAL MARKETS HOLDINGS INC.
(a corporation duly incorporated and existing under the laws of the state of New York)

and

CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A.
(incorporated as a corporate partnership limited by shares (*société en commandite par actions*) under Luxembourg law, with registered office at 31 - Z.A. Bourmicht, L-8070 Bertrange, Grand Duchy of Luxembourg and registered with the Register of Trade and Companies of Luxembourg (*Registre de commerce et des sociétés*, Luxembourg) under number B 169.199)

each an issuer under the
Citi Global Medium Term Note Programme

Securities issued by Citigroup Global Markets Holdings Inc. only will be unconditionally and irrevocably guaranteed by
CITIGROUP INC.
(incorporated in Delaware)

Securities issued by Citigroup Global Markets Funding Luxembourg S.C.A only will be unconditionally and irrevocably guaranteed by
CITIGROUP GLOBAL MARKETS LIMITED
(incorporated in England and Wales)

Citigroup Inc. GMI Base Prospectus Supplement (No.2)

This base prospectus supplement ("**Citigroup Inc. GMI Base Prospectus Supplement (No.2)**") constitutes a supplement for the purposes of (i) Article 23 of Regulation (EU) 2017/1129 (as amended, the "**EU Prospectus Regulation**") and (ii) Part IV of the Luxembourg Law dated 16 July 2019 relating to prospectuses for securities (the "**Luxembourg Prospectus Law**") and is supplemental to, and must be read in conjunction with, the GMI Base Prospectus dated 18 November 2024 ("**Citigroup Inc. GMI Base Prospectus 2024**"), as supplemented by a Citigroup Inc. GMI Base Prospectus Supplement (No.1) dated 31 January 2025 (the "**Citigroup Inc. GMI Base Prospectus Supplement (No.1)**"), in each case, prepared by Citigroup Inc. (the Citigroup Inc. GMI Base Prospectus 2024 and the Citigroup Inc. GMI Base Prospectus Supplement (No.1), together the "**Citigroup Inc. GMI Base Prospectus**") with respect to the Citi Global Medium Term Note Programme (the "**Programme**").

CGMHI GMI Base Prospectus Supplement (No.2)

This base prospectus supplement ("**CGMHI GMI Base Prospectus Supplement (No.2)**") also constitutes a supplement for the purposes of (i) Article 23 of the EU Prospectus Regulation and (ii) Part IV of the Luxembourg Prospectus Law and is supplemental to, and must be read in conjunction with, the GMI Base Prospectus dated 18 November 2024 (the "**CGMHI GMI Base Prospectus 2024**"), as supplemented by a CGMHI GMI Base Prospectus Supplement (No.1) dated 31 January 2025 (the "**CGMHI GMI Base Prospectus Supplement (No.1)**"), in each case, prepared by Citigroup Global

Markets Holdings Inc. ("**CGMHI**") and Citigroup Inc. in its capacity as the CGMHI Guarantor ("**CGMHI Guarantor**") (the CGMHI GMI Base Prospectus 2024 and the CGMHI GMI Base Prospectus Supplement (No.1), together the "**CGMHI Underlying Linked Notes Base Prospectus**") with respect to the Programme.

CGMFL GMI Base Prospectus Supplement (No.2)

This base prospectus supplement ("**CGMFL GMI Base Prospectus Supplement (No.2)**" and, together with the Citigroup Inc. GMI Base Prospectus Supplement (No.2) and the CGMHI GMI Base Prospectus Supplement (No.2), the "**Supplement**") also constitutes a supplement for the purposes of (i) Article 23 of the EU Prospectus Regulation and (ii) Part IV of the Luxembourg Prospectus Law and is supplemental to, and must be read in conjunction with, the GMI Base Prospectus dated 18 November 2024 (the "**CGMFL GMI Base Prospectus 2024**" as supplemented by a CGMFL GMI Base Prospectus Supplement (No.1) dated 31 January 2025 (the "**CGMFL GMI Base Prospectus Supplement (No.1)**"), in each case, prepared by Citigroup Global Markets Funding Luxembourg S.C.A. ("**CGMFL**") and Citigroup Global Markets Limited in its capacity as the CGMFL Guarantor ("**CGMFL Guarantor**") (the CGMFL GMI Base Prospectus 2024 and the CGMHI GMI Base Prospectus Supplement (No.1), together the "**CGMFL GMI Base Prospectus**" and, together with the Citigroup Inc. GMI Base Prospectus and the CGMHI GMI Base Prospectus, the "**Base Prospectus**") with respect to the Programme.

In addition to the other matters described in the CGMHI GMI Base Prospectus Supplement (No.2), the CGMHI GMI Base Prospectus Supplement (No.2) also supplements each series of securities described in Schedule 1 hereto issued by CGMHI under the Base Prospectus with respect to the Programme and documented by way of Final Terms in the manner described in the section entitled "*CGMHI Relevant Series Supplement*" (the "**CGMHI Relevant Series Supplement**").

Approvals

This Supplement has been approved by the *Commission de Surveillance du Secteur Financier* (the "**CSSF**"), as competent authority under the EU Prospectus Regulation. The CSSF only approves this Supplement as meeting the standards of completeness, comprehensibility and consistency imposed by the EU Prospectus Regulation. Such approval should not be considered an endorsement of the Issuer or the Guarantor, or of the quality of the Securities that are the subject of the Base Prospectus. Investors should make their own assessment as to the suitability of investing in the Securities.

Application has been made to the Irish Stock Exchange plc, trading as Euronext Dublin ("**Euronext Dublin**") for the approval of the Citigroup Inc. GMI Base Prospectus Supplement (No.2), the CGMHI GMI Base Prospectus Supplement (No.2) (other than with respect to the CGMHI Relevant Series Supplement) and the CGMFL GMI Base Prospectus Supplement (No.2) as Base Listing Particulars Supplements (respectively, the "**Citigroup Inc. GMI Base Listing Particulars Supplement** (**No.2**)", the "**CGMHI GMI Base Listing Particulars Supplement** (**No.2**)" and the "**CGMFL GMI Base Listing Particulars Supplement** (**No.2**)" respectively, and, together, the "**Base Listing Particulars Supplement**"). Save where expressly provided or the context otherwise requires, where Securities are to be admitted to trading on the Global Exchange Market references herein to "Supplement", "Citigroup Inc. GMI Base Prospectus Supplement (No.2)", "CGMHI GMI s Base Prospectus Supplement (No.2)" and "CGMFL GMI Base Prospectus Supplement (No.2)" shall be construed to be to "Base Listing Particulars Supplement", "Citigroup Inc. GMI Base Listing Particulars Supplement (No.2)", "CGMHI GMI Base Listing Particulars Supplement (No.2)" and "CGMFL GMI Base Listing Particulars Supplement (No.2)", respectively.

This Supplement (other than with respect to the CGMHI Relevant Series Supplement) has also been approved by the Luxembourg Stock Exchange under Part IV of the Luxembourg Prospectus Law and the Rules and Regulations of the Luxembourg Stock Exchange.

This Supplement (other than with respect to the CGMHI Relevant Series Supplement) also constitutes supplementary admission particulars in respect of the Base Prospectus for the purposes of the International Securities Market Rulebook.

Responsibility Statements

Citigroup Inc.: Citigroup Inc. accepts responsibility for the information contained in this Supplement (excluding the paragraphs set out under the headings "*Information relating to the CGMHI GMI Base Prospectus*" and "*Information relating to the CGMFL GMI Base Prospectus*" below (together, "**Citigroup Inc. Excluded Information**")). To the best of the knowledge of Citigroup Inc., the information contained in this Supplement (excluding the Citigroup Inc. Excluded Information) is in accordance with the facts and does not omit anything likely to affect the import of such information.

CGMHI: CGMHI accepts responsibility for the information contained in this Supplement (excluding the paragraphs set out under the headings "*Information relating to the Citigroup Inc. GMI Base Prospectus"* and *"Information relating to the CGMFL GMI Base Prospectus*" below (together, "**CGMHI Excluded Information**")). To the best of the knowledge of CGMHI, the information contained in this Supplement (excluding the CGMHI Excluded Information) is in accordance with the facts and does not omit anything likely to affect the import of such information.

CGMHI Guarantor: The CGMHI Guarantor accepts responsibility for the information contained in this Supplement (excluding the paragraphs set out under the headings "*Information relating to the Citigroup Inc. GMI Base Prospectus*" and "*Information relating to the CGMFL GMI Base Prospectus*" below (together, "**CGMHI Guarantor Excluded Information**")). To the best of the knowledge of the CGMHI Guarantor, the information contained in this Supplement (excluding the CGMHI Guarantor Excluded Information) is in accordance with the facts and does not omit anything likely to affect the import of such information.

CGMFL: CGMFL accepts responsibility for the information contained in this Supplement (excluding the paragraphs set out under the headings "*Information relating to the Citigroup Inc. GMI Base Prospectus*" and "*Information relating to the CGMHI GMI Base Prospectus*" below (together, "**CGMFL Excluded Information**")). To the best of the knowledge of CGMFL, the information contained in this Supplement (excluding the CGMFL Excluded Information) is in accordance with the facts and does not omit anything likely to affect the import of such information.

CGMFL Guarantor: The CGMFL Guarantor accepts responsibility for the information contained in this Supplement (excluding the paragraphs set out under the headings "*Information relating to the Citigroup Inc. GMI Base Prospectus*" and "*Information relating to the CGMHI GMI Base Prospectus*" below (together, "**CGMFL Guarantor Excluded Information**")). To the best of the knowledge of the CGMFL Guarantor, the information contained in this Supplement (excluding the CGMFL Guarantor Excluded Information) is in accordance with the facts and does not omit anything likely to affect the import of such information.

Defined Terms

Terms defined in the Base Prospectus shall, unless the context otherwise requires, have the same meaning when used in this Supplement.

Application of Amendments in this Supplement

The amendments included in this supplement shall only apply to final terms, the date of which falls on or after the approval of this supplement.

INFORMATION RELATING TO THE CITIGROUP INC. GMI BASE PROSPECTUS

Publication of the 2024 Form 10-K of Citigroup Inc. on 21 February 2025

On 21 February 2025, Citigroup Inc. filed its Annual Report on Form 10-K (the "**Citigroup Inc. 2024 Form 10-K**") for the year ended 31 December 2024 with the Securities and Exchange Commission of the United States (the "**SEC**"). A copy of the Citigroup Inc. 2024 Form 10-K has been filed with the *Commission de Surveillance du Secteur Financier*, Euronext Dublin and the Luxembourg Stock Exchange, and has been published on the website of Euronext Dublin (https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202503/6a2900f2-b35c-4cde-8fcb-2740e8dc5527.pdf) Citigroup Inc. is an Issuer under the Programme. By virtue of this Supplement, the Citigroup Inc. 2024 Form 10-K is incorporated by reference in, and forms part of, the Citigroup Inc. GMI Base Prospectus.

The following information appears on the page(s) of the Citigroup Inc. 2024 Form 10-K as set out below:

1. **Audited consolidated financial statements of Citigroup Inc. as of 31 December 2024 and 2023 and for the years ended 31 December 2024, 2023 and 2022, as set out in the Citigroup Inc. 2024 Form 10-K:**

		Page(s)
(a)	Consolidated Statements of Income and Comprehensive Income	142-143
(b)	Consolidated Balance Sheet	144-145
(c)	Consolidated Statement of Changes in Stockholders' Equity	146-147
(d)	Consolidated Statement of Cash Flows	148-149
(e)	Notes to the Consolidated Financial Statements	150-312
(f)	Report of Independent Registered Public Accounting Firm – Consolidated Financial Statements of Citigroup Inc. as of 31 December 2024 and 2023 and for the years ended 31 December 2024, 2023 and 2022	138-140

2. **Other information relating to Citigroup Inc., as set out in the Citigroup Inc. 2024 Form 10-K:**

		Page(s)
(a)	Description of the principal activities of Citigroup Inc. – Overview, Management's Discussion and Analysis of Financial Condition and Results of Operations, Segment Revenues and Income (Loss) and Select Balance Sheet Items by Segment	4-32
(b)	Description of the principal markets in which Citigroup Inc. competes	
	(i) Services, Markets, Banking, Wealth, U.S. Personal Banking, All Other – Divestiture-	18-32

		Related Impacts (Reconciling Items) and All Other – Managed Basis	
	(ii)	Note 3 (*Operating Segments*) to the Consolidated Financial Statements	169-173
(c)	Description of the principal investments of Citigroup Inc. – Note 14 (*Investments*) to the Consolidated Financial Statements		203-211
(d)	Description of trends and events affecting Citigroup Inc.		
	(i)	Overview, Management's Discussion and Analysis of Financial Condition and Results of Operations, Segment Revenues and Income (Loss) and Select Balance Sheet Items by Segment	4-32
	(ii)	Capital Resources	33-49
	(iii)	Risk Factors	50-64
	(iv)	Net Zero and Sustainability	65
	(v)	Human Capital Resources and Management	66-67
	(vi)	Significant Accounting Policies and Significant Estimates	130-135
	(vii)	Note 1 (*Summary of Significant Accounting Policies*) to the Consolidated Financial Statements	150-165
(e)	Disclosure Controls and Procedures		135
(f)	Description of litigation involving Citigroup Inc.		301-308
(g)	Executive Officers		319-320
(h)	Citigroup Board of Directors		321
(i)	Risk Management		70-129
(j)	Glossary of Terms and Acronyms		322-326

Any information not specified in the cross-reference list above but included in the Citigroup Inc. 2024 Form 10-K is not incorporated by reference and is either covered elsewhere in the Base Prospectus or is not relevant for investors.

Significant change and material adverse change

There has been no significant change in the financial position or the financial performance of Citigroup Inc. or Citigroup Inc. and its subsidiaries as a whole since 31 December 2024 (the date of Citigroup Inc.'s most recently published audited annual financial statements), and there has been no material adverse

change in the prospects of Citigroup Inc. or Citigroup Inc. and its subsidiaries as a whole since 31 December 2024 (the date of Citigroup Inc.'s most recently published audited annual financial statements).

Legal proceedings

For a discussion of Citigroup Inc.'s material legal and regulatory matters, see Note 30 to the Consolidated Financial Statements included in the Citigroup Inc. 2024 Form 10-K. Save as disclosed in the documents referenced above, neither Citigroup Inc. nor any of its subsidiaries is involved in, or has been involved in, any governmental, legal or arbitration proceedings that may have had, in the twelve months before the date of this Supplement, a significant effect on the financial position or profitability of Citigroup Inc. or Citigroup Inc. and its subsidiaries as a whole, nor, so far as Citigroup Inc. is aware, are any such proceedings pending or threatened.

Amendments to Section B – Risk Factors

The section of the Citigroup Inc. GMI Base Prospectus entitled "*Risk Factors*" shall be amended as set out in Schedule 2 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the Citigroup Inc. GMI Base Prospectus.

Amendments to Section C – Investment Considerations

The section of the Citigroup Inc. GMI Base Prospectus entitled "*Investment Considerations*" shall be amended as set out in Schedule 3 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the Citigroup Inc. GMI Base Prospectus.

Amendments to Section G.2 – Issue of Securities

The section of the Citigroup Inc. GMI Base Prospectus entitled "*Issue of Securities*" shall be amended as set out in Schedule 4 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the Citigroup Inc. GMI Base Prospectus.

Amendments to Section G.3 – Important information relating to offers of Securities which are Notes or Certificates

The section of the Citigroup Inc. GMI Base Prospectus entitled "*Important information relating to offers of Securities which are Notes or Certificates*" shall be amended as set out in Schedule 5 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the Citigroup Inc. GMI Base Prospectus.

Amendments to Section G.4 – Description of the return on the Securities

The section of the Citigroup Inc. GMI Base Prospectus entitled "*Description of the return on the Securities*" shall be amended as set out in Schedule 6 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the Citigroup Inc. GMI Base Prospectus.

Amendments to the Conditions of the Securities

The section of the Citigroup Inc. GMI Base Prospectus entitled "*Conditions of the Securities*" shall be amended as set out in Schedule 7 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the Citigroup Inc. GMI Base Prospectus.

Amendments to the Form of Final Terms – Notes and Certificates

The section of the Citigroup Inc. GMI Base Prospectus entitled "*Form of Final Terms – Notes and Certificates*" shall be amended as set out in Schedule 8 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the Citigroup Inc. GMI Base Prospectus.

Amendments to the Form of Pricing Supplement – Notes and Certificates

The section of the Citigroup Inc. GMI Base Prospectus entitled "*Form of Pricing Supplement – Notes and Certificates*" shall be amended as set out in Schedule 9 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the Citigroup Inc. GMI Base Prospectus.

Amendments to the Forms of Final Terms and Pricing Supplement – Warrants and Exercisable Certificates

The section of the Citigroup Inc. GMI Base Prospectus entitled "*Forms of Final Terms and Pricing Supplement – Warrants and Exercisable Certificates*" shall be amended as set out in Schedule 10 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the Citigroup Inc. GMI Base Prospectus.

General

Save as disclosed in this Supplement (including any documents incorporated by reference herein), there has been no other significant new factor, material mistake or material inaccuracy relating to information included in the Citigroup Inc. GMI Base Prospectus since the publication of the Citigroup Inc. GMI Base Prospectus Supplement (No.1).

This Supplement and the document incorporated by reference into it will be published on the website of the Luxembourg Stock Exchange at www.luxse.com. Copies of the Citigroup Inc. GMI Base Prospectus 2024, the Citigroup Inc. GMI Base Prospectus Supplement (No.1) and this Supplement will be obtainable free of charge in electronic form, for so long as the Programme remains in effect or any Securities remain outstanding, at the specified office of the Fiscal Agent and each of the other Paying Agents and all documents incorporated by reference in the Citigroup Inc. GMI Base Prospectus 2024 will be available on the website specified for each such document in the Citigroup Inc. GMI Base Prospectus.

To the extent that there is any inconsistency between (a) any statement in this Supplement or any statement incorporated by reference into the Citigroup Inc. GMI Base Prospectus 2024 by this Supplement and (b) any statement in the Citigroup Inc. GMI Base Prospectus or otherwise incorporated by reference into the Citigroup Inc. GMI Base Prospectus 2024, the statements in (a) above will prevail.

Withdrawal rights

In accordance with Article 23 of the EU Prospectus Regulation, investors who have already agreed to purchase or subscribe for securities pursuant to the Citigroup Inc. GMI Base Prospectus before this Supplement is published, and for whom any of the information in this Supplement relates to the issue of the relevant securities (within the meaning of Article 23(4) of the EU Prospectus Regulation), have the right, exercisable within three working days after the publication of this Supplement, to withdraw their acceptances, provided that the significant new factor, material mistake or material inaccuracy to which this Supplement relates arose or was noted before the closing of the offer period or the delivery of the securities, whichever occurs first. Investors may contact the relevant distributor of such securities in connection therewith should they wish to exercise such right of withdrawal. The final date of such right of withdrawal is 3 April 2025.

INFORMATION RELATING TO THE CGMHI GMI BASE PROSPECTUS

Publication of the 2024 Form 10-K of Citigroup Inc. on 21 February 2025

On 21 February 2025, Citigroup Inc. filed its Annual Report on Form 10-K (the "**Citigroup Inc. 2024 Form 10-K**") for the year ended 31 December 2024 with the Securities and Exchange Commission of the United States (the "**SEC**"). A copy of the Citigroup Inc. 2024 Form 10-K has been filed with the *Commission de Surveillance du Secteur Financier*, Euronext Dublin and the Luxembourg Stock Exchange, and has been published on the website of Euronext Dublin (https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202503/6a2900f2-b35c-4cde-8fcb-2740e8dc5527.pdf) and on the website of the Luxembourg Stock Exchange (www.luxse.com). Citigroup Inc. is CGMHI Guarantor under the Programme. By virtue of this Supplement, the Citigroup Inc. 2024 Form 10-K is incorporated by reference in, and forms part of, the CGMHI GMI Base Prospectus.

The following information appears on the page(s) of the Citigroup Inc. 2024 Form 10-K as set out below:

1. **Audited consolidated financial statements of Citigroup Inc. as of 31 December 2024 and 2023 and for the years ended 31 December 2024, 2023 and 2022, as set out in the Citigroup Inc. 2024 Form 10-K:**

		Page(s)
(a)	Consolidated Statements of Income and Comprehensive Income	142-143
(b)	Consolidated Balance Sheet	144-145
(c)	Consolidated Statement of Changes in Stockholders' Equity	146-147
(d)	Consolidated Statement of Cash Flows	148-149
(e)	Notes to the Consolidated Financial Statements	150-312
(f)	Report of Independent Registered Public Accounting Firm – Consolidated Financial Statements of Citigroup Inc. as of 31 December 2024 and 2023 and for the years ended 31 December 2024, 2023 and 2022	138-140

2. **Other information relating to Citigroup Inc., as set out in the Citigroup Inc. 2024 Form 10-K:**

		Page(s)
(a)	Description of the principal activities of Citigroup Inc. – Overview, Management's Discussion and Analysis of Financial Condition and Results of Operations, Segment Revenues and Income (Loss) and Select Balance Sheet Items by Segment	4-32
(b)	Description of the principal markets in which Citigroup Inc. competes	
	(i) Services, Markets, Banking, Wealth, U.S. Personal Banking, All Other – Divestiture-	18-32

		Related Impacts (Reconciling Items) and All Other – Managed Basis	
	(ii)	Note 3 (*Operating Segments*) to the Consolidated Financial Statements	169-173
(c)	Description of the principal investments of Citigroup Inc. – Note 14 (*Investments*) to the Consolidated Financial Statements		203-211
(d)	Description of trends and events affecting Citigroup Inc.		
	(i)	Overview, Management's Discussion and Analysis of Financial Condition and Results of Operations, Segment Revenues and Income (Loss) and Select Balance Sheet Items by Segment	4-32
	(ii)	Capital Resources	33-49
	(iii)	Risk Factors	50-64
	(iv)	Net Zero and Sustainability	65
	(v)	Human Capital Resources and Management	66-67
	(vi)	Significant Accounting Policies and Significant Estimates	130-135
	(vii)	Note 1 (*Summary of Significant Accounting Policies*) to the Consolidated Financial Statements	150-165
(e)	Disclosure Controls and Procedures		135
(f)	Description of litigation involving Citigroup Inc.		301-308
(g)	Executive Officers		319-320
(h)	Citigroup Board of Directors		321
(i)	Risk Management		70-129
(j)	Glossary of Terms and Acronyms		322-326

Any information not specified in the cross-reference list above but included in the Citigroup Inc. 2024 Form 10-K is not incorporated by reference and is either covered elsewhere in the Base Prospectus or is not relevant for investors.

CGMHI Relevant Series Supplement

In respect of each series of securities described in Schedule 1 hereto, the Issuer has determined to amend the key financial information of the CGMHI Guarantor set out in the Summary of the Securities appended as the Annex to the Final Terms or Amended and Restated Final Terms (as the case may be) by replacing the sub-section entitled "Key financial information of the Guarantor" with the following:

Key financial information of the Guarantor: The following key financial information has been extracted from the audited consolidated financial statements of the Guarantor for the years ended 31 December 2024 and 2023.

Summary information – income statement		
	Year ended 31 December 2024 (audited)	**Year ended 31 December 2023 (audited)**
Operating profit/loss or another similar measure of financial performance used by the Guarantor in the financial statements (*in millions of U.S. dollars*)	12,835	9,382
Summary information – balance sheet		
	As of 31 December 2024 (audited)	**As of 31 December 2023 (audited)**
Net financial debt (long term debt plus short term debt minus cash) (*in millions of U.S. dollars*)	313,023	296,734
Debt to equity ratio (total liabilities/total Citigroup* shareholder equity)	10.28	10.74
Summary information – cash flow statement		
	Year ended 31 December 2024 (audited)	**Year ended 31 December 2023 (audited)**
Net cash flows from operating activities (*in millions of U.S. dollars*)	(19,669)	(73,416)
Net cash flows from financing activities (*in millions of U.S. dollars*)	(38,304)	687
Net cash flows from investing activities (*in millions of U.S. dollars*)	86,250	(8,459)

*Citigroup shall mean Citigroup Inc. and its consolidated subsidiaries.

Qualifications in audit report on historical financial information: There are no qualifications in the audit report of the Guarantor on its audited historical financial information.

The corresponding information in the relevant translations of the Summary (if any) shall also be deemed to be supplemented.

Significant change and material adverse change

There has been no significant change in the financial position or the financial performance of Citigroup Inc. or Citigroup Inc. and its subsidiaries as a whole since 31 December 2024 (the date of Citigroup Inc.'s most recently published audited annual financial statements), and there has been no material adverse change in the prospects of Citigroup Inc. or Citigroup Inc. and its subsidiaries as a whole since 31 December 2024 (the date of Citigroup Inc.'s most recently published audited annual financial statements).

Legal proceedings

For a discussion of CGMHI's material legal and regulatory matters, see Note 16 to the Consolidated Financial Statements included in the CGMHI 2023 Annual Report and Note 13 to the Consolidated Financial Statements included in the CGMHI 2024 Half-Yearly Financial Report. For a discussion of Citigroup Inc.'s material legal and regulatory matters, of which the matters discussed in Note 16 and Note 13 (as specified above) are a part, see Note 30 to the Consolidated Financial Statements included in the Citigroup Inc. 2024 Form 10-K. Save as disclosed in the documents referenced above, neither CGMHI nor any of its subsidiaries is involved in, or has been involved in, any governmental, legal or arbitration proceedings that may have had in the twelve months before the date of this Supplement, a significant effect on the financial position or profitability of CGMHI or CGMHI and its subsidiaries taken as a whole, nor, so far as CGMHI is aware, are any such proceedings pending or threatened.

Amendments to Section B – Risk Factors

The section of the CGMHI GMI Base Prospectus entitled "*Risk Factors*" shall be amended as set out in Schedule 2 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the CGMHI GMI Base Prospectus.

Amendments to Section C – Investment Considerations

The section of the CGMHI GMI Base Prospectus entitled "*Investment Considerations*" shall be amended as set out in Schedule 3 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the CGMHI GMI Base Prospectus.

Amendments to Section G.2 – Issue of Securities

The section of the CGMHI GMI Base Prospectus entitled "*Issue of Securities*" shall be amended as set out in Schedule 4 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the CGMHI GMI Base Prospectus.

Amendments to Section G.3 – Important information relating to offers of Securities which are Notes or Certificates

The section of the CGMHI GMI Base Prospectus entitled "*Important information relating to offers of Securities which are Notes or Certificates*" shall be amended as set out in Schedule 5 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the CGMHI GMI Base Prospectus.

Amendments to Section G.4 – Description of the return on the Securities

The section of the CGMHI GMI Base Prospectus entitled "*Description of the return on the Securities*" shall be amended as set out in Schedule 6 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the CGMHI GMI Base Prospectus.

Amendments to the Conditions of the Securities

The section of the CGMHI GMI Base Prospectus entitled "*Conditions of the Securities*" shall be amended as set out in Schedule 7 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the CGMHI GMI Base Prospectus.

Amendments to the Form of Final Terms – Notes and Certificates

The section of the CGMHI GMI Base Prospectus entitled "*Form of Final Terms – Notes and Certificates*" shall be amended as set out in Schedule 8 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the CGMHI GMI Base Prospectus.

Amendments to the Form of Pricing Supplement – Notes and Certificates

The section of the CGMHI GMI Base Prospectus entitled "*Form of Pricing Supplement – Notes and Certificates*" shall be amended as set out in Schedule 9 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the CGMHI GMI Base Prospectus.

Amendments to the Forms of Final Terms and Pricing Supplement – Warrants and Exercisable Certificates

The section of the CGMHI GMI Base Prospectus entitled "*Forms of Final Terms and Pricing Supplement – Warrants and Exercisable Certificates*" shall be amended as set out in Schedule 10 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the CGMHI GMI Base Prospectus.

General

Save as disclosed in this Supplement (including any documents incorporated by reference herein), there has been no other significant new factor, material mistake or material inaccuracy relating to information included in the CGMHI GMI Base Prospectus since the publication of the CGMHI GMI Base Prospectus Supplement (No.1).

This Supplement and the document incorporated by reference into it will be published on the website of the Luxembourg Stock Exchange at www.luxse.com. Copies of the CGMHI GMI Base Prospectus 2024, the CGMHI GMI Base Prospectus Supplement (No.1) and this Supplement will be obtainable free of charge in electronic form, for so long as the Programme remains in effect or any Securities remain outstanding, at the specified office of the Fiscal Agent and each of the other Paying Agents and all documents incorporated by reference in the CGMHI GMI Base Prospectus 2024 will be available on the website specified for each such document in the CGMHI GMI Base Prospectus.

To the extent that there is any inconsistency between (a) any statement in this Supplement or any statement incorporated by reference into the CGMHI GMI Base Prospectus 2024 by this Supplement and (b) any statement in the CGMHI GMI Base Prospectus or otherwise incorporated by reference into the CGMHI GMI Base Prospectus 2024, the statements in (a) above will prevail.

Withdrawal rights

In accordance with Article 23 of the EU Prospectus Regulation, investors who have already agreed to purchase or subscribe for securities pursuant to the CGMHI GMI Base Prospectus before this Supplement is published, and for whom any of the information in this Supplement relates to the issue of the relevant securities (within the meaning of Article 23(4) of the EU Prospectus Regulation), have the right, exercisable within three working days after the publication of this Supplement, to withdraw their acceptances, provided that the significant new factor, material mistake or material inaccuracy to which this Supplement relates arose or was noted before the closing of the offer period or the delivery of the securities, whichever occurs first. Investors may contact the relevant distributor of such securities in connection therewith should they wish to exercise such right of withdrawal. The final date of such right of withdrawal is 3 April 2025.

INFORMATION RELATING TO THE CGMFL GMI BASE PROSPECTUS

Publication of the 2024 Form 10-K of Citigroup Inc. on 21 February 2025

On 21 February 2025, Citigroup Inc. filed its AnnualReport on Form 10-K (the "**Citigroup Inc. 2024 Form 10-K**") for the year ended 31 December 2024 with the Securities and Exchange Commission of the United States (the "**SEC**"). A copy of the Citigroup Inc. 2024 Form 10-K has been filed with the *Commission de Surveillance du Secteur Financier*, Euronext Dublin and the Luxembourg Stock Exchange, and has been published on the website of Euronext Dublin (https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202503/6a2900f2-b35c-4cde-8fcb-2740e8dc5527.pdf) and on the website of the Luxembourg Stock Exchange (www.luxse.com). Citigroup Inc. is the indirect parent company of CGMFL. By virtue of this Supplement, the Citigroup Inc. 2024 Form 10-K is incorporated by reference in, and forms part of, the CGMFL GMI Base Prospectus.

The following information appears on the page(s) of the Citigroup Inc. 2024 Form 10-K as set out below:

1. **Audited consolidated financial statements of Citigroup Inc. as of 31 December 2024 and 2023 and for the years ended 31 December 2024, 2023 and 2022, as set out in the Citigroup Inc. 2024 Form 10-K:**

		Page(s)
(a)	Consolidated Statements of Income and Comprehensive Income	142-143
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(c)	Consolidated Statement of Changes in Stockholders' Equity	146-147
(d)	Consolidated Statement of Cash Flows	148-149
(e)	Notes to the Consolidated Financial Statements	150-312
(f)	Report of Independent Registered Public Accounting Firm – Consolidated Financial Statements of Citigroup Inc. as of 31 December 2024 and 2023 and for the years ended 31 December 2024, 2023 and 2022	138-140

2. **Other information relating to Citigroup Inc., as set out in the Citigroup Inc. 2024 Form 10-K:**

		Page(s)
(a)	Description of the principal activities of Citigroup Inc. – Overview, Management's Discussion and Analysis of Financial Condition and Results of Operations, Segment Revenues and Income (Loss) and Select Balance Sheet Items by Segment	4-32
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	(i) Services, Markets, Banking, Wealth, U.S. Personal Banking, All Other – Divestiture-	18-32

		Related Impacts (Reconciling Items) and All Other – Managed Basis	
	(ii)	Note 3 (*Operating Segments*) to the Consolidated Financial Statements	169-173
(c)	Description of the principal investments of Citigroup Inc. – Note 14 (*Investments*) to the Consolidated Financial Statements		203-211
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	(i)	Overview, Management's Discussion and Analysis of Financial Condition and Results of Operations, Segment Revenues and Income (Loss) and Select Balance Sheet Items by Segment	4-32
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	(vi)	Significant Accounting Policies and Significant Estimates	130-135
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(i)	Risk Management		70-129
(j)	Glossary of Terms and Acronyms		322-326

Any information not specified in the cross-reference list above but included in the Citigroup Inc. 2024 Form 10-K is not incorporated by reference and is either covered elsewhere in the Base Prospectus or is not relevant for investors.

Legal proceedings

For a discussion of Citigroup Inc.'s material legal and regulatory matters, see Note 30 to the Consolidated Financial Statements included in the Citigroup Inc. 2024 Form 10-K. Save as disclosed in the documents referenced above, CGMFL is not involved in, or has not been involved in, any governmental, legal or

arbitration proceedings that may have had in the twelve months before the date of this Supplement, a significant effect on CGMFL's financial position or profitability, nor, so far as CGMFL is aware, are any such proceedings pending or threatened.

Amendments to Section B – Risk Factors

The section of the CGMFL GMI Base Prospectus entitled "*Risk Factors*" shall be amended as set out in Schedule 2 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the CGMFL GMI Base Prospectus.

Amendments to Section C – Investment Considerations

The section of the CGMFL GMI Base Prospectus entitled "*Investment Considerations*" shall be amended as set out in Schedule 3 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the CGMFL GMI Base Prospectus.

Amendments to Section G.2 – Issue of Securities

The section of the CGMFL GMI Base Prospectus entitled "*Issue of Securities*" shall be amended as set out in Schedule 4 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the CGMFL GMI Base Prospectus.

Amendments to Section G.3 – Important information relating to offers of Securities which are Notes or Certificates

The section of the CGMFL GMI Base Prospectus entitled "*Important information relating to offers of Securities which are Notes or Certificates*" shall be amended as set out in Schedule 5 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the CGMFL GMI Base Prospectus.

Amendments to Section G.4 – Description of the return on the Securities

The section of the CGMFL GMI Base Prospectus entitled "*Description of the return on the Securities*" shall be amended as set out in Schedule 6 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the CGMFL GMI Base Prospectus.

Amendments to the Conditions of the Securities

The section of the CGMFL GMI Base Prospectus entitled "*Conditions of the Securities*" shall be amended as set out in Schedule 7 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the CGMFL GMI Base Prospectus.

Amendments to the Form of Final Terms – Notes and Certificates

The section of the CGMFL GMI Base Prospectus entitled "*Form of Final Terms – Notes and Certificates*" shall be amended as set out in Schedule 8 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the CGMFL GMI Base Prospectus.

Amendments to the Form of Pricing Supplement – Notes and Certificates

The section of the CGMFL GMI Base Prospectus entitled "*Form of Pricing Supplement – Notes and Certificates*" shall be amended as set out in Schedule 9 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the CGMFL GMI Base Prospectus.

Amendments to the Forms of Final Terms and Pricing Supplement – Warrants and Exercisable Certificates

The section of the CGMFL GMI Base Prospectus entitled "*Forms of Final Terms and Pricing Supplement – Warrants and Exercisable Certificates*" shall be amended as set out in Schedule 10 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the CGMFL GMI Base Prospectus.

General

Save as disclosed in this Supplement (including any documents incorporated by reference herein), there has been no other significant new factor, material mistake or material inaccuracy relating to information included in the CGMFL GMI Prospectus since the publication of the CGMFL GMI Base Prospectus Supplement (No.1).

This Supplement and the document incorporated by reference into it will be published on the website of the Luxembourg Stock Exchange at www.luxse.com. Copies of the CGMFL GMI Base Prospectus 2024, the CGMFL GMI Base Prospectus Supplement (No.1) and this Supplement will be obtainable free of charge in electronic form, for so long as the Programme remains in effect or any Securities remain outstanding, at the specified office of the Fiscal Agent and each of the other Paying Agents and all documents incorporated by reference in the CGMFL GMI Base Prospectus 2024 will be available on the website specified for each such document in the CGMFL GMI Base Prospectus.

To the extent that there is any inconsistency between (a) any statement in this Supplement or any statement incorporated by reference into the CGMFL GMI Base Prospectus 2024 by this Supplement and (b) any statement in the CGMFL GMI Base Prospectus or otherwise incorporated by reference into the CGMFL GMI Base Prospectus 2024, the statements in (a) above will prevail.

Withdrawal rights

In accordance with Article 23 of the EU Prospectus Regulation, investors who have already agreed to purchase or subscribe for securities pursuant to the CGMFL GMI Base Prospectus before this Supplement is published, and for whom any of the information in this Supplement relates to the issue of the relevant securities (within the meaning of Article 23(4) of the EU Prospectus Regulation), have the right, exercisable within three working days after the publication of this Supplement, to withdraw their acceptances, provided that the significant new factor, material mistake or material inaccuracy to which this Supplement relates arose or was noted before the closing of the offer period or the delivery of the securities, whichever occurs first. Investors may contact the relevant distributor of such securities in connection therewith should they wish to exercise such right of withdrawal. The final date of such right of withdrawal is 3 April 2025.

SCHEDULE 1

SERIES OF NOTES RELATING TO THE CGMHI RELEVANT SERIES SUPPLEMENT

(i) Issue of up to 20,000 Units of Euro 1,000 Issuer Callable Reverse Convertible Certificates Based Upon UniCredit S.p.A. (Series: GMTCH22519; ISIN: XS2930016931).

SCHEDULE 2

AMENDMENTS TO SECTION B – RISK FACTORS

The Risk Factors set out in Section B (*Risk Factors*) of the Base Prospectus on pages 11 to 113 shall be updated as follows:

1. The risk factor entitled "*Occurrence of a Settlement Currency Disruption Event*" in the Section "*Risks relating to the Securities generally*" on page 64 of the Base Prospectus is moved to page 26 before the risk factor entitled "*Occurrence of a RMB Disruption Event*" in the section entitled "*Risks relating to Securities Generally*" and updated to include references to Warrants and Exercisable Certificates as follows:

   "***Occurrence of a Settlement Currency Disruption Event***

   If, in the opinion of the Calculation Agent, payment of any amount due in respect of the Securities cannot be made by the Issuer in the Settlement Currency on any date on which payment is scheduled to be made under the Securities due to the occurrence of a Settlement Currency Disruption Event (being (a) the imposition of restrictions on the transferability, purchase and holding of the Settlement Currency, (b) its non-acceptance by a clearing system or its disuse, (c) its illiquidity in the relevant market or (d) any other circumstances beyond the Issuer's control), then the Issuer shall be entitled to satisfy its obligations to Securityholders by either (i) delaying any such payment until after the Settlement Currency Disruption Event ceases to exist, or (ii) making such payment in United States dollars on, or as soon as reasonably practicable after, the relevant payment date. Any such delayed payment or payment in United States dollars will not constitute a default and Securityholders shall not be entitled to ~~further~~ interest or any other payment in respect of any such delay and this could have a material adverse impact on the rights of Securityholders, the value of and return on the Securities.

   See further General Condition 8(i) (*Settlement Currency Disruption Event*) in respect of Securities which are Notes or Certificates or General Condition 5(i) (*Exercise Rights and Early Termination – Settlement Currency Disruption Event*) in respect of Securities which are Warrants or Exercisable Certificates.".

2. References to the term "Early Redemption Event" in the Section "*Risks relating to the Securities generally*" on pages 11 to 113 of the Base Prospectus and all related cross-references are updated to refer to "Early Termination Event". For the avoidance of doubt, this does not affect references to "Mandatory Early Redemption Event".

3. The risk factor entitled "*Illegality in relation to Securities*" in the Section "*Risks relating to the Securities generally*" on page 26 of the Base Prospectus is updated to reflect that early termination in such circumstances must be specified to be applicable in the applicable Issue Terms, as follows:

   "***Illegality in relation to Securities***

   If "Early Termination for illegality" is specified as applicable in the applicable Issue Terms and the Issuer determines that the performance of its obligations under an issue of Securities or (if applicable) the Guarantor determines that the performance of its obligations under the relevant Deed of Guarantee in respect of such Securities has become illegal in whole or in part for any reason, the Issuer may redeem or terminate the Securities early and, if and to the extent permitted by applicable law, will pay to you, as a holder of such Securities (i) where the early termination amount is determined by reference to the fair market value of the Securities, an amount calculated, notwithstanding such illegality, in accordance with the method specified in the applicable Issue Terms and (ii) otherwise, an amount calculated pursuant to the relevant Condition or as specified in the applicable Issue Terms. The amount repaid to you could be substantially less than your initial investment and you would therefore sustain a loss.

   See further General Condition 6(b)(ii) (*Redemption for Illegality*) in respect of Securities which are Notes or Certificates or General Condition 8 (*Illegality in relation to the Warrants*) in respect of Securities which are Warrants or Certificates.".

4. The third paragraph of the risk factor entitled "*Disrupted Days, Adjustment Events and Early Termination Events in relation to Securities linked to Commodity Indices*" under the heading "*Risks associated with Securities linked to Commodity Indices*" (as updated as provided above) in the Section "*Risks relating to Securities linked to Underlying(s)*" on pages 36 to 37 of the Base Prospectus is updated to include references to Additional Disruption Events, as follows:

"If the Calculation Agent determines that an Adjustment Event occurs in respect of any Commodity Index (being, in each case if applicable, (a) the occurrence at any time of a change in law affecting any underlying hedging position in relation to the Securities (such that holding, acquiring or disposing of any hedging position becomes or will become unlawful, illegal or otherwise prohibited) or materially increasing the Issuer's costs in relation to performing its obligations in respect of the Securities or a Hedging Disruption or an Increased Cost of Hedging, (b) such Commodity Index (i) not being calculated and announced by or on behalf of the relevant index sponsor but instead being calculated and announced by or on behalf of a successor to the relevant index sponsor acceptable to the Calculation Agent or (ii) being replaced by a successor index, (c) the imposition of increased or unexpected fees and costs for the use of such index on the Issuer and/or any of its affiliates by the relevant index sponsor which the Calculation Agent deems material, ~~or~~ (d) the imposition of, change in or removal of any tax relating to any component of such Commodity Index or commodity relating to such component (if specified as applicable in the applicable Issue Terms) which the Calculation Agent deems material or (e) any Additional Disruption Event specified in the applicable Issue Terms), then the Calculation Agent shall make such adjustment(s) to the terms of the Securities as the Calculation Agent determines necessary to account for the effect of such Adjustment Event or the Calculation Agent may replace the Commodity Index that is the subject of the Adjustment Event with a new Commodity Index using, in the determination of the Calculation Agent, the same or a substantially similar formula and method of calculation as used in the calculation of the level of such Commodity Index or, in the case of Exempt Securities, a Commodity Index selected by reference to such other criteria as specified in the applicable Pricing Supplement. Any such adjustment may include, in the case of an Increased Cost of Hedging, adjustments to pass on to Securityholders any such Increased Cost of Hedging (including, but not limited to, reducing any amounts payable or deliverable in respect of the Securities to reflect any such increased costs). Any such adjustments may have an adverse effect on the value of such Securities and, if the Calculation Agent determines that no adjustment can reasonably so be made, such Adjustment Event shall be an Early Redemption Event.".

5. The third paragraph of the risk factor entitled "*Disrupted Days, Adjustment Events and Early Termination Events in relation to Securities linked to Bespoke Indices*" (as updated as provided above) under the heading "*Risks associated with Securities linked to Bespoke Indices*" in the Section "*Risks relating to Securities linked to Underlying(s)*" on pages 48 to 49 of the Base Prospectus is updated to include references to Additional Disruption Events, as follows:

"If the Calculation Agent determines that an Adjustment Event occurs in respect of any Bespoke Index (being, in each case if applicable, (a) the occurrence at any time of a change in law affecting any underlying hedging position in relation to the relevant Securities (such that holding, acquiring or disposing of any hedging position becomes or will become unlawful, illegal or otherwise prohibited) or materially increasing the Issuer's costs in relation to performing its obligations in respect of the relevant Securities or a Hedging Disruption or an Increased Cost of Hedging, (b) such Bespoke Index (i) not being calculated and announced by or on behalf of the relevant index sponsor but instead being calculated and announced by or on behalf of a successor to the relevant index sponsor acceptable to the Calculation Agent or (ii) being replaced by a successor index, ~~or~~ (c) the imposition of, change in or removal of any tax relating to any index component of such Bespoke Index or other asset relating to such index component (if specified as applicable in the applicable Issue Terms) or (d) any Additional Disruption Event specified in the applicable Issue Terms), then (A) the Calculation Agent shall make such adjustment(s) to the terms of the relevant Securities as the Calculation Agent determines necessary to account for the effect of such Adjustment Event, or (B) the Calculation Agent may replace the Bespoke Index which is the subject of the Adjustment Event with either (1) a new index using, in the determination of the Calculation Agent, the same or a substantially similar formula and method of calculation as used in the calculation of the level

of such Bespoke Index, or (2) in the case of Exempt Securities only, a replacement index selected by reference to such other criteria as specified in the applicable Pricing Supplement. Any such adjustment may include, in the case of an Increased Cost of Hedging, adjustments to pass on to Securityholders any such Increased Cost of Hedging (including, but not limited to, reducing any amounts payable or deliverable in respect of the Securities to reflect any such increased costs). Any such adjustments or substitution may have an adverse effect on the value of such Securities and, if the Calculation Agent determines that no adjustment can reasonably so be made, such Adjustment Event shall be an Early Redemption Event.".

6. The risk factor entitled "*In respect of Securities which are Notes or Certificates, if a floating rate becomes unavailable it may be determined in the Relevant Agent's discretion or by alternative methods*" in the Section "*Risks associated with Securities linked to Rates and Benchmark Reform*" on pages 55 to 56 of the Base Prospectus is updated to include references to TONIA by inserting the following paragraph prior to the final paragraph of such section:

   "If the relevant rate is unavailable or if TONIA ceases to exist and the TONIA (Non-Index) Fallback Provisions in Valuation and Settlement Condition 4.2(g)(iii) of the Terms and Conditions of the Notes and Certificates apply, the amount of interest payable on such Securities will be determined by the Relevant Agent in its sole discretion. If the alternative provisions for determining the TONIA rate in respect of a particular day become applicable, this could result in adverse consequences to the amount of interest payable on the Securities, which could adversely affect the return on, value of and market for the Securities.

   If the relevant TONIA Index value is unavailable and the TONIA (Index) Fallback Provisions in Valuation and Settlement Condition 4.2(g)(iii) of the Terms and Conditions of the Notes and Certificates apply, the relevant rate shall instead be determined in accordance with the Compounded Daily TONIA – Non-Index Determination provisions (in relation to which TONIA OIS Compounding shall apply), in relation to which, see the immediately preceding paragraph.".

7. The risk factor entitled "*Developing markets for SONIA, SOFR, €STR and SARON and potential impact on performance and returns*" under the heading "*The regulation and reform of "benchmarks" may adversely affect the value of and return on Securities linked to or referencing such "benchmarks"*" in the Section "*Risks associated with Securities linked to Rates and Benchmark Reform*" on pages 58 to 59 of the Base Prospectus and all related cross-references are updated to include references to TONIA, as follows:

   "*Developing markets for SONIA, SOFR, €STR, ~~and~~ SARON and TONIA and potential impact on performance and returns*

   The market continues to develop in relation to adoption of SONIA, SOFR, €STR, ~~and~~ SARON and TONIA as reference rates in the capital markets for sterling, U.S. dollar, euro, Swiss franc or Kazakhstani Tenge bonds, respectively, and their adoption as alternatives to the relevant interbank offered rates. In addition, market participants and relevant working groups are exploring alternative reference rates based on risk-free rates, including term SONIA, SOFR and €STR reference rates (which seek to measure the market's forward expectation of an average SONIA rate, SOFR or €STR over a designated term).

   The market or a significant part thereof may adopt an application of risk-free rates that differs significantly from that set out in the Conditions and used in relation to Securities that reference such risk-free rates issued under this Base Prospectus. Term SONIA reference rates (which seek to measure the market's forward expectation of an average SONIA rate over a designated term) have been published from January 2021 and term SOFR rates have also become available for use. It is possible that market participants may seek to apply such term rates for capital markets issuances, although UK authorities have made clear their preference for the market to adopt a broad-based transition to SONIA compounded in arrears for new transactions, with use of a term SONIA reference rate being more limited.

   The Issuer may in the future also issue Securities referencing SONIA, SOFR, €STR, ~~and~~ SARON, TONIA or other risk-free rates that differ materially in terms of interest determination when

compared with any previous SONIA, SOFR, €STR, ~~or~~ SARON or TONIA or other risk-free rate referenced Securities issued by it under this Base Prospectus.

The development of new risk-free rates could result in reduced liquidity or increased volatility, or could otherwise affect the market price of any Securities that reference a risk-free rate issued under this Base Prospectus from time to time.

The new risk free rates have only a limited trading market, and an established trading market may never develop or may not be very liquid. Market terms for Securities indexed to the new risk free rates may evolve over time, and may lead to impacts on trading prices and values, and such Securities may not be able to be sold or may not be able to be sold at prices that will provide a yield comparable to similar investments that have a developed secondary market, and may consequently suffer from increased pricing volatility and market risk.

Similarly, the manner of adoption or application of risk-free rates in the Eurobond markets may differ materially compared with the application and adoption of risk-free rates in other markets, such as the derivatives and loan markets. You should carefully consider how any mismatch between the adoption of such reference rates in the bond, loan and derivatives markets may impact any hedging or other financial arrangements which you may put in place in connection with any acquisition, holding or disposal of Securities referencing such risk-free rates.".

8. The risk factor entitled "*Risks in connection with "Shift" and "Lag" methodologies*" in the Section "*Risks associated with Securities linked to Rates and Benchmark Reform*" on page 62 of the Base Prospectus is updated to include references to TONIA, as follows:

"Where (a) SONIA Floating Rate Determination, ~~or~~ SOFR Floating Rate Determination or TONIA Floating Rate Determination (in ~~either~~ any such case, other than where Index Determination applies) or (b) €STR Screen Rate Determination or SARON Screen Rate Determination is specified in the applicable Issue Terms as the manner in which the Floating Interest Rate is to be determined, a compounding method will also be specified in the applicable Issue Terms. These compounding methodologies have emerged as conventions for daily compounding of rates in arrears. The conventions differ in the period that each method uses when weighting each business day's overnight rate for the relevant risk free rate. The "Shift" approach (or "Compounding with Observation Period Shift") weights the relevant risk free rate according to the relevant number of days that apply in a separate observation period which 'shadows' the Interest Period (e.g. the observation period might start and end five business days preceding the relevant start and end of the Interest Period). The "Lag" approach (or "OIS Compounding" or "Compounding with Lookback") weights the relevant risk free rate according to the number of days that apply in the relevant Interest Period. Investors should be aware that divergence between the above methodologies could lead to a difference in the interest being determined even where the relevant risk free rate is the same for the Securities and may not be what investors expected.".

9. The risk factor entitled "*Methodologies for determining interest payable in respect of Securities linked to SONIA or SOFR may differ substantially*" in the Section "*Risks associated with Securities linked to Rates and Benchmark Reform*" on page 62 of the Base Prospectus and all related cross-references are updated to include references to TONIA, as follows:

"***Methodologies for determining interest payable in respect of Securities linked to SONIA, ~~or~~ SOFR or TONIA may differ substantially***

The amount of interest payable in respect of Securities linked to SONIA, ~~or~~ SOFR or TONIA will be calculated by reference to (i) the rate of return of a daily compound interest investment (with the daily SONIA, ~~or~~ SOFR or TONIA, as applicable, as the reference rate for the calculation of interest); or (ii) where Index Determination in respect of SONIA Floating Rate Determination, SOFR Floating Rate Determination or TONIA Floating Rate Determination applies, a screen rate, formula or value as may be published by the administrator of SONIA, ~~or~~ SOFR or TONIA, as applicable. There can be no assurance that amounts of interest determined pursuant to (i) and (ii) will be similar, and over time the market may adopt an application of these methodologies that differs significantly from that set out in the Conditions. Further, investors should refer to

"*Developing markets for SONIA, SOFR, ~~and~~ €STR, SARON and TONIA and potential impact on performance and returns*" above for a description of the key risks relating to the development of risk free rates across the market generally.".

10. The risk factor entitled "*Obligor Regulatory Event*" in the Section "*Risks associated with Notes and Certificates and certain types of Security and product feature*" on page 63 of the Base Prospectus is updated to correct the first line thereof, as follows:

"***Obligor Regulatory Event***

If "Early Termination for Obligor Regulatory Event" is specified as applicable in the applicable Issue Terms and an Obligor Regulatory Event occurs (being, in summary, a change in law after the Trade Date which results in the Issuer and/or the Guarantor (i) becoming subject to less favourable capital adequacy treatment, (ii) suffering any increased costs in connection with the Securities, including any costs associated with hedging the Securities or costs in maintaining any applicable capital reserves in respect of the Securities or (iii) being materially restricted from performing any of its obligations under the Securities and/or the relevant Deed of Guarantee, as applicable), the relevant Securities may be redeemed as more fully set out in the terms and conditions of such Securities.

If the Securities are so redeemed early, the Issuer will pay to you, as a holder of such Securities, an amount calculated in accordance with the method specified in the applicable Issue Terms or such other amount as is specified in the applicable Issue Terms. The amount repaid to you could be substantially less than your initial investment and you would therefore sustain a loss.

See further General Condition 6(c) (*Early Termination following the occurrence of an Obligor Regulatory Event*).".

11. The Section "*Risks associated with Notes and Certificates and certain types of Security and product feature*" is updated to include a new paragraph relating to the risks in respect of Inverse Floating Rate Securities before the risk factor entitled "*Securities subject to a cap*" on page 67 of the Base Prospectus, as follows:

"***Risks relating to Inverse Floating Rate Securities***

Inverse Floating Rate Securities have an interest rate equal to a fixed rate minus a specified reference rate (which may be a rate determined by reference to the Floating Rate Securities provisions, the CMS Interest Linked Securities provisions or the Spread Securities provisions as specified in the applicable Issue Terms). The market values of those Securities typically are more volatile than market values of other conventional floating rate debt securities based on the same reference rate (and with otherwise comparable terms). Inverse Floating Rate Securities are more volatile because an increase in the reference rate not only decreases the interest rate of the Securities, but may also reflect an increase in prevailing interest rates, which further adversely affects the market value of these Securities.".

12. The Sections "*Risks specific to Credit Linked Notes*", "*Risks specified to Index Skew Notes*", "*Description of the Return on the Securities*" and "*Taxation of Securities*" are updated by amending all references to "Noteholders" to refer to "Securityholders".

SCHEDULE 3

AMENDMENTS TO SECTION C – INVESTMENT CONSIDERATIONS

Section G.2 (*Issue of Securities*) on pages 226 to 227 of the Base Prospectus is updated as follows

Section C (*Investment Considerations*) on pages 114 to 134 of the Base Prospectus is updated as follows:

The section entitled "*SONIA Floating Rate Determination, SOFR Floating Rate Determination, €STR Floating Rate Determination and SARON Floating Rate Determination in respect of Securities which are Notes or Certificates:*" under the heading "*Application of Fallback Provisions in respect of Reference Rates and Benchmarks*" on pages 119 to 120 of the Base Prospectus is updated to include references to TONIA, as follows:

"SONIA Floating Rate Determination, SOFR Floating Rate Determination, €STR Floating Rate Determination, ~~and~~ SARON Floating Rate Determination and TONIA Floating Rate Determination in respect of Securities which are Notes or Certificates:

- If a floating rate cannot be determined and SONIA Floating Rate Determination and/or SOFR Floating Rate Determination and/or €STR Floating Rate Determination and/or SARON Floating Rate Determination and/or TONIA Floating Rate Determination are specified in the applicable Issue Terms, provided that none of the Reference Rate Event Provisions, the Administrator/Benchmark Event provisions and the Rate Conditions apply to the relevant floating rate as a result of the relevant event or circumstance, the relevant provisions of Valuation and Settlement Condition 4.2(c)(iii), Valuation and Settlement Condition 4.2(d)(iii) or Valuation and Settlement Condition 4.2(e)(ii) or Valuation and Settlement Condition 4.2(f)(ii) or Valuation and Settlement Condition 4.2(g)(iii) (as the case may be) shall apply as described below.

- Where SONIA Floating Rate Determination is applicable (other than where Index Determination applies), if the Relevant Agent determines that the SONIA rate is not available on the relevant Page or has not otherwise been published by the relevant authorised distributors on a relevant day, the Calculation Agent will determine such SONIA rate as being:

  (a) (i) the Bank of England's Bank Rate (the "**Bank Rate**") prevailing at close of business on such day in the relevant Observation Period; plus (ii) the mean of the spread of the SONIA rate to the Bank Rate over the previous five days on which a SONIA rate has been published, excluding the highest spread (or, if there is more than one highest spread, one only of those spreads) and the lowest spread (or, if there is more than one lowest spread, one only of those spreads) to the Bank Rate; or

  (b) if the Bank Rate is not published by the Bank of England at close of business on such day in the relevant Observation Period, the SONIA rate published on the relevant Page (or otherwise published by the relevant authorised distributors) for the first preceding London Banking Day on which the SONIA rate was published on such Page (or otherwise published by the relevant authorised distributors).

  Notwithstanding the foregoing, in the event the Bank of England publishes guidance as to (A) how the SONIA rate is to be determined or (B) any rate that is to replace the SONIA rate, the Calculation Agent shall, to the extent that it is reasonably practicable, follow such guidance in order to determine the SONIA rate for the purpose of the Securities for so long as the SONIA rate is not available or has not been published by the authorised distributors. For related risks, see "*If a floating rate becomes unavailable it may be determined in the Relevant Agent's discretion or by alternative methods*" above.

- If the relevant rate is unavailable, where SONIA Floating Rate Determination is applicable (and Index Determination applies) and/or SOFR Floating Rate Determination is applicable, the relevant SONIA Compounded Index value, or SOFR or SOFR Index value, as applicable, will be determined by the Relevant Agent in good faith and in a commercially reasonable manner having regard to such sources as it deems appropriate and any alternative benchmark then

available and taking into account prevailing industry standards in any related market (including, without limitation, the derivatives market).

- If the relevant rate is not published on the relevant page or by another authorised distributor, and is not otherwise provided by the relevant administrator, where €STR Floating Rate Determination is applicable and/or SARON Floating Rate Determination is applicable, the relevant €STR value or SARON value, as applicable, shall be deemed to be the rate equal to the last provided or published level for such rate.

- Where TONIA Floating Rate Determination is applicable (other than where Index Determination applies), if the Relevant Agent determines that the TONIA rate is not available on the relevant website or if TONIA cases to exist, the Relevant Agent will determine such TONIA rate in its sole and absolute discretion.

- If the relevant rate is unavailable, where TONIA Floating Rate Determination is applicable (and Index Determination applies), the relevant Floating Interest Rate will be determined by the Relevant Agent in accordance with the Compounded Daily TONIA – Non-Index Determination provisions (in relation to which TONIA OIS Compounding shall apply) and the related fallback provisions, where applicable.".

SCHEDULE 4

AMENDMENTS TO SECTION G.2 - ISSUE OF SECURITIES

Section G.2 (*Issue of Securities*) on pages 226 to 227 of the Base Prospectus is updated as follows:

1. The final two paragraphs of the section entitled "*Fungible issues of Non-Exempt Securities for which the terms and conditions are set out in a Previous Base Prospectus*" set out on page 227 of the Base Prospectus are updated to include additional definitions, as follows:

   "[*Use this paragraph if the Current Base Prospectus has not been supplemented*: For the purposes hereof, "**Current Base Prospectus**" or "**Base Prospectus**" means the [Citigroup Inc./CGMHI/CGMFL] GMI Base Prospectus relating to the Programme dated 18 November 2024.]

   [*Use this paragraph if the Current Base Prospectus has been supplemented*: For the purposes hereof, "**Current Base Prospectus**" or "**Base Prospectus**" means the [Citigroup Inc./CGMHI/CGMFL] GMI Base Prospectus relating to the Programme dated 18 November 2024, as supplemented by a Supplement (No.[●]) dated [●] ([the] "**Supplement** [**to the Current Base Prospectus**]" [No.[●]]) [and a Supplement (No.[●]) dated [●] ("**Supplement [to the Current Base Prospectus**]" **No.** [●] and, together with Supplement No.[●], the "**Supplements to the Current Base Prospectus**")].]]".".

SCHEDULE 5

AMENDMENTS TO SECTION G.3 – IMPORTANT INFORMATION RELATING TO OFFERS OF SECURITIES WHICH ARE NOTES OR CERTIFICATES

Section G.3 (*Important information relating to offers of Securities which are Notes or Certificates*) on pages 228 to 234 of the Base Prospectus is updated to include additional definitions, as follows:

1. The final two paragraphs of the section entitled "*Securities with Offer Periods continuing beyond the validity of the 2023 CGMHI ULN Base Prospectus and the December 2023 CGMFL ULN Base Prospectus*" set out on page 234 of the Base Prospectus shall be amended as follows:

   "[*Use this paragraph if the Current Base Prospectus has not been supplemented*: For the purposes hereof, "**Current Base Prospectus**" or "**Base Prospectus**" means the [Citigroup Inc./CGMHI/CGMFL] GMI Base Prospectus relating to the Programme dated 18 November 2024.]

   [*Use this paragraph if the Current Base Prospectus has been supplemented*: For the purposes hereof, "**Current Base Prospectus**" or "**Base Prospectus**" means the [Citigroup Inc./CGMHI/CGMFL] GMI Base Prospectus relating to the Programme dated 18 November 2024, as supplemented by a Supplement (No.[●]) dated [●] ([the] "**Supplement** [**to the Current Base Prospectus**] [No.[●] "]) [and a Supplement (No.[●]) dated [●] ("**Supplement [to the Current Base Prospectus] No. [●]**" and, together with Supplement No.[●], the "**Supplements to the Current Base Prospectus**")].]]".".

SCHEDULE 6

AMENDMENTS TO SECTION G.4 – DESCRIPTION OF THE RETURN ON THE SECURITIES

Section G.4 (*Description of the return on the Securities*) on pages 235 to 256 of the Base Prospectus are updated as follows:

1. The sub-section headed "Global interest floor:" in the Section "*General – Interest – Specific features of Variable Rate Securities*" on page 237 of the Base Prospectus is updated to provide for separate periods for which a Floor applies, as follows:

   "• Global interest floor:

   A "global interest floor" may be applied to the formulae for determining amounts due under the Securities for specified periods, meaning that the total amount of interest payable in respect of the Securities in respect of such period shall not be less than the floor amount. In such case, if the total amount of interest paid in respect of the Securities for the relevant period prior to the application of the global interest floor provisions is less than the floor amount, the difference between such total amount of interest and the floor amount shall be paid on the final interest payment date in respect of the Securities in such period.".

2. The reference to the term "Early Redemption Event" in the Section "Index Skew Notes" on page 255 of the Base Prospectus is updated to refer to "Early Termination Event

3. The following new paragraph is inserted after the paragraph beginning ""**cliquet**" means …" under the heading "*Performance*" in the section entitled "*Features which determine amounts due or assets deliverable in respect of Securities linked to the performance of the Underlying(s)*" on page 242 of the Base Prospectus:

   "• "**best of profile**" means that the relevant performance is calculated by reference to the highest basket performance of two baskets comprised of the same Underlying(s) but having different weighting profiles, the basket performance being assessed as the appreciation or depreciation in the level of each of the Underlying(s) comprising the basket on the relevant Valuation Date(s) compared with the relevant strike date(s), all as further detailed in the terms and conditions of the Securities. As such, amounts due or assets deliverable where such provisions apply are not directly linked to the performance of any one Underlying and the positive performance of some Underlying(s) may be negated by the negative performance of other Underlying(s) in either or both baskets, particularly where the weighting attributed to those Underlying(s) having a negative performance is greater than that attributed to those Underlying(s) having a positive performance. There can be no guarantee that the weighting profile of either basket will emphasise the positive performance of any Underlying."

SCHEDULE 7

AMENDMENTS TO THE CONDITIONS OF THE SECURITIES

Amendments to Section H.1 – General Conditions of the Notes and Certificates

The General Conditions of the Notes and Certificates set out in Section H.1 on pages 436 to 510 of the Base Prospectus shall be amended as follows:

1. The second paragraph of General Condition 1 (*Type of Security*) on page 440 of the Base Prospectus is updated to include a reference to "Interest Amount", as follows:

   "In the case of Certificates, Notes that are titled "Certificates" and Italian Listed Certificates, where applicable, as used in the Conditions, references to "Note(s)" shall be construed to be to "Certificate(s)" and related expressions shall be construed accordingly. In addition, references to "redemption" and "redeem" shall be construed to be to "termination" and "terminate", references to "principal" and "principal amount", respectively, shall be construed to be to "invested amount", references to "nominal amount" shall be construed to be to "calculation amount", references to "settlement" and "settle" and "settled" shall be construed to be to, respectively, "termination" and "terminate" and "terminated", references to "interest", "Interest Amount", "Interest Payment Date", "Interest Period", "Interest Rate" and "Interest Underlying" shall be construed to be (in the case of Certificates) to "coupon amount", "Coupon Payment Date", "Coupon Period", "Coupon Rate" and "Coupon Underlying" or (in the case of Notes that are titled "Certificates" and Italian Listed Certificates) to "premium", "Premium Payment Date", "Premium Period", "Premium Rate" and "Premium Underlying", and references to "maturity date" shall be construed to be to "final termination date", and all related expressions herein or in the Fiscal Agency Agreement, any Global Registered Security and any securities in definitive form shall be construed accordingly.".

2. The titles of General Condition 6(b) (*Redemption for Taxation Reasons and Redemption for Illegality*), General Condition 6(b)(i) (*Redemption for Taxation Reasons*) and General Condition (*Redemption for Illegality*) on page 449 of the Base Prospectus are updated to be "*Termination for Taxation Reasons and Termination for Illegality*", "*Termination for Taxation Reasons*" and "*Termination for Illegality*", respectively and all cross-references updated accordingly.

3. The numbering of paragraph (ii) (beginning "Where "Multiple Rate Amortisation Yield" is specified in the applicable Issue Terms, …") of the definition of "Amortised Face Amount" in General Condition 6(e)(v) (*Redemption and Purchase – Early Termination Amount*) on page 455 of the Base Prospectus is updated to sub-paragraph (C) so that the numbering is sequential.

Amendments to Section H.2 – General Conditions of the Warrants and Exercisable Certificates

The General Conditions of the Warrants and Exercisable Certificates set out in Section H.2 on pages 511 to 565 of the Base Prospectus shall be amended as follows:

4. The second paragraph of General Condition 1(b) (*Type, Title and Transfer – Title to Warrants*) on page 515 of the Base Prospectus is amended to include a reference to "holder of Securities", as follows:

   "In the case of Warrants represented by a Clearstream / Euroclear Global Security, subject as set forth in General Condition 1(c) below, each person who is for the time being shown in the records of Clearstream, Luxembourg or of Euroclear, as the holder of a particular amount of Warrants (in which regard any certificate or other document issued by Clearstream, Luxembourg or Euroclear as to the amount of Warrants standing to the account of any person shall be conclusive and binding for all purposes save in the case of manifest error) shall (except as otherwise required by law) be treated by the Issuer, the CGMFL Guarantor, the Warrant Agents, the Registrar, the Authentication Agent, Clearstream, Luxembourg, Euroclear and all other persons dealing with said person as the holder of such amount of Warrants for all purposes (and the expressions "**Warrantholder**", "**Securityholder**" ~~and~~, "**holder of Warrants**" and "**holder of Securities**" and related expressions shall be construed accordingly)."

5. The following definition of "Relevant Clearing System" is added in alphabetical order to General Condition 3 (*Definitions*) on page 523 of the Base Prospectus:

""**Relevant Clearing System**" means, as appropriate, Clearstream, Luxembourg, Euroclear, DTC and/or such other relevant clearing system, as the case may be, through which interests in Warrants are to be held and through an account at which the Warrants are to be cleared, as specified in the applicable Issue Terms.".

6. The title of General Condition 5(b)(ii) (*Early Termination*) on page 531 of the Base Prospectus is updated to be "*Mandatory Early Termination*" and all cross-references updated accordingly.

7. The following is added as a new Condition 5(h) on page 539 of the Base Prospectus and the current General Condition 5(h) (*RMB Disruption Event*) and all related cross references are renumbered accordingly:

"(h) *Settlement Currency Disruption Event*

If, in the opinion of the Calculation Agent, payment of any amount due in respect of the Warrants cannot be made by the Issuer in the Settlement Currency on any date on which payment is scheduled to be made under the Warrants (a "**Relevant Scheduled Payment Date**") due to:

(A) the imposition of laws or regulations by any Governmental Authority of the country for which the Settlement Currency is the lawful currency (the "**Settlement Currency Jurisdiction**") which (a) require non-residents of the Settlement Currency Jurisdiction to obtain permission from such central banking authority or other authority to obtain the Settlement Currency, or (b) otherwise restrict a non-resident's ability to obtain the Settlement Currency, or (c) otherwise regulate the purchase or holding of the Settlement Currency by non-residents of the Settlement Currency Jurisdiction such that costs are imposed in obtaining the Settlement Currency which would not be imposed in the absence of such regulations, or (d) has the direct or indirect effect of hindering, limiting or restricting the transfer of the Settlement Currency between non-residents of the Settlement Currency Jurisdiction or (e) materially restricts non-residents from transferring the Settlement Currency from the Settlement Currency Jurisdiction to the country of incorporation of such non-resident; or

(B) any Relevant Clearing System suspending or ceasing to accept the Settlement Currency as a settlement currency; or

(C) the Settlement Currency's replacement or disuse or the Settlement Currency (or any currency into which the Settlement Currency Jurisdiction has converted, redenominated or exchange the Settlement Currency into or any lawful successor currency to the Settlement Currency) no longer being used by the government of the Settlement Currency Jurisdiction or for the settlement of transactions by public institutions within the international banking community; or

(D) the illiquidity of the Settlement Currency in the relevant market; or

(E) any other circumstances beyond the control of the Issuer (including but not limited to a natural or man-made disaster, armed conflict, act of terrorism, riot or labour disruption),

(each a "**Settlement Currency Disruption Event**") then the Issuer shall be entitled to satisfy its obligations to the Warrantholders by either (i) delaying any such payment until after the Settlement Currency Disruption Event ceases to exist or (ii) making such payment in United States dollars ("**USD**") (such payment converted into USD by reference to such currency exchange rate displayed on such price source or otherwise as the Calculation Agent shall determine) on, or as soon as reasonably practicable (in the opinion of the Calculation Agent) after, the Relevant Scheduled Payment Date. Any such delayed payment or payment in USD will not constitute a default and Warrantholders shall not be entitled to further interest or any other payment in respect of any such delay.".

8. Paragraph (b) of General Condition 18 (*Administrator/Benchmark Event*) on page 557 of the Base Prospectus is amended to clarify the election in the applicable Issue Terms, as follows:

"(b) where "Early Termination following Administrator/Benchmark Event" is specified as applicable in the applicable Issue Terms, the Issuer may (~~if so specified in the applicable Issue Terms and~~ at its option) cancel the Warrants by giving notice to the Warrantholders in accordance with General Condition 11 (*Notices*). If the Warrants are so cancelled the Issuer will pay the Early Termination Amount to each Warrantholder in respect of each Warrant or, if Units are specified in the applicable Issue Terms, each Unit, as the case may be, held by such Warrantholder. Payments will be made in such manner and subject to such conditions as shall be notified to the Warrantholders in accordance with General Condition 11 (*Notices*)."

Amendments to Underlying Schedule 10 – Bespoke Index Conditions

9. Bespoke Index Condition 1 (*Definitions*) on page 642 of the Base Prospectus is updated to include definitions of "Additional Disruption Event" and "Bespoke Index Restriction Event" in alphabetical order, as follows:

""**Additional Disruption Event**" means any Index Restriction Event, if specified in the applicable Issue Terms."; and

""**Bespoke Index Restriction Event**" means, in respect of a Bespoke Index, the occurrence of circumstances in which (i) the Issuer, the Calculation Agent or any other person using such Bespoke Index in connection with the Securities is prevented from using or (ii) it is not commercially reasonable for any such entity to continue the use of, such Bespoke Index, in each case as a result of:

(i) any applicable legal restrictions; or

(ii) any applicable licensing restrictions or changes in the cost of obtaining or maintaining any relevant licence (including, without limitation, where the Issuer, the Calculation Agent, or any such other person is required to hold a valid licence in order to issue or perform its obligations in respect of the Securities and for any reason such licence is either not obtained, not renewed or is revoked or there is a material change in the cost of obtaining or renewing such licence).".

10. Bespoke Index Condition 4 (*Additional Adjustment Events*) on page 643 of the Base Prospectus is updated to add the word "; or" instead of the full stop at the end of sub-paragraph (b) and include a new paragraph (c) to include a reference to Additional Disruption Events, as follows:

"(c) each Additional Disruption Event (if any) specified in the applicable Issue Terms.".

Amendments to Underlying Schedule 14 – Credit Linked Conditions

11. Credit Linked Condition 31 (*Definitions*) on pages 790 to 875 of the Base Prospectus is updated as follows:

(i) The first paragraph of paragraph (b) of the definition of "*Premium Amortised Face Amount*" on page 843 of the Base Prospectus is updated by the deletion of the word "otherwise" at the beginning thereof and the substitution of the words "where "Single Rate Amortisation Yield" is specified in the applicable Issue Terms" therefor; and

(ii) the first paragraph of paragraph (b) of the definition of "*Zero Coupon Amortised Face Amount*" on page 874 of the Base Prospectus is updated by the deletion of the word "otherwise" at the beginning thereof and the substitution of the words "where "Single Rate Amortisation Yield" is specified in the applicable Issue Terms" therefor.

Amendments to Part A: Valuation and Settlement Schedule for Notes and Certificates

12. Paragraph (C)(III) of the definition of "Performance-Linked Mandatory Early Redemption Amount" in Valuation and Settlement Condition 1.1(b)(iv) (*Definitions relating to the determination of the Mandatory Early Redemption Amount due if a Mandatory Early Redemption Barrier Event has occurred*) on pages 1071 to 1072 of the Base Prospectus is updated by the insertion of the following formula after the words ", expressed as a formula:":

"Calculation Amount × [Max(CallFloor, Min(CallCap, MERPerf)) + Min(PutCap, Max(PutFloor, 100% + MERPerf))] × FX Performance + MERAA "

13. The definition of "Final Performance" in Valuation and Settlement Condition 1.1(c)(ii) (*Definitions relating to the Redemption Underlying(s), the performance of the Redemption Underlying(s) and levels of the Redemption Underlying(s)*) on pages 1080 to 1101 of the Base Prospectus is updated by the insertion of the following paragraph as a final paragraph (H) thereof:

"(H) where "Best of Profile Observation" is specified as applicable in respect of the Final Performance Provisions in the applicable Issue Terms, an amount expressed as a percentage and determined by reference to the following formula

$$Max\ [Profile\ A;\ Profile\ B]\ x\ 100"$$

PROVIDED HOWEVER THAT:

I. for the purposes of determining whether a Redemption Barrier Event has occurred pursuant to Condition 1.1(c)(iii) below, if (x) a Maximum Final Performance Percentage (Barrier Event) is specified in the applicable Issue Terms, then the Final Performance is subject to such maximum percentage (a cap); (y) a Minimum Final Performance Percentage (Barrier Event) is specified in the applicable Issue Terms, then the Final Performance is subject to such minimum percentage (a floor); or (z) a Maximum Final Performance Percentage (Barrier Event) and a Minimum Final Performance Percentage (Barrier Event) is specified in the applicable Issue Terms, then the Final Performance is subject to such maximum percentage and minimum percentage (a collar);

II. for the purposes of determining any Performance-Linked Redemption Amount pursuant to Condition 1.1(c)(iv) below and if a Redemption Barrier Event has occurred, if (x) a Maximum Final Performance Percentage (Barrier Event Satisfied) is specified in the applicable Issue Terms, then the Final Performance is subject to such maximum percentage (a cap); (y) a Minimum Final Performance Percentage (Barrier Event Satisfied) is specified in the applicable Issue Terms, then the Final Performance is subject to such minimum percentage (a floor); or (z) a Maximum Final Performance Percentage (Barrier Event Satisfied) and a Minimum Final Performance Percentage (Barrier Event Satisfied) is specified in the applicable Issue Terms, then the Final Performance is subject to such maximum percentage and minimum percentage (a collar);

III. for the purposes of determining any Performance-Linked Redemption Amount pursuant to Condition 1.1(c)(iv) below and if a Redemption Barrier Event has not occurred, if (x) a Maximum Final Performance Percentage (Barrier Event Not Satisfied) is specified in the applicable Issue Terms, then the Final Performance is subject to such maximum percentage (a cap); (y) a Minimum Final Performance Percentage (Barrier Event Not Satisfied) is specified in the applicable Issue Terms, then the Final Performance is subject to such minimum percentage (a floor); or (z) a Maximum Final Performance Percentage (Barrier Event Not Satisfied) and a Minimum Final Performance Percentage (Barrier Event Not Satisfied) is specified in the applicable Issue Terms, then the Final Performance is subject to such maximum percentage and minimum percentage (a collar); or

For which purpose:

"**Profile A**" means, in respect of the Final Profile A Underlyings, an amount expressed as a decimal and determine by reference to the following formula, where each relevant constituent value is determined in relation to the relevant Final Profile A Underlying:

$$\sum_{n=1}^{n} W_n \times \frac{\text{Final Reference Level} - \text{Redemption Strike Level}}{\text{Redemption Initial Level}}"$$

PROVIDED HOWEVER THAT if, in respect of a Final Profile A Underlying (x) a Maximum Final Profile A is specified in the applicable Issue Terms, then Profile A is subject to such maximum decimal (a cap); (y) a Minimum Final Profile A is specified in the applicable Issue Terms, then Profile A is subject to such minimum decimal (a floor); or (z) a Maximum Final Profile A and a Minimum Final Profile A is specified in the applicable Issue Terms, then Profile A is subject to such maximum decimal and minimum decimal (a collar);

"**Profile B**" means, in respect of the Final Profile A Underlyings, an amount expressed as a decimal and determine by reference to the following formula, where each relevant constituent value is determined in relation to the relevant Final Profile B Underlying:

$$\sum_{n=1}^{n} W_n \times \frac{\text{Final Reference Level} - \text{Redemption Strike Level}}{\text{Redemption Initial Level}}"$$

PROVIDED HOWEVER THAT if, in respect of a Final Profile A Underlying (x) a Maximum Final Profile B is specified in the applicable Issue Terms, then Profile B is subject to such maximum decimal (a cap); (y) a Minimum Final Profile B is specified in the applicable Issue Terms, then Profile B is subject to such minimum decimal (a floor); or (z) a Maximum Final Profile B and a Minimum Final Profile B is specified in the applicable Issue Terms, then Profile B is subject to such maximum decimal and minimum decimal (a collar);".

14. The definition of "Final Performance Underlying(s)" or "FPU" in Valuation and Settlement Condition 1.1(c)(ii) (*Definitions relating to the Redemption Underlying(s), the performance of the Redemption Underlying(s) and levels of the Redemption Underlying(s)*) on pages 1101 to 1102 of the Base Prospectus is updated by the insertion of the following paragraph as a new paragraph (F) thereof and renumbering the subsequent paragraphs:

    "(F) where "Best of Profile Observation" is specified as applicable in respect of the Final Performance Provisions in the applicable Issue Terms, all of the Final Profile A Underlying(s) and Final Profile B Underlying(s);".

15. The definition of "W_n" in Valuation and Settlement Condition 1.1(c)(ii) (*Definitions relating to the Redemption Underlying(s), the performance of the Redemption Underlying(s) and levels of the Redemption Underlying(s)*) on pages 1107 to 1108 of the Base Prospectus is updated by the insertion of the following paragraphs as new paragraphs (ii) and (iii) thereof and renumbering the subsequent paragraphs:

    "(ii) where Best of Profile Observation is specified as applicable in respect of the Final Performance Provisions in the applicable Issue Terms and in respect of a Final Profile A Underlying, the percentage weighting specified for such Final Profile A Underlying in the applicable Issue Terms; or

    (iii) where Best of Profile Observation is specified as applicable in respect of the Final Performance Provisions in the applicable Issue Terms and in respect of a Final Profile B Underlying, the percentage weighting specified for such Final Profile B Underlying in the applicable Issue Terms;".

16. The definition of "Redemption Barrier Event" in Valuation and Settlement Condition 1.1(c)(iii) (*Definitions relating to the determination of the redemption amount due or assets deliverable on*

the Maturity Date) on pages 1110 to 1112 of the Base Prospectus is updated by the insertion of the following paragraph as a new paragraph (G) thereof and renumbering the subsequent paragraphs:

"(G) where the Redemption Barrier Event is specified in the applicable Issue Terms to be "Redemption Barrier Event American One-Touch Observation - Performance", in the determination of the Calculation Agent, the (i) Final Performance or (ii) if "Sum of" is specified in respect of the Redemption Barrier Event in the applicable Issue Terms, the sum of the Final Performances, of the Redemption Barrier Underlying(s) satisfy the relevant Final Barrier Level on any Redemption Barrier Observation Date and, as the Final Performance shall be calculated in respect of each Redemption Barrier Observation Date, then:

I. reference in the definition of Final Performance to "Final Reference Level" shall be construed to be to the "Underlying Closing Level for the relevant Redemption Underlying for the relevant Redemption Barrier Observation Date converted at the FX on such Redemption Barrier Observation Date";

II. reference to the Final Performance shall be construed to be to Final Performance for the relevant Redemption Barrier Observation Date; and

III. the Final Performance Underlying(s) (if any) shall be determined in respect of the relevant Redemption Barrier Observation Date;"".

17. The first paragraph of sub-paragraph (A) of the definition of "Redemption Upper Barrier Event" in Valuation and Settlement Condition 1.1(c)(iii) (*Definitions relating to the determination of the redemption amount due or assets deliverable on the Maturity Date*) on pages 1115 of the Base Prospectus is updated to correct the reference to "Final Performance Underlyings" to refer to "Redemption Upper Barrier Underlyings", as follows:

"(A) where the Redemption Upper Barrier Event is specified in the applicable Issue Terms to be "Redemption Barrier Event Final Performance FPU", in the determination of the Calculation Agent, the Final Performance of the ~~Final Performance~~Redemption Upper Barrier Underlyings in respect of such Specified Redemption Upper Barrier Event Valuation Date is (i) greater than, (ii) greater than or equal to, (iii), less than, or (iv) less than or equal to (in each case as specified in the applicable Issue Terms in respect of the Redemption Upper Barrier Event), the Redemption Upper Barrier Percentage specified in the applicable Issue Terms and, as the Final Performance shall be calculated in respect of each Redemption Upper Barrier Event Valuation Date:".

18. The definition of "Additional Early Termination Event" in Valuation and Settlement Condition 2(m) (*Underlying Valuation Provisions and Fallback Provisions for Securities other than Underlying Linked Notes - Definitions*) on page 1142 of the Base Prospectus is updated as follows:

"**Additional Early Termination Event**" means, in each case if specified as applicable in the applicable Issue Terms, (i) in respect of an Underlying, each event (if any) specified as such in the applicable Issue Terms and in the Underlying Schedule applicable to such Underlying and (ii) in respect of Underlying Linked Securities only, if Hedging Disruption Early Termination Event and/or Section 871(m) Event is/are specified as applicable in the applicable Issue Terms, a Hedging Disruption Early Termination Event and/or a Section 871(m) Event.".

19. Paragraph (b) of Valuation and Settlement Condition 3 (*Redemption or Adjustment for an Administrator/Benchmark Event*) on page 1148 of the Base Prospectus is amended to clarify the election in the applicable Issue Terms, as follows:

"(b) where "Early Termination following Administrator/Benchmark Event" is specified as applicable in the applicable Issue Terms, the Issuer may (~~if so specified in the applicable Issue Terms and~~ at its option) redeem the Securities on a day selected by the Issuer, in which case each Security shall be redeemed by payment of an amount equal to the Early Termination Amount.".

20. Valuation and Settlement Condition 4.2(a) (*Provisions relating to Interest – Interest on Floating Rate Securities – Screen Rate Determination*) is updated to include references to SONIA and SOFR by updating the paragraph beginning "If a Reference Rate to which Screen Rate Determination applies …" on page 1153 of the Base Prospectus as follows:

"If a Reference Rate to which Screen Rate Determination applies is specified in the applicable Issue Terms as being other than EURIBOR, STIBOR, NIBOR, CIBOR, ROBOR, TIBOR, HIBOR, BBSW ~~or~~, BKBM, SONIA or SOFR, the Screen Rate (and any relevant Reference Rate) in respect of such Securities alternative provisions may be specified in the applicable Pricing Supplement.".

21. Valuation and Settlement Condition 4.2 (*Provisions relating to Interest – Interest on Floating Rate Securities*) on pages 1151 to 1170 of the Base Prospectus is updated by the insertion of the following paragraph as a new paragraph (g) thereof and renumbering the existing paragraph (g) and the subsequent paragraphs together with all related cross-references:

"(g) *TONIA Floating Rate Determination*

(i) *Compounded Daily TONIA – Non-Index Determination*

Where TONIA Floating Rate Determination is specified in the applicable Issue Terms as the manner in which the Floating Interest Rate is to be determined, the Floating Interest Rate for the relevant Interest Period will, subject as provided below and save where Index Determination applies, be Compounded Daily TONIA (the "**TONIA Floating Rate**"), as determined on the relevant Interest Determination Date plus or minus (if any is specified in the applicable Issue Terms in relation to such TONIA Floating Rate) the Margin (if any) and multiplied by the Interest Participation Rate (if any is specified in the applicable Issue Terms in relation to such TONIA Floating Rate).

"**Compounded Daily TONIA**" means, in respect of an Interest Period, the rate of return of a daily compound interest investment (with the daily Tenge OverNight Index Average rate as the reference rate for the calculation of interest) calculated by the Calculation Agent in respect of the relevant Interest Determination Date as follows, and the resulting percentage will be rounded if necessary to four decimal places, with 0.00005 being rounded upwards, or otherwise in accordance with applicable market convention in the derivatives market, unless otherwise specified in the applicable Issue Terms:

$$\left[\prod_{i=1}^{d_0}\left(1+\text{Relevant TONIA Level x}\frac{n_i}{365}\right)-1\right]\times\frac{365}{d}$$

where:

"**d**" means the number of calendar days in (where "TONIA OIS Compounding" or "TONIA Compounding with Lookback" is specified as the Compounding Method in the applicable Issue Terms) the relevant Interest Period or (where "TONIA Compounding with Observation Period Shift" is specified as the Compounding Method in the applicable Issue Terms) the relevant TONIA Observation Period;

"**d_0**" means, (where "TONIA OIS Compounding" or "TONIA Compounding with Lookback" is specified as the Compounding Method in the applicable Issue Terms) in respect of any Interest Period, the number of Almaty Banking Days in the relevant Interest Period or (where "TONIA Compounding with Observation Period Shift" is specified as the Compounding Method in the applicable Issue Terms) in respect of any TONIA Observation Period, the number of Almaty Banking Days in the relevant TONIA Observation Period;

"**i**" means a series of whole numbers from 1 to "d_0", each representing the relevant Almaty Banking Day in chronological order from, and including, the first Almaty Banking Day (where "TONIA OIS Compounding" or "TONIA Compounding with Lookback" is specified as the Compounding Method in the applicable Issue Terms) in

the relevant Interest Period or (where "TONIA Compounding with Observation Period Shift" is specified as the Compounding Method in the applicable Issue Terms) the TONIA Observation Period;

"**n_i**" for any Almaty Banking Day "i", means the number of calendar days from and including, such Almaty Banking Day "i" up to, but excluding, the following Almaty Banking Day ("i+1");

"**Observation Look-Back Period**" means the number of Almaty Banking Days specified in the applicable Issue Terms;

"**p**" means (save as specified in the applicable Issue Terms) the number of Almaty Banking Days included in the Observation Look-Back Period specified in the applicable Issue Terms;

"**Relevant TONIA Level**" means:

(a) where "TONIA OIS Compounding" is specified as the Compounding Method in the applicable Issue Terms,, in respect of any Almaty Banking Day "i" in the relevant Interest Period, the TONIA Reference Rate for such day, PROVIDED THAT, for the purposes of calculating the TONIA Floating Rate for the final Interest Period, the TONIA Reference Rate for each Almaty Banking Day in the period from (and including) the TONIA Reference Rate Cut-off Date to (but excluding) the Maturity Date or the redemption date, as applicable, shall be the TONIA Reference Rate for such TONIA Reference Rate Cut-off Date;

(a) where "TONIA Compounding with Lookback" is specified as the Compounding Method in the applicable Issue Terms, (save as specified in the applicable Issue Terms) in respect of any Almaty Banking Day "i" falling in the relevant Interest Period, the TONIA Reference Rate for the Almaty Banking Day falling "p" Almaty Banking Days prior to such day; or

(b) where "TONIA Compounding with Observation Period Shift" is specified as the Compounding Method in the applicable Issue Terms, (save as specified in the applicable Issue Terms) TONIAi, where "**TONIAi**" is, in respect of any Almaty Banking Day "i" falling in the relevant TONIA Observation Period, the TONIA Reference Rate for such day;

"**TONIA Observation Period**" means in respect of each Interest Period, the period from and including the date falling "p" Almaty Banking Days preceding the first date in such Interest Period to but excluding the date falling "p" Almaty Banking Days preceding the Final Interest Period End Date in respect of the relevant Interest Period;

"**TONIA Reference Rate**", in respect of any Almaty Banking Day ("i") and subject as provided in Valuation and Settlement Condition 4.2(h) (*Corrections in respect of compounded rates and indices*), is a reference rate equal to the daily Tenge OverNight Index Average ("TONIA") rate for such day "i" as provided by the Kazakhstan Stock Exchange (**KASE**), as the administrator of such rate (or any successor administrator of such rate) on the "TONIA" page of the website of the KASE at https://kase.kz/en/money_market/repo-indicators/tonia/, or any successor website or the website of any successor administrator for the publication of such rate (the "**KASE's Website**") (in each case, on or before 8:00 p.m., Almaty time, on the same Almaty Banking Day) PROVIDED THAT, where a Daily Capped Rate and/or a Daily Floored Rate is specified in the applicable Issue Terms in respect of an Interest Period, such TONIA Reference Rate shall the lesser of such rate and the relevant Daily Capped Rate and/or the greater of such rate and the relevant Daily Floored Rate, as applicable; and

"**TONIA Reference Rate Cut-off Date**" means the day that is the number of days specified in the applicable Issue Terms (or, if none is so specified, the second Almaty Banking Day) prior to the Maturity Date or the redemption date, as applicable.

(ii) *Compounded Daily TONIA – Index Determination*

Where TONIA Floating Rate Determination is specified in the applicable Issue Terms as the manner in which the Floating Interest Rate is to be determined and Index Determination is specified as being applicable in the applicable Issue Terms, the Floating Interest Rate for the relevant Interest Period will, subject as provided below, be calculated by reference to the following formula and based on the TONIA Index (as defined below) (the "**TONIA Index Floating Rate**") and the resulting percentage will be rounded to ten decimal places, with 0.00000000005 being rounded upwards, or otherwise in accordance with applicable market convention in the derivatives market, unless otherwise specified in the applicable Issue Terms. Such Interest Rate will be plus or minus (if any is specified in the applicable Issue Terms in relation to such SOFR Index Floating Rate) the Margin (if any) and multiplied by the Interest Participation Rate (if any is specified in the applicable Issue Terms in relation to such SOFR Index Floating Rate):

Compounded Daily TONIA =

$$\left(\frac{\text{TONIA Index}_{\text{End}}}{\text{TONIA Index}_{\text{Start}}} - 1\right) \times \left(\frac{365}{d_c}\right)$$

where:

"**d_c**" is the number of calendar days from (and including) the day in relation to which $\text{TONIA Index}_{\text{Start}}$ is determined to (but excluding) the day in relation to which $\text{TONIA Index}_{\text{End}}$ is determined;

"**Relevant Number**" is as specified in the applicable Issue Terms;

"**TONIA Index**" means, in respect of any Almaty Banking Day and subject as provided in Valuation and Settlement Condition 4.2(h) (C*orrections in respect of compounded rates and indices*), the TONIA Index value as published by the Kazakhstan Stock Exchange (**KASE**), as the administrator of such index (or any successor administrator of such index) as such index appears on the website of the KASE at https://kase.kz/en/, or any successor website or the website of any successor administrator for the publication of such index on or before 8:00 pm Almaty time;

"**$\text{TONIA Index}_{\text{End}}$**" is the TONIA Index value for the day which is the Relevant Number of Almaty Banking Days preceding the relevant Final Interest Period End Date; and

"**$\text{TONIA Index}_{\text{Start}}$**" is the TONIA Index value for the day which is the Relevant Number of Almaty Banking Days preceding the first date of the relevant Interest Period.

(iii) *Non-availability*

Save where Index Determination applies, the following provisions (the "**TONIA (Non-Index) Fallback Provisions**") will apply if in respect of any relevant determination date a TONIA Reference Rate is not available on the relevant website or if TONIA ceases to exist. In these circumstances, the Relevant Agent will determine such TONIA Reference Rate in its sole and absolute discretion.

Subject as provided above, the Administrator/Benchmark Event provisions shall apply in the event that an Administrator/Benchmark Event occurs.

The following provisions (the "**TONIA (Index) Fallback Provisions**") will apply if in respect of any relevant determination date a TONIA Index value has not been provided or published by or on behalf of the relevant administrator (or any successor

administrator) or authorised distributors or the relevant website is not available. In these circumstances, the Floating Interest Rate for the relevant Interest Period will be determined in accordance with Valuation and Settlement Condition 4.2(g)(i) (*Compounded Daily TONIA – Non-Index Determination*) above in relation to which TONIA OIS Compounding shall apply.

(iv) *Amendments to TONIA Methodology*

In the event that the administrator of TONIA amends the methodology of TONIA (including, without limitation, amendments to the time of publication of the relevant rate), the Relevant Agent may but shall not be required to make any related or consequential changes to the Conditions not otherwise provided for in this Condition (including, without limitation, any technical, administrative or operational changes, changes to timing and frequency of determining rates and making payments of interest and changes to the definition of Designated Maturity (where applicable)) that the Relevant Agent determines to be appropriate in a manner substantially consistent with market practice (or, if the Relevant Agent decides that adoption of any portion of such market practice is not administratively feasible or if the Relevant Agent determines that no appropriate market practice exists, in such other manner as the Relevant Agent determines is reasonably necessary).".

22. Valuation and Settlement Condition 4.2(h) (*Provisions relating to Interest – Interest on Floating Rate Securities – Corrections in respect of compounded rates and indices*) (as renumbered as provided above) on pages 1169 to 1170 of the Base Prospectus is updated to include references to TONIA and by the deletion of the words "Screen Rate." at the end of such Condition and the substitution of the words "rate or index." therefor, as follows:

"(g) *Corrections in respect of compounded rates and indices*

In the event that any SONIA rate, SONIA Compounded Index, SOFR Reference Rate, SOFR Index value, €STR Reference Rate, ~~or~~ SARON Reference Rate, TONIA Reference Rate or TONIA Index is subsequently corrected, and the correction (the "**Corrected Rate**") is published after the original publication but no later than the longer of (a) one hour after such original publication and (b) any other period for corrections specified by a relevant administrator in its methodology for the relevant rate or index, then PROVIDED THAT such Corrected Rate is published on or prior to the date falling two Business Days prior to the date on which a related payment is scheduled to be made under the Securities (the "**Relevant Scheduled Payment Date**"), then such Corrected Rate shall be deemed to be the rate for the relevant date and the ~~Calculation~~ Relevant Agent ~~or Determination Agent (as applicable)~~ shall use such Corrected Rate in determining any relevant amount payable in respect of the Securities. Any corrections published after the second Business Day prior to the Relevant Scheduled Payment Date shall be disregarded for the purposes of determining the relevant Screen Rate.".

23. Valuation and Settlement Condition 4.19 (*Global Interest Floor Securities*) on pages 1213 and 1214 of the Base Prospectus is updated to provide for separate periods for which a Floor applies, as follows:

"**4.19 Global Interest Floor Securities**

Where the applicable Issue Terms specify the Global Interest Floor Securities Provisions to be applicable to the Securities ("**Global Interest Floor Securities**"), the definitions and provisions set out in this Valuation and Settlement Condition 4.19 (the "**Global Interest Floor Securities Provisions**") shall apply in addition to the AIA Valuation and Settlement Conditions (as defined below) in respect of each Global Floor Period.

(a) *Interest Amount in respect of Final Interest Period for each Global ~~Interest~~ Floor ~~Securities~~ Period*

Notwithstanding anything to the contrary in the Valuation and Settlement Conditions (other than Valuation and Settlement Condition 4.23 (Restructure Interest Rate Securities)) and in respect of each Global Floor Period, the Interest Amount payable in respect of each Security and the Final Interest Period for such Global Floor Period will be an amount in the Settlement Currency calculated by the Calculation Agent equal to:

(i) AIA; plus

(ii) Max [Floor – Sum, 0]

(the resultant figure being rounded to the nearest sub -unit of the relevant Settlement Currency, half of any such sub-unit being rounded upwards or otherwise in accordance with applicable market convention) and the provisions of the Valuation and Settlement Conditions relating to the Actual Interest Amount (the "**AIA Valuation and Settlement Conditions**") shall be subject to the provisions hereof.

(b) *Definitions*

"**AIA**" or "**Actual Interest Amount**" means, in respect of a Global Floor Period, the Interest Amount otherwise determined in respect of each Security and the relevant Final Interest Period in accordance with the Valuation and Settlement Conditions prior to the application of the Global Interest Floor Securities Provisions set out in this Valuation and Settlement Condition 4.19 but applied either before or after, as specified in the applicable Issue Terms, the application of the FX Performance Securities Provisions.

"**Final Interest Period**" means, in respect of a Global Floor Period, the Interest Period ending on (but excluding) the Interest Period End ~~Maturity~~ Date falling at the end of such Global Floor Period (the "**Global Floor Period End Date**") or, if the final Interest Period in respect of the Securities does not end on (but exclude) the Global Floor Period End ~~Maturity~~ Date, such final Interest Period.

"**Floor**" means, in respect of a Global Floor Period, an amount in the Settlement Currency calculated by the Calculation Agent equal to the product of (a) the Calculation Amount and (b) the Floor Rate.

"**Floor Rate**" means, in respect of a Global Floor Period, the rate specified as such for such Global Floor Period in the applicable Issue Terms.

"**Global Floor Period**" means each period specified as such in the applicable Issue Terms. For the avoidance of doubt, there may be only a single Global Floor Period specified in respect of the Securities.

"**Sum**" means, in respect of a Global Floor Period, an amount in the Settlement Currency calculated by the Calculation Agent equal to the sum of:

(i) the Actual Interest Amount; and

(ii) the sum of the Interest Amount payable in respect of each Security for each Interest Period in such Global Floor Period other than the relevant Final Interest Period (or, if Interest Rollup is specified to be applicable in the applicable Issue Terms and in respect of the single Global Floor Period ending on (but excluding) the Maturity Date, the sum of the Interest Amounts accrued and calculated in respect of each Security for each Interest Period in such Global Floor Period other than the relevant Final Interest Period and, subject to this Valuation and Settlement Condition 4.19, payable on the Interest Payment Date falling on or around the Global Floor Period End ~~Maturity~~ Date).".

24. Paragraph (iii) of the definition of "Interest Determination Date" in Valuation and Settlement Condition 4.28 (*Provisions relating to Interest – Definitions*) on pages 1230 and 1231 of the Base Prospectus is updated to include references to TONIA as follows:

"(iii) if SOFR Floating Rate Determination, €STR Floating Rate Determination, ~~or~~ SARON Floating Rate Determination or TONIA Floating Rate Determination applies and the Compounding Method is specified to be SOFR OIS Compounding, €STR OIS Compounding, ~~or~~ SARON OIS Compounding or TONIA OIS Compounding (as applicable) in the applicable Issue Terms, the Interest Period End Date falling at the end of the relevant Interest Period (or such other date or dates, if any, specified as such in the applicable Issue Terms) PROVIDED THAT, in any such case, where such Compounding Method applies to the final Interest Period prior to the redemption of the Securities, the Interest Determination Date with respect to such final Interest Period will be the SOFR Reference Rate Cut-Off Date, the €STR Reference Rate Cut-Off Date, ~~or~~ the SARON Reference Rate Cut-Off Date or the TONIA Reference Rate Cut-Off Date, respectively,".

25. Paragraph (i) of the definition of "Interest Payment Date" in Valuation and Settlement Condition 4.28 (*Provisions relating to Interest – Definitions*) on pages 1231 and 1232 of the Base Prospectus is updated to include references to TONIA as follows:

"(i) if SOFR Floating Rate Determination, €STR Floating Rate Determination, ~~or~~ SARON Floating Rate Determination or TONIA Floating Rate Determination applies and the Compounding Method is specified to be SOFR OIS Compounding, €STR OIS Compounding, ~~or~~ SARON OIS Compounding or TONIA OIS Compounding (as applicable) in the applicable Issue Terms, and "Delayed Payment" also applies:

(A) the date that is the number of Delayed Interest Payment Dates falling after the relevant Interest Period End Date, as specified in the applicable Issue Terms; or

(B) if Delayed Interest Payment Dates are specified in the applicable Issue Terms to be "As specified in Valuation and Settlement Condition 4.28 (*Definitions*)": (a) in respect of SOFR, two U.S. Government Securities Business Days, (b) in respect of €STR, two T2 Business Days, ~~and~~ (c) in respect of SARON, two Zurich Banking Days and (d) in respect of TONIA, two Almaty Banking Days after the relevant Interest Period End Date,

PROVIDED THAT, in each case, the Interest Payment Date with respect to the final Interest Period will be the Maturity Date or other date for redemption of the relevant Securities; or".

26. The definitions of "Relevant Financial Centre" and "Specified Time" in Valuation and Settlement Condition 4.28 (*Provisions relating to Interest – Definitions*) on pages 1233 and 1234 of the Base Prospectus are updated to include references to SONIA and SOFR as follows:

""**Relevant Financial Centre**" means, (i) if the applicable Issue Terms specify "As specified in Valuation and Settlement Condition 4.28 (*Definitions*)", (a) Brussels, in the case of a determination of EURIBOR, (b) Stockholm, in the case of a determination of STIBOR, (c) Oslo, in the case of a determination of NIBOR, (d) Copenhagen, in the case of a determination of CIBOR, (e) Bucharest, in the case of a determination in ROBOR, (f) Tokyo, in the case of a determination of TIBOR, (g) Hong Kong, in the case of a determination of HIBOR, (h) Sydney, in the case of a determination of BBSW ~~and~~, (i) Wellington, in the case of a determination of BKBM, (j) London, in the case of a determination of SONIA and (k) New York City, in the case of a determination of SOFR, or (ii) such other centre as specified in the applicable Issue Terms.

"**Specified Time**" means (i) if the applicable Issue Terms specify "As specified in Valuation and Settlement Condition 4.28 (*Definitions*)", (a) in the case of EURIBOR, 11.00 a.m., (b) in the case of STIBOR, 11.00 a.m., (c) in the case of NIBOR, 12.00 noon, (d) in the case of CIBOR, 11.00 a.m., (e) in the case of ROBOR, 11.00 a.m., (f) in the case of TIBOR, 12.50 p.m., (g) in the case of HIBOR, 11.15 a.m., (h) in the case of BBSW, 12.00 noon ~~or~~, (i) in the case of BKBM, 11.00 a.m., (j) in the case of SONIA, 9.00 a.m. or (k) in the case of SOFR, 8.00 a.m.,

in each case in the Relevant Financial Centre, or (ii) the time in the place specified as such in the applicable Issue Terms.".

27. Valuation and Settlement Condition 4.28 (*Provisions relating to Interest – Definitions*) on pages 1233 and 1234 of the Base Prospectus are updated to include the following definitions in alphabetical order:

    ""**Almaty Banking Day**" means any calendar day (other than a Saturday and Sunday) on which commercial banks are open for general business (including dealings in foreign exchange and foreign currency deposits) in Almaty, Kazakhstan."; and

    ""**Zurich Banking Day**" means any calendar day (other than a Saturday and Sunday) on which commercial banks are open for general business (including dealings in foreign exchange and foreign currency deposits) in Zurich, Switzerland.".

28. The definition of "Reference Rate" in Valuation and Settlement Condition 10.1 (*Reference Rate Event Provisions*) on pages 1256 to 1257 is updated to include references to the TONIA Floating Rate Determination, as follows:

    ""**Reference Rate**" means any interest rate (in each case howsoever described in the Conditions and as amended from time to time pursuant to the provisions of the Reference Rate Event Provisions) and any rate defined or specified as a "Reference Rate" in the Valuation and Settlement Conditions or the applicable Issue Terms (as amended from time to time pursuant to the provisions of the Reference Rate Event Provisions), which may include, without limitation, (i) any floating rate determined by reference to (a) Screen Rate Determination, (b) ISDA Determination, (c) SONIA Floating Rate Determination, (d) SOFR Floating Rate Determination, (e) €STR Floating Rate Determination, ~~or~~ (f) SARON Floating Rate Determination or (g) TONIA Floating Rate Determination, (ii) any swap rate, (iii) any Underlying which is a Rate, (iv) a CMS Interest Rate, or (v) a CMS Reference Rate and, in each case will, where appropriate and without limitation, include any related component or underlying rate (including, for the purposes of the 2021 Definitions any Underlying Benchmark, as defined therein), tenor or index rate. Where more than one Reference Rate is applicable in respect of the Securities, "Reference Rate" shall be construed to refer to each such Reference Rate. Where a Reference Rate applies in respect of any relevant period or day as specified in the applicable Issue Terms, "Reference Rate" shall be construed to refer to such Reference Rate in respect of the relevant period or day as specified in the applicable Issue Terms.".

29. Valuation and Settlement Condition 10.5 (*SONIA Floating Rate Determination, SOFR Floating Rate Determination, €STR Floating Rate Determination and SARON Floating Rate Determination*) on page 1257 of the Base Prospectus is updated to correct certain cross-references, as follows:

    "10.5 SONIA Floating Rate Determination, SOFR Floating Rate Determination, €STR Floating Rate Determination and SARON Floating Rate Determination

    The provisions relating to the determination of relevant floating rates set out in the SFRD (Non-Index) Fallback Provisions ~~in Valuation and Settlement Condition 4.2(c)(i) (*Compounded Daily SONIA – Non-Index Determination*),~~and the SFRD (Index) Fallback Provisions in Valuation and Settlement Condition 4.2(c)(iii) (~~Compounded Daily~~ *SONIA Floating Rate Determination – ~~Index Determination~~Non-availability*), the SOFR Fallback Provisions in Valuation and Settlement Condition 4.2(d)(iii) (*SOFR Floating Rate Determination – Non-availability*), the €STR Fallback Provisions in Valuation and Settlement Condition 4.2(e)(ii) (*€STR Floating Rate Determination – Non-availability*) and SARON Fallback Provisions in Valuation and Settlement Condition 4.2(f)(ii) (*SARON Floating Rate Determination – Non-availability*) shall apply where SONIA Floating Rate Determination, SOFR Floating Rate Determination, €STR Floating Rate Determination or (f) SARON Floating Rate Determination are specified as applicable in the applicable Issue Terms, PROVIDED THAT none of the Reference Rate Event Provisions set out in Valuation and Settlement Condition 9 (*Reference Rate Event Provisions*), the provisions set out in Valuation and Settlement Condition 3 (*Redemption or adjustment for an Administrator/Benchmark Event*) and the Rate

Conditions apply to the relevant floating rate as a result of the relevant event or circumstance.".

30. Valuation and Settlement Condition 10.8 (*Regulatory obligations*) on page 1258 to 1259 of the Base Prospectus is updated to correct certain cross-references, as follows:

"10.8 Regulatory obligations

If (a) it is or would be unlawful or prohibited under any applicable law or regulation to determine and calculate a replacement interest rate or make any other determination or adjustment in accordance with the Reference Rate Event Provisions set out in Valuation and Settlement Condition 9 (*Reference Rate Event Provisions*), the Underlying Rate Fallback Provisions set out in Underlying Schedule 13, the provisions set out in Valuation and Settlement Condition 3 (*Redemption or adjustment for an Administrator/Benchmark Event*), the SRD Fallback Provisions in Valuation and Settlement Condition 4.2(a) (*Screen Rate Determination*), the ISDA Determination provisions in Valuation and Settlement Condition 4.2(b) (*ISDA Determination*), the SFRD (Non-Index) Fallback Provisions ~~in Valuation and Settlement Condition 4.2(c)(i) (*Compounded Daily SONIA – Non Index Determination*)~~or the SFRD (Index) Fallback Provisions in Valuation and Settlement Condition 4.2(c)(iii) (~~Compounded Daily~~ *SONIA Floating Rate Determination – ~~Index Determination~~Non-availability*), the SOFR Fallback Provisions in Valuation and Settlement Condition 4.2(d)(iii) (*SOFR Floating Rate Determination – Non-availability*), the €STR Fallback Provisions in Valuation and Settlement Condition 4.2(e) (*€STR Floating Rate Determination – Non-availability*) and SARON Fallback Provisions in Valuation and Settlement Condition 4.2(f)(ii) (*SARON Floating Rate Determination – Non-availa*bility), (each a "**Reference Rate Fallback Provision**") (or it would be unlawful were a determination to be made at that time); or (b) it would contravene any applicable licensing requirements to determine a replacement interest rate or make any other determination or adjustment in accordance with any applicable Reference Rate Fallback Provision (or it would contravene those licensing requirements were a determination to be made at that time); or (c) the Relevant Agent determines that an adjustment spread (however described in the Reference Rate Fallback Provisions) is or would be a benchmark, index or other price source whose production, publication, methodology or governance would subject the Relevant Agent to material additional regulatory obligations which it is unwilling to undertake, then the Relevant Agent shall not be obliged to make the relevant determination or adjustment and may instead take any alternative action under the Conditions as it determines appropriate.

SCHEDULE 8

AMENDMENTS TO THE FORM OF FINAL TERMS – NOTES AND CERTIFICATES

The Form of Final Terms – Notes and Certificates set out in Section H.4 on pages 1318 to 1632 of the Base Prospectus shall be amended as follows:

1. The third paragraph under the heading "PART A - CONTRACTUAL TERMS" of the Form of Final Terms for Notes and Certificates on page 1322 of the Base Prospectus is updated to move the words "[and the translation of the Summary into [insert language required by any relevant Public Offer Jurisdictions]]" from the first and second lines of such paragraph to after the words "[In addition, this Final Terms" on the fourth line thereof, as follows:

   "The Base Prospectus [and the Supplement[s]] [~~and the translation of the Summary into [insert language required by any relevant Public Offer Jurisdictions]] [~~is] [are] available for viewing at the offices of the Paying Agents and on [the website of the Luxembourg Stock Exchange (www.luxse.com)] [and on the website of [●] at [●]]. [In addition, this Final Terms [and the translation of the Summary into [insert language required by any relevant Public Offer Jurisdictions]] is available [[on the website of the Luxembourg Stock Exchange (www.luxse.com)] [and] [on the website of Euronext Dublin (https://live.euronext.com)] [and on the website of [●] at [●]]] [and] [*insert method of publication required in any relevant Public Offer Jurisdiction(s) and/or any jurisdiction in which the securities are admitted to trading*.]] (*N.B. Consideration should be given as to how the Final Terms will be published in the event that the Securities are not listed on the Luxembourg Stock Exchange but are publicly offered*)[36].

   _____

   36 Delete as applicable.".

2. The first paragraph of item 8 (*Scheduled Maturity Date*) of Part A of the Form of Final Terms for Notes and Certificates on page 1326 of the Base Prospectus is updated to clarify the options, as follows:

   "[●][, subject to adjustment in accordance with the [Modified][Preceding][Following] Business Day Convention] [~~and~~ Interest Payment Date falling on or nearest to [●]] [[and] subject to extension in accordance with Credit Linked Condition 15 (*Scheduled Maturity Date Extension*)] (*Only applicable if the Securities are Credit-Linked Securities and "2014 Reference Entity" applies*) / [and extension in accordance with Credit Linked Condition 6 (*Scheduled Maturity Date Extension*)] (*Only applicable if the Securities are Credit-Linked Securities and "2003 Reference Entity" applies*) [~~Interest Payment Date falling on or nearest to [●]][~~ *where EMTA provisions are applicable in respect of any FX Rate*: or, if later, the Number of Settlement Business Days following the [last occurring] [Final] Valuation Date]".

3. Item 9 (*Type of Interest / Redemption*) of Part A of the Form of Final Terms for Notes and Certificates on pages 1326 to 1327 of the Base Prospectus is updated to correct references to "item 18" and "item 18(vii)" to refer to "item 20" and "item 20(vii)", as follows:

"9.	Type of Interest / Redemption:	[[Fixed Rate Securities] [Floating Rate Securities] [CMS Rate Securities] [Spread Securities] [and Range Accrual (Expanded) Securities] [Buy the Dip Securities] [Inflation Rate Securities] [DIR Inflation Linked Securities [that are DIR Inflation Linked Interest Securities] [and] [in respect of which a DIR Linked Redemption Amount is applicable] [Digital [Band] Securities] [Inverse Floating Rate Securities] [Volatility Bond Securities] [Synthetic Forward Rate Securities] [Previous Coupon Linked Securities] [and] [FX Performance Securities] [and] [Reserve Coupon Securities] [and] [Global Interest Floor Securities] [and] [Auto Floor Securities] [and] [Global Interest Cap Securities] [and] [Auto Cap

Securities] [and] [Restructure Interest Rate Securities] [Interim Performance Interest Securities] [Twin Win Interim Performance Interest Securities] [Reverse Interim Performance Interest Securities] [Non-Contingent Interest Amount] [and Range Accrual Securities] [Multi-Chance Securities] [Lookback Securities [(Memory Effect/Without Memory Effect)]]] [The Securities are Zero Coupon Securities and do not bear or pay any interest] [The Securities do not bear or pay any interest] [if an Interest Barrier Event [does not] occur[s] [and]] [The Securities do not pay any Coupon Amount if a Coupon Barrier Event [does not] occur[s] [and]] (*repeat as necessary*)

[As set out in the table at item 10 below]

[Mandatory Early Redemption Provisions are applicable as specified in item 19 below]

[The [Securities are [also] [Credit Linked/Index Skew] Notes and the] [Securities are Underlying Linked Securities and the~~]~~ Redemption Amount of the Securities is determined in accordance with item ~~18~~20 below]]

[The Securities are [also] Lock-in Redemption Securities] [The Securities are [also] Rate Linked Redemption Securities] [The Securities are [also] Interest Linked Redemption Securities] [The Securities are [also] Redemption Reserve Securities]

[The Securities are Instalment Securities and the Instalment Amounts are determined as specified in item ~~18~~20(vii) below]

The Securities are [Cash Settled Securities] [and/or may be] [Physical Delivery Securities]

[The Securities are [also] Dual Currency Securities]

[**In order to receive the Entitlement on the [Maturity Date]/[Settlement Date] (subject as provided in the Conditions), Securityholders should complete and deliver an Asset Transfer Notice in accordance with the Conditions in any event as it may not be known prior to the Cut-off Date whether the Securities will be cash settled and/or settled by physical delivery of the Entitlement**]".

4. Item 13 (*Underlying Linked Securities Provisions*) of Part A of the Form of Final Terms for Notes and Certificates on pages 1329 to 1382 of the Base Prospectus is updated (i) to reorder the line items, (ii) to correct references to "redemption" to refer to "termination", (iii) to correct certain cross-references and omissions and (iv) to include additional sub-paragraphs relating to Administrator/Benchmark Events and Reference Rate Events, as follows:

"**PROVISIONS RELATING TO UNDERLYING LINKED SECURITIES AND EARLY ~~REDEMPTION~~TERMINATION**

13. **Underlying Linked Securities Provisions and Early Termination:**

A. Underlying Linked Securities Provisions: [Applicable – [the provisions in the Valuation and Settlement Schedule apply (subject as provided in any relevant Underlying Schedule)] ~~[Valuation and Settlement Condition 2(n) (*Fallback Provisions for Securities other than Underlying Linked Securities)* applies~~] [Not Applicable]

(Only applicable if the Securities are ~~either (i)~~ Underlying Linked Securities ~~or (ii) are not Underlying Linked Securities but any of Change in Law, Hedging Disruption, Increased Cost of Hedging and Realisation Disruption apply~~. Otherwise, specify not applicable and delete the remaining sub-paragraphs of this paragraph)

(i) Underlying: [Applicable~~/~~/Not Applicable]

(the following information may be tabulated) *(If not applicable, delete the remaining sub-paragraphs of this paragraph)*

(A) Description of Underlying(s): [*specify each Underlying including ISIN or other identification number where available, as appropriate*]

(B) Classification: [Security Index/Inflation Index/Commodity Index/ Commodity/Share/Depositary Receipt/ETF Share/ Mutual Fund Interest/FX Rate (EMTA Provisions: [Applicable/Not Applicable])/Bespoke Index/Dividend Futures Contract/Rate/Preference Share]

(In respect of a Rate, note that only interest rates which are published on an Electronic Page may be specified)

(*specify for each Underlying*)

(N.B.: Preference Share Linked Securities may only be issued by CGMFL or CGMHI)

(C) Electronic Page: [●] (*specify for each Underlying*)

(ii) Particulars in respect of each Underlying: (*the following information may be tabulated*) [Applicable/Not Applicable]

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

[Security Index/Indices: (*specify for each Security Index*)

(A) Type of Index: [Single Exchange Index/Multiple Exchange Index][Bond Index]

(B)	Exchange(s):	[●] (*N.B.: Only required in relation to Single Exchange Indices*)
(C)	Related Exchange(s):	[[●]/All Exchanges]
(D)	Single Valuation Time:	[Applicable/Not Applicable]
(E)	Same Day Publication:	[Applicable/Not Applicable] (*Specify Applicable where the level published **on** the relevant Valuation Date is taken. Specify Not Applicable where the level **for** a Valuation Date is taken regardless of which day it is published*)]
[Inflation Index/Indices:		(*specify for each Inflation Index*)
(A)	Fallback Bond:	[Applicable: The definition set out in Inflation Index Condition 1 (*Definitions*) shall apply/[●]][Not Applicable]
(B)	Revision of level of Inflation Index:	[Revision/No Revision] (*N.B.: If neither "Revision" nor "No Revision" is specified, "No Revision" will be deemed to apply*)]
[Commodity Index/Indices:		(*specify for each Commodity Index*)
Same Day Publication:		[Applicable/Not Applicable] (*Specify Applicable where the level published **on** the relevant Valuation Date is taken. Specify Not Applicable where the level **for** a Valuation Date is taken regardless of which day it is published*)]
[Commodity/Commodities:		(*specify for each Commodity*)
(A)	Commodity Price:	[[high price][low price][average of high and low prices][closing price][opening price][bid price][asked price][average of bid and asked prices][settlement price][official settlement price][official price][morning fixing][afternoon fixing][spot price][●] [per [*insert unit*]] of [*insert commodity*] on [the relevant Exchange/(*specify other source*)] [of the [relevant] Futures Contract for the [relevant] Delivery Date] as made public by [the [relevant] Exchange] on [the [relevant] Price Source]] [(*specify price*)][Fallback Commodity Dealers]

(B)	Delivery Date:	[*date*] [*month and year*] [[First/Second/Third/*specify other number*] Nearby Month][Either (i) the [First/Second/Third/*specify other number*] Nearby Month or (ii) if the Calculation Agent determines that the relevant Valuation Date falls less than [[●]] Commodity Business Days prior to the earlier of (A) the last trading day of the relevant [First/Second/Third/*specify other number*] Futures Contract; or (B) the first day on which notice of intent to deliver in respect of the relevant [First/Second/Third/*specify other number*] Futures Contract may be submitted (howsoever defined in the terms of the relevant Futures Contract and/or the rules of the relevant Exchange), the [First/Second/Third/*specify other number*] Nearby Month][*specify date*]
(C)	Exchange(s):	[●]
(D)	Price Source:	[The Electronic Page][●] (*N.B.: Unless otherwise specified, Price Source shall be the Electronic Page*)
(E)	Scheduled Trading Day:	[●] (*N.B.: Only applicable if the definition for Bullion Commodities in the Commodity Conditions is not applicable*)]
[Share(s):		(specify for each Share)
(A)	Share Company:	[●]
(B)	Exchange(s):	[●]
(C)	Related Exchange(s):	[[●]/All Exchanges]
(D)	Stapled Share:	[Applicable/Not Applicable] (*specify for each Share which is a Stapled Share*) Component Share: [●] Component Share Company: [●] (*repeat as necessary*)
[Depositary Receipt(s):		(*specify for each Depositary Receipt*)
(A)	Full Lookthrough:	[Applicable/Not Applicable]
(B)	Partial Lookthrough:	[Applicable/Not Applicable]

(C)	Depositary Receipt Exchange(s):	[●]
(D)	Depositary Receipt Related Exchange(s):	[[●]/All Exchanges]
(E)	Underlying Share Company:	[●]
(F)	Underlying Share Exchange(s):	[●]
(G)	Underlying Share Related Exchange(s):	[[●]/All Exchanges]]
[ETF Share(s):		(*specify for each ETF Share*)
(A)	Fund:	[●]
(B)	Exchange(s):	[●]
(C)	Related Exchange(s):	[[●]/All Exchanges]]
[Mutual Fund Interest(s):		(*specify for each Fund Interest*)
(A)	Mutual Fund:	[●]
(B)	Exchange(s):	[●]/[Not Applicable]
(C)	Scheduled Trading Day:	[Scheduled Interim Valuation Date/Scheduled Redemption Valuation Date]]
(D)	Same Day Publication:	[Applicable/Not Applicable] (*Specify Applicable where the value published **on** the relevant Valuation Date is taken. Specify Not Applicable where the value **for** a Valuation Date is taken regardless of which day it is published*)]
[FX Rate(s) where EMTA Provisions are Not Applicable:		(*specify for each FX Rate and each Exchange Rate comprising such FX Rate*)
(A)	FX Rate:	"cross-rate/formula": [Applicable/Not Applicable] [The FX Rate is [the inverse of] [[●]] / [the product of [●] and [[●]] / [the quotient of [[●]] (as numerator) and [[●]] (as denominator)]]] (*delete or combine as applicable*)
(B)	Exchange Rate:	[●]

- Base Currency: [●]
- Quote Currency: [●]
- Specified Financial Centres: [●]
- Valuation Time: [●]

(C) Event Currency /Currencies: [Not Applicable] [As set out in FX Rate Condition 1 (*Definitions*) of Part A of the FX Rate Conditions] [*Specify if different to the FX Rate Conditions*]

(*NB: only required if "General Inconvertibility", "General Non-Transferability", "Material Change in Circumstances", "Nationalisation", "Specific Inconvertibility" or "Specific Non-Transferability" are specified as Currency Disruption Events below*)]

(D) Dual Currency Securities Provisions (Valuation and Settlement Condition 8): [Not Applicable/Applicable. The Dual Currency Exchange Rate is [*specify FX Rate*] [and for which purpose the Specified DC Valuation Date(s) shall be [[●] (*specify days*) prior to (but excluding) each day on which payment is scheduled to be made under the Securities] [as set out in the Dual Currency Securities Table]] (*specify for Dual Currency Securities where there would otherwise be no Specified Valuation Date*)

[Dual Currency Securities Table	
Interest Payment Date(s)	**Specified DC Valuation Date**
[*specify date*] [adjusted in accordance with (*Specify Business Day Convention*)/ not adjusted]	[*specify date*]
[*specify date*] [adjusted in accordance with (*Specify Business Day Convention*)/ not adjusted]	[*specify date*]
(*repeat as required*)	
[Optional Redemption Date(s)	**Specified DC Valuation Date**
[specify date] [adjusted in accordance with (Specify Business Day Convention)/ not adjusted]	[specify date]
[specify date] [adjusted in accordance with (Specify Business Day Convention)/ not adjusted]	[specify date]

(*repeat as required*)	
[Scheduled] Maturity Date	**Specified DC Valuation Date**
[*specify date*] [adjusted in accordance with (*Specify Business Day Convention*)/ not adjusted]	[*specify date*]]

(E)	Range Accrual (Expanded) Securities Provisions (Valuation and Settlement Condition 4.7):	[Not Applicable] [Reference Observation [1/2/3] shall be determined by reference to [*specify FX Rate*]] (*repeat as necessary*)
(F)	FX Performance Securities Provisions (Valuation and Settlement Condition 4.17)):	[Not Applicable] [[FX Performance [1/2] shall be determined by reference to [*specify FX Rate*]] (*repeat as necessary*)
(G)	FX Performance:	[Not Applicable][Applicable. The FX Perf Rate is [*specify FX Rate*.]]
(H)	Lock-in Change of Interest Basis determined by reference to an FX Rate (Valuation and Settlement Condition 4.24(c)~~(i)~~):	[Not Applicable] [Applicable. The [Lock-in Reference Observation [*n*]/ Lock-in Barrier [n]] shall be determined by reference to [*specify FX Rate*] and for which purpose the Specified Lock-in Determination Date(s) shall be [[●]/as set out in the Lock-in Change of Interest Basis Table] (*repeat as necessary*) Determination Date Valuation Method: [Preceding/Succeeding] Determination]

[Lock-in Change of Interest Basis Table	
[Interest Period End Date(s)] [Interest Payment Date(s)]	**Specified Lock-in Determination Date**
[*specify date*] [adjusted in accordance with (*Specify Business Day Convention*)/ not adjusted]	[*specify date*]
[*specify date*] [adjusted in accordance with (*Specify Business Day Convention*)/ not adjusted]	[*specify date*]
(*repeat as required*)]	

(I)	Mandatory Early Redemption determined by reference to an FX Rate (Valuation and	[Not Applicable] [Applicable. The [Rollerball Reference Observation/Rollerball Barrier] shall be determined by reference to [*specify FX Rate*] and for which purpose the Specified MER Determination Date(s) shall be [[●]/as

	Settlement Condition 5):	set out in the Mandatory Early Redemption Table] (*repeat as necessary*) Determination Date Valuation Method: [Preceding/Succeeding] Determination]

[Mandatory Early Redemption Table	
Mandatory Early Redemption Date(s)	**Specified MER Determination Date**
[*specify date*] [adjusted in accordance with (*Specify Business Day Convention*)/ not adjusted]	[*specify date*]
[*specify date*] [adjusted in accordance with (*Specify Business Day Convention*)/ not adjusted]	[*specify date*]
(*repeat as required*)]	

(J)	Digital Securities:	[Not Applicable] [Digital Reference Rate shall be determined by reference to [*specify FX Rate*]]
(K)	Digital Band Securities:	[Not Applicable] [Reference Rate shall be determined by reference to [*specify FX Rate*]]
[FX Rate(s) where EMTA Provisions are Applicable:		(*specify for each FX Rate and each Exchange Rate*)
(A)	FX Rate Source:	[●]
(B)	Valuation Time:	(*specify in respect of the Primary Rate and any fallback rates*) [●] in respect of the Primary Rate [[●] in respect of the First Fallback Reference Price] [[●] in respect of the Second Fallback Reference Price]
(C)	Reference Currency:	[●]
(D)	Settlement Currency:	[●]
(E)	Reference Currency Business Centre(s):	[●]
(F)	Settlement Currency Business Centre(s):	[●]
(G)	Number of Settlement Business Days:	[●][Settlement Currency Business Days]

(H)	Number of Postponement Days:	[●]/[Not Applicable]
(I)	Maximum Days of Postponement:	[●] consecutive calendar days
(J)	Dual Currency Securities Provisions (Valuation and Settlement Condition 8):	[Not Applicable/Applicable. The Dual Currency Exchange Rate is [*specify FX Rate*] [and for which purpose the Specified DC Valuation Date(s) shall be [[●](*specify days*) prior to (but excluding) each day on which payment is scheduled to be made under the Securities] [as set out in the Dual Currency Securities Table]] (*specify for Dual Currency Securities where there would otherwise be no Specified Valuation Date*) [The Number of Postponement Days is [●]]

[Dual Currency Securities Table	
Interest Payment Date(s)	**Specified DC Valuation Date**
[*specify date*] [adjusted in accordance with (*Specify Business Day Convention*)/ not adjusted]	[*specify date*]
[*specify date*] [adjusted in accordance with (*Specify Business Day Convention*)/ not adjusted]	[*specify date*]
(*repeat as required*)	
[Optional Redemption Date(s)	**Specified DC Valuation Date**
[*specify date*] [adjusted in accordance with (*Specify Business Day Convention*)/ not adjusted]	[*specify date*]
[*specify date*] [adjusted in accordance with (*Specify Business Day Convention*)/ not adjusted]	[*specify date*]
(*repeat as required*)	
[Scheduled] Maturity Date	**Specified DC Valuation Date**
[*specify date*] [adjusted in accordance with (*Specify Business Day Convention*)/ not adjusted]	[*specify date*]]

(K)	Range Accrual (Expanded) Securities Provisions (Valuation and Settlement Condition 4.7):	[Not Applicable] [Reference Observation [1/2/3] shall be determined by reference to [*specify FX Rate*]] (*repeat as necessary*)

(L)	FX Performance Securities Provisions (Valuation and Settlement Condition 4.17):	[Not Applicable] [[FX Performance [1/2] shall be determined by reference to [*specify FX Rate*]] (*repeat as necessary*)
(M)	FX Performance:	[Not Applicable][Applicable. The FX Perf Rate is [*specify FX Rate*.].]
(N)	Lock-in Change of Interest Basis determined by reference to an FX Rate (Valuation and Settlement Condition 4.24(c)):	[Not Applicable] [Applicable. The [Lock-in Reference Observation [n]/ Lock-in Barrier [*n*]] shall be determined by reference to [*specify FX Rate*] and for which purpose the Specified Lock-in Determination Date(s) shall be [[●]/as set out in the Lock-in Change of Interest Basis Table] (*repeat as necessary*) Determination Date Valuation Method: [Preceding/Succeeding] Determination]]

[Lock-in Change of Interest Basis Table	
[Interest Period End Date(s)] [Interest Payment Date(s)]	**Specified Lock-in Determination Date**
[*specify date*] [adjusted in accordance with (*Specify Business Day Convention*)/ not adjusted]	[*specify date*]
[*specify date*] [adjusted in accordance with (*Specify Business Day Convention*)/ not adjusted]	[*specify date*]
(*repeat as required*)]	

(O)	Mandatory Early Redemption determined by reference to an FX Rate (Valuation and Settlement Condition 5):	[Not Applicable] [Applicable. The [Rollerball Reference Observation/Rollerball Barrier] shall be determined by reference to [*specify FX Rate*] and for which purpose the Specified MER Determination Date(s) shall be [[●]/as set out in the Mandatory Early Redemption Table] (*repeat as necessary*) Determination Date Valuation Method: [Preceding/Succeeding] Determination]

[Mandatory Early Redemption Table	
Mandatory Early Redemption Date(s)	**Specified MER Determination Date**

[*specify date*] [adjusted in accordance with (*Specify Business Day Convention*)/ not adjusted]	[*specify date*]
[*specify date*] [adjusted in accordance with (*Specify Business Day Convention*)/ not adjusted]	[*specify date*]
(*repeat as required*)]	

(P)	Digital Securities:	[Not Applicable] [Digital Reference Rate shall be determined by reference to [*specify FX Rate*]]
(Q)	Digital Band Securities:	[Not Applicable] [Reference Rate shall be determined by reference to [*specify FX Rate*]]
[Bespoke Index/Indices:		(*This may not include an index composed or provided by the Issuers, by any legal entity belonging to their group or by a legal entity or a natural person acting in association with or on behalf of Issuers (i.e. may not be a Citi Proprietary Index)*)
(A)	[Index Sponsor:	For the purposes hereof, the Index Sponsor in respect of the Bespoke Index is the Index Administrator (as defined in the Index Conditions)]
(B)	Scheduled Trading Day:	[As defined in Bespoke Index Condition 1/A Scheduled Trading Day shall be an "Index Business Day" as defined in the Index Conditions]]
[Dividend Futures Contract(s):		
(A)	Exchange(s):	[●]
(B)	Relevant Price:	["daily settlement price"/"final settlement price"][see specified item [●]]
[Rate(s):		
(A)	Valuation Time:	[●]
(B)	Scheduled Trading Day:	[A Business Day][A day on which commercial banks are open for general business (including dealings in foreign exchange and foreign currency deposits) in [●] (*specify each*)] [A day on which T2 is open] [A U.S. Government Securities Business Day]]
(C)	Rate Linked Redemption Securities:	[Not Applicable] [Applicable: The Rate Linked Redemption Amount shall be determined by reference to [*specify Rate(s)*] and for which purpose the Specified RL Valuation Date shall be [●]]

[Preference Share(s):

(A)	Preference Share Company:	[Citigroup Global Markets Funding Luxembourg S.C.A./[●]]
(B)	Initial Preference Share Reference Date:	[●], subject as provided in the Preference Share Conditions
(C)	Valuation Time:	[[●]/As specified in Preference Share Condition 2]
(D)	Preference Share Valuation Date:	[●], subject as provided in the Valuation and Settlement Conditions
(E)	Autocall Observation Date(s):	[[●][,[●] and [●]] subject as provided in the Preference Share Conditions/Not Applicable]]]

(iii) Elections in respect of each type of Underlying: [Applicable/Not Applicable]

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

(If applicable, delete the sub-paragraphs which are not applicable)

(*the following information may be tabulated*)

(NB: for the purposes of the Additional Adjustment Events and Additional Early ~~Redemption~~Termination Events in respect of each type of Underlying, either the Additional Adjustment Events or the Additional Early ~~Redemption~~Termination Events (with the option to specify the Early Termination Amount) must be applicable. Alternatively, both the relevant Additional Adjustment Events and the Additional Early ~~Redemption~~Termination Events may be applicable. For the avoidance of doubt, the Additional Adjustment Events should not be disapplied at the same time as the Additional Early ~~Redemption~~Termination Events.)

[Security Index/Indices:

(A)	Additional Disruption Event(s):	[Increased Cost of Stock Borrow][Loss of Stock Borrow][Index Restriction Event][Not Applicable]
(B)	Additional Adjustment Event(s):	[Security Index Condition 4: Not Applicable/Applicable] [*If Security Index Condition 4 is Applicable:* Early Termination Option: [Not Applicable/Applicable] Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if

any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/ Not Applicable] (*specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

(C) Security Index Adjustment Event(s): [Security Index Condition 6(b)(i): Not Applicable/Applicable]

[*If Security Index Condition 6(b)(i) is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable]

(*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

(D) Additional Early ~~Redemption~~Termination Event(s): [Security Index Condition 5: Not Applicable/Applicable]

[*If Security Index Condition 5 is Applicable:*

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

(E) Security Index Substitution: [Applicable/Not Applicable]]

[Inflation Index/Indices:

(A) Reference Month(s): [In respect of a Valuation Date [●]]

(B) Manifest Error Cut-off Date: [2 Business Days prior to the [relevant] Payment Date/[●]]

		(*N.B.: If no Manifest Error Cut-off Date is specified, the cut-off date will be 2 Business Days prior to any relevant Payment Date*)
(C)	Revision Cut-off Date:	[2 Business Days prior to the [relevant] Payment Date/[●]] (*N.B.: If no Revision Cut-off Date is specified, the cut-off date will be 2 Business Days prior to any relevant Payment Date*)
(D)	Additional Adjustment Event(s):	[Inflation Index Condition 4: Not Applicable/Applicable] [*If Inflation Index Condition 4 is Applicable:* Early Termination Option: [Not Applicable/Applicable] Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]] [Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]
(E)	Additional Early ~~Redemption~~Termination Event(s):	[Inflation Index Condition 5: [Not Applicable/Applicable] [*If Inflation Index Condition 5 is Applicable:* Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]]

		[Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]] [Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)] [Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]
(F)	Inflation Index Substitution:	[Applicable/Not Applicable]]
[Commodity Index/Indices:		
(A)	Additional Disruption Event(s):	[Index Restriction Event] [Not Applicable]
(B)	~~(A)~~ Additional Adjustment Event(s):	[Commodity Index Condition 4(a): Not Applicable/Applicable] [*If Commodity Index Condition 4(a) is Applicable:* Early Termination Option: [Not Applicable/Applicable] Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Commodity Index Condition 4(b): Not Applicable/Applicable]

[*If Commodity Index Condition 4(b) is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

		Tax Disruption: [Applicable/Not Applicable]
(C)	~~(B)~~ Commodity Index Adjustment Event(s):	[Commodity Index Condition 6(b)(i): Not Applicable/Applicable] [*If Commodity Index Condition 6(b)(i) is Applicable:* Early Termination Option: [Not Applicable/Applicable] Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]] [Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)] [Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]
(D)	~~(C)~~ Commodity Component Valuation:	[Applicable/Not Applicable]
(E)	~~(D)~~ Additional Early ~~Redemption~~Termination Event(s):	[Commodity Index Condition 5: Not Applicable/Applicable] [*If Commodity Index Condition 5 is Applicable:* Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option

		Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]] [Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)] [Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]
(F)	~~(E)~~ Commodity Index Substitution:	[Applicable/Not Applicable] [*If Commodity Index Substitution is Applicable*: Commodity Index Substitution Criteria: [[●]/As determined by Calculation Agent]]]
[Commodity/Commodities:		
(A)	Commodity Dealers	[The definition set out in Commodity Condition 1 (*Definitions*) shall apply/[●]]/Not Applicable (*N.B.: If no Commodity Dealers are specified, the Commodity Dealers shall be four leading dealers in the relevant market selected by the Calculation Agent*) (*If Fallback Commodity Dealers is not applicable to the Securities, specify Not Applicable*)
(B)	Disruption Event(s):	[Commodity Condition 3(a) (*Disrupted Day*) applies] [Disappearance of Commodity Price] [Material Change in Content] [Material Change in Formula] [Price Source Disruption] [Tax Disruption]

		[Trading Disruption (*specify any additional futures/options contracts*)]
(C)	Disruption Fallback(s):	[Commodity Condition 3(b) (*Disruption Fallback*) applies.] [The following Disruption Fallbacks apply, in the following order: [Fallback Commodity Price (*specify alternative Commodity Price*)] [Fallback Commodity Dealers] [Delayed Publication and Announcement] [Postponement] [Calculation Agent Determination] [Cancellation]]
(D)	Additional Early ~~Redemption~~Termination Events:	[Abandonment of Scheme (*N.B. only applicable where the Underlying is an emission*)] [Commodity Condition 5: Not Applicable/Applicable] [*If Commodity Condition 5 is Applicable:* Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]] [Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)] [Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]
[Share(s):		

(A)	Additional Disruption Event(s):	[Increased Cost of Stock Borrow] [Loss of Stock Borrow] [Not Applicable] [Early Termination Option: [Not Applicable/Applicable] Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]] [Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation*) is applicable)] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation*) *is applicable*)] [Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*specify if Fair Market Value is applicable*)] [Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]]
(B)	Share Substitution:	[Applicable/Not Applicable] [*If Share Substitution is Applicable:* Share Substitution Criteria: [Reference Index/As determined by Calculation Agent]]
(C)	Additional Adjustment Event(s):	[Share Condition 4 – Corporate Action: Not Applicable/Applicable] [*If Share Condition 4 – Corporate Action is Applicable:* Early Termination Option: [Not Applicable/Applicable] Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option

Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Share Condition 4 – Delisting: Not Applicable/Applicable]

[*If Share Condition–4 - Delisting is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Share Condition 4 – Insolvency: Not Applicable/Applicable]

[*If Share Condition 4 - Insolvency is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Share Condition 4 – Merger Event: Not Applicable/Applicable]

[*If Share Condition 4 – Merger Event is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Share Condition 4 – Nationalisation: Not Applicable/Applicable]

[*If Share Condition 4 - Nationalisation is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a*

different amount is appropriate) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Share Condition 4 – Tender Offer: Not Applicable/Applicable]

[*If Share Condition 4 – Tender Offer is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Share Condition 4 – De-stapling Event: Not Applicable/Applicable]

[*If Share Condition 4 – De-stapling Event is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Share Condition 4 – Component Share Additional Adjustment Event: Not Applicable/Applicable]

[*If Share Condition 4 – Component Share Additional Adjustment Event is Applicable:*

Component Share Additional Adjustment Event(s):

[Corporate Action]

[Insolvency]

[Merger Event]

[Nationalisation]

[Tender Offer]

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

(*repeat as necessary for each Component Share Additional Adjustment Event(s)*)

(D) Dividend Adjusted Performance: [Not Applicable]/[Applicable in respect of [*insert relevant Share*] [as [Interest Underlying(s)[,/and/or] [Mandatory Early Redemption Underlying(s)] [,/and/or] [Redemption Underlying(s)]]

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

Dividend Screen Page: [●]

Start Date: [Interest Strike Date] [,/and] [Mandatory Early Redemption Strike Date] [,/and] [Redemption Strike Date] [,/and] [●]

The Underlying Closing Level on the Start Date is [the Price on the Start Date]/[●]

Target Dividend: [●]

Applicable Percentage: [●]

[Depositary Receipt(s):

(A) Additional Disruption Event(s): [Increased Cost of Stock Borrow]
[Loss of Stock Borrow]
[Not Applicable]

[Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]]

(B) Depositary Receipt Substitution: [Applicable/Not Applicable]

[*If Depositary Receipt Substitution is Applicable:*

Depositary Receipt Substitution Criteria: Depositary Receipt: [Same Underlying Share and Currency/As determined by Calculation Agent].

Underlying Share: [Reference Index/As determined by Calculation Agent].]

(C) Additional Adjustment Event(s): [Depositary Receipt Condition 4 – Corporate Action: Not Applicable/Applicable]

[*If Depositary Receipt Condition 4 – Corporate Action is Applicable*:

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Depositary Receipt Condition 4 – Delisting: Not Applicable/Applicable]

[*If Depositary Receipt Condition 4 – Delisting is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]]

[Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Depositary Receipt Condition 4 – Insolvency: Not Applicable/Applicable]

[*If Depositary Receipt Condition–4 - Insolvency is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable)*]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable]

(*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Depositary Receipt Condition 4 – Merger Event: Not Applicable/Applicable]

[*If Depositary Receipt Condition 4 – Merger Event is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Depositary Receipt Condition 4 – Nationalisation: Not Applicable/Applicable]

[*If Depositary Receipt Condition 4 - Nationalisation is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Depositary Receipt Condition 4 – Tender Offer: Not Applicable/Applicable]

[*If Depositary Receipt Condition 4 – Tender Offer is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew

Early Termination Amount] [[*Other*] (*specify an amount only*)]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Depositary Receipt Condition 4 – Underlying Share Event: Not Applicable/Applicable]

[*If Depositary Receipt Condition 4 – Underlying Share Event is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[ETF Share(s):

(A) Additional Disruption Event(s): [Increased Cost of Stock Borrow]
[Loss of Stock Borrow]
[Not Applicable]

[Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]]

(B) ETF Share Substitution: [Applicable/Not Applicable]

[*If ETF Share Substitution is Applicable:*

ETF Share Substitution Criteria: [Related Index. [*To specify unless limb (b) of "Related Index" is being relied on*: For which purpose, the Related Index is [●]] (*specify for each ETF Share where there is a basket of ETF Shares*)/As determined by Calculation Agent]]

(C)	Additional Adjustment Event(s):	[Exchange Traded Fund (ETF) Condition 4 – Corporate Action: Not Applicable/Applicable] [*If Exchange Traded Fund (ETF) Condition 4 – Corporate Action is Applicable:* Early Termination Option: [Not Applicable/Applicable] Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]] [Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)] [Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]] [Exchange Traded Fund (ETF) Condition 4 – Delisting: Not Applicable/Applicable] [*If Exchange Traded Fund (ETF) Condition– 4 - Delisting is Applicable:* Early Termination Option: [Not Applicable/Applicable] Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount]

(*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Exchange Traded Fund (ETF) Condition 4 – Insolvency: Not Applicable/Applicable]

[*If Exchange Traded Fund (ETF) Condition– 4 - Insolvency is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Exchange Traded Fund (ETF) Condition 4 – Merger Event: Not Applicable/Applicable]

[*If Exchange Traded Fund (ETF) Condition 4 – Merger Event is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Exchange Traded Fund (ETF) Condition 4 – Tender Offer: Not Applicable/Applicable]

[*If Exchange Traded Fund (ETF) Condition 4 – Tender Offer is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable)*]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Exchange Traded Fund (ETF) Condition 4 – Nationalisation: Not Applicable/Applicable]

[*If Exchange Traded Fund (ETF) Condition– 4 - Nationalisation is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value*

(itself or as part of a broader calculation) is applicable)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Exchange Traded Fund (ETF) Condition 4 – Fund Modification: Not Applicable/Applicable]

[*If Exchange Traded Fund (ETF) Condition 4 – Fund Modification is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Exchange Traded Fund (ETF) Condition 4 – Strategy Breach: Not Applicable/Applicable]

[*If Exchange Traded Fund (ETF) Condition 4 – Strategy Breach is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Exchange Traded Fund (ETF) Condition 4 – Regulatory Action: Not Applicable/Applicable]

[*If Exchange Traded Fund (ETF) Condition 4 – Regulatory Action is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount]

(*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Exchange Traded Fund (ETF) Condition 4 – Cross Contamination: Not Applicable/Applicable]

[*If Exchange Traded Fund (ETF) Condition 4 – Cross Contamination is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable]

(*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Mutual Fund Interest(s):

(A) Additional Disruption Event(s): [Fees or Charges Event]

[Fund Adviser Event [- for which purpose the AUM Threshold is [●] (*specify AUM Threshold if different to the Conditions*)]
[Holding Ratio Change]
[Limitation Event]
[NAV Trigger Event (*specify NAV Trigger Percentage, if applicable*)]
[New Information Event]
[Non Currency Redemption]
[Related Agreement Termination [- for which purpose [●] shall be a relevant party] (*specify other relevant party (if any)*)]
[Asset Trigger Event]
[Delisting]
[Not Applicable]

[Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

		[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)] [Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]]
(B)	Mutual Fund Interest Substitution:	[Applicable/Not Applicable] [*If Mutual Fund Interest Substitution is Applicable:* Mutual Fund Interest Substitution Criteria: [Equivalent Mutual Fund Interest. For which purpose, the Equivalent Mutual Fund Interest Criteria is: [Liquidity] [Similar Strategy] [Same Currency] [As determined by Calculation Agent]]]
(C)	Monetisation:	[Applicable/Not Applicable]
(D)	Additional Adjustment Event(s):	[Mutual Fund Condition 4 – Corporate Action: Not Applicable/Applicable] [*If Mutual Fund Condition 4 – Corporate Action is Applicable:* Early Termination Option: [Not Applicable/Applicable] Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]] [Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Mutual Fund Condition 4 – Insolvency: Not Applicable/Applicable]

[*If Mutual Fund Condition–4 - Insolvency is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Mutual Fund Condition 4 – Merger Event: Not Applicable/Applicable]

[*If Mutual Fund Condition 4 – Merger Event is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Mutual Fund Condition 4 – Nationalisation: Not Applicable/Applicable]

[If Mutual Fund Condition–4 - Nationalisation is Applicable:

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value*

(itself or as part of a broader calculation) is applicable)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Mutual Fund Condition 4 – Advisor Resignation: Not Applicable/Applicable]

[*If Mutual Fund Condition 4 – Advisor Resignation is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Mutual Fund Condition 4 – Fund Modification: Not Applicable/Applicable]

[*If Mutual Fund Condition 4 – Fund Modification is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Mutual Fund Condition 4 – Strategy Breach: Not Applicable/Applicable]

[*If Mutual Fund Condition 4 – Strategy Breach is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero

Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Mutual Fund Condition 4 – Regulatory Action: Not Applicable/Applicable]

[*If Mutual Fund Condition 4 – Regulatory Action is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Mutual Fund Condition 4 – Reporting Disruption: Not Applicable/Applicable]

[*If Mutual Fund Condition 4 – Reporting Disruption is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Mutual Fund Condition 4 – Cross Contamination: Not Applicable/Applicable]

[*If Mutual Fund Condition 4 – Cross Contamination is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Mutual Fund Condition 4 – Failure by a Fund Service Provider: Not Applicable/Applicable]

[*If Mutual Fund Condition 4 – Failure by a Fund Service Provider is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value*

		(itself or as part of a broader calculation) is applicable)]
		[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]
		[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]
		[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]
(E)	Additional Early ~~Redemption~~Termination Event(s):	[Mutual Fund Condition 5: Not Applicable/Applicable]
		[*If Mutual Fund Condition 5 is Applicable:*
		Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]]
		[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]]
		[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]
		[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]
		[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]
[FX Rate(s) where EMTA Provisions are Not Applicable:		

(A)	Currency Disruption Event(s):	[Dual Exchange Rate] [General Inconvertibility] [General Non-Transferability] [Governmental Authority Default] [Illiquidity] [Material Change in Circumstances] [Nationalisation] [Price Materiality – for which purpose: Primary Rate: [●] Secondary Rate: [●] Price Materiality Percentage: [●]] [Specific Inconvertibility] [Specific Non-Transferability]
(B)	Additional Adjustment Event(s):	[FX Rate Part A Condition 4: Not Applicable/Applicable] [*If FX Rate Part A Condition 4 is Applicable:* Early Termination Option: [Not Applicable/Applicable] Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]] [Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)] [Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]
[FX Rate(s) where EMTA Provisions are Applicable:		
(A)	Disruption Events:	[Price Source Disruption] [Price Materiality. For which purpose:

		(i) Price Materiality Percentage is [[●]] per cent. (ii) Primary Rate is [the FX Rate/[●]] (iii) Secondary Rate is [the First Fallback Reference Rate [and the Second Fallback Reference Rate]/ [●]]]
(B)	Disruption Fallbacks:	The following Disruption Fallbacks apply in the following order: [First Fallback Reference Price. For the purposes of the related First Fallback Reference Rate: (i) First Fallback Reference Rate: [●] (ii) First Fallback Rate Source: [●] (iii) First Fallback Valuation Time: [●] (iv) First Fallback Electronic Page: [●]] [Valuation Postponement] [Second Fallback Reference Price. For the purposes of the related Second Fallback Reference Rate: (i) Second Fallback Reference Rate: [●] (ii) Second Fallback Rate Source: [●] (iii) Second Fallback Valuation Time: [●] (iv) Second Fallback Electronic Page: [●]] [Calculation Agent Determination] *(specify relevant fallbacks for each FX Rate and the order in which they apply*)
(C)	Correction Provisions:	[Applicable/Not Applicable] (*specify for each FX Rate where different*)
~~(D) Settlement Disruption:~~		~~[Applicable/Not Applicable]~~
(D)	~~(E)~~ Additional Adjustment Event(s):	[FX Rate Part B Condition 4: Not Applicable/Applicable] [*If FX Rate Part B Condition 4 is Applicable:* Early Termination Option: [Not Applicable/Applicable] Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]]

		[Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]] [Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)] [Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]
[Bespoke Index/Indices:		(*This may not include an index composed or provided by the Issuers, by any legal entity belonging to their group or by a legal entity or a natural person acting in association with or on behalf of Issuers (i.e. may not be a "Citi Proprietary Index"*.)
(A)	Additional Adjustment Event(s):	[Bespoke Index Condition 4(a): Not Applicable/Applicable] [*If Bespoke Index Condition 4(a) is Applicable:* Early Termination Option: [Not Applicable/Applicable] Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]]

		[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)] [Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]] Tax Disruption: [Applicable/Not Applicable]
(B)	Component Valuation:	[Applicable/Not Applicable] (*If not applicable, delete the remaining sub-paragraphs of this paragraph*)
	• [Component Valuation Roll:	[●]/[Eight]
	• [Component Disrupted Day:]	[A Component Disrupted Day in respect of a Component shall be a "Disrupted Day" as defined for such Component in the Index Conditions]
	• [Component Scheduled Trading Day:]	[A Component Scheduled Trading Day in respect of a Component shall be a "Scheduled Trading Day" as defined for such Component in the Index Conditions]]
(C)	Additional Early ~~Redemption~~Termination Event(s):	[Bespoke Index Condition 5: Not Applicable/Applicable] [*If Bespoke Index Condition 5 is Applicable:* Early Termination Option: [Not Applicable/Applicable] Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a*

		different amount is appropriate) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]] [Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)] [Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]
(D)	Bespoke Index Substitution:	[Not Applicable/Applicable]
(E)	Bespoke Index Adjustment Event(s):	[Bespoke Index Condition 6(b)(A): Not Applicable/Applicable] [*If Bespoke Index Condition 6(b)(A) is Applicable:* Early Termination Option: [Not Applicable/Applicable] Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]] [Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Dividend Futures Contract(s):

(A) Additional Adjustment Event(s): [Dividend Futures Contract Condition 4: Not Applicable/Applicable]

[*If Dividend Futures Contract Condition 4 is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

(B) Dividend Futures Contract Adjustment Event(s): [Dividend Futures Contract Condition 6(b)(A): Not Applicable/Applicable]

[*If Dividend Futures Contract Condition 6(b)(A) is Applicable:*

		Early Termination Option: [Not Applicable/Applicable] Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]] [Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)] [Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]
(C)	Additional Early ~~Redemption~~Termination Event(s):	[Dividend Futures Contract Condition 5: Not Applicable/Applicable] [*If Dividend Futures Contract Condition 5 is Applicable:* Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]]

			[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)] [Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]
	(D)	Dividend Futures Contract Substitution:	[Applicable/Not Applicable]]
		[Rate(s):	
	(A)	Correction Provisions:	[Applicable[, for which purpose the Correction Period shall be [●]]/Not Applicable]
B.	~~(iv) Realisation Disruption~~Fallback provisions for Underlying Linked Securities and other Securities for which Valuation and Settlement Condition 2(n) (*Fallback Provisions for Securities other than Underlying Linked Securities*) applies:		[Applicable – [the provisions in the Valuation and Settlement Schedule apply (subject as provided in any relevant Underlying Schedule)] [Valuation and Settlement Condition 2(n) (*Fallback Provisions for Securities other than Underlying Linked Securities*) applies] [Not Applicable] ~~[Not Applicable/Applicable]~~(*If not applicable, delete the remaining sub-paragraphs of this paragraph*)
			~~[*If Applicable:*~~ ~~Early Termination Option: [Not Applicable/Applicable]~~ ~~Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (Specify for Zero Coupon Securities other than Zero Coupon Securities which are CLNs) [Zero Coupon Amortised Face Amount] (Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is~~

	~~*appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]~~ ~~[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]~~ ~~[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]~~ ~~[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]~~ ~~[Additional Costs on account of Early Termination: [Applicable/Not Applicable]]~~
~~(v) RMB Disruption Event:~~	~~[Not Applicable/Applicable] (*Always Not Applicable for Index Skew Notes)*~~ ~~[*If Applicable*:~~ ~~Early Termination Option: [Not Applicable/Applicable]~~ ~~Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities other than Zero Coupon Securities which are CLNs*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[Other] (*specify an amount only*)]~~ ~~[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]~~ ~~[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]~~ ~~[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]~~

[Additional Costs on account of Early Redemption: [Applicable/Not Applicable]]

- RMB Relevant Currency: [●]
- RMB Relevant Currency Valuation Time: [●]
- RMB Relevant Spot Rate Screen Page: [●]
- RMB Settlement Centre(s): [●] (*Specify*)/ [Hong Kong]

(vi) Hedging Disruption Early Termination Event: [Not Applicable/Applicable]

[*If Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities other than Zero Coupon Securities which are CLNs*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early Redemption: [Applicable/Not Applicable]]

(vii) Hedging Disruption: [Not Applicable/Applicable]

[*If Applicable*:

	~~Early Termination Option: [Not Applicable/Applicable]~~ ~~Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities other than Zero Coupon Securities which are CLNs*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [As set out in Preference Share Condition 6(d)] [[Other] (*specify an amount only*)]~~ ~~[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation)* is applicable)]~~ ~~[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]~~ ~~[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]~~ ~~[Additional Costs on account of Early Redemption: [Applicable/Not Applicable]]~~
~~(viii) Section 871(m) Event:~~	~~[Not Applicable/Applicable]~~ ~~[*If Applicable*:~~ ~~[Section 871(m) Event (Hedging): Not Applicable]~~ ~~Early Termination Option: [Not Applicable/Applicable]~~ ~~Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities other than Zero Coupon Securities which are CLNs*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear*~~

	~~*Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [As set out in Preference Share Condition 6(d)] [[Other] (*specify an amount only*)]~~ ~~[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation*) is applicable)]~~ ~~[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]~~ ~~[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*specify if Fair Market Value is applicable*)]~~ ~~[Additional Costs on account of Early Redemption: [Applicable/Not Applicable]]~~
~~(ix) Early Redemption for Taxation Reasons:~~	~~[Not Applicable/Applicable]~~ ~~[*If Applicable*:~~ ~~Early Termination Option: [Not Applicable/Applicable]~~ ~~Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities other than Zero Coupon Securities which are CLNs*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [As set out in Preference Share Condition 6(d)] [[Other] (*specify an amount only*)]~~ ~~[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation*) is applicable)]~~ ~~[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable]~~

	~~*(specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]~~ ~~[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*specify if Fair Market Value is applicable*)]~~ ~~[Additional Costs on account of Early Redemption: [Applicable/Not Applicable]]~~
(i) ~~(x)~~ Change in Law:	[Not Applicable/Applicable] [*If Applicable:* Illegality: [Not Applicable/Applicable] Material Increased Cost: [Not Applicable/Applicable] Early Termination Option: [Not Applicable/Applicable] Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities other than Zero Coupon Securities which are CLNs*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [As set out in Preference Share Condition 6(d)] [[Other] (*specify an amount only*)] [Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation*) is applicable)] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)] [Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]
(ii) Hedging Disruption:	[Not Applicable/Applicable]

	[*If Applicable:* Early Termination Option: [Not Applicable/Applicable] Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities other than Zero Coupon Securities which are CLNs*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [As set out in Preference Share Condition 6(d)] [[Other] (*specify an amount only*)] [Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)] [Additional Costs on account of Early Termination: [Applicable/Not Applicable]]
(iii) ~~(xi)~~ Increased Cost of Hedging:	[Not Applicable/Applicable] [*If Applicable:* Early Termination Option: [Not Applicable/Applicable] Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities other than Zero Coupon Securities which are CLNs*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon*

	Securities unless a different amount is appropriate) [Index Skew Early Termination Amount] [As set out in Preference Share Condition 6(d)] [[*Other*] (*specify an amount only*)] [Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)] [Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]
(iv) Section 871(m) Event:	[Not Applicable/Applicable] [*If Applicable*: [Section 871(m) Event (*Hedging*): Not Applicable] Early Termination Option: [Not Applicable/Applicable] Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities other than Zero Coupon Securities which are CLNs*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [As set out in Preference Share Condition 6(d)] [[Other] (*specify an amount only*)] [Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation*) is applicable)] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable]

		(*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*specify if Fair Market Value is applicable*)] [Additional Costs on account of Early Termination: [Applicable/Not Applicable]]
(v)	Hedging Disruption Early Termination Event:	[Not Applicable/Applicable] [*If Applicable*: Early Termination Option: [Not Applicable/Applicable] Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities other than Zero Coupon Securities which are CLNs*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[Other] (*specify an amount only*)] [Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation*) is applicable)] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)] [Additional Costs on account of Early Termination: [Applicable/Not Applicable]]
(vi)	Realisation Disruption Event:	[Not Applicable/Applicable] [*If Applicable*: Early Termination Option: [Not Applicable/Applicable] Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put

		Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities other than Zero Coupon Securities which are CLNs*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[Other] (*specify an amount only*)] [Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation*) is applicable)] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)] [Additional Costs on account of Early Termination: [Applicable/Not Applicable]]
C.	General provisions relating to early termination:	
	(i) Early Termination for Taxation Reasons:	[Not Applicable/Applicable] [*If Applicable*: Early Termination Option: [Not Applicable/Applicable] Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities other than Zero Coupon Securities which are CLNs*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [As set out in Preference Share Condition 6(d)] [[*Other*] (*specify an amount only*)]

		[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation)* is applicable)] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*specify if Fair Market Value is applicable*)] [Additional Costs on account of Early Termination: [Applicable/Not Applicable]]
(ii)	~~(xii)~~ Early ~~Redemption~~Termination for Illegality:	[Not Applicable/Applicable] [*If Applicable:* Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities other than Zero Coupon Securities which are CLNs*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [As set out in Preference Share Condition 6(d)] [[Other] (*specify an amount only*)] [See *"Continuance of Securities Provisions"*] (specify Early Termination Amount here only if "Continuance of Securities Provision" is "Not Applicable"; otherwise *specify "See "Continuance of Securities Provisions"" above* and specify the Early Termination Amount under "Continuance of Securities Provision" below) [Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (~~*Specify*~~*specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

(iii) ~~(xiii)~~ Continuance of Securities Provision: [Not Applicable/Applicable]

[*If Applicable:*

[Illegality Event (Impossible Performance)

Early Termination Amount: Fair Market Value

Deduction of Hedge Costs: Not Applicable

Deduction of Issuer Costs and Hedging and Funding Costs: Not Applicable

Pro Rata Issuer Cost Reimbursement: Not Applicable

Additional Costs on account of Early ~~Redemption~~Termination: Not Applicable

Illegality Event (Possible Performance): [Applicable/Not Applicable]

[*If Applicable:*

Early Termination Amount: [Principal Amount plus accrued interest (if any) at maturity with Holder Put Option] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]/[Best of Amount]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

Additional Costs on account of Early ~~Redemption~~Termination: Not Applicable

(iv)	~~(iv)~~ ~~Redemption~~Termination for Obligor Regulatory Event:	[Applicable/Not Applicable] [If Applicable: Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities other than Zero Coupon Securities which are CLNs*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [As set out in Preference Share Condition 6(d)] [[Other] (*specify an amount only*)] (*specify Early Termination Amount here only if "Continuance of Securities Provision" is "Not Applicable"; otherwise specify the Early Termination Amount under "Continuance of Securities Provision" below*) [Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable)*] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] *(specify if Fair Market Value is applicable)*] [Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]
(v)	RMB Disruption Event:	[Not Applicable/Applicable] *(Always Not Applicable for Index Skew Notes)* [*If Applicable*: Early Termination Option: [Not Applicable/Applicable] Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount]

			(Specify for Zero Coupon Securities other than Zero Coupon Securities which are CLNs) [Zero Coupon Amortised Face Amount] *(Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate)* [Index Skew Early Termination Amount] [[Other] *(specify an amount only)*] [Deduction of Hedge Costs: [Applicable/Not Applicable] *(specify if Fair Market Value (itself or as part of a broader calculation)* is applicable)] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] *(specify if Fair Market Value (itself or as part of a broader calculation) is applicable)*] [Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] *(Specify if Fair Market Value is applicable)*] [Additional Costs on account of Early Termination: [Applicable/Not Applicable]]
	•	RMB Relevant Currency:	[●]
	•	RMB Relevant Currency Valuation Time:	[●]
	•	RMB Relevant Spot Rate Screen Page:	[●]
	•	RMB Settlement Centre(s):	[●] (*Specify*)/ [Hong Kong]
(vi)	[Administrator/Benchmark Event:		[Administrator/Benchmark Event (Limb (3)): Not Applicable] Early Termination following Administrator/Benchmark Event: [Not Applicable/Applicable] [*If "Early Termination following Administrator/Benchmark Event" is Applicable*: Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option] [Best of Amount] [[Other] (specify an amount only)]]

		[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation*) is applicable)] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*specify if Fair Market Value is applicable*)] [Additional Costs on account of Early Termination: [Applicable/Not Applicable]]]] (*Include where any Benchmark (as defined in Valuation and Settlement Condition 3) is applicable in respect of the Securities*)
(vii)	[Reference Rate Event Provisions	[Reference Rate(s): [As specified below]/ [●]] [Reference Rate Event (Limb (iii)): Not Applicable] Pre-nominated Replacement Reference Rate(s): [●]/[Not Applicable] Reference Rate Early Termination: [Applicable]/[Not Applicable] [*If "Reference Rate Early Termination" is Applicable*: Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option] [Best of Amount] [[Other] (*specify an amount only*)] [Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader* calculation) is applicable)] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*specify if Fair Market Value is applicable*)] [Additional Costs on account of Early Termination: [Applicable/Not Applicable]]]]

		(Include where any Reference Rate (as defined in Valuation and Settlement Condition 10.1) is applicable in respect of the Securities)
(viii)	~~(xv)~~ Event of Default:	[Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities other than Zero Coupon Securities which are CLNs*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [As set out in Preference Share Condition 6(d)] [[*Other*] (*specify an amount only*)] [Not Applicable] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]
(ix)	~~(xvi)~~ Minimum Return Amount:	[●] [Not Applicable] [The definition in General Condition 6(e)(v) (*Redemption and Purchase – Early Termination Amount*) applies]".

5. Item 14(vi)(A) (*Interest Provisions – Provisions relating to the rate or amount of interest due – Fixed Rate Securities Provisions*) of Part A of the Form of Final Terms for Notes and Certificates on pages 1402 to 1404 of the Base Prospectus is updated by adding the option to specify the Day Count Fraction of "30E/360 (ISDA)" and deleting the options to multiply the Day Count Fraction by the Accrual Rate or the Accrual Interest Rate in item (VII) (*Day Count Fraction*) on page 1404 and renumbering the final item so that the numbering is sequential, as follows:

"	VII.	Day Count Fraction:	[30/360] [Actual/Actual (ICMA)] [Actual/365 (Fixed)] [Actual/365 (Sterling)]= [Actual/360] [30E/360] [Eurobond Basis] [(ISDA)] [1/1]

		~~[x Accrual Rate] (*Accrual Rate applies where the Securities are Range Accrual Securities*)~~ ~~[x Accrual Interest Rate] (*Accrual Interest Rate applies where the Securities are Range Accrual (Expanded) Securities*)~~
~~VII~~VIII.	[Determination Dates:	[●] in each year *(insert regular interest payment dates, ignoring issue date or maturity date in the case of a long or short first or last coupon. N.B. only relevant where Day Count Fraction is Actual/Actual (ICMA), otherwise delete)*]".

6. Item 14(vi)(B)(IV) (*Interest Provisions – Provisions relating to the rate or amount of interest due – Floating Rate Securities Provisions – Manner in which the Interest Rate(s) is/are to be determined:*) of Part A of the Form of Final Terms for Notes and Certificates on page 1406 of the Base Prospectus is updated by adding the option to specify TONIA Floating Rate Determination, as follows:

IV.	Manner in which the Interest Rate(s) is/are to be determined:	[Screen Rate Determination/ISDA Determination/SONIA Floating Rate Determination/SOFR Floating Rate Determination/ €STR Floating Rate Determination/SARON Floating Rate Determination/TONIA Floating Rate Determination]".

7. Item 14(vi)(B)(VII) (*Interest Provisions – Provisions relating to the rate or amount of interest due – Floating Rate Securities Provisions – Screen Rate Determination*) of Part A of the Form of Final Terms for Notes and Certificates on pages 1406 to 1407 of the Base Prospectus is updated by adding the option to specify SONIA or SOFR as a Screen Rate, as follows:

"	VII.	Screen Rate Determination:	[Applicable/Not Applicable] (*If not applicable, delete the remaining sub-paragraphs of this paragraph*)
		• Reference Rate:	[*insert Currency*]-[EURIBOR/STIBOR/NIBOR/CIBOR/ROBOR/TIBOR/HIBOR][BBSW (being the Sydney average mid rate for AUD bills of exchange)][BKBM (being the Wellington rate for New Zealand Dollar bills of exchange)] [SONIA] [SOFR] [As set out in the ~~Reference~~ Rate Table] *(Specify SONIA or SOFR only for the purposes of the Range Accrual (Expanded) Securities Provisions)*
		• Designated Maturity:	[●] month [(the "**Designated Maturity**") (*include where Linear Interpolation is applicable*)][As set out in the ~~Reference~~ Rate Table] [Not Applicable]

- Specified Time: [●] [As set out in the ~~Reference~~ Rate Table] [As specified in Valuation and Settlement Condition 4.28 (*Definitions*)] [Not Applicable]

- Relevant Financial Centre: [●] [As set out in the ~~Reference~~ Rate Table] [As specified in Valuation and Settlement Condition 4.28 (*Definitions*)] [Not Applicable]

- Interest Determination Date(s): [[[Daily/Periodic] Rate Determination is applicable:]

  [[*Specify e.g. any relevant Valuation Date(s)*]~~/~~ [As set out in the Valuation and Settlement Schedule~~/~~] [As specified in Valuation and Settlement Condition 4.28 (*Definitions*)] [Each Interest Observation Date] [[●] days on which commercial banks are open for business (including dealing in foreign exchange and foreign currency deposits) in [●] prior to the start of each Interest Period] [First day of each Interest Period] [[●]~~]]~~ days on which the T2 is open prior to the start of each Interest Period]] [As set out in the ~~Reference~~ Rate Table]

- Page: [●] [As set out in the ~~Reference~~ Rate Table]

(*Insert table below if any of the items included in the table are different for different Interest Periods*)

[Rate Table for Screen Rate Determination]					
Interest Period End Date(s)	**Reference Rate**	**[Specified Time][43]**	**[Relevant Financial Centre][44]**	**[Interest Determination Date(s)][45]**	**[Page**
[●] [adjusted in accordance with [*specify Business Day Convention*]/ not adjusted]]	[[●] month [(the "**Designated Maturity**") (include where *Linear Interpolation is applicable)*] [*insert currency*] [EURIBOR / STIBOR / NIBOR / CIBOR / ROBOR / TIBOR / HIBOR] [BBSW (being the Sydney average mid rate for AUD bills of exchange)] [BKBM (being the Wellington rate for New Zealand Dollar bills of exchange)] [SONIA] [SOFR]]	[●]]]	[●]	[●]	[●]]
(*Repeat as required*)					

43 Insert if not specified in the Valuation and Settlement Conditions.
44 Insert if not specified in the Valuation and Settlement Conditions.
45 Insert if not specified in the Valuation and Settlement Conditions.".

8. Item 14(vi)(B)(VIII) (*Interest Provisions – Provisions relating to the rate or amount of interest due – Floating Rate Securities Provisions – ISDA Determination*) of Part A of the Form of Final Terms for Notes and Certificates on pages 1407 to 1412 of the Base Prospectus is updated by deleting the repeated sub-paragraph "ISDA Definitions Linear Interpolation" on page 1411 before the "Rate Table for ISDA Determination".

9. Item 14(vi)(B)(VIII) (*Interest Provisions – Provisions relating to the rate or amount of interest due – Floating Rate Securities Provisions*) of Part A of the Form of Final Terms for Notes and Certificates on pages 1405 to 1418 of the Base Prospectus is updated by adding the following sub-paragraph as a new sub paragraph (XIII) above the Compounding Table and renumbering the existing sub-paragraph (XIII) and following sub-paragraphs together with all related cross-references:

XIII. TONIA Floating Rate Determination:	[Applicable] [As set out in the Compounding Table] Not Applicable] (*If not applicable, delete the remaining sub-paragraphs of this paragraph*)
• Reference Rate:	[TONIA][As set out in the Compounding Table]
• Compounding Method:	[Not Applicable/TONIA OIS Compounding/ TONIA Compounding with Lookback/TONIA Compounding with Observation Period Shift][As set out in the Compounding Table] (*Specify not applicable where Index Determination is applicable*)
• Observation Look-Back Period:	[Not Applicable]/[[●] Almaty Banking Days][As set out in the Compounding Table] (*Specify not applicable where the Compounding Method is TONIA OIS Compounding or Index Determination is applicable. N.B. must be at least two such relevant days to allow clearing system payments*)
• Index Determination:	[Applicable/Not Applicable][As set out in the Compounding Table] [*If applicable, include the following, otherwise delete*: Where the TONIA (Index) Fallback Provisions apply and Valuation and Settlement Condition 4.2(g)(i) (*Compounded Daily TONIA – Non-Index Determination*) applies, the following shall apply: Compounding Method: TONIA OIS Compounding Interest Determination Date(s): [Second Almaty Banking Day prior to the relevant Interest Payment Date] [

●] [As specified in Valuation and Settlement Condition 4.28 (*Definitions*)]

Delayed Payment: Applicable

Delayed Interest Payment Date(s): [As specified in Valuation and Settlement Condition 4.28 (*Definitions*)] [[●] Almaty Banking Days]

TONIA Reference Rate Cut-off Date: [●] [Almaty Banking Days]

- Interest Determination Date(s): [*Insert for Compounded Daily TONIA – Non-Index Determination*: Second Almaty Banking Day prior to the relevant Interest Payment Date]

  [*Insert for Compounded Daily TONIA – Index Determination*: The day falling the Relevant Number of Almaty Banking Days prior to the relevant Final Interest Period End Date and "**Relevant Number**" means [*insert number being two or greater*] or, where the TONIA (Index) Fallback Provisions apply and Valuation and Settlement Condition 4.2(g)(i) (*Compounded Daily TONIA – Non-Index Determination*) applies, the second Almaty Banking Day prior to the relevant Interest Payment Date]

  [●] [As specified in Valuation and Settlement Condition 4.28 (*Definitions*)] [As set out in the Compounding Table below]

- Delayed Payment: [Applicable] [As set out in the Compounding Table below] [Not Applicable]

  [*If Applicable*: Delayed Interest Payment Date(s): [As specified in Valuation and Settlement Condition 4.28 (*Definitions*)] [[●] Almaty Banking Days]

  TONIA Reference Rate Cut-off Date: [●] [Almaty Banking Days]]

  (*Applicable where TONIA OIS Compounding is the Compounding Method*)

- Daily Capped Rate: [●] [As set out in the Compounding Table] [Not Applicable]

- Daily Floored Rate: [●] [As set out in the Compounding Table] [Not Applicable]

- Rounding: [For the purposes of determining the [TONIA Reference Rate] [TONIA Index], [Compounded

Daily TONIA] [the TONIA Index Floating Rate] shall be rounded to [●]] [As specified in Valuation and Settlement Condition 4.2(g) (*TONIA Floating Rate Determination*)]".

10. The Compounding Table set out before item 14(vi)(B)(XIV) (*Interest Provisions – Provisions relating to the rate or amount of interest due – Floating Rate Securities Provisions – Linear Interpolation*) of Part A of the Form of Final Terms for Notes and Certificates (as renumbered as provided above) on page 1416 of the Base Prospectus is updated to include references to TONIA, as follows:

"(*Insert table below if any of the items included in the Table are different for different Interest Periods and delete columns in respect of items which do not vary*)

Compounding Table								
Interest Period End Date(s)	**Reference Rate**	**[Page**	**Compounding Method**	**Observation Look-Back Period**	**Index Determination**	**Interest Determination Dates**	**Delayed Payment**	**Daily Capped Rate and/or Daily Floored Rate**
[●] [adjusted in accordance with [*specify Business Day Convention*]/ No Adjustment]]	[SONIA] [SOFR] [€STR] [SARON] [TONIA]	[●] [Not Applicable]]	[Compounded Daily SONIA ([Shift/Lag]) - Applicable] [SOFR] [€STR] [SARON] [TONIA] [OIS Compounding/Compounding with Lookback/Compounding with Observation Period Shift]	[Not Applicable] [[●] [U.S. Government Securities Business Days] [T2 Business Days] [Zurich Banking Days] [Almaty Banking Days]]	[Applicable] [Not Applicable]	[●] [As specified in Valuation and Settlement Condition 4.28 (*Definitions*)]	[Applicable] [Not Applicable] [Delayed Interest Payment Date(s): [[●] [U.S. Government Securities Business Days] [T2 Business Days] [Zurich Banking Days] [Almaty Banking Days]] [As specified in Valuation and Settlement Condition 4.28 (*Definitions*)] [[€STR] [SARON] [TONIA] Reference Rate Cut-Off Date: [□] [2] [T2 Business Days] [Zurich Banking Days] [Almaty Banking Days]]	[Not Applicable] [Daily Capped Rate: [●]%] [Daily Floored Rate: [●]%]

(*Repeat as required*)".

11. Item 14(vi)(B)(XV) (*Interest Provisions – Provisions relating to the rate or amount of interest due – Floating Rate Securities Provisions – Margin(s):*) of Part A of the Form of Pricing Supplement for Notes and Certificates (as renumbered as provided above) on page 1417 of the Base Prospectus is updated to include references to the TONIA Floating Rate, as follows:

"	I.	Margin(s):	[Not Applicable] [Applicable in respect of the [Screen Rate] [ISDA Rate][SONIA Floating Rate] [SONIA Index Floating Rate] [SOFR Floating Rate] [SOFR Index Floating Rate] [€STR Floating Rate] [SARON Floating Rate] [TONIA Floating Rate]: [[+/-][●] per cent. per annum] [As set out in the [Rate] Table below]".

12. Item 14(vi)(B) (*Interest Provisions – Provisions relating to the rate or amount of interest due – Floating Rate Securities Provisions*) of Part A of the Form of Final Terms for Notes and Certificates on pages 1405 to 1418 of the Base Prospectus is updated by adding the option to specify the Day Count Fraction of "Actual/Actual (ICMA)" and the related Determination Dates in item (XVIII) (*Day Count Fraction*) on page 1417, as follows:

"	XVIII.	Day Count Fraction:	[Actual/Actual] ~~/~~ [~~Actual/Actual~~ (ISDA)] [(ICMA)] [Actual/365 (Fixed)] [Actual/365 (Sterling)] [Actual/360] [30/360] / [360/360] / [Bond Basis] [30E/360] / [Eurobond Basis] [30E/360 (ISDA)] [Australian Bond Basis] (*May be selected only if the 2006 Definitions are specified*) [1/1] [Calculation/252] [RBA Bond Basis] (*May be selected only if the 2021 Definitions are specified*) [As set out in the Rate Table below] (*See Valuation and Settlement Condition 4.28 (Definitions) for alternatives and, where applicable, match Day Count Fraction set out in the ISDA Interest Rate Derivatives Definitions Floating Rate Matrix*)
			[Determination Dates: [●] in each year *(insert regular interest payment dates, ignoring issue date or maturity date in the case of a long or short first or last coupon. N.B. only relevant*

where Day Count Fraction is Actual/Actual (ICMA), otherwise delete)]".

13. The Rate Table for Floating Rate Securities at the end of Item 14(vi)(B) (*Interest Provisions – Provisions relating to the rate or amount of interest due – Floating Rate Securities Provisions*) of Part A of the Form of Final Terms for Notes and Certificates on page 1417 to 1418 of the Base Prospectus is updated to include references to TONIA, as follows:

(*Insert table below if any of the items included in the Table are different for different Interest Periods and delete columns in respect of items which do not vary*)

[Rate Table for Floating Rate Securities]						
Interest Period End Date(s)	**Relevant Rate**	**[Margin**	**[Interest Participation Rate (IPR)**	**[Minimum Interest Rate (for the Floating Interest Rate)**	**[Maximum Interest Rate (for the Floating Interest Rate)**	**[Day Count Fraction**
[●] [adjusted in accordance with [*specify Business Day Convention*]/No Adjustment]]	[Screen Rate]/[ISDA Rate]/[SONIA Floating Rate]/[SONIA Index Floating Rate]/[SOFR Floating Rate]/[SOFR Index Floating Rate]/[€STR Floating Rate]/[SARON Floating Rate] / [SONIA Floating Rate]/[SONIA Index Floating Rate]	[Not Applicable / [+/-][●] per cent. per annum]	[●] / [Not Applicable]]	[●] / [Not Applicable]]	[●] / [Not Applicable]]	[●]]
(*Repeat as required*)".						

14. Item 14(vi)(D)(XIII) (*Interest Provisions – Provisions relating to the rate or amount of interest due – Spread Securities Provisions*) of Part A of the Form of Pricing Supplement for Notes and Certificates on pages 1744 to 1745 of the Base Prospectus is updated by adding the option to specify TONIA Floating Rate Determination, as follows:

"	XIII.	[Spread Reference Rate in respect of Spread Rate [1/2/3]:	(*Specify whether Spread Reference Rate is (i) one Reference Rate or (ii) the sum of specified Reference Rates or (iii) Reference Rate 1 minus Reference Rate 2 and, in each case, whether each such rate is (a) a Fixed Interest Rate, or (b) a Floating Interest Rate and whether Screen Rate Determination or ISDA, Determination, SONIA Floating Rate Determination, SOFR Floating Rate Determination, €STR Floating Rate Determination, ~~or~~ SARON Floating Rate Determination or TONIA Floating Rate Determination applies, or (c) a CMS Interest Rate, and in all cases specify details of all other relevant terms for each such rate e.g. any relevant Interest Determination Date, Margin, any Interest Participation Rate, any Minimum Reference Rate and/or Maximum Reference Rate, by inserting the details specified below as sub-paragraphs of this paragraph, as required*)] (*Include and repeat as necessary*) (*Where the Spread Reference Rate is a Fixed Interest Rate (where accrual is applicable), include the*

relevant information from item 14(vi)(A), including any Table)

(*Where the Spread Reference Rate is a Floating Rate for which Screen Rate Determination applies, include the information from item 14(vi)(B)VII and items 14(vi)(B)XIV to 14(vi)(B)XVII, including any Table*)

(*Where the Spread Reference Rate is a Floating Rate for which ISDA Determination applies, include the applicable information from item 14(vi)(B)VIII and items 14(vi)(B)XIV to 14(vi)(B)XVII, including any Table*)

(*Where the Spread Reference Rate is a Floating Rate for which SONIA Floating Rate Determination, SOFR Floating Rate Determination, €STR Floating Rate Determination, ~~or~~ SARON Floating Rate Determination or TONIA Floating Rate Determination applies, include the applicable information from item 14(vi)(B)IX to 14(vi)(B)XII and items 14(vi)(B)XIV to 14(vi)(B)XVII, including any Table*)

(*Where the Spread Reference Rate is a CMS Interest Rate, include the applicable information from item 14(vi)(C)V, including any Table*)".

15. Item 14(vi)(E) (*Interest Provisions – Provisions relating to the rate or amount of interest due – Range Accrual (Expanded) Securities Provisions*) of Part A of the Form of Final Terms for Notes and Certificates on pages 1425 to 1430 of the Base Prospectus is updated by inserting an additional drafting note at the end of the paragraph "Reference Rate [1] (for Reference Observation [1]): (*insert "Reference Observation 1" if Dual Reference Observation or Triple Reference Observation is applicable*)" in sub-paragraph (VI) thereof on page 1427, as follows:

Reference Rate [1] (for Reference Observation [1]): (*insert "Reference Observation 1" if Dual Reference Observation or Triple Reference Observation is applicable*)	[Fixed Interest Rate/Floating Interest Rate/CMS Interest Rate/[[Spread Interest Rate/Relevant Spread Rate/Spread Reference Rate]: see item 14(vi)(D)]] [Not Applicable] (*Insert details of the or each Reference Rate [1], including any Margin, Interest Participation Rate, any Minimum Reference Rate and/or any Maximum Reference Rate. If the Reference Rate is (i) a Fixed Interest Rate (where accrual is applicable), include the relevant information from item 14(vi)(A), including any Table, (ii) a Floating Interest Rate for which Screen Rate Determination applies, include the information from item 14(vi)(B)VII and items 14(vi)(B)XIV to 14(vi)(B)XVII, including any Table, (iii) a Floating Rate for which ISDA Determination applies, include the applicable information from item 14(vi)(B)VIII and items 14(vi)(B)XIV to 14(vi)(B)XVII, including any Table or (iv) a CMS Interest Rate, include the*

applicable information from item 14(vi)(C)V, including any Table, as required. If there is more than one Reference Rate [1], repeat this paragraph for each Reference Rate [1])

(NB: Where a Reference Rate is a Floating Rate for which ISDA Determination applies, specify each Interest Observation Date as the Reset Date and do not specify the Fixing Day)

16. Item 14(vi)(J) (*Interest Provisions – Provisions relating to the rate or amount of interest due – Digital Band Securities Provisions*) of Part A of the Form of Final Terms for Notes and Certificates on pages 1438 to 1441 of the Base Prospectus is updated by adding a new sub-item (X) at the end of such section, as follows:

"	X.	Day Count Fraction:	[Actual/Actual] [(ISDA)] [(ICMA)] [Actual/365 (Fixed)] [Actual/365 (Sterling)] [Actual/360] [30/360] [30E/360] / [Eurobond Basis] [30E/360 (ISDA)] [1/1] [Determination Dates: [●] in each year *(insert regular interest payment dates, ignoring issue date or maturity date in the case of a long or short first or last coupon. N.B. only relevant where Day Count Fraction is Actual/Actual (ICMA), otherwise delete)*]".

17. Item 14(vi)(Q) of Part A of the Form of Final Terms for Notes and Certificates on page 1456 of the Base Prospectus is updated to include the option to specify Global Interest Floor Periods, as follows:

"	(Q)	Global Interest Floor Securities Provisions:	[Applicable/Not Applicable] ~~[If applicable, insert:~~ ~~Floor Rate: [●] per cent.]~~ (*NB: If applicable, must be specified in conjunction with another Interest Basis (other than Fixed Rate Securities, Auto Floor Securities and Auto Cap Securities). If not applicable, deleted the remaining sub-paragraphs of this paragraph*)

	(B)	- Global Interest Floor Period:	[●] [See the Global Interest Floor Table]
		- Floor Rate:	[●] [See the Global Interest Floor Table]

(*Insert table below if there is more than one Global Interest Floor Period*)

Global Interest Floor Table	
Global Interest Floor Period	**Floor Rate**
(C) [*Insert dates*]	[●]
(*Repeat as required*)".	

18. Sub-paragraphs (A) (*Redemption Underlying(s)*) and (B) (*Redemption Barrier Underlying(s)*) under the heading "*Underlying(s) relevant to redemption, Final Performance provisions and levels of the Redemption Underlying(s)*" in item 20(i)(A) (*Redemption Amount - Underlying Linked Securities Redemption Provisions*) of Part A of the Form of Final Terms for Notes and Certificates on page 1493 of the Base Prospectus is updated to include the option to refer to Final Profile A Underlying(s) and Final Profile B Underlying(s) in sub-paragraph (A) and to specify more than one Final Performance Underlying in sub-paragraph (B), as follows:

"	(A)	Redemption Underlying(s):	[●] [The Underlyings specified in item 13 above] [and [each] such Redemption Underlying shall be the Final Outperformance [A/B] Underlying (*specify for each Redemption Underlying where Outperformance Provisions apply in respect of the Final Performance Provisions*)] [and each such Underlying shall be both a Final Profile A Underlying(s) and a Final Profile B Underlying(s)] (*repeat for each Redemption Underlying, as appropriate*)
	(B)	Redemption Barrier Underlying(s):	[●] [The Redemption Underlying/All of the Redemption Underlyings/Any Redemption Underlying/The Final Performance Underlying[s]] [*specify Underlying(s)*] [Not Applicable]".

19. The section entitled "*Final Performance Provisions*" of item 20(i) (*Redemption Amount - Underlying Linked Securities Redemption Provisions*) of Part A of the Form of Final Terms for Notes and Certificates on pages 1493 to 1513 of the Base Prospectus is updated to include a new sub-paragraph (I) at the end of such section in relation to Best of Profile Observation, as follows:

"	(I)	Best of Profile Observation:	[Applicable/Not Applicable] [for the purpose of determining [whether a Redemption [Upper] [Lower] Barrier Event has occurred] [and] [the Performance-Linked Redemption Amount [if a Redemption [Upper] [Lower] Barrier Event has [not] occurred]:] (*repeat and complete this sub-paragraph as necessary*) (*If not applicable, delete the remaining sub-paragraphs of this paragraph*)

I. Weighting: W_n shall be determined for each Final Profile A Underlying and Final Profile B Underlying as set out below:

Final Profile A Underlying	**W_n**
[●]	[●]%
[●]	[●]%
(*complete for each Final Profile A Underlying*)	
[●]	[●]%
Final Profile B Underlying	**W_n**
[●]	[●]%
[●]	[●]%
(*complete for each Final Profile B Underlying*)	
[●]	[●]%

II. Maximum Final Profile A: [Applicable – [●]%/Not Applicable]

III. Minimum Final Profile A: [Applicable – [●]%/Not Applicable]

IV. Maximum Final Profile B: [Applicable – [●]%/Not Applicable]

V. Minimum Final Profile B: [Applicable – [●]%/Not Applicable]

VI. Maximum Final Performance Percentage (Barrier Event): [Applicable – [●]%/Not Applicable]

VII. Minimum Final Performance Percentage (Barrier Event): [Applicable – [●]%/Not Applicable]

VIII.	Maximum Final Performance Percentage (Barrier Event Satisfied):	[Applicable – [●]%/Not Applicable]
IX.	Minimum Final Performance Percentage (Barrier Event Satisfied):	[Applicable – [●]%/Not Applicable]
X.	Maximum Final Performance Percentage (Barrier Event Not Satisfied):	[Applicable – [●]%/Not Applicable]
XI.	Minimum Final Performance Percentage (Barrier Event Not Satisfied):	[Applicable – [●]%/Not Applicable]".

20. Sub-paragraph (A) (*Redemption Barrier Event*) of the section entitled "*Provisions relating to a Redemption Barrier Event*" of item 20(i) (*Redemption Amount - Underlying Linked Securities Redemption Provisions*) of Part A of the Form of Final Terms for Notes and Certificates on pages 1515 to 1516 of the Base Prospectus is updated to include the option to specify "Redemption Barrier Event American One-Touch Observation - Performance", as follows:

"	(A) Redemption Barrier Event:	[*Insert if appropriate - In respect of [insert relevant Redemption Underlying*]:] [Not Applicable/Applicable – [Redemption Barrier Event European Observation/Redemption Barrier Event European Performance Observation/Redemption Barrier Event American Performance Observation/Redemption Barrier Event American Observation – Closing Level/Redemption Barrier Event American Observation – Intra-Day Level/Redemption Barrier Event American One-Touch Observation – Closing Level/Redemption Barrier Event American One-Touch Observation – Intra-Day Level/Redemption Barrier Event American One-Touch Observation – Performance/Redemption Barrier Event Final Reference Level Observation]][Target Redemption Barrier Event and, for which purpose:

		Target Redemption Threshold Amount: (*specify aggregate amount in respect of all Interest Payment Dates and a Calculation Amount*) [Include/Exclude] Any Interest Amount Due on Maturity Date] [Include Any Non-Contingent Interest Amount: Applicable (*delete if not applicable*)]] ["Sum of" applies]".

21. Sub-paragraph (B) (*Redemption Upper Barrier Event*) of the section entitled "*Provisions applicable where Redemption Barrier Event is Applicable* " of item 20(i) (*Redemption Amount - Underlying Linked Securities Redemption Provisions*) of Part A of the Form of Final Terms for Notes and Certificates on pages 1517 to 1518 of the Base Prospectus is updated to include the option to specify to specify more than one Final Performance Underlying in the paragraph entitled "*[Redemption Upper Barrier Underlying(s):*", as follows:

"	[Redemption Upper Barrier Underlying(s):	[●] [The Redemption Underlying/All of the Redemption Underlyings/Any Redemption Underlying/The Final Performance Underlying~~]~~[s]] [*specify Underlying(s)*] [Not Applicable]] (*N.B.: Specify Redemption Upper Barrier Underlying(s) as Not Applicable where Redemption Barrier Event Final Performance FPU applies*)]".

22. Item 20(i)(H) (*Redemption Amount - Underlying Linked Securities Redemption Provisions - Redemption Lock-in Event*) and item 20(i)(I) (*Redemption Amount - Underlying Linked Securities Redemption Provisions - Redemption Lock-in Event Redemption Amount due where a Redemption Lock-in Event has occurred*) of Part A of the Form of Final Terms for Notes and Certificates on pages 1520 to 1521 of the Base Prospectus are updated to correct a redemption election and include the option to specify "Not Applicable" as follows:

"	(H)	Redemption Lock-in Event:	[Applicable/Not Applicable] (*If not applicable, delete the remaining sub-paragraphs of this paragraph*) [*If applicable*: ~~[Redemption Lock-in Event]~~ [Redemption Lock-in Event [Final Performance FPU] [Underlying Closing Level]] [greater than or equal to][greater than][less than or equal to][less than] The Specified Redemption Lock-in Event Valuation Date[s] will be [●] [[each] [any] Scheduled Trading Day [for all the Redemption [Lock-in] Underlyings] which is not a Disrupted Day [for any Redemption [Lock-in] Underlying]

		from [(and including)] [(but excluding)] [●] to [(and including)] [(but excluding)] [●]].
	Redemption Lock-in Underlying(s):	[[●] [The Redemption Underlying/All of the Redemption Underlyings/Any Redemption Underlying] [*specify Underlying(s)*]]
	Redemption Lock-in Percentage:	[In respect of the Specified Redemption Lock-in Event Valuation Date falling on [●]:] [[●][%] [of the Redemption [Strike/Initial] Level for [●] [the [relevant] [Redemption Lock-in Underlying[s]] [Redemption Underlying[s]] [Final Performance Underlying[s]]]]] (*Specify for each Redemption Lock-in Event Valuation Date if different*)
(I)	Redemption Lock-in Event Redemption Amount due where a Redemption Lock-in Event has occurred:	[Not Applicable]/[Applicable - [●] per Security/the Performance-Linked Redemption Amount determined in accordance with [[Put] [Call] [Call Spread - Put Spread] [Twin Win] [Market timer] [Put Call Sum] [Lock-in] Option] [Swaption] Provisions]".

23. The first paragraph of item 22 (*FX Performance*) of Part A of the Form of Final Terms for Notes and Certificates on page 1531 of the Base Prospectus is updated to correct references to "item 12(ii)" to refer to "item 13(ii)" as follows:

"22.	**FX Performance:**	[Applicable and for which purpose the FX Perf Rate shall be [the Underlying designated as such in item ~~12~~13(ii) above/determined as set out below and in the definition of FX Performance in the Valuation and Settlement Schedule]/Not Applicable]".

24. Item 23(xii) (*Credit Linked Notes – Zero Coupon Securities Provisions*) of Part A of the Form of Final Terms for Notes and Certificates on pages 1533 to 1534 of the Base Prospectus is moved to after item 23(xv) (*Non-Contingent Interest*) and before item 23(xvi) (*Single Name Credit Linked Notes*) on page 1535 of the Base Prospectus, and the relevant items renumbered accordingly.

25. Item 38 (*Administrator/Benchmark Event*) and item 39 (*Reference Rate Event Provisions*) of Part A of the Form of Final Terms for Notes and Certificates on pages 1555 to 1556 of the Base Prospectus are deleted as the provisions are included in item 13 (*Underlying Linked Securities Provisions and Early Termination*) as described above.

26. Paragraph 1 (*Listing and Admission to Trading*) of Part B of the Form of Final Terms for Notes and Certificates on page 1558 to 1559 of the Base Prospectus is amended to correct the options for listing and admission to trading, as follows:

"1. **LISTING AND ADMISSION TO TRADING:**

Admission to trading and listing:	[Application [has been/will be] made by the Issuer (or on its behalf) for the [Tranche [●]] Securities to be admitted to trading on [the Regulated Market of [the Luxembourg Stock Exchange/Euronext Dublin/ ~~Euronext Paris/~~the NASDAQ Stockholm AB/~~the Association of Financial Assets Intermediaries/~~the electronic "Bond Market"

organised and managed by Borsa Italiana S.p.A. (the "**MOT**")/the Frankfurt Stock Exchange (*Börse Frankfurt AG*)/Euronext Paris/the AIAF Market]]/

~~[the Global Exchange Market of Euronext Dublin]~~ [the Euro MTF market of the Luxembourg Stock Exchange] / [the Global Exchange Market of Euronext Dublin] / [the International Securities Market of the London Stock Exchange plc] / [the multilateral trading facility of securitised derivatives financial instruments, organised and managed by Borsa Italiana S.p.A. (the "**SeDeX**")] / [the multilateral trading facility of EuroTLX, [Cert-X][Bond-X] Segment, managed by Borsa Italiana S.p.A.~~,~~ ~~[Cert-X][Bond-X] Segment~~ ("**EuroTLX – [Cert-X][Bond-X]** ")]~~]~~ / [the Open Market (Regulated Unofficial Market (*Freiverkehr*)) of the Frankfurt Stock Exchange (*Börse Frankfurt AG*)] / [~~the multilateral trading facility of~~ the Vienna MTF of the Vienna Stock Exchange] / [~~the multilateral trading facility of~~ the NASDAQ First North Sweden~~Stockholm MTF~~ of NASDAQ Stockholm AB] / ~~[the multilateral trading facility of the International Securities Market of the London Stock Exchange plc]/~~ [~~the multilateral trading facility of the~~ SPECTRUM]

[and to listing on [the official list of] [the Luxembourg Stock Exchange] / [Euronext Dublin] / ~~Euronext Paris/the Luxembourg Stock Exchange/~~[the NASDAQ Stockholm AB] / [the Italian Stock Exchange] / [the Frankfurt Stock Exchange (*Börse Frankfurt AG*)] / [Euronext Paris] / [the Spanish Stock Exchange~~/the Italian Stock Exchange~~]] ~~[the Open Market (Regulated Unofficial Market (Freiverkehr)) of the [Frankfurt Stock Exchange (Börse Frankfurt AG)]]/[the Vienna Stock Exchange]~~ with effect from on or around [●] [of the Tranche [●] Securities]] [Not Applicable]

(*Where the Securities are listed and admitted to trading on more than one exchange, repeat as necessary*)

(*N.B. The Euro MTF, the Global Exchange Market, the EuroTLX, the SeDeX, the Frankfurt Freiverkehr, Vienna MTF, NASDAQ Stockholm MTF~~, the Open Market (Regulated Unofficial Market Freiverkehr) of the Frankfurt Stock Exchange (Börse Frankfurt AG), SeDeX, EuroTLX, the International Securities Market~~ and SPECTRUM are not regulated markets for the purpose of MiFID II*)

1 [Tranche [●] of the Securities has been admitted to trading on [the Regulated Market of [Euronext Dublin/Euronext Paris/the

Luxembourg Stock Exchange/the NASDAQ Stockholm AB/ the Association of Financial Assets Intermediaries/ the electronic "Bond Market" organised and managed by Borsa Italiana S.p.A. (the "**MOT**")]/[the multilateral trading facility of securitised derivatives financial instruments, organised and managed by Borsa Italiana S.p.A. (the "**SeDeX**") / the multilateral trading facility of EuroTLX managed by Borsa Italiana, S.p.A., [Cert-X][Bond-X] Segment ("**EuroTLX-[Cert-X][Bond-X**")]]/[the Open Market (Regulated Unofficial Market Freiverkehr) of the [Frankfurt Stock Exchange (Börse Frankfurt AG)]] [the multilateral trading facility of the Vienna MTF of the Vienna Stock Exchange]/ [the multilateral trading facility of the NASDAQ Stockholm MTF of NASDAQ Stockholm AB]/ [the multilateral trading facility of the International Securities Market of the London Stock Exchange]/ [the multilateral trading facility of the SPECTRUM] [and to listing on the official list of [Euronext Dublin/Euronext Paris/the Luxembourg Stock Exchange/the NASDAQ Stockholm AB/the Spanish Stock Exchange/the Italian Stock Exchange] [the Open Market (Regulated Unofficial Market Freiverkehr) of the [Frankfurt Stock Exchange (Börse Frankfurt AG)]]/[the Vienna Stock Exchange] with effect from [●]/[[●] of the Tranche [●] Securities]] (*Where documenting a fungible issue, need to indicate that original Securities are already admitted to trading*)

(*N.B. The Vienna MTF, NASDAQ Stockholm MTF, the Open Market (Regulated Unofficial Market Freiverkehr) of the Frankfurt Stock Exchange (Börse Frankfurt AG), SeDeX, EuroTLX, the International Securities Market and SPECTRUM are not regulated markets for the purpose of MiFID II*)

[*Include if applicable*: The effectiveness of the offer of the Securities 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.]

27. The first paragraph of paragraph 8 (*Disclaimer*) of Part B of the Form of Final Terms for Notes and Certificates on page 1566 of the Base Prospectus is amended to include the option to specify "Not Applicable", as follows:

"14. **DISCLAIMER**

[Not Applicable] [*include disclaimer for indices*]".

SCHEDULE 9

AMENDMENTS TO THE FORM OF PRICING SUPPLEMENT – NOTES AND CERTIFICATES

The Form of Pricing Supplement – Notes and Certificates set out in Section H.5 on pages 1633 to 1942 of the Base Prospectus shall be amended as follows:

1. The first paragraph of item 8 (*Scheduled Maturity Date*) of Part A of the Form of Pricing Supplement for Notes and Certificates on page 1641 of the Base Prospectus is updated to clarify the options, as follows:

   "[●] [, subject to adjustment in accordance with the [Modified][Preceding][Following] Business Day Convention] [~~and~~ Interest Payment Date falling on or nearest to [●]] [[and] subject to extension in accordance with Credit Linked Condition 15 (*Scheduled Maturity Date Extension*)] (*Only applicable if the Securities are Credit-Linked Securities and "2014 Reference Entity" applies*) / [and extension in accordance with Credit Linked Condition 6 (*Scheduled Maturity Date Extension*)] (*Only applicable if the Securities are Credit-Linked Securities and "2003 Reference Entity" applies*) [~~Interest Payment Date falling on or nearest to [●]]~~ *where EMTA provisions are applicable in respect of any FX Rate*: or, if later, the Number of Settlement Business Days following the [last occurring] [Final] Valuation Date]".

2. Item 9 (*Type of Interest / Redemption*) of Part A of the Form of Pricing Supplement for Notes and Certificates on pages 1642 to 1643 of the Base Prospectus is updated to correct references to "item 18" and "item 18(vii)" to refer to "item 20" and "item 20(vii)", as follows:

"9.	Type of Interest / Redemption:	[[Fixed Rate Securities] [Floating Rate Securities] [CMS Rate Securities] [Spread Securities] [and Range Accrual (Expanded) Securities] [Buy the Dip Securities] [Inflation Rate Securities] [DIR Inflation Linked Securities [that are DIR Inflation Linked Interest Securities] [and] [in respect of which a DIR Linked Redemption Amount is applicable] [Digital [Band] Securities] [Inverse Floating Rate Securities] [Volatility Bond Securities] [Synthetic Forward Rate Securities] [Previous Coupon Linked Securities] [and] [FX Performance Securities] [and] [Reserve Coupon Securities] [and] [Global Interest Floor Securities] [and] [Auto Floor Securities] [and] [Global Interest Cap Securities] [and] [Auto Cap Securities] [and] [Restructure Interest Rate Securities] [Interim Performance Interest Securities] [Twin Win Interim Performance Interest Securities] [Reverse Interim Performance Interest Securities] [Non-Contingent Interest Amount] [and Range Accrual Securities] [Multi-Chance Securities] [Lookback Securities [(Memory Effect/Without Memory Effect)]]] [The Securities are Zero Coupon Securities and do not bear or pay any interest] [The Securities do not bear or pay any interest] [if an Interest Barrier Event [does not] occur[s] [and]] [The Securities do not pay any Coupon Amount if a Coupon Barrier Event [does not] occur[s] [and]] [*specify other*] (*repeat as necessary*) [As set out in the table at item 10 below]

[Mandatory Early Redemption Provisions are applicable as specified in item 19 below]

[The [Securities are [also] [Credit Linked/Index Skew] Notes and the] [Securities are Underlying Linked Securities and the] Redemption Amount of the Securities is determined in accordance with item ~~18~~20 below]

[The Securities are [also] Lock-in Redemption Securities] [The Securities are [also] Rate Linked Redemption Securities] [The Securities are [also] Interest Linked Redemption Securities] [The Securities are [also] Redemption Reserve Securities]

[The Securities are Instalment Securities and the Instalment Amounts are determined as specified in item ~~18~~20(vii) below]

The Securities are [Cash Settled Securities] [and/or may be] [Physical Delivery Securities]

[The Securities are [also] Dual Currency Securities]

[**In order to receive the Entitlement on the [Maturity Date]/[Settlement Date] (subject as provided in the Conditions), Securityholders should complete and deliver an Asset Transfer Notice in accordance with the Conditions in any event as it may not be known prior to the Cut-off Date whether the Securities will be cash settled and/or settled by physical delivery of the Entitlement**]".

3. Item 13 (*Underlying Linked Securities Provisions*) of Part A of the Form of Pricing Supplement for Notes and Certificates on pages 1644 to 1702 of the Base Prospectus is updated (i) to reorder the line items, (ii) to correct references to "redemption" to refer to "termination", (iii) to correct certain cross-references and omissions and (iv) to include additional sub-paragraphs relating to Administrator/Benchmark Events and Reference Rate Events, as follows:

"**PROVISIONS RELATING TO UNDERLYING LINKED SECURITIES AND EARLY ~~REDEMPTION~~TERMINATION**

13.	**Underlying Linked Securities Provisions and Early Termination:**	
A.	Underlying Linked Securities Provisions:	[Applicable – [the provisions in the Valuation and Settlement Schedule apply (subject as provided in any relevant Underlying Schedule)] ~~[Valuation and Settlement Condition 2(n) (*Fallback Provisions for Securities other than Underlying Linked Securities*) applies~~] [Not Applicable]

		(*Only applicable if the Securities are ~~either (i)~~ Underlying Linked Securities~~ or (ii) are not Underlying Linked Securities but any of Change in Law, Hedging Disruption, Increased Cost of Hedging and Realisation Disruption apply~~. *Otherwise, specify not applicable and delete remaining sub-paragraphs of this paragraph*)
(i)	Underlying:	[Applicable~~]~~/Not Applicable]
	(the following information may be tabulated)	(*If not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(A) Description of Underlying(s):	[*specify each Underlying including ISIN or other identification number where available, including definitions, as appropriate*]
	(B) Classification:	[Security Index/Inflation Index/Commodity Index/ Commodity/Share/Depositary Receipt/ETF Share/ Mutual Fund Interest/FX Rate (EMTA Provisions: [Applicable/Not Applicable])/Bespoke Index/Dividend Futures Contract/Rate/Preference Share] *(In respect of a Rate, note that only interest rates which are published on an Electronic Page may be specified)* (*specify for each Underlying*) *(N.B.: Preference Share Linked Securities may only be issued by CGMFL or CGMHI)*
	(C) Electronic Page:	[●] (*specify for each Underlying*)
(ii)	Particulars in respect of each Underlying: (*the following information may be tabulated*)	[Applicable/Not Applicable] *(If not applicable, delete the remaining sub-paragraphs of this paragraph.) (If applicable, delete the sub-paragraphs which are not applicable.)*
	[Security Index/Indices:	(*specify for each Security Index*)
	(A) Type of Index:	[Single Exchange Index/Multiple Exchange Index][Bond Index]
	(B) Exchange(s):	[●] (*N.B.: Only required in relation to Single Exchange Indices*)
	(C) Related Exchange(s):	[[●]/All Exchanges]
	(D) Single Valuation Time:	[Applicable/Not Applicable]
	(E) Same Day Publication:	[Applicable/Not Applicable]

		(*Specify Applicable where the level published **on** the relevant Valuation Date is taken. Specify Not Applicable where the level **for** a Valuation Date is taken regardless of which day it is published*)]
[Inflation Index/Indices:		(*specify for each Inflation Index*)
(A)	Fallback Bond:	[Applicable: The definition set out in Inflation Index Condition 1 (*Definitions*) shall apply/[●]][Not Applicable]
(B)	Revision of level of Inflation Index:	[Revision/No Revision] (*N.B.: If neither "Revision" nor "No Revision" is specified, "No Revision" will be deemed to apply*)]
[Commodity Index/Indices:		(*specify for each Commodity Index*)
Same Day Publication:		[Applicable/Not Applicable] (*Specify Applicable where the level published **on** the relevant Valuation Date is taken. Specify Not Applicable where the level **for** a Valuation Date is taken regardless of which day it is published*)]
[Commodity/Commodities:		(*specify for each Commodity*)
(C)	Commodity Price:	[[high price][low price][average of high and low prices][closing price][opening price][bid price][asked price][average of bid and asked prices][settlement price][official settlement price][official price][morning fixing][afternoon fixing][spot price] [●] [per [*insert unit*]] of [*insert commodity*] on [the relevant Exchange/(*specify other source*)] [of the [relevant] Futures Contract for the [relevant] Delivery Date] as made public by [the [relevant] Exchange] on [the [relevant] Price Source]] [(*specify price*)][Fallback Commodity Dealers]
(D)	Delivery Date:	[*date*] [*month and year*] [[First/Second/Third/*specify other number*] Nearby Month][Either (i) the [First/Second/Third/*specify other number*] Nearby Month or (ii) if the Calculation Agent determines that the relevant Valuation Date falls less than [[●]] Commodity Business Days prior to the earlier of (A) the last trading day of the relevant [First/Second/Third/*specify other number*] Futures Contract; or (B) the first day on which notice of intent to deliver in respect of the relevant [First/Second/Third/*specify other number*] Futures Contract may be submitted (howsoever defined in the terms of the relevant Futures Contract and/or the rules of the

		relevant Exchange), the [First/Second/Third/*specify other number*] Nearby Month][*specify date*]
(E)	Exchange(s):	[●]
(F)	Price Source:	[The Electronic Page] [●] (*N.B.: Unless otherwise specified, Price Source shall be the Electronic Page*)
(G)	Scheduled Trading Day:	[●] (*N.B.: Only applicable if the definition for Bullion Commodities in the Commodity Conditions is not applicable*)]
[Share(s):		(specify for each Share)
(A)	Share Company:	[●]
(B)	Exchange(s):	[●]
(C)	Related Exchange(s):	[[●]/All Exchanges]
(D)	Stapled Share:	[Applicable/Not Applicable] (*specify for each Share which is a Stapled Share*) Component Share: [●] Component Share Company: [●] (*repeat as necessary*)
[Depositary Receipt(s):		(*specify for each Depositary Receipt*)
(A)	Full Lookthrough:	[Applicable/Not Applicable]
(B)	Partial Lookthrough:	[Applicable/Not Applicable]
(C)	Depositary Receipt Exchange(s):	[●]
(D)	Depositary Receipt Related Exchange(s):	[[●]/All Exchanges]
(E)	Underlying Share Company:	[●]
(F)	Underlying Share Exchange(s):	[●]
(G)	Underlying Share Related Exchange(s):	[[●]/All Exchanges]]
[ETF Share(s):		(*specify for each ETF Share*)
(A)	Fund:	[●]

(B)	Exchange(s):	[●]
(C)	Related Exchange(s):	[[●]/All Exchanges]]
[Mutual Fund Interest(s):		(*specify for each Fund Interest*)
(A)	Mutual Fund:	[●]
(B)	Exchange(s):	[●]/[Not Applicable]
(C)	Scheduled Trading Day:	[Scheduled Interim Valuation Date/Scheduled Redemption Valuation Date]]
(D)	Same Day Publication:	[Applicable/Not Applicable] (*Specify Applicable where the value published **on** the relevant Valuation Date is taken. Specify Not Applicable where the value **for** a Valuation Date is taken regardless of which day it is published*)]
[FX Rate(s) where EMTA Provisions are Not Applicable:		(*specify for each FX Rate and each Exchange Rate comprising such FX Rate*)
(A)	FX Rate:	"cross-rate/formula": [Applicable/Not Applicable] [The FX Rate is [the inverse of] [[●]] / [the product of [●] and [[●]] / [the quotient of [[●]] (as numerator) and [[●]] (as denominator)]]] (*delete or combine as applicable*)
(B)	Exchange Rate:	[●]
	• Base Currency:	[●]
	• Quote Currency:	[●]
	• Specified Financial Centres:	[●]
	• Valuation Time:	[●]
(C)	Event Currency /Currencies:	[Not Applicable] [As set out in FX Rate Condition 1 (*Definitions*) of Part A of the FX Rate Conditions] [*Specify if different to the FX Rate Conditions*] (*NB: only required if "General Inconvertibility", "General Non-Transferability", "Material Change in Circumstances", "Nationalisation", "Specific Inconvertibility" or "Specific Non-Transferability" are specified as Currency Disruption Events below*)]
(D)	Dual Currency Securities Provisions (Valuation and	[Not Applicable/Applicable. The Dual Currency Exchange Rate is [*specify FX Rate*] [and for which purpose the Specified DC

	Settlement Condition 8):	Valuation Date(s) shall be [[●] (*specify days*) prior to (but excluding) each day on which payment is scheduled to be made under the Securities] [as set out in the Dual Currency Securities Table]] (*specify for Dual Currency Securities where there would otherwise be no Specified Valuation Date*)

[Dual Currency Securities Table	
Interest Payment Date(s)	**Specified DC Valuation Date**
[*specify date*] [adjusted in accordance with (*Specify Business Day Convention*)/ not adjusted]	[*specify date*]
[*specify date*] [adjusted in accordance with (*Specify Business Day Convention*)/ not adjusted]	[*specify date*]
(*repeat as required*)	
[Optional Redemption Date(s)	**Specified DC Valuation Date**
[specify date] [adjusted in accordance with (Specify Business Day Convention)/ not adjusted]	[specify date]
[specify date] [adjusted in accordance with (Specify Business Day Convention)/ not adjusted]	[specify date]
(*repeat as required*)	
[Scheduled] Maturity Date	**Specified DC Valuation Date**
[*specify date*] [adjusted in accordance with (*Specify Business Day Convention*)/ not adjusted]	[*specify date*]]

(E)	Range Accrual (Expanded) Securities Provisions (Valuation and Settlement Condition 4.7):	[Not Applicable] [Reference Observation [1/2/3] shall be determined by reference to [*specify FX Rate*]] (*repeat as necessary*)
(F)	FX Performance Securities Provisions (Valuation and Settlement Condition 4.17)):	[Not Applicable] [[FX Performance [1/2] shall be determined by reference to [*specify FX Rate*]] (*repeat as necessary*)
(G)	FX Performance:	[Not Applicable][Applicable. The FX Perf Rate is [*specify FX Rate*.]]
(H)	Lock-in Change of Interest Basis determined by reference to an FX Rate	[Not Applicable] [Applicable. The [Lock-in Reference Observation [*n*]/ Lock-in Barrier [n]] shall be determined by reference to [*specify FX Rate*] and for which purpose the

	(Valuation and Settlement Condition 4.24(c)):	Specified Lock-in Determination Date(s) shall be [[●]/as set out in the Lock-in Change of Interest Basis Table] (*repeat as necessary*) Determination Date Valuation Method: [Preceding/Succeeding] Determination]

[Lock-in Change of Interest Basis Table	
[Interest Period End Date(s)] [Interest Payment Date(s)]	**Specified Lock-in Determination Date**
[*specify date*] [adjusted in accordance with (*Specify Business Day Convention*)/ not adjusted]	[*specify date*]
[*specify date*] [adjusted in accordance with (*Specify Business Day Convention*)/ not adjusted]	[*specify date*]
(*repeat as required*)]	

(I)	Mandatory Early Redemption determined by reference to an FX Rate (Valuation and Settlement Condition 5):	[Not Applicable] [Applicable. The [Rollerball Reference Observation/Rollerball Barrier] shall be determined by reference to [*specify FX Rate*] and for which purpose the Specified MER Determination Date(s) shall be [[●]/as set out in the Mandatory Early Redemption Table] (*repeat as necessary*) Determination Date Valuation Method: [Preceding/Succeeding] Determination]

[Mandatory Early Redemption Table	
Mandatory Early Redemption Date(s)	**Specified MER Determination Date**
[*specify date*] [adjusted in accordance with (*Specify Business Day Convention*)/ not adjusted]	[*specify date*]
[*specify date*] [adjusted in accordance with (*Specify Business Day Convention*)/ not adjusted]	[*specify date*]
(*repeat as required*)]	

(J)	Digital Securities:	[Not Applicable] [Digital Reference Rate shall be determined by reference to [*specify FX Rate*]]
(K)	Digital Band Securities:	[Not Applicable] [Reference Rate shall be determined by reference to [*specify FX Rate*]]
[FX Rate(s) where EMTA Provisions are Applicable:		(*specify for each FX Rate and each Exchange Rate*)

(A)	FX Rate Source:	[●]
(B)	Valuation Time:	(*specify in respect of the Primary Rate and any fallback rates*) [●] in respect of the Primary Rate [[●] in respect of the First Fallback Reference Price] [[●] in respect of the Second Fallback Reference Price]
(C)	Reference Currency:	[●]
(D)	Settlement Currency:	[●]
(E)	Reference Currency Business Centre(s):	[●]
(F)	Settlement Currency Business Centre(s):	[●]
(G)	Number of Settlement Business Days:	[●] [Settlement Currency Business Days]
(H)	Number of Postponement Days:	[●]/[Not Applicable]
(I)	Maximum Days of Postponement:	[●] consecutive calendar days
(J)	Dual Currency Securities Provisions (Valuation and Settlement Condition 8):	[Not Applicable/Applicable. The Dual Currency Exchange Rate is [*specify FX Rate*] [and for which purpose the Specified DC Valuation Date(s) shall be [[●] (*specify days*) prior to (but excluding) each day on which payment is scheduled to be made under the Securities] [as set out in the Dual Currency Securities Table]] (*specify for Dual Currency Securities where there would otherwise be no Specified Valuation Date*) [The Number of Postponement Days is [●]]

[Dual Currency Securities Table	
Interest Payment Date(s)	**Specified DC Valuation Date**
[*specify date*] [adjusted in accordance with (*Specify Business Day Convention*)/ not adjusted]	[*specify date*]
[*specify date*] [adjusted in accordance with (*Specify Business Day Convention*)/ not adjusted]	[*specify date*]
(*repeat as required*)	
[Optional Redemption Date(s)	**Specified DC Valuation Date**

[*specify date*] [adjusted in accordance with (*Specify Business Day Convention*)/ not adjusted]	[*specify date*]
[*specify date*] [adjusted in accordance with (*Specify Business Day Convention*)/ not adjusted]	[*specify date*]
(*repeat as required*)	
[Scheduled] Maturity Date	**Specified DC Valuation Date**
[*specify date*] [adjusted in accordance with (*Specify Business Day Convention*)/ not adjusted]	[*specify date*]]

(K)	Range Accrual (Expanded) Securities Provisions (Valuation and Settlement Condition 4.7):	[Not Applicable] [Reference Observation [1/2/3] shall be determined by reference to [*specify FX Rate*]] (*repeat as necessary*)
(L)	FX Performance Securities Provisions (Valuation and Settlement Condition 4.17):	[Not Applicable] [[FX Performance [1/2] shall be determined by reference to [*specify FX Rate*]] (*repeat as necessary*)
(M)	FX Performance:	[Not Applicable][Applicable. The FX Perf Rate is [*specify FX Rate*.].]
(N)	Lock-in Change of Interest Basis determined by reference to an FX Rate (Valuation and Settlement Condition 4.24(c)):	[Not Applicable] [Applicable. The [Lock-in Reference Observation [n]/ Lock-in Barrier [*n*]] shall be determined by reference to [*specify FX Rate*] and for which purpose the Specified Lock-in Determination Date(s) shall be [[●]/as set out in the Lock-in Change of Interest Basis Table] (*repeat as necessary*) Determination Date Valuation Method: [Preceding/Succeeding] Determination]]

[Lock-in Change of Interest Basis Table	
[Interest Period End Date(s)] [Interest Payment Date(s)]	**Specified Lock-in Determination Date**
[*specify date*] [adjusted in accordance with (*Specify Business Day Convention*)/ not adjusted]	[*specify date*]
[*specify date*] [adjusted in accordance with (*Specify Business Day Convention*)/ not adjusted]	[*specify date*]
(*repeat as required*)]	

(O)	Mandatory Early Redemption determined by reference to an FX Rate (Valuation and Settlement Condition 5):	[Not Applicable] [Applicable. The [Rollerball Reference Observation/Rollerball Barrier] shall be determined by reference to [*specify FX Rate*] and for which purpose the Specified MER Determination Date(s) shall be [[●]/as set out in the Mandatory Early Redemption Table] (*repeat as necessary*) Determination Date Valuation Method: [Preceding/Succeeding] Determination]

[Mandatory Early Redemption Table	
Mandatory Early Redemption Date(s)	**Specified MER Determination Date**
[*specify date*] [adjusted in accordance with (*Specify Business Day Convention*)/ not adjusted]	[*specify date*]
[*specify date*] [adjusted in accordance with (*Specify Business Day Convention*)/ not adjusted]	[*specify date*]
(*repeat as required*)]	

(P)	Digital Securities:	[Not Applicable] [Digital Reference Rate shall be determined by reference to [*specify FX Rate*]]
(Q)	Digital Band Securities:	[Not Applicable] [Reference Rate shall be determined by reference to [*specify FX Rate*]]

[Bespoke Index/Indices:

(A)	Type of Bespoke Index:	[The Bespoke Index/[●]] is [not] a Citi Proprietary Index
(B)	[Index Sponsor:	For the purposes hereof, the Index Sponsor in respect of the Bespoke Index is the Index Administrator (as defined in the Index Conditions)]
(C)	Scheduled Trading Day:	[As defined in Bespoke Index Condition 1/A Scheduled Trading Day shall be an "Index Business Day" as defined in the Index Conditions]]

[Dividend Futures Contract(s):

(A)	Exchange(s):	[●]
(B)	Relevant Price:	["daily settlement price"/"final settlement price"][see specified item [●]]

[Rate(s):

	(A)	Valuation Time:	[●]
	(B)	Scheduled Trading Day:	[A Business Day][A day on which commercial banks are open for general business (including dealings in foreign exchange and foreign currency deposits) in [●] (*specify each*)] [A day on which T2 is open] [A U.S. Government Securities Business Day]]
	(C)	Rate Linked Redemption Securities:	[Not Applicable] [Applicable: The Rate Linked Redemption Amount shall be determined by reference to [*specify Rate(s)*] and for which purpose the Specified RL Valuation Date shall be [●]]
	[Preference Share(s):		
	(A)	Preference Share Company:	[Citigroup Global Markets Funding Luxembourg S.C.A./ [●]]
	(B)	Initial Preference Share Reference Date:	[●], subject as provided in the Preference Share Conditions
	(C)	Valuation Time:	[[●]/As specified in Preference Share Condition 2]
	(D)	Preference Share Valuation Date:	[●], subject as provided in the Valuation and Settlement Conditions
	(E)	Autocall Observation Date(s):	[[●] [,[●] and [●]] subject as provided in the Preference Share Conditions/Not Applicable]]]
(iii)	Elections in respect of each type of Underlying:		[Applicable/Not Applicable] (*If not applicable, delete the remaining sub-paragraphs of this paragraph*) (*If applicable, delete the sub-paragraphs which are not applicable*)
	(*the following information may be tabulated*)		*(NB: for the purposes of the Additional Adjustment Events and Additional Early ~~Redemption~~Termination Events in respect of each type of Underlying, either the Additional Adjustment Events or the Additional Early ~~Redemption~~Termination Events (with the option to specify the Early Termination Amount) must be applicable. Alternatively, both the relevant Additional Adjustment Events and the Additional Early ~~Redemption~~Termination Events may be applicable. For the avoidance of doubt, the Additional Adjustment Events should not be disapplied at the same time as the Additional Early ~~Redemption~~Termination Events.)*
	[Security Index/Indices:		

(A)	Additional Disruption Event(s):	[Increased Cost of Stock Borrow][Loss of Stock Borrow][Index Restriction Event][Not Applicable]
(B)	Additional Adjustment Event(s):	[Security Index Condition 4: Not Applicable/Applicable] [*If Security Index Condition 4 is Applicable:* Early Termination Option: [Not Applicable/Applicable] Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]] [Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Pro Rata Issuer Cost Reimbursement: [Applicable/ Not Applicable] (*specify if Fair Market Value is applicable*)] [Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]
(C)	Security Index Adjustment Event(s):	[Security Index Condition 6(b)(i): Not Applicable/Applicable] [*If Security Index Condition 6(b)(i) is Applicable:* Early Termination Option: [Not Applicable/Applicable] Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best

		of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]] [Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*specify if Fair Market Value is applicable*)] [Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]
(D)	Additional Early ~~Redemption~~Termination Event(s):	[Security Index Condition 5: Not Applicable/Applicable] [*If Security Index Condition 5 is Applicable:* Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]] [Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*specify if Fair Market Value is applicable*)]

		[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]
(E)	Security Index Substitution:	[Applicable/Not Applicable]]

[Inflation Index/Indices:

(A)	Reference Month(s):	[In respect of a Valuation Date [●]]
(B)	Manifest Error Cut-off Date:	[2 Business Days prior to the [relevant] Payment Date/[●]] (*N.B.: If no Manifest Error Cut-off Date is specified, the cut-off date will be 2 Business Days prior to any relevant Payment Date*)
(C)	Revision Cut-off Date:	[2 Business Days prior to the [relevant] Payment Date/[●]] (*N.B.: If no Revision Cut-off Date is specified, the cut-off date will be 2 Business Days prior to any relevant Payment Date*)
(D)	Additional Adjustment Event(s):	[Inflation Index Condition 4: Not Applicable/Applicable] [*If Inflation Index Condition 4 is Applicable:* Early Termination Option: [Not Applicable/Applicable] Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]] [Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

		[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]
(E)	Additional Early ~~Redemption~~Termination Event(s):	[Inflation Index Condition 5: [Not Applicable/Applicable] [*If Inflation Index Condition 5 is Applicable:* Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]] [Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)] [Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]
(F)	Inflation Index Substitution:	[Applicable/Not Applicable]]
[Commodity Index/Indices:		
(A)	Additional Disruption Event(s):	[Index Restriction Event] [Not Applicable]
(B)	~~(A)~~Additional Adjustment Event(s):	[Commodity Index Condition 4(a): Not Applicable/Applicable] [*If Commodity Index Condition 4(a) is Applicable:* Early Termination Option: [Not Applicable/Applicable] Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued

interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Commodity Index Condition 4(b): Not Applicable/Applicable]

[*If Commodity Index Condition 4(b) is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]]

		[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)] [Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]] Tax Disruption: [Applicable/Not Applicable]
(C)	~~(B)~~ Commodity Index Adjustment Event(s):	[Commodity Index Condition 6(b)(i): Not Applicable/Applicable] [*If Commodity Index Condition 6(b)(i) is Applicable:* Early Termination Option: [Not Applicable/Applicable] Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]] [Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)] [Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]
(D)	~~(C)~~ Commodity Component Valuation:	[Applicable/Not Applicable]

(E)	~~(D)~~ Additional Early ~~Redemption~~Termination Event(s):	[Commodity Index Condition 5: Not Applicable/Applicable] [*If Commodity Index Condition 5 is Applicable:* Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]] [Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)] [Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]
(F)	~~(E)~~ Commodity Index Substitution:	[Applicable/Not Applicable] [If Commodity Index Substitution is Applicable: Commodity Index Substitution Criteria: [[●]/As determined by Calculation Agent]]]

[Commodity/Commodities:

(A)	Commodity Dealers	[The definition set out in Commodity Condition 1 (*Definitions*) shall apply/[●]]/Not Applicable (*N.B.: If no Commodity Dealers are specified, the Commodity Dealers shall be four leading dealers in the relevant market selected by the Calculation Agent*)

		(*If Fallback Commodity Dealers is not applicable to the Securities, specify Not Applicable*)
(B)	Disruption Event(s):	[Commodity Condition 3(a) (*Disrupted Day*) applies] [Disappearance of Commodity Price] [Material Change in Content] [Material Change in Formula] [Price Source Disruption] [Tax Disruption] [Trading Disruption (*specify any additional futures/options contracts*)]
(C)	Disruption Fallback(s):	[Commodity Condition 3(b) (*Disruption Fallback*) applies.] [The following Disruption Fallbacks apply, in the following order: [Fallback Commodity Price (*specify alternative Commodity Price*)] [Fallback Commodity Dealers] [Delayed Publication and Announcement] [Postponement] [Calculation Agent Determination] [Cancellation]]
(D)	Additional Early ~~Redemption~~Termination Events:	[Abandonment of Scheme (*N.B. only applicable where the Underlying is an emission*)] [Commodity Condition 5: Not Applicable/Applicable] [*If Commodity Condition 5 is Applicable:* Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Share(s):

(A) Additional Disruption Event(s): [Increased Cost of Stock Borrow]

[Loss of Stock Borrow]

[Not Applicable]

[Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation*) is applicable)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation*) *is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]]

(B)	Share Substitution:	[Applicable/Not Applicable] [*If Share Substitution is Applicable:* Share Substitution Criteria: [Reference Index/As determined by Calculation Agent]]
(C)	Additional Adjustment Event(s):	[Share Condition 4 – Corporate Action: Not Applicable/Applicable] [*If Share Condition 4 – Corporate Action is Applicable:* Early Termination Option: [Not Applicable/Applicable] Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]] [Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*specify if Fair Market Value is applicable*)] [Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]] [Share Condition 4 – Delisting: Not Applicable/Applicable] [*If Share Condition 4 - Delisting is Applicable:* Early Termination Option: [Not Applicable/Applicable] Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option

Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Share Condition 4 – Insolvency: Not Applicable/Applicable]

[*If Share Condition 4 - Insolvency is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable]

(*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Share Condition 4 – Merger Event: Not Applicable/Applicable]

[*If Share Condition 4 – Merger Event is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Share Condition 4 – Nationalisation: Not Applicable/Applicable]

[*If Share Condition 4 - Nationalisation is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Share Condition 4 – Tender Offer: Not Applicable/Applicable]

[*If Share Condition 4 – Tender Offer is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value*

(itself or as part of a broader calculation) is applicable)]]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Share Condition 4 – De-stapling Event: Not Applicable/Applicable]

[*If Share Condition 4 – De-stapling Event is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Share Condition 4 – Component Share Additional Adjustment Event: Not Applicable/Applicable]

[*If Share Condition 4 – Component Share Additional Adjustment Event is Applicable:*

Component Share Additional Adjustment Event(s):

[Corporate Action]

[Insolvency]

[Merger Event]

[Nationalisation]

[Tender Offer]

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

(*repeat as necessary for each Component Share Additional Adjustment Event(s)*)

(D) Dividend Adjusted Performance: [Not Applicable]/[Applicable in respect of [*insert relevant Share*] [as [Interest Underlying(s)[,/and/or] [Mandatory Early

Redemption Underlying(s)] [,/and/or] [Redemption Underlying(s)]]

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

Dividend Screen Page: [●]

Start Date: [Interest Strike Date] [,/and] [Mandatory Early Redemption Strike Date] [,/and] [Redemption Strike Date] [,/and] [●]

The Underlying Closing Level on the Start Date is [the Price on the Start Date]/ [●]

Target Dividend: [●]

Applicable Percentage: [●]

[Depositary Receipt(s):

(A) Additional Disruption Event(s): [Increased Cost of Stock Borrow]

[Loss of Stock Borrow]

[Not Applicable]

[Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

		[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]]
(B)	Depositary Receipt Substitution:	[Applicable/Not Applicable] [*If Depositary Receipt Substitution is Applicable:* Depositary Receipt Substitution Criteria: Depositary Receipt: [Same Underlying Share and Currency/As determined by Calculation Agent]. Underlying Share: [Reference Index/As determined by Calculation Agent].]
(C)	Additional Adjustment Event(s):	[Depositary Receipt Condition 4 – Corporate Action: Not Applicable/Applicable] [*If Depositary Receipt Condition 4 – Corporate Action is Applicable*: Early Termination Option: [Not Applicable/Applicable] Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]] [Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)] [Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Depositary Receipt Condition 4 – Delisting: Not Applicable/Applicable]

[*If Depositary Receipt Condition 4 – Delisting is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Depositary Receipt Condition 4 – Insolvency: Not Applicable/Applicable]

[*If Depositary Receipt Condition 4 - Insolvency is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for*

Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate) [Index Skew Early Termination Amount] [*Other*]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable)*]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Depositary Receipt Condition 4 – Merger Event: Not Applicable/Applicable]

[*If Depositary Receipt Condition 4 – Merger Event is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Depositary Receipt Condition 4 – Nationalisation: Not Applicable/Applicable]

[*If Depositary Receipt Condition 4 - Nationalisation is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Depositary Receipt Condition 4 – Tender Offer: Not Applicable/Applicable]

[*If Depositary Receipt Condition 4 – Tender Offer is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]]

[Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Depositary Receipt Condition 4 – Underlying Share Event: Not Applicable/Applicable]

[*If Depositary Receipt Condition 4 – Underlying Share Event is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[ETF Share(s):

(A) Additional Disruption Event(s): [Increased Cost of Stock Borrow]

[Loss of Stock Borrow]

[Not Applicable]

[Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]]

(B) ETF Share Substitution: [Applicable/Not Applicable]

[*If ETF Share Substitution is Applicable:*

ETF Share Substitution Criteria: [Related Index. [*To specify unless limb (b) of "Related Index" is being relied on*: For which purpose, the Related Index is [●]] (*specify for each ETF Share where there is a basket of ETF*

		Shares)/As determined by Calculation Agent]]
(C)	Additional Adjustment Event(s):	[Exchange Traded Fund (ETF) Condition 4 – Corporate Action: Not Applicable/Applicable] [*If Exchange Traded Fund (ETF) Condition 4 – Corporate Action is Applicable:* Early Termination Option: [Not Applicable/Applicable] Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]] [Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)] [Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]] [Exchange Traded Fund (ETF) Condition 4 – Delisting: Not Applicable/Applicable] [*If Exchange Traded Fund (ETF) Condition 4 - Delisting is Applicable:* Early Termination Option: [Not Applicable/Applicable] Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]]

[Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Exchange Traded Fund (ETF) Condition 4 – Insolvency: Not Applicable/Applicable]

[*If Exchange Traded Fund (ETF) Condition 4 - Insolvency is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Exchange Traded Fund (ETF) Condition 4 – Merger Event: Not Applicable/Applicable]

[*If Exchange Traded Fund (ETF) Condition 4 – Merger Event is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Exchange Traded Fund (ETF) Condition 4 – Tender Offer: Not Applicable/Applicable]

[*If Exchange Traded Fund (ETF) Condition 4 – Tender Offer is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued

interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable)*]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Exchange Traded Fund (ETF) Condition 4 – Nationalisation: Not Applicable/Applicable]

[*If Exchange Traded Fund (ETF) Condition 4 - Nationalisation is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Exchange Traded Fund (ETF) Condition 4 – Fund Modification: Not Applicable/Applicable]

[*If Exchange Traded Fund (ETF) Condition 4 – Fund Modification is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Exchange Traded Fund (ETF) Condition 4 – Strategy Breach: Not Applicable/Applicable]

[*If Exchange Traded Fund (ETF) Condition 4 – Strategy Breach is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Exchange Traded Fund (ETF) Condition 4 – Regulatory Action: Not Applicable/Applicable]

[*If Exchange Traded Fund (ETF) Condition 4 – Regulatory Action is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a*

different amount is appropriate) [Index Skew Early Termination Amount] [*Other*]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Exchange Traded Fund (ETF) Condition 4 – Cross Contamination: Not Applicable/Applicable]

[*If Exchange Traded Fund (ETF) Condition 4 – Cross Contamination is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Mutual Fund Interest(s):

(A) Additional Disruption Event(s): [Fees or Charges Event]

[Fund Adviser Event [- for which purpose the AUM Threshold is [●] (*specify AUM Threshold if different to the Conditions*)]

[Holding Ratio Change]

[Limitation Event]

[NAV Trigger Event (*specify NAV Trigger Percentage, if applicable*)]

[New Information Event]

[Non Currency Redemption]

[Related Agreement Termination [- for which purpose [●] shall be a relevant party] (*specify other relevant party (if any)*)]

[Asset Trigger Event]

[Delisting]

[Not Applicable]

[Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

		[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)] [Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]]
(B)	Mutual Fund Interest Substitution:	[Applicable/Not Applicable] [*If Mutual Fund Interest Substitution is Applicable:* Mutual Fund Interest Substitution Criteria: [Equivalent Mutual Fund Interest. For which purpose, the Equivalent Mutual Fund Interest Criteria is: [Liquidity] [Similar Strategy] [Same Currency] [As determined by Calculation Agent]]]
(C)	Monetisation:	[Applicable/Not Applicable]
(D)	Additional Adjustment Event(s):	[Mutual Fund Condition 4 – Corporate Action: Not Applicable/Applicable] [*If Mutual Fund Condition 4 – Corporate Action is Applicable:* Early Termination Option: [Not Applicable/Applicable] Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]] [Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Mutual Fund Condition 4 – Insolvency: Not Applicable/Applicable]

[*If Mutual Fund Condition 4 - Insolvency is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Mutual Fund Condition 4 – Merger Event: Not Applicable/Applicable]

[*If Mutual Fund Condition 4 – Merger Event is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued

interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Mutual Fund Condition 4 – Nationalisation: Not Applicable/Applicable]

[If Mutual Fund Condition 4 - Nationalisation is Applicable:

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Mutual Fund Condition 4 – Advisor Resignation: Not Applicable/Applicable]

[*If Mutual Fund Condition 4 – Advisor Resignation is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Mutual Fund Condition 4 – Fund Modification: Not Applicable/Applicable]

[*If Mutual Fund Condition 4 – Fund Modification is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Mutual Fund Condition 4 – Strategy Breach: Not Applicable/Applicable]

[*If Mutual Fund Condition 4 – Strategy Breach is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Mutual Fund Condition 4 – Regulatory Action: Not Applicable/Applicable]

[*If Mutual Fund Condition 4 – Regulatory Action is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Mutual Fund Condition 4 – Reporting Disruption: Not Applicable/Applicable]

[*If Mutual Fund Condition 4 – Reporting Disruption is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Mutual Fund Condition 4 – Cross Contamination: Not Applicable/Applicable]

[*If Mutual Fund Condition 4 – Cross Contamination is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for*

Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate) [Index Skew Early Termination Amount] [*Other*]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Mutual Fund Condition 4 – Failure by a Fund Service Provider: Not Applicable/Applicable]

[*If Mutual Fund Condition 4 – Failure by a Fund Service Provider is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

		[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]
(E)	Additional Early ~~Redemption~~Termination Event(s):	[Mutual Fund Condition 5: Not Applicable/Applicable] [*If Mutual Fund Condition 5 is Applicable:* Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]] [Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)] [Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]
[FX Rate(s) where EMTA Provisions are Not Applicable:		
(A)	Currency Disruption Event(s):	[Dual Exchange Rate] [General Inconvertibility] [General Non-Transferability] [Governmental Authority Default] [Illiquidity] [Material Change in Circumstances] [Nationalisation] [Price Materiality – for which purpose:

Primary Rate: [●]

Secondary Rate: [●]

Price Materiality Percentage: [●]]

[Specific Inconvertibility]

[Specific Non-Transferability]

(B) Additional Adjustment Event(s): [FX Rate Part A Condition 4: Not Applicable/Applicable]

[*If FX Rate Part A Condition 4 is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[FX Rate(s) where EMTA Provisions are Applicable:

(A) Disruption Events: [Price Source Disruption]

[Price Materiality. For which purpose:

(i) Price Materiality Percentage is [[●]] per cent.

(ii) Primary Rate is [the FX Rate/[●]]

(iii) Secondary Rate is [the First Fallback Reference Rate [and the Second Fallback Reference Rate]/ [●]]]

(B) Disruption Fallbacks: The following Disruption Fallbacks apply in the following order:

[First Fallback Reference Price. For the purposes of the related First Fallback Reference Rate:

(i) First Fallback Reference Rate: [●]

(ii) First Fallback Rate Source: [●]

(iii) First Fallback Valuation Time: [●]

(iv) First Fallback Electronic Page: [●]]

[Valuation Postponement]

[Second Fallback Reference Price. For the purposes of the related Second Fallback Reference Rate:

(i) Second Fallback Reference Rate: [●]

(ii) Second Fallback Rate Source: [●]

(iii) Second Fallback Valuation Time: [●]

(iv) Second Fallback Electronic Page: [●]]

[Calculation Agent Determination]

(specify relevant fallbacks for each FX Rate and the order in which they apply)

(C) Correction Provisions: [Applicable/Not Applicable] (*specify for each FX Rate where different*)

~~(D) Settlement Disruption:~~ ~~[Applicable/Not Applicable]~~

(D) ~~(E)~~ Additional Adjustment Event(s): [FX Rate Part B Condition 4: Not Applicable/Applicable]

[*If FX Rate Part B Condition 4 is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best

of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Bespoke Index/Indices:

(A) Additional Adjustment Event(s): [Bespoke Index Condition 4(a): Not Applicable/Applicable]

[*If Bespoke Index Condition 4(a) is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable]

		(*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]
		[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]
		[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]
		Tax Disruption: [Applicable/Not Applicable]
(B)	Component Valuation:	[Applicable/Not Applicable]
		(*If not applicable, delete the remaining sub-paragraphs of this paragraph*)
	• [Component Valuation Roll:	[●]/[Eight]
	• [Component Disrupted Day:]	[A Component Disrupted Day in respect of a Component shall be a "Disrupted Day" as defined for such Component in the Index Conditions]
	• [Component Scheduled Trading Day:]	[A Component Scheduled Trading Day in respect of a Component shall be a "Scheduled Trading Day" as defined for such Component in the Index Conditions]]
(C)	Additional Early ~~Redemption~~Termination Event(s):	[Bespoke Index Condition 5: Not Applicable/Applicable]
		[*If Bespoke Index Condition 5 is Applicable:*
		Early Termination Option: [Not Applicable/Applicable]
		Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]]
		[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

(D) Bespoke Index Substitution: [Not Applicable/Applicable]

(E) Bespoke Index Adjustment Event(s): [Bespoke Index Condition 6(b)(A): Not Applicable/Applicable]

[*If Bespoke Index Condition 6(b)(A) is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]

[Dividend Futures Contract(s):

(A)	Additional Adjustment Event(s):	[Dividend Futures Contract Condition 4: Not Applicable/Applicable] [*If Dividend Futures Contract Condition 4 is Applicable:* Early Termination Option: [Not Applicable/Applicable] Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]] [Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)] [Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]
(B)	Dividend Futures Contract Adjustment Event(s):	[Dividend Futures Contract Condition 6(b)(A): Not Applicable/Applicable] [*If Dividend Futures Contract Condition 6(b)(A) is Applicable:* Early Termination Option: [Not Applicable/Applicable] Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero

		Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]] [Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)] [Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]
(C)	Additional Early ~~Redemption~~Termination Event(s):	[Dividend Futures Contract Condition 5: Not Applicable/Applicable] [*If Dividend Futures Contract Condition 5 is Applicable:* Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]] [Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

			[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]
		(D) Dividend Futures Contract Substitution:	[Applicable/Not Applicable]]
		[Rate(s):	
		(A) Correction Provisions:	[Applicable[, for which purpose the Correction Period shall be [●]]/Not Applicable]
B.	~~(iv) Realisation Disruption~~Fallback provisions for Underlying Linked Securities and other Securities for which Valuation and Settlement Condition 2(n) *(Fallback Provisions for Securities other than Underlying Linked Securities)* applies:		[Applicable – [the provisions in the Valuation and Settlement Schedule apply (subject as provided in any relevant Underlying Schedule)] [Valuation and Settlement Condition 2(n) (*Fallback Provisions for Securities other than Underlying Linked Securities*) applies] [Not Applicable] ~~[Not Applicable/Applicable]~~*(If not applicable, delete the remaining sub-paragraphs of this paragraph)*
			~~*[If Applicable:*~~ ~~Early Termination Option: [Not Applicable/Applicable]~~ ~~[If Applicable:~~ ~~Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (Specify for Zero Coupon Securities other than Zero Coupon Securities which are CLNs) [Zero Coupon Amortised Face Amount] (Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate) [Index Skew Early Termination Amount] [Other]~~ ~~[Deduction of Hedge Costs: [Applicable/Not Applicable] (specify if Fair Market Value (itself or as part of a broader calculation) is applicable)]~~ ~~[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (specify if Fair Market Value (itself or as part of a broader calculation) is applicable)]~~

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early Redemption: [Applicable/Not Applicable]]

(v) RMB Disruption Event: [Not Applicable/Applicable] (*Always Not Applicable for Index Skew Notes*)

[*If Applicable*:

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities other than Zero Coupon Securities which are CLNs*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early Redemption: [Applicable/Not Applicable]]

- RMB Relevant Currency: [●]
- RMB Relevant Currency Valuation Time: [●]
- RMB Relevant Spot Rate Screen Page: [●]
- RMB Settlement Centre(s): [●] (*Specify*)/ [Hong Kong]

~~(vi) Hedging Disruption Early Termination Event:~~	~~[Not Applicable/Applicable]~~ ~~[*If Applicable:*~~ ~~Early Termination Option: [Not Applicable/Applicable]~~ ~~Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities other than Zero Coupon Securities which are CLNs*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*]~~ ~~[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]~~ ~~[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]~~ ~~[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]~~ ~~[Additional Costs on account of Early Redemption: [Applicable/Not Applicable]]~~
~~(vii) Hedging Disruption:~~	~~[Not Applicable/Applicable]~~ ~~[*If Applicable:*~~ ~~Early Termination Option: [Not Applicable/Applicable]~~ ~~Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities other than Zero Coupon Securities which are CLNs*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear*~~

	~~*Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [As set out in Preference Share Condition 6(d)] [*Other*]~~ ~~[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]~~ ~~[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]~~ ~~[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]~~ ~~[Additional Costs on account of Early Redemption: [Applicable/Not Applicable]]~~
~~(viii) Section 871(m) Event:~~	~~[Not Applicable/Applicable]~~ ~~[*If Applicable:*~~ ~~[Section 871(m) Event (Hedging): Not Applicable]~~ ~~Early Termination Option: [Not Applicable/Applicable]~~ ~~Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities other than Zero Coupon Securities which are CLNs*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [As set out in Preference Share Condition 6(d)] [*Other*]~~ ~~[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]~~ ~~[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]~~

		~~[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*specify if Fair Market Value is applicable*)]~~ ~~[Additional Costs on account of Early Redemption: [Applicable/Not Applicable]]~~
	~~(ix) Early Redemption for Taxation Reasons:~~	~~[Not Applicable/Applicable]~~ ~~[*If Applicable:*~~ ~~Early Termination Option: [Not Applicable/Applicable]~~ ~~Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities other than Zero Coupon Securities which are CLNs*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [*Other*] [As set out in Preference Share Condition 6(d)] [*Other*]~~ ~~[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]~~ ~~[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]~~ ~~[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*specify if Fair Market Value is applicable*)]~~ ~~[Additional Costs on account of Early Redemption: [Applicable/Not Applicable]]~~
(i)	~~(x)~~ Change in Law:	[Not Applicable/Applicable] [*If Applicable:* Illegality: [Not Applicable/Applicable] Material Increased Cost: [Not Applicable/Applicable] Early Termination Option: [Not Applicable/Applicable]

		Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities other than Zero Coupon Securities which are CLNs*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [As set out in Preference Share Condition 6(d)] [*Other*] [Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)] [Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]
(ii)	Hedging Disruption:	[Not Applicable/Applicable] [*If Applicable*: Early Termination Option: [Not Applicable/Applicable] Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities other than Zero Coupon Securities which are CLNs*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [As set out in Preference Share

		Condition 6(d)] [[Other] (*specify an amount only*)] [Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation*) is applicable)] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] *(specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)] [Additional Costs on account of Early Termination: [Applicable/Not Applicable]]
(iii)	~~(xi)~~ Increased Cost of Hedging:	[Not Applicable/Applicable] [*If Applicable:* Early Termination Option: [Not Applicable/Applicable] Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities other than Zero Coupon Securities which are CLNs*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [As set out in Preference Share Condition 6(d)] [*Other*] [Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

		[Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]
(iv)	Section 871(m) Event:	[Not Applicable/Applicable] [*If Applicable*: [Section 871(m) Event (Hedging): Not Applicable] Early Termination Option: [Not Applicable/Applicable] Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities other than Zero Coupon Securities which are CLNs*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [As set out in Preference Share Condition 6(d)] [[*Other*] (*specify an amount only*)] [Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*specify if Fair Market Value is applicable*)] [Additional Costs on account of Early Termination: [Applicable/Not Applicable]]
(v)	Hedging Disruption Early Termination Event:	[Not Applicable/Applicable] [*If Applicable*: Early Termination Option: [Not Applicable/Applicable] Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put

		Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities other than Zero Coupon Securities which are CLNs*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)] [Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] *(Specify if Fair Market Value is applicable*)] [Additional Costs on account of Early Termination: [Applicable/Not Applicable]]
(vi)	Realisation Disruption Event:	[Not Applicable/Applicable] [*If Applicable*: Early Termination Option: [Not Applicable/Applicable] Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities other than Zero Coupon Securities which are CLNs*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)] [Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value*

		(itself or as part of a broader calculation) is applicable)] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)] [Additional Costs on account of Early Termination: [Applicable/Not Applicable]]
C.	General provisions relating to early termination:	
	(i) Early Termination for Taxation Reasons:	[Not Applicable/Applicable] [*If Applicable*: Early Termination Option: [Not Applicable/Applicable] Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities other than Zero Coupon Securities which are CLNs*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [As set out in Preference Share Condition 6(d)] [[*Other*] (*specify an amount only*)] [Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*specify if Fair Market Value is applicable*)]

		[Additional Costs on account of Early Termination: [Applicable/Not Applicable]]
(ii)	~~(xii) Early Redemption~~Termination for Illegality:	[Not Applicable/Applicable] [*If Applicable:* Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities other than Zero Coupon Securities which are CLNs*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [As set out in Preference Share Condition 6(d)] [Other] [See "*Continuance of Securities Provisions*"] (*specify Early Termination Amount here only if "Continuance of Securities Provision" is "Not Applicable"; otherwise specify "See "Continuance of Securities Provisions" above and specify the Early Termination Amount under "Continuance of Securities Provision" below*) [Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*specify if Fair Market Value is applicable*)] [Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]
(iii)	~~(xiii)~~ Continuance of Securities Provision:	[Not Applicable/Applicable] [*If Applicable:* [Illegality Event (Impossible Performance)

		Early Termination Amount: Fair Market Value Deduction of Hedge Costs: Not Applicable Deduction of Issuer Costs and Hedging and Funding Costs: Not Applicable Pro Rata Issuer Cost Reimbursement: Not Applicable Additional Costs on account of Early ~~Redemption~~Termination: Not Applicable Illegality Event (Possible Performance): [Applicable/Not Applicable] [*If Applicable:* Early Termination Amount: [Principal Amount plus accrued interest (if any) at maturity with Holder Put Option] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]/[Best of Amount] [Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)] Additional Costs on account of Early ~~Redemption~~Termination: Not Applicable
(iv)	~~(xii)~~ Early ~~Redemption~~Termination for Obligor Regulatory Event:	[Applicable/Not Applicable] [If Applicable: Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities other than Zero Coupon Securities which are CLNs*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is*

		appropriate) [Index Skew Early Termination Amount] [As set out in Preference Share Condition 6(d)] [*Other*] (*specify Early Termination Amount here only if "Continuance of Securities Provision" is "Not Applicable"; otherwise specify the Early Termination Amount under "Continuance of Securities Provision" below*) [Deduction of Hedge Costs: [Applicable/Not Applicable] *(specify if Fair Market Value (itself or as part of a broader calculation) is applicable)*] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] *(specify if Fair Market Value is applicable)*] [Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]
(v)	RMB Disruption Event:	[Not Applicable/Applicable] (*Always Not Applicable for Index Skew Notes*) [*If Applicable*: Early Termination Option: [Not Applicable/Applicable] Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities other than Zero Coupon Securities which are CLNs*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[Other]] [Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable]

		(specify if Fair Market Value (itself or as part of a broader calculation) is applicable)] [Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)] [Additional Costs on account of Early Termination: [Applicable/Not Applicable]]
	• RMB Relevant Currency:	[●]
	• RMB Relevant Currency Valuation Time:	[●]
	• RMB Relevant Spot Rate Screen Page:	[●]
	• RMB Settlement Centre(s):	[●] (*Specify*)/ [Hong Kong]
(vi)	[Administrator/Benchmark Event:	[Administrator/Benchmark Event (Limb (3)): Not Applicable] Early Termination following Administrator/Benchmark Event: [Not Applicable/Applicable] [*If "Early Termination following Administrator/Benchmark Event" is Applicable*: Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option] [Best of Amount] [[*Other*]] [Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation*) is applicable)] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*specify if Fair Market Value is applicable*)] [Additional Costs on account of Early Termination: [Applicable/Not Applicable]]]]

		(Include where any Benchmark (as defined in Valuation and Settlement Condition 3) is applicable in respect of the Securities)
(vii)	[Reference Rate Event Provisions:	[Reference Rate(s): [As specified below]/ [●]] [Reference Rate Event (Limb (iii)): Not Applicable] Pre-nominated Replacement Reference Rate(s): [●]/[Not Applicable] Reference Rate Early Termination: [Applicable]/[Not Applicable] [*If "Reference Rate Early Termination" is Applicable*: Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option] [Best of Amount] [[*Other*]] [Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*specify if Fair Market Value is applicable*)] [Additional Costs on account of Early Termination: [Applicable/Not Applicable]]]] *(Include where any Reference Rate (as defined in Valuation and Settlement Condition 10.1) is applicable in respect of the Securities)*
(viii)	~~(xv)~~ Event of Default:	[Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities other than Zero Coupon Securities which are CLNs*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon*

			Securities unless a different amount is appropriate) [Index Skew Early Termination Amount] [As set out in Preference Share Condition 6(d)] [*Other*] [Not Applicable] [Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)] [Additional Costs on account of Early ~~Redemption~~Termination: [Applicable/Not Applicable]]
	(ix)	~~(xvi)~~ Minimum Return Amount:	[●] [Not Applicable] [The definition in General Condition 6(e)(v) (*Redemption and Purchase – Early Termination Amount*) applies]".

4. Item 14(vi)(A) (*Interest Provisions – Provisions relating to the rate or amount of interest due – Fixed Rate Securities Provisions*) of Part A of the Form of Pricing Supplement for Notes and Certificates on pages 1723 to 1726 of the Base Prospectus is updated by adding the option to specify the Day Count Fraction of "30E/360 (ISDA)" and deleting the options to multiply the Day Count Fraction by the Accrual Rate or the Accrual Interest Rate in item (VII) (*Day Count Fraction*) on page 1725 and renumbering the remaining items so that the numbering is sequential, as follows:

"	VII.	Day Count Fraction:	[30/360] [Actual/Actual (ICMA)] [Actual/365 (Fixed)] [Actual/365 (Sterling)]= [Actual/360] [30E/360] [Eurobond Basis] [(ISDA)] [1/1] ~~[x Accrual Rate] (*Accrual Rate applies where the Securities are Range Accrual Securities*)~~ ~~[x Accrual Interest Rate] (*Accrual Interest Rate applies where the Securities are Range Accrual (Expanded) Securities*)~~
	~~VII~~VIII.	[Determination Dates:	[●] in each year *(insert regular interest payment dates, ignoring issue date or maturity date in the case of a long or short first or last coupon. N.B. only relevant where Day Count Fraction is Actual/Actual (ICMA), otherwise delete)*]".
	~~VIII~~IX.	Other terms relating to the method of calculating interest for	[Not Applicable/*give details*]

		Fixed Rate Securities:	

5. Item 14(vi)(B)(IV) (*Interest Provisions – Provisions relating to the rate or amount of interest due – Floating Rate Securities Provisions – Manner in which the Interest Rate(s) is/are to be determined:*) of Part A of the Form of Pricing Supplement for Notes and Certificates on page 1727 of the Base Prospectus is updated by adding the option to specify TONIA Floating Rate Determination, as follows:

"	IV.	Manner in which the Interest Rate(s) is/are to be determined:	[Screen Rate Determination/ISDA Determination/SONIA Floating Rate Determination/SOFR Floating Rate Determination/ €STR Floating Rate Determination/SARON Floating Rate Determination/TONIA Floating Rate Determination/[*other*] (*Give details*)]".

6. Item 14(vi)(B)(VII) (*Interest Provisions – Provisions relating to the rate or amount of interest due – Floating Rate Securities Provisions – Screen Rate Determination*) of Part A of the Form of Pricing Supplement for Notes and Certificates on pages 1727 to 1728 of the Base Prospectus is updated by adding the option to specify SONIA or SOFR as a Screen Rate, as follows:

"	VII.	Screen Rate Determination:	[Applicable/Not Applicable] (*If not applicable, delete the remaining sub-paragraphs of this paragraph*)
		• Reference Rate:	[*insert Currency*]-[EURIBOR/STIBOR/NIBOR/CIBOR/ROBOR/TIBOR/HIBOR][BBSW (being the Sydney average mid rate for AUD bills of exchange)][BKBM (being the Wellington rate for New Zealand Dollar bills of exchange)] [SONIA] [SOFR] [As set out in the ~~Reference~~ Rate Table] *(Specify SONIA or SOFR only for the purposes of the Range Accrual (Expanded) Securities Provisions)*
		• Designated Maturity:	[●] month [(the "**Designated Maturity**") (*include where Linear Interpolation is applicable*)] [As set out in the ~~Reference~~ Rate Table] [Not Applicable]
		• Specified Time:	[●] [As set out in the ~~Reference~~ Rate Table] [As specified in Valuation and Settlement Condition 4.28 (*Definitions*)] [Not Applicable]
		• Relevant Financial Centre:	[●] [As set out in the ~~Reference~~ Rate Table] [As specified in Valuation and Settlement Condition 4.28 (*Definitions*)] [Not Applicable]
		• Interest Determination Date(s):	[[[Daily/Periodic] Rate Determination is applicable:]

[[*Specify e.g. any relevant Valuation Date(s)*]~~/~~ [As set out in the Valuation and Settlement Schedule~~/~~] [As specified in Valuation and Settlement Condition 4.28 (*Definitions*)] [Each Interest Observation Date] [[●] days on which commercial banks are open for business (including dealing in foreign exchange and foreign currency deposits) in [●] prior to the start of each Interest Period] [First day of each Interest Period] [[●]~~]]~~ days on which the T2 is open prior to the start of each Interest Period]] [As set out in the ~~Reference~~ Rate Table]

- Page: [●] [As set out in the ~~Reference~~ Rate Table]

(*Insert table below if any of the items included in the table are different for different Interest Periods*)

[Rate Table for Screen Rate Determination]					
Interest Period End Date(s)	**Reference Rate**	**[Specified Time][27]**	**[Relevant Financial Centre][28]**	**[Interest Determination Date(s)][29]**	**[Page**
[●] [adjusted in accordance with [*specify Business Day Convention*]/ not adjusted]]	[[●] month [(the "**Designated Maturity**") (include where *Linear Interpolation is applicable)*] [*insert currency*] [EURIBOR / STIBOR / NIBOR / CIBOR / ROBOR / TIBOR / HIBOR] [BBSW (being the Sydney average mid rate for AUD bills of exchange)] [BKBM (being the Wellington rate for New Zealand Dollar bills of exchange)] [SONIA] [SOFR]]	[●]]	[●]	[●]	[●]]
(*Repeat as required*)					

27 Insert if not specified in the Valuation and Settlement Conditions.
28 Insert if not specified in the Valuation and Settlement Conditions.
29 Insert if not specified in the Valuation and Settlement Conditions.".

7. Item 14(vi)(B) (*Interest Provisions – Provisions relating to the rate or amount of interest due – Floating Rate Securities Provisions*) of Part A of the Form of Pricing Supplement for Notes and Certificates on pages 1726 to 1739 of the Base Prospectus is updated by adding the following sub-paragraph as a new sub paragraph (XIII) above the Compounding Table and renumbering the existing sub-paragraph (XIII) and following sub-paragraphs together with all related cross-references:

" XIII. TONIA Floating Rate Determination: [Applicable] [As set out in the Compounding Table] Not Applicable]

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

- Reference Rate: [TONIA][As set out in the Compounding Table]
- Compounding Method: [Not Applicable/TONIA OIS Compounding/ TONIA Compounding with Lookback/TONIA Compounding with Observation Period Shift][As set out in the Compounding Table]

  (*Specify not applicable where Index Determination is applicable*)
- Observation Look-Back Period: [Not Applicable]/[[●] Almaty Banking Days][As set out in the Compounding Table]

  (*Specify not applicable where the Compounding Method is TONIA OIS Compounding or Index Determination is applicable. N.B. must be at least two such relevant days to allow clearing system payments*)
- Index Determination: [Applicable/Not Applicable][As set out in the Compounding Table]

  [*If applicable, include the following, otherwise delete*:

  Where the TONIA (Index) Fallback Provisions apply and Valuation and Settlement Condition 4.2(g)(i) (*Compounded Daily TONIA – Non-Index Determination*) applies, the following shall apply:

Compounding Method:	TONIA OIS Compounding
Interest Determination Date(s):	[Second Almaty Banking Day prior to the relevant Interest Payment Date] [●] [As specified in Valuation and Settlement Condition 4.28 (*Definitions*)]
Delayed Payment:	Applicable
	Delayed Interest Payment Date(s): [As specified in

	Valuation and Settlement Condition 4.28 (*Definitions*)] [[●] Almaty Banking Days] TONIA Reference Rate Cut-off Date: [●] [Almaty Banking Days]
• Interest Determination Date(s):	[*Insert for Compounded Daily TONIA – Non-Index Determination*: Second Almaty Banking Day prior to the relevant Interest Payment Date] [*Insert for Compounded Daily TONIA – Index Determination*: The day falling the Relevant Number of Almaty Banking Days prior to the relevant Final Interest Period End Date and "**Relevant Number**" means [*insert number being two or greater*] or, where the TONIA (Index) Fallback Provisions apply and Valuation and Settlement Condition 4.2(g)(i) (*Compounded Daily TONIA – Non-Index Determination*) applies, the second Almaty Banking Day prior to the relevant Interest Payment Date] [●] [As specified in Valuation and Settlement Condition 4.28 (*Definitions*)] [As set out in the Compounding Table below]
• Delayed Payment:	[Applicable] [As set out in the Compounding Table below] [Not Applicable] [*If Applicable*: Delayed Interest Payment Date(s): [As specified in Valuation and Settlement Condition 4.28 (*Definitions*)] [[●] Almaty Banking Days] TONIA Reference Rate Cut-off Date: [●] [Almaty Banking Days]] (*Applicable where TONIA OIS Compounding is the Compounding Method*)
• Daily Capped Rate:	[●] [As set out in the Compounding Table] [Not Applicable]
• Daily Floored Rate:	[●] [As set out in the Compounding Table] [Not Applicable]
• Rounding:	[For the purposes of determining the [TONIA Reference Rate] [TONIA Index], [Compounded Daily TONIA] [the TONIA

Index Floating Rate] shall be rounded to [●]] [As specified in Valuation and Settlement Condition 4.2(g) (*TONIA Floating Rate Determination*)]".

8. The Compounding Table set out before item 14(vi)(B)(XIV) *(Interest Provisions – Provisions relating to the rate or amount of interest due – Floating Rate Securities Provisions – Linear Interpolation*) of Part A of the Form of Pricing Supplement for Notes and Certificates (as renumbered as provided above) on page 1738 of the Base Prospectus is updated to include references to TONIA, as follows:

"(*Insert table below if any of the items included in the Table are different for different Interest Periods and delete columns in respect of items which do not vary*)

Compounding Table								
Interest Period End Date(s)	**Reference Rate**	**[Page**	**Compounding Method**	**Observation Look-Back Period**	**Index Determination**	**Interest Determination Dates**	**Delayed Payment**	**Daily Capped Rate and/or Daily Floored Rate**
[●] [adjusted in accordance with [*specify Business Day Convention*] / No Adjustment]]	[SONIA] [SOFR] [€STR] [SARON] [TONIA]	[●] [Not Applicable]]	[Compounded Daily SONIA ([Shift/Lag]) - Applicable] [SOFR] [€STR] [SARON] [TONIA] [OIS Compounding/ Compounding with Lookback/Compounding with Observation Period Shift]	[Not Applicable] [[●] [U.S. Government Securities Business Days] [T2 Business Days] [Zurich Banking Days] [Almaty Banking Days]]	[Applicable] [Not Applicable]	[●] [As specified in Valuation and Settlement Condition 4.28 (*Definitions*)]	[Applicable] [Not Applicable] [Delayed Interest Payment Date(s): [[●] [U.S. Government Securities Business Days] [T2 Business Days] [Zurich Banking Days] [Almaty Banking Days]] [As specified in Valuation and Settlement Condition 4.28 (*Definitions*)] [[€STR] [SARON] [TONIA] Reference Rate Cut-Off Date: [●] [2] [T2 Business Days] [Zurich Banking Days] [Almaty Banking Days]]	[Not Applicable] [Daily Capped Rate: [●]%] [Daily Floored Rate: [●]%]
(*Repeat as required*)								

9. Item 14(vi)(B)(XV) (*Interest Provisions – Provisions relating to the rate or amount of interest due – Floating Rate Securities Provisions – Margin(s):*) of Part A of the Form of Pricing Supplement for Notes and Certificates (as renumbered as provided above) on page 1738 of the Base Prospectus is updated to include references to the TONIA Floating Rate, as follows:

" XV. Margin(s): [Not Applicable] [Applicable in respect of the [Screen Rate] [ISDA Rate] [SONIA Floating Rate] [SONIA Index Floating Rate] [SOFR Floating Rate] [SOFR Index Floating Rate] [€STR Floating Rate] [SARON Floating Rate]

[TONIA Floating Rate]: [[+/-][●] per cent. per annum] [As set out in the [Rate] Table below]".

10. Item 14(vi)(B) (*Interest Provisions – Provisions relating to the rate or amount of interest due – Floating Rate Securities Provisions*) of Part A of the Form of Pricing Supplement for Notes and Certificates on pages 1726 to 1739 of the Base Prospectus is updated by adding the option to specify the Day Count Fraction of "Actual/Actual (ICMA)" and the related Determination Dates in item (XIX) (*Day Count Fraction*) (as renumbered as provided above on pages 1738 and 1739, as follows:

"	XVIII.	Day Count Fraction:	[Actual/Actual] ~~/ [Actual/Actual~~ (ISDA)] [(ICMA)] [Actual/365 (Fixed)] [Actual/365 (Sterling)] [Actual/360] [30/360] / [360/360] / [Bond Basis] [30E/360] / [Eurobond Basis] [30E/360 (ISDA)] [Australian Bond Basis] (*May be selected only if the 2006 Definitions are specified*) [1/1] [Calculation/252] [RBA Bond Basis] (*May be selected only if the 2021 Definitions are specified*) [As set out in the Rate Table below] (*See Valuation and Settlement Condition 4.28* (*Definitions*) *for alternatives and, where applicable, match Day Count Fraction set out in the ISDA Interest Rate Derivatives Definitions Floating Rate Matrix*)
			[Determination Dates: [●] in each year *(insert regular interest payment dates, ignoring issue date or maturity date in the case of a long or short first or last coupon. N.B. only relevant where Day Count Fraction is Actual/Actual (ICMA), otherwise delete)*]".

11. The Rate Table for Floating Rate Securities at the end of Item 14(vi)(B) (*Interest Provisions – Provisions relating to the rate or amount of interest due – Floating Rate Securities Provisions*) of Part A of the Form of Pricing Supplement for Notes and Certificates on page 1739 of the Base Prospectus is updated to include references to TONIA, as follows:

"(*Insert table below if any of the items included in the Table are different for different Interest Periods and delete columns in respect of items which do not vary*)

[Rate Table for Floating Rate Securities]						
Interest Period End Date(s)	**Relevant Rate**	**[Margin**	**[Interest Participation Rate (IPR)**	**[Minimum Interest Rate (for the Floating Interest Rate)**	**[Maximum Interest Rate (for the Floating Interest Rate)**	**[Day Count Fraction**
[●] [adjusted in accordance with [*specify Business Day Convention*]/No Adjustment]]	[Screen Rate]/[ISDA Rate]/[SONIA Floating Rate]/[SONIA Index Floating Rate]/[SOFR Floating Rate]/[SOFR Index Floating Rate]/[€STR Floating Rate]/[SARON Floating Rate]/[SONIA Floating Rate]/[SONIA Index Floating Rate]	[Not Applicable / [+/-][●] per cent. per annum]	[●] / [Not Applicable]]	[●] / [Not Applicable]]	[●] / [Not Applicable]]	[●]]
(Repeat as required)".						

12. Item 14(vi)(D)(XIII) (*Interest Provisions – Provisions relating to the rate or amount of interest due – Spread Securities Provisions*) of Part A of the Form of Pricing Supplement for Notes and Certificates on pages 1744 to 1745 of the Base Prospectus is updated by adding the option to specify TONIA Floating Rate Determination, as follows:

"	XIII.	[Spread Reference Rate in respect of Spread Rate [1/2/3]:	(*Specify whether Spread Reference Rate is (i) one Reference Rate or (ii) the sum of specified Reference Rates or (iii) Reference Rate 1 minus Reference Rate 2 and, in each case, whether each such rate is (a) a Fixed Interest Rate, or (b) a Floating Interest Rate and whether Screen Rate Determination or ISDA, Determination, SONIA Floating Rate Determination, SOFR Floating Rate Determination, €STR Floating Rate Determination, ~~or~~ SARON Floating Rate Determination or TONIA Floating Rate Determination applies, or (c) a CMS Interest Rate, and in all cases specify details of all other relevant terms for each such rate e.g. any relevant Interest Determination Date, Margin, any Interest Participation Rate, any Minimum Reference Rate and/or Maximum Reference Rate, by inserting the details specified below as sub-paragraphs of this paragraph, as required*)] (*Include and repeat as necessary*) (*Where the Spread Reference Rate is a Fixed Interest Rate (where accrual is applicable), include the relevant information from item 14(vi)(A), including any Table*) (*Where the Spread Reference Rate is a Floating Rate for which Screen Rate Determination applies, include the information from item 14(vi)(B)VII and items 14(vi)(B)XIV to 14(vi)(B)XVII, including any Table*)

(*Where the Spread Reference Rate is a Floating Rate for which ISDA Determination applies, include the applicable information from item 14(vi)(B)VIII and items 14(vi)(B)XIV to 14(vi)(B)XVII, including any Table*)

(*Where the Spread Reference Rate is a Floating Rate for which SONIA Floating Rate Determination, SOFR Floating Rate Determination, €STR Floating Rate Determination, ~~or~~ SARON Floating Rate Determination or TONIA Floating Rate Determination applies, include the applicable information from item 14(vi)(B)IX to 14(vi)(B)XII and items 14(vi)(B)XIV to 14(vi)(B)XVII, including any Table*)

(*Where the Spread Reference Rate is a CMS Interest Rate, include the applicable information from item 14(vi)(C)V, including any Table*)".

13. Item 14(vi)(J) (*Interest Provisions – Provisions relating to the rate or amount of interest due – Digital Band Securities Provisions*) of Part A of the Form of Pricing Supplement for Notes and Certificates on pages 1758 to 1762 of the Base Prospectus is updated by adding a new sub-item (XI) at the end of such section, as follows:

" XI. Day Count Fraction: [Actual/Actual] [(ISDA)] [(ICMA)]

[Actual/365 (Fixed)]

[Actual/365 (Sterling)]

[Actual/360]

[30/360]

[30E/360] / [Eurobond Basis]

[30E/360 (ISDA)]

[1/1]

[Determination Dates: [●] in each year *(insert regular interest payment dates, ignoring issue date or maturity date in the case of a long or short first or last coupon. N.B. only relevant where Day Count Fraction is Actual/Actual (ICMA), otherwise delete)*]".

14. Item 14(vi)(Q) of Part A of the Form of Pricing Supplement for Notes and Certificates on page 1777 of the Base Prospectus is updated to include the option to specify Global Interest Floor Periods, as follows:

" (Q) Global Interest Floor Securities Provisions: [Applicable/Not Applicable]

~~[*If applicable, insert*:~~

~~Floor Rate: [●] per cent.]~~

(*NB: If applicable, must be specified in conjunction with another Interest Basis (other than Fixed Rate Securities, Auto Floor Securities and Auto Cap Securities). If not applicable, deleted the remaining sub-paragraphs of this paragraph*)

- Global Interest Floor Period:	[●] [See the Global Interest Floor Table]
- Floor Rate:	[●] [See the Global Interest Floor Table]

(*Insert table below if there is more than one Global Interest Floor Period*)

Global Interest Floor Table	
Global Interest Floor Period	**Floor Rate**
[*Insert dates*]	[●]
(*Repeat as required*)".	

15. The Table at the end of item 14 (*Interest Provisions*) of Part A of the Form of Pricing Supplement for Notes and Certificates on pages 1780 to 1781 of the Base Prospectus is updated by deleting the references to "item 140(V)" and replacing them with the words "item 14(V)".

16. The numbering of item 18 (*Redemption Amount*) of Part A of the Form of Pricing Supplement for Notes and Certificates on pages 1813 to 1850 of the Base Prospectus is updated to item 20 and all subsequent items renumbered accordingly so that the numbering of Part A is sequential. All related cross references are also updated accordingly.

17. Sub-paragraphs (A) (*Redemption Underlying(s)*) and (B) (*Redemption Barrier Underlying(s)*) under the heading "*Underlying(s) relevant to redemption, Final Performance provisions and levels of the Redemption Underlying(s)*" in item 20(i)(A) (*Redemption Amount - Underlying Linked Securities Redemption Provisions*) of Part A of the Form of Pricing Supplement for Notes and Certificates on page 1816 of the Base Prospectus is updated to include the option to refer to Final Profile A Underlying(s) and Final Profile B Underlying(s) in sub-paragraph (A) and to specify more than one Final Performance Underlying in sub-paragraph (B), as follows:

"	(A)	Redemption Underlying(s):	[●] [The Underlyings specified in item 13 above] [and [each] such Redemption Underlying shall be the Final Outperformance [A/B] Underlying (*specify for each Redemption Underlying where Outperformance Provisions apply in respect of the Final Performance Provisions*)] [and each such Underlying shall be both a Final Profile A Underlying(s) and a Final Profile B Underlying(s)] (*repeat for each Redemption Underlying, as appropriate*)
	(B)	Redemption Barrier Underlying(s):	[●] [The Redemption Underlying/All of the Redemption Underlyings/Any Redemption Underlying/The Final Performance Underlying[s]] [*specify Underlying(s)*] [Not Applicable]".

28. The section entitled "*Final Performance Provisions*" of item 20(i) (*Redemption Amount - Underlying Linked Securities Redemption Provisions*) of Part A of the Form of Pricing Supplement

for Notes and Certificates on pages 1816 to 1833 of the Base Prospectus is updated to include a new sub-paragraph (I) at the end of such section in relation to Best of Profile Observation, as follows:

" (I) Best of Profile Observation: [Applicable/Not Applicable] [for the purpose of determining [whether a Redemption [Upper] [Lower] Barrier Event has occurred] [and] [the Performance-Linked Redemption Amount [if a Redemption [Upper] [Lower] Barrier Event has [not] occurred]:] (*repeat and complete this sub-paragraph as necessary*)

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

I. Weighting: W_n shall be determined for each Final Profile A Underlying and Final Profile B Underlying as set out below:

Final Profile A Underlying	**W_n**
[●]	**[●]%**
[●]	**[●]%**
(*complete for each Final Profile A Underlying*)	
[●]	**[●]%**
Final Profile B Underlying	**W_n**
[●]	**[●]%**
[●]	**[●]%**
(*complete for each Final Profile B Underlying*)	
[●]	**[●]%**

II. Maximum Final Profile A: [Applicable – [●]%/Not Applicable]

III. Minimum Final Profile A: [Applicable – [●]%/Not Applicable]

IV. Maximum Final Profile B: [Applicable – [●]%/Not Applicable]

V. Minimum Final Profile B: [Applicable – [●]%/Not Applicable]

VI. Maximum Final [Applicable – [●]%/Not Applicable]

		Performance Percentage (Barrier Event):	
	VII.	Minimum Final Performance Percentage (Barrier Event):	[Applicable – [●]%/Not Applicable]
	VIII.	Maximum Final Performance Percentage (Barrier Event Satisfied):	[Applicable – [●]%/Not Applicable]
	IX.	Minimum Final Performance Percentage (Barrier Event Satisfied):	[Applicable – [●]%/Not Applicable]
	X.	Maximum Final Performance Percentage (Barrier Event Not Satisfied):	[Applicable – [●]%/Not Applicable]
	XI.	Minimum Final Performance Percentage (Barrier Event Not Satisfied):	[Applicable – [●]%/Not Applicable]".

18. Sub-paragraph (A) (*Redemption Barrier Event*) of the section entitled "*Provisions relating to a Redemption Barrier Event*" of item 20(i) (*Redemption Amount - Underlying Linked Securities Redemption Provisions*) of Part A of the Form of Pricing Supplement for Notes and Certificates on pages 1835 to 1836 of the Base Prospectus is updated to include the option to specify "Redemption Barrier Event American One-Touch Observation - Performance", as follows:

"	(A)	Redemption Barrier Event:	[*Insert if appropriate - In respect of [insert relevant Redemption Underlying*]:] [Not Applicable/Applicable – [Redemption Barrier Event

European Observation/Redemption Barrier Event European Performance Observation/Redemption Barrier Event American Performance Observation/Redemption Barrier Event American Observation – Closing Level/Redemption Barrier Event American Observation – Intra-Day Level/Redemption Barrier Event American One-Touch Observation – Closing Level/Redemption Barrier Event American One-Touch Observation – Intra-Day Level/Redemption Barrier Event American One-Touch Observation – Performance/Redemption Barrier Event Final Reference Level Observation]][Target Redemption Barrier Event and, for which purpose:

Target Redemption Threshold Amount: (*specify aggregate amount in respect of all Interest Payment Dates and a Calculation Amount*)

[Include/Exclude] Any Interest Amount Due on Maturity Date]

[Include Any Non-Contingent Interest Amount: Applicable (*delete if not applicable*)]]

["Sum of" applies]".

19. Sub-paragraph (B) (*Redemption Upper Barrier Event*) of the section entitled "*Provisions applicable where Redemption Barrier Event is Applicable* " of item 20(i) (*Redemption Amount - Underlying Linked Securities Redemption Provisions*) of Part A of the Form of Pricing Supplement for Notes and Certificates on pages 1837 to 1838 of the Base Prospectus is updated to include the option to specify to specify more than one Final Performance Underlying in the paragraph entitled "*[Redemption Upper Barrier Underlying(s):*", as follows:

"	[Redemption Upper Barrier Underlying(s):	[●] [The Redemption Underlying/All of the Redemption Underlyings/Any Redemption Underlying/The Final Performance Underlying~~]~~[s]] [*specify Underlying(s)*] [Not Applicable]] (*N.B.: Specify Redemption Upper Barrier Underlying(s) as Not Applicable where Redemption Barrier Event Final Performance FPU applies*)]".

20. Item 20(i)(I) (*Redemption Amount - Underlying Linked Securities Redemption Provisions - Redemption Lock-in Event Redemption Amount due where a Redemption Lock-in Event has occurred*) of Part A of the Form of Pricing Supplement for Notes and Certificates (as renumbered as specified above) on page 1840 of the Base Prospectus is updated to include the option to specify "Not Applicable" as follows:

(I)	Redemption Lock-in Event Redemption Amount due where a Redemption Lock-in Event has occurred	[Not Applicable]/[Applicable - [●] per Security/the Performance-Linked Redemption Amount determined in accordance with [[Put] [Call] [Call Spread - Put Spread] [Twin Win] [Market timer] [Put Call Sum] [Lock-in] Option] [Swaption] Provisions]

21. The first paragraph of item 22 (*FX Performance*) of Part A of the Form of Pricing Supplement for Notes and Certificates (as renumbered as specified above) on page 1851 of the Base Prospectus is updated to correct references to "item 12(ii)" to refer to "item 13(ii)" as follows:

"~~20~~22 . **FX Performance:**	[Applicable and for which purpose the FX Perf Rate shall be [the Underlying designated as such in item ~~12~~13(ii) above/determined as set out below and in the definition of FX Performance in the Valuation and Settlement Schedule]/Not Applicable]".

22. Item 23(xii) (*Credit Linked Notes – Zero Coupon Securities Provisions*) of Part A of the Form of Pricing Supplement for Notes and Certificates (as renumbered as specified above) on pages 1852 to 1871 of the Base Prospectus is moved to after item 23(xv) (*Non-Contingent Interest*) and before item 23(xvi) (*Single Name Credit Linked Notes*) on page 1854 of the Base Prospectus, and the relevant items renumbered accordingly.

23. Item 38 (*Administrator/Benchmark Event*) and item 39 (*Reference Rate Event Provisions*) of Part A of the Form of Pricing Supplement for Notes and Certificates (in each case, as renumbered as specified above) on pages 1875 to 1876 of the Base Prospectus are deleted as the provisions are included in item 13 (*Underlying Linked Securities Provisions and Early Termination*) as described above.

24. Paragraph 1 (*Listing and Admission to Trading*) of Part B of the Form of Pricing Supplement for Notes and Certificates on page 1878 to 1879 of the Base Prospectus is amended to correct the options for listing and admission to trading, as follows:

"1. **LISTING AND ADMISSION TO TRADING:**

Admission to trading and listing:	[Application [has been/will be] made by the Issuer (or on its behalf) for the [Tranche [●]] Securities to be admitted to trading on [the Euro MTF market of the Luxembourg Stock Exchange] / [the Global Exchange Market of Euronext Dublin] [the International Securities Market of the London Stock Exchange plc] / [the multilateral trading facility of securitised derivatives financial instruments, organised and managed by Borsa Italiana S.p.A. (the "**SeDeX**")] / [the multilateral trading facility of EuroTLX, [Bond-X]/[Cert-X] Segment, managed by Borsa Italiana S.p.A. ~~[Bond-X]/[Cert-X] Segment~~ ("**EuroTLX - [Cert-X][Bond-X]** ")] / [the Open Market (Regulated Unofficial Market (*Freiverkehr*)) of the Frankfurt Stock Exchange (*Börse Frankfurt AG*)] / [the Vienna MTF of the Vienna Stock Exchange] / [~~the multilateral trading facility of~~ the NASDAQ First North Sweden~~Stockholm MTF~~ of NASDAQ Stockholm AB] / ~~[the multilateral trading facility of the International Securities Market of the London Stock Exchange plc]/~~[~~the multilateral trading facility of the~~ SPECTRUM]/[*specify other*] [and to listing on [the official list of] [the Luxembourg Stock Exchange] / [Euronext Dublin] / ~~Euronext Paris/the Luxembourg Stock Exchange/ the NASDAQ Stockholm AB/~~ [the Italian Stock Exchange~~]~~] [the ~~Open Market (Regulated Unofficial~~

~~Market (*Freiverkehr*)) of the [~~Frankfurt Stock Exchange (*Börse Frankfurt AG*)~~]~~] / [the Vienna Stock Exchange] / [the NASDAQ Stockholm AB] / [*specify other*] with effect from on or around [●] [of the Tranche [●] Securities]] [Not Applicable]

(*Where the Securities are listed and admitted to trading on more than one exchange, repeat as necessary*)

[Tranche [●] of the Securities has been admitted to trading on [the Euro MTF market of the Luxembourg Stock Exchange]/[the Global Exchange Market of Euronext Dublin]/[the SeDeX] [the EuroTLX [Bond-X]/[Cert-X] Segment]]/[the Open Market (Regulated Unofficial Market (*Freiverkehr*)) of the [Frankfurt Stock Exchange (*Börse Frankfurt AG*)]] [the multilateral trading facility of the Vienna MTF of the Vienna Stock Exchange]/ [the multilateral trading facility of the NASDAQ Stockholm MTF of NASDAQ Stockholm AB]/ [the multilateral trading facility of the International Securities Market of the London Stock Exchange]/ [the multilateral trading facility of the SPECTRUM]/[*specify other*]

[and to listing on the official list of [the Luxembourg Stock Exchange/Euronext Dublin/Euronext Paris/ the NASDAQ Stockholm AB/the Italian Stock Exchange] [the Open Market (Regulated Unofficial Market (*Freiverkehr*)) of the [Frankfurt Stock Exchange (Börse Frankfurt AG)]]/[the Vienna Stock Exchange]/[*specify other*] with effect from [●]/[[●] of the Tranche [●] Securities]] (*Where documenting a fungible issue, need to indicate that original Securities are already admitted to trading*)

[Estimated expenses relating to admission to trading: [●]]

25. The first paragraph of paragraph 8 (*Disclaimer*) of Part B of the Form of Pricing Supplement for Notes and Certificates on page 1566 of the Base Prospectus is amended to include the option to specify "Not Applicable", as follows:

"14. **DISCLAIMER**

[Not Applicable] [*include disclaimer for indices*]".

SCHEDULE 10

AMENDMENTS TO THE FORMS OF FINAL TERMS AND PRICING SUPPLEMENT – WARRANTS AND EXERCISABLE CERTIFICATES

The Form of Final Terms – Warrants and Exercisable Certificates set out in Sections H.6 and Form of Pricing Supplement – Warrants and Exercisable Certificates set out in Sections H.7 on pages 1943 to 2042 of the Base Prospectus shall be amended as set out on the following pages in order to (i) amend references to "Certificates" and "Certificateholders" to "Exercisable Certificates" and "Exercisable Certificateholder" and provide alternative placeholders wherever the term "Warrants" occurs, (ii) to clarify certain of the drafting prompts, (iii) to add a specific prompt for the Exercise Date for American Style Warrants or Exercisable Certificates, (iv) to correct certain references to "redemption" to refer to "termination", (v) to add a prompt for Index Restriction Event as an Additional Disruption Event for Security Indices, (vi) to delete extraneous references to certain defined terms for "Dividend Adjusted Performance" and (vii) to make the numbering consistent.

FORM OF FINAL TERMS – WARRANTS AND EXERCISABLE CERTIFICATES

[**PROHIBITION OF SALES TO EEA RETAIL INVESTORS** – [Other than with respect to offers of the [Warrants/Exercisable Certificates] in [*specify jurisdiction(s)*] for which an EU PRIIPs KID is being prepared] [during the period[s] [●]-[●] (*repeat periods as necessary*), [T]/[t]he [Warrants/Exercisable Certificates] 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**"); or (ii) a customer within the meaning of Directive (EU) 2016/97 (the "**Insurance Distribution Directive**"), 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[, save as provided above,] no key information document required by Regulation (EU) No 1286/2014 (as amended, the "**EU PRIIPs Regulation**") for offering or selling the [Warrants/Exercisable Certificates] or otherwise making them available to retail investors in the EEA has been prepared and therefore offering or selling the [Warrants/Exercisable Certificates] 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** – [Other than with respect to offers of the [Warrants/Exercisable Certificates] in the United Kingdom for which a UK PRIIPs KID is being prepared] [during the period[s] [●]-[●] (repeat periods as necessary),] [T]/[t]he [Warrants/Exercisable Certificates] 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 United Kingdom ("**UK**"). For these purposes, a "retail investor" means a person who is one (or more) of: (i) a retail client, as defined in point (8) of Article 2 of Regulation (EU) No 2017/565 as it forms part of domestic law by virtue of the European Union (Withdrawal) Act 2018 (as amended, the "**EUWA**"); (ii) a customer within the meaning of the provisions of the Financial Services and Markets Act 2000 (as amended, the "**FSMA**") and any rules or regulations made under the FSMA to implement Directive (EU) 2016/97, where that customer would not qualify as a professional client, as defined in point (8) of Article 2(1) of Regulation (EU) No 600/2014 as it forms part of domestic law by virtue of the EUWA; or (iii) not a qualified investor as defined in Article 2 of Regulation (EU) 2017/1129 as it forms part of domestic law by virtue of the EUWA (the "**UK Prospectus Regulation**"). Consequently[, save as provided above,] no key information document required by Regulation (EU) No 1286/2014 as it forms part of domestic law by virtue of the EUWA (the "**UK PRIIPs Regulation**") for offering or selling the [Warrants/Exercisable Certificates] or otherwise making them available to retail investors in the UK has been prepared and therefore offering or selling the [Warrants/Exercisable Certificates] or otherwise making them available to any retail investor in the UK may be unlawful under the UK PRIIPs Regulation.]

The Base Prospectus referred to below (as completed by these Final Terms) has been prepared on the basis that any offer of [Warrants/Exercisable Certificates] in any Member State of the European Economic Area will be made pursuant to an exemption under the EU Prospectus Regulation from the requirement to publish a prospectus for offers of the [Warrants/Exercisable Certificates]. Accordingly and subject as provided above, any person making or intending to make an offer in that Member State of the [Warrants/Exercisable Certificates] may only do so in circumstances in which no obligation arises for the Issuer or any Dealer to publish a prospectus pursuant to Article 3 of the EU Prospectus Regulation or supplement a prospectus pursuant to Article 23 of the EU Prospectus Regulation, in each case, in relation to such offer. None of the Issuer[, the CGMFL Guarantor] and any Dealer has authorised, nor do they authorise, the making of any offer of the [Warrants/Exercisable Certificates] in any other circumstances. For the purposes of this paragraph, the expression "**EU Prospectus Regulation**" means Regulation (EU) 2017/1127.

[[The Base Prospectus is scheduled to expire on 18 November 2025. The Issuer [and the Guarantor] intend[s] that the Base Prospectus will be updated on or prior to such date.] [The Base Prospectus is scheduled to expire on 18 November 2025, but the Issuer [and the Guarantor] anticipate[s] that the Base Prospectus will be updated and replaced on or around [●]]. The updated base prospectus will be available on [the website of the Luxembourg Stock Exchange (www.luxse.com)] [the website of Euronext Dublin

(https://live.euronext.com/en/markets/dublin)] [the website of the London Stock Exchange (www.londonstockexchange.com)] [and] [the website of [●] ([●])].][1]

[**PROHIBITION OF OFFER TO PRIVATE CLIENTS IN SWITZERLAND** - [[Other than with respect to offers of the [Warrants[/]/Exercisable Certificates] [during the period[s] [●] to [●] (repeat periods as necessary),] for which a key information document according to the Swiss Federal Financial Services Act ("**FinSA**") or an equivalent document under FinSA has been prepared,] [t][T]he [Warrants/Exercisable Certificates] are not intended to be offered or recommended to private clients within the meaning of [the Swiss Federal Financial Services Act ("**FinSA**")/FinSA] in Switzerland. For these purposes, a "private client" means a person who is not one (or more) of the following: (i) a professional client as defined in Article 4(3) FinSA (not having opted-in on the basis of Article 5(5) FinSA) or Article 5(1) FinSA; or (ii) an institutional client as defined in Article 4(4) FinSA; or (iii) a private client with an asset management agreement according to Article 58(2) FinSA.][2]

[These Final Terms have not been and will not be filed and deposited with a review body in Switzerland for entry on the list according to Article 64(5) of [the Swiss Federal Financial Services Act ("**FinSA**")/FinSA]. Accordingly, the [Warrants/Exercisable Certificates] may not be publicly offered, directly or indirectly, in Switzerland within the meaning of FinSA, other than pursuant to an exemption under Article 36(1) FinSA or where such offer does not qualify as a public offer in Switzerland. Neither these Final Terms nor any other offering or marketing material relating to the [Warrants/Exercisable Certificates] constitutes a prospectus pursuant to FinSA, and neither these Final Terms nor any other offering or marketing material relating to the [Warrants/Exercisable Certificates] may be publicly distributed or otherwise made publicly available in Switzerland.][3]

[**The [Warrants/Exercisable Certificates] do not constitute a participation in a collective investment scheme in the meaning of the Swiss Federal Act on Collective Investment Schemes ("CISA")**. They are neither subject to authorisation nor supervision by the Swiss Financial Market Supervisory Authority FINMA, and investors in [Warrants/Exercisable Certificates] will not benefit from protection under the CISA or supervision by any Swiss regulatory authority and are exposed to the risk of the Issuer and Guarantor (if applicable).][4]

The [Warrants/Exercisable Certificates] have not been and will not be registered under the United States Securities Act of 1933, as amended (the "**Securities Act**"), or the securities laws of any State thereof. The [Warrants/Exercisable Certificates] do not constitute, and have not been marketed as, contracts of sale of a commodity for future delivery (or options thereon) subject to the United States Commodity Exchange Act of 1936, as amended (the "**CEA**"), and trading in the [Warrants/Exercisable Certificates] has not been approved by the Commodity Futures Trading Commission (the "**CFTC**") pursuant to the CEA. No person has registered nor will register as a commodity pool operator of the Issuer under the CEA and the rules of the CFTC thereunder. The Issuer has not registered and will not register as an investment company under the U.S. Investment Company Act of 1940, as amended.

[Accordingly, the [Warrants/Exercisable Certificates] are being offered only to persons who are Permitted Non-U.S. Purchasers in offshore transactions in reliance upon Regulation S under the Securities Act ("**Regulation S**"). Each purchaser of the [Warrants/Exercisable Certificates] or any beneficial interest therein will be deemed to have represented and agreed that it is a Permitted Non-U.S. Purchaser and that it will not sell or otherwise transfer the [Warrants/Exercisable Certificates] or any beneficial interest therein at any time except to (1) the Issuer or its affiliates or (2) a Permitted Non-U.S. Purchaser in an offshore transaction in compliance with Regulation S.][5]

[Accordingly, the [Warrants/Exercisable Certificates] are being offered only to persons who are Permitted QIB Purchasers in reliance upon Rule 144A under the Securities Act ("**Rule 144A**"). Each purchaser of the [Warrants/Exercisable Certificates] or any beneficial interest therein will be deemed to have represented and agreed that it is a Permitted QIB Purchaser and that it will not sell or otherwise transfer the [Warrants/Exercisable Certificates] or any beneficial interest therein at any time except to

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1 Include in respect of a Tranche of Securities for which the offer spans an update of the Base Prospectus.
2 Include if Warrants are debt instruments with a "derivative character" for the purpose of FinSA and are offered in Switzerland.
3 Include if Warrants are offered in Switzerland.
4 Include if Warrants are offered in Switzerland.
5 Include for Regulation S Global Securities and Securities issued in dematerialised form.

(1) the Issuer or its affiliates or (2) a Permitted QIB Purchaser in compliance with Rule 144A and the securities laws of each State of the United States.][6]

[Accordingly, the [Warrants/Exercisable Certificates] are being offered only to persons who are Permitted Non-U.S. Purchasers in offshore transactions in reliance upon Regulation S under the Securities Act ("**Regulation S**") or Permitted QIB Purchasers in reliance upon Rule 144A under the Securities Act ("**Rule 144A**"). Each purchaser of the [Warrants/Exercisable Certificates] or any beneficial interest therein will be deemed to have represented and agreed that it is either a Permitted Non-U.S. Purchaser or a Permitted QIB Purchaser and that it will not sell or otherwise transfer the [Warrants/Exercisable Certificates] or any beneficial interest therein at any time except to (1) the Issuer or its affiliates, (2) a Permitted Non-U.S. Purchaser in compliance with Regulation S or (3) a Permitted QIB Purchaser in compliance with Rule 144A and the securities laws of each State of the United States.][7]

[A "**Permitted Non-U.S. Purchaser**" is a person that (i) is outside the United States at the time of any offer or sale of the [Warrants/Exercisable Certificates] to it and is not a "U.S. person" as such term is defined under Rule 902(k)(1) of Regulation S; (ii) does not come within any definition of U.S. person for any purpose under the CEA or any rule, order, guidance or interpretation proposed or issued by the CFTC under the CEA (for the avoidance of doubt, a U.S. person shall include without limitation (a) any person who is either (x) not a "Non-United States person" as such term is defined under CFTC Rule 4.7(a)(1)(iv), but excluding, for the purposes of subsection (D) thereof, the exception for qualified eligible persons who are not "Non-United States persons" or (y) not a "foreign located person" as defined in CFTC Rule 3.10(c)(1)(ii) and (b) any person who is a "U.S. Person" or a "Significant Risk Subsidiary", or benefits from a "Guarantee", in each case as such terms are defined in CFTC Rule 23.23(a) under the CEA, as such rule may be amended, revised, supplemented or superseded); (iii) is not a "U.S. Person" as defined in Rule 3a71-3(a)(4) under the United States Securities Exchange Act of 1934, as amended; and (iv) is not, and whose purchase and holding of the [Warrants/Exercisable Certificates] is not made on behalf of or with "plan assets" of, an employee benefit plan subject to Title I of the U.S. Employee Retirement Income Security Act of 1974, as amended ("**ERISA**"), a plan, individual retirement account or other arrangement subject to Section 4975 of the U.S. Internal Revenue Code of 1986, as amended (the "**Code**") or an employee benefit plan or other plan or arrangement subject to any laws, rules or regulations substantially similar to Title I of ERISA or Section 4975 of the Code.][8]

[A "**Permitted QIB Purchaser**" is a person that (i) is a "qualified institutional buyer" (as defined in Rule 144A) (a "**QIB**"), purchasing (or holding) the [Warrants/Exercisable Certificates] for its own account or for the account of one or more QIBs and is aware that the offer and sale to it is being made in reliance on Rule 144A; and (ii) is not, and whose purchase and holding of the [Warrants/Exercisable Certificates] is not made on behalf of or with "plan assets" of, an employee benefit plan subject to Title I of the U.S. Employee Retirement Income Security Act of 1974, as amended ("**ERISA**"), a plan, individual retirement account or other arrangement subject to Section 4975 of the U.S. Internal Revenue Code of 1986, as amended (the "**Code**") or an employee benefit plan or other plan or arrangement subject to any laws, rules or regulations substantially similar to Title I of ERISA or Section 4975 of the Code.][9]

For a description of certain restrictions on offers and sales of [Warrants/Exercisable Certificates], see "*General Information relating to the Programme and the Securities – Subscription and Sale and Transfer and Selling Restrictions*" in the Base Prospectus.

Notwithstanding anything to the contrary in this Final Terms or the Base Prospectus (as defined below), all persons may disclose to any and all persons, without limitation of any kind, the United States federal, state and local tax treatment of the [Warrants/Exercisable Certificates], any fact relevant to understanding the United States federal, state and local tax treatment of the [Warrants/Exercisable Certificates], and all materials of any kind (including opinions or other tax analyses) relating to such United States federal, state and local tax treatment other than the names of the parties or any other person named herein, or information that would permit identification of the parties or other non-public business or financial information that is unrelated to the United States federal, state or local tax treatment of the [Warrants/Exercisable Certificates] with respect to such person and is not relevant to understanding the

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6 Include for Rule 144A Global Securities.
7 Include for Combined Global Securities.
8 Include for (a) Regulation S Global Securities and Securities issued in dematerialised form and (b) Combined Global Securities only.
9 Include for (a) Rule 144A Global Securities and (b) Combined Global Securities only.

United States federal, state or local tax treatment of the [Warrants/Exercisable Certificates] with respect to such person.

[The contents of these Final Terms have not been reviewed by any regulatory authority in Hong Kong. You are advised to exercise caution in relation to the offer. If you are in any doubt about any content of these Final Terms, you should obtain independent professional advice.]

[**Notification under Section 309B(1)(c) of the Securities and Futures Act 2001 of Singapore, as modified or amended from time to time** (the "**SFA**") – The Issuer has determined the classification of the [Warrants/Exercisable Certificates] as prescribed capital markets products (as defined in the Securities and Futures (Capital Markets Products) Regulations 2018 of Singapore) and Excluded Investment Products (as defined in MAS Notice SFA 04-N12: Notice on the Sale of Investment Products and MAS Notice FAA-N16: Notice on Recommendations on Investment Products).][10]

[By the purchase of any [Warrants/Exercisable Certificates], each [Warrantholder/Exercisable Certificateholder] will be deemed to have represented and warranted that the acquisition of the [Warrant/Exercisable Certificate] by it will not contravene any charter, investment objectives or internal policies, or any applicable laws or regulations, including without limitation, Section 12(d)(3) of the U.S. Investment Company Act and the rules promulgated thereunder.]

Final Terms dated [●]

[Citigroup Global Markets Holdings Inc.] [Citigroup Global Markets Funding Luxembourg S.C.A.]

Legal Entity Identifier: [[82VOJDD5PTRDMVVMGV31]/[549300EVRWDWFJUNNP53]]

Issue of [*Aggregate Number of Warrants/Exercisable Certificates*]][*Title of Warrants/Exercisable Certificates*] (the ["Warrants/Exercisable Certificates"])

[Guaranteed by Citigroup Global Markets Limited]
under the Citi Global Medium Term Note Programme

PART A – CONTRACTUAL TERMS

[Terms used herein shall be deemed to be defined as such for the purposes of the Conditions set forth in the Base Prospectus [which constitutes] [and the Supplement(s) which together constitute] a base prospectus for the purposes of the EU Prospectus Regulation. This document constitutes the Final Terms of the [Warrants/Exercisable Certificates] described herein for the purposes of the EU Prospectus Regulation and must be read in conjunction with the Base Prospectus[, as so supplemented]. Full information on the Issuer [, the CGMFL Guarantor] and the offer of the [Warrants/Exercisable Certificates] is only available on the basis of the combination of this Final Terms and the Base Prospectus[, as so supplemented]. [A Summary of the Securities is annexed to these Final Terms.]

The Base Prospectus [is] [and the Supplement(s) are] available for viewing at the specified offices of [the Dealer[s] and] the Principal Warrant Agent [and on the website of the Luxembourg Stock Exchange (www.luxse.com)]. The Base Prospectus[, the Supplement(s)] and this Final Terms are also published on the website of the Luxembourg Stock Exchange (www.luxse.com) [and [●] (specify relevant EEA regulated market where the [Warrants/Exercisable Certificates] are admitted to trading if different)]. [In

[10] To insert notice if classification of the Warrants is not "capital markets products other than prescribed capital markets products", pursuant to Section 309B of the SFA or Specified Investment Products (as defined in MAS Notice SFA 04-N12: Notice on the Sale of Investment Products and MAS Notice FAA-N16: Notice on Recommendations on Investment Products). Relevant Dealer(s) to consider whether it / they have received the necessary product classification from the Issuer prior to the launch of the offer, pursuant to Section 309B of the SFA. A notification of the product classification is required as long as an offer of securities is contemplated in Singapore and the offer is not, or not intended to be, restricted to persons specified in Regulation 2 of the Securities and Futures (Capital Markets Products) Regulations 2018 of Singapore (i.e. an "accredited investor", "expert investor", "institutional investor" or "any other person that is not an individual").

addition, this Final Terms is available [on the website of the Luxembourg Stock Exchange (www.luxse.com)] [and on the website of [●] at [●]].]

"**Base Prospectus**" means the [CGMHI/CGMFL] Base Prospectus dated 18 November 2024 relating to the Programme[, as supplemented by a Supplement (No. [●]) dated [●] ([the] "**Supplement [No. [●]]**") [and a Supplement (No.[●]) dated [●] ("**Supplement No. [●]**" and, together with Supplement No. [●], the "**Supplement(s)**")].]

References herein to numbered Conditions are to the terms and conditions of the [Warrants/Exercisable Certificates] and words and expressions defined in such terms and conditions shall bear the same meaning in this Final Terms, save where otherwise expressly provided.

[*Include whichever of the following apply or specify as "Not Applicable" (N/A). Note that the numbering should remain as set out below, even if "Not Applicable" is indicated for individual paragraphs or sub-paragraphs. Italics denote guidance for completing this Final Terms.*]

[*When completing any final terms consideration should be given as to whether such terms or information constitute "significant new factors" and consequently trigger the need for a supplement to the Base Prospectus under Article 23 of the EU Prospectus Regulation.*]

TYPE, ISSUE AND GENERAL PROVISIONS

1.	(a)	Issuer:	[Citigroup Global Markets Holdings Inc.] [Citigroup Global Markets Funding Luxembourg S.C.A.]
	(b)	Guarantor:	[Citigroup Global Markets Limited] [Not Applicable] (*N.B. Only Warrants/Exercisable Certificates issued by Citigroup Global Markets Funding Luxembourg S.C.A. are guaranteed by Citigroup Global Markets Limited*)
2.	Type of Security:		[Warrants][Exercisable Certificates]
3.	Governing Law:		[English law][Irish law]
4.	(a)	Series Number:	[●]
	(b)	Consolidation:	[Not Applicable] [On [●], Tranche [●] of the [Warrants/Exercisable Certificates] ("**Tranche**" [●]) are to be consolidated and form a single Series with the [*insert title of relevant Series of [Warrants/Exercisable Certificates*]] issued on [insert issue date] ("**Tranche [●]**")] (*NB: Only applicable for fungible issues of Warrants/ Exercisable Certificates*)
5.	Type of [Warrant/Exercisable Certificate]:		The [Warrants/Exercisable Certificates] are [Security Index Linked ~~Warrants~~/ Commodity Index Linked ~~Warrants~~/ Commodity Linked ~~Warrants~~/ Share Linked ~~Warrants~~/Depositary Receipt Linked ~~Warrants~~ / ETF Linked ~~Warrants~~/ Mutual Fund Linked ~~Warrants~~/ FX Rate Linked ~~Warrants~~/ Rate Linked] [Warrants/Exercisable Certificates]] (*Specify one or a combination of the above for all Warrants/Exercisable Certificates*) [The [Warrants/ Exercisable Certificates] are [Call] [Put] [Spread] [Delta One] [Warrants/Exercisable

			Certificates]] (*N.B. Call/Put Spread Warrants/Exercisable Certificates may not be Debt Linked Warrants/Exercisable Certificates or FX Rate Linked Warrants/Exercisable Certificates*)
6.	Exercise Style:		[The [Warrants/Exercisable Certificates] are [[European Style][American Style][Multiple Exercise] [Warrants/ Exercisable Certificates]]] [The [Warrants/Exercisable Certificates] are [Call/Put] Spread [Warrants/Exercisable Certificates] and, therefore, are European Style [Warrants/Exercisable Certificates]
7.	(a)	Trading method:	[Nominal]/[Units]
	(b)	Number of [Warrants/ Exercisable Certificates] being issued:	The number of [Warrants/Exercisable Certificates] being issued is [●] [Warrants/Exercisable Certificates] [[being the equivalent of] [up to] [●] Units] (*Insert only if Trading in Units is specified as applicable below*)
	(c)	Total number of [Warrants/ Exercisable Certificates] in issue:	[●] (*NB: Insert description of issuances and any purchases and cancellations for fungible issues of Warrants/Exercisable Certificates. Otherwise, this will be the same as the sub-paragraph (b) above*)
	(d)	Minimum trading size:	[[●] [Warrants/Exercisable Certificates] [*insert if Trading in Nominal is specified as applicable below*: [being the equivalent of] [up to] [●] in nominal amount] [*insert if Trading in Units is specified as applicable below*: [being the equivalent of] [up to] [●] Units]] [Not Applicable]
	(e)	Multiple trading size:	[[●] [Warrants/Exercisable Certificates] [*insert if Trading in Nominal is specified as applicable below*: [being the equivalent of] [up to] [●] in nominal amount] [*insert if Trading in Units is specified as applicable below*: [being the equivalent of] [up to] [●] Units]] [Not Applicable] (*If a minimum trading size exists, this represents the higher integral multiple amount*)
8.	Trading in Units:		[Not Applicable] [[Warrants/Exercisable Certificates] must be exercised in Units. Each Unit consists of [●] [Warrants/ Exercisable Certificates]] (*N.B. This is in addition to any requirements relating to "Minimum Exercise Number" or "Maximum Exercise Number" set out below*) (*If not applicable delete the remaining sub-paragraphs of this paragraph*)
	(a)	Unit value:	[●] per Unit

	(b)	Aggregate proceeds amount:	[●] (*N.B. Specify as an amount calculated by multiplying the Issue Price and the aggregate issue size*)
9.	Trading in Nominal:		[Applicable] [Not Applicable] *(If not applicable delete the remaining sub-paragraph of this paragraph)*
	(a)	Nominal amount per [Warrant/Exercisable Certificate]:	[●] per [Warrant/Exercisable Certificate] (*Include only if Trading in Nominal is specified as applicable above*)
10.	(a)	Issue Date:	[●]
	(b)	Trade Date:	[●]
11.	Issue Price:		[●] per [Warrant/Exercisable Certificate/Unit]
12.	Settlement Currency:		[●]
13.	Business Day Centre(s):		The applicable Business Day Centre(s) for the purposes of the definition of "Business Day" in General Condition 3 [is/are] [●]
14.	Settlement:		Settlement will be by way of [cash payment ("**Cash Settled [Warrants/Exercisable Certificates]**")] [and/or] [physical delivery ("**Physical Delivery [Warrants/ Exercisable Certificates]** ") (*Call/Put Spread Warrants/Exercisable Certificates are Cash Settled Warrants/Exercisable Certificates*)
15.	Hedging Taxes:		[Applicable] [Not Applicable]
16.	Form of the [Warrants/Exercisable Certificates]:		Registered Form: [Regulation S Global Registered WEC Security] [Regulation S Global Bearer WEC Security] [Rule 144A Global Registered WEC Security] [Combined Global Registered WEC Security] (*N.B. Security Index Linked Warrants/Exercisable Certificates, Commodity Index Linked Warrants/Exercisable Certificates, FX Rate Linked Warrants/Exercisable Certificates and Commodity Linked Warrants/Exercisable Certificates may only be issued in Regulation S Global Security form by CGMFL*)
17.	Calculation Agent:		The Calculation Agent is [Citigroup Global Markets Limited][Citibank N.A., London Branch][Citibank N.A., New York Branch] [●] at [●] [(acting through its [●] department/group (or any successor department/group)]
18.	Determinations		[Sole and Absolute Determination] [Commercial Determination]

19.	Additional Requirements (General Condition 14 (*Substitution of the Issuer or the CGMFL Guarantor*)):		[Not Applicable/Applicable]

INTEREST (IF ANY)

20.	Fixed Rate [Warrant/Exercisable Certificates] Provisions		[Applicable/Not Applicable] (*If not applicable, delete the remaining sub-paragraphs of this paragraph*) (*NB: Fixed Rate Warrant/Exercisable Certificates Provisions may only be applicable in respect of English Law Warrants/Exercisable Certificates or Irish Law Warrants/Exercisable Certificates*)
	(a)	Interest Rate[(s)]:	[●] per cent. per annum [payable [annually/semi-annually/quarterly/monthly/[*other*] (*specify*)] in arrear]
	(b)	Interest Commencement Date:	[*Specify*/Issue Date/Not applicable]
	(c)	Interest Payment Date(s):	[●] in each year [adjusted in accordance with [specify Business Day Convention]/not adjusted] (*NB: For certain Renminbi Warrants/Exercisable Certificates in respect of which the Interest Payment Dates are subject to modification, Modified Following Business Day Convention should apply*)
	(d)	Interest Period End Date(s):	[Interest Payment Date(s)/ [●] in each year [adjusted in accordance with [*specify Business Day Convention*]/not adjusted]]
	(e)	Interest Amount[(s)]:	[●] per Calculation Amount
	(f)	Broken Amount(s):	[●] per Calculation Amount, payable on the Interest Payment Date falling [in/on] [●] (*Insert particulars of any initial or final broken interest amounts which do not correspond with the Interest Amount*)
	(g)	Calculation Amount:	[●] [Unit]
	(h)	Day Count Fraction:	[30/360]/[Actual/Actual(ICMA)]/[Actual/365 (Fixed)]/[Actual/365 (Sterling)]/[1/1] (*NB: Applicable for Renminbi Warrants/Exercisable Certificates*)
	(i)	Determination Dates:	[[●] in each year (*Insert regular interest payment dates, ignoring issue date or maturity date in the case of a long or short first or last coupon. NB: only relevant where Day Count Fraction is Actual/Actual (ICMA)*))]
	(j)	Business Day Convention:	[Following Business Day Convention/Modified Following Business Day Convention/Preceding Business Day Convention]

PUT/CALL [SPREAD] [DELTA ONE] [WARRANTS/ EXERCISABLE CERTIFICATES]

21.	Terms of Put/Call [Spread] [Delta One] [Warrants/Exercisable Certificates]		[Applicable. The [Warrants/Exercisable Certificates] are [Put] [Call] [Spread] [Delta One] [Warrants/Exercisable Certificates]] [Not Applicable] (*If Not Applicable, delete the remaining sub-paragraphs of this Part A of the Final Terms*)
	Settlement and exercise		
	(a)	Settlement Date(s):	The settlement date(s) for the [Warrants/Exercisable Certificates] [is/are] [●] [or, if [any] such date is not a Business Day, the immediately [succeeding/preceding] Business Day] [the [●] Business Day following the [last occurring] [Valuation Date] [Averaging Date] in respect of the relevant Actual Exercise Date] (*N.B. In relation to Mutual Fund Linked Warrants/ Exercisable Certificates, consideration should be given to when the value of the relevant Fund Interest will be published*)
	(b)	Exercise Date(s):	[The exercise date of the [Warrants/Exercisable Certificates] is [●], provided that, if such date is not a Business Day, the Exercise Date shall be the immediately [preceding/succeeding] Business Day.] (*N.B. Only applicable in relation to European Style Warrants/ Exercisable Certificates*) [The exercise dates of the [Warrants/Exercisable Certificates] are [●], [●] and [●], provided that, if any such date is not a Business Day, that Exercise Date shall be the immediately [preceding/succeeding] Business Day.] (*N.B. Only applicable in relation to Multiple Exercise Warrants/ Exercisable Certificates*) [As defined in General Condition 3 (*Definitions*)] (*N.B. Only applicable in relation to American Style Warrants/Exercisable Certificates*)
	(c)	Exercise Period:	The exercise period in respect of the [Warrants ~~is~~/Exercisable Certificates] is from and including [●] to and including [●] [or, if [●] is not a Business Day, the immediately succeeding Business Day] [Not Applicable]
	(d)	Minimum Exercise Number:	[The minimum number of [Warrants/Exercisable Certificates] that may be exercised (including automatic exercise) on any day by any [Warrantholder/Exercisable Certificateholder] is [●] [and [Warrants/ Exercisable Certificates] may only be exercised (including automatic exercise) in integral multiples of [●] [Warrants/ Exercisable Certificates] in excess thereof]] [Not Applicable]
	(e)	Maximum Exercise Number:	[The maximum number of [Warrants/Exercisable Certificates] that may be exercised on any day by any [Warrantholder/Exercisable Certificateholder] or group of [Warrantholders/Exercisable

		Certificateholders] (whether or not acting in concert) is [●]] [Not Applicable] [The Actual Exercise Date for each additional Quota shall be each of the succeeding Business Days until all such [Warrants/Exercisable Certificates] have been attributed with an Actual Exercise Date, subject as provided in General Condition 7(a)(ii)] (*N.B. Not applicable for European Style Warrants/ Exercisable Certificates or Multiple Exercise Warrants/ Exercisable Certificates*)
(f)	Extension of Exercise Period:	[Applicable/Not Applicable] (*N.B. Only applicable in relation to American Style Warrants/Exercisable Certificates*)
(g)	Automatic Exercise:	Automatic Exercise [applies/does not apply] (*Automatic Exercise applies for German Law Warrants/Exercisable Certificates*)

Cash Settlement Amount

(h)	Cash Settlement Amount:	The Cash Settlement Amount shall be determined as set out in Valuation and Settlement Condition [2(a)(i)(A)] [2(a)(i)(B)] [2(a)(ii)(A)] [2(a)(ii)(B)] [2(a)(iii)(A)] [2(a)(iii)(B)] [2(a)(iii)(C)] [2(a)(iv)] [2(b)(i)] [2(b)(ii)] [2(b)(iii)] [2(b)(iv)]] [(*Consideration to be given to whether the Cash Settlement Amount should include accrued interest or whether, for English Law Warrants/Exercisable Certificates or Irish Law Warrants/Exercisable Certificates, the amount payable is the Cash Settlement Amount plus accrued interest*)] For the purposes of Valuation and Settlement Condition [2(a)(i)(B)] [2(a)(ii)(B)] [2(a)(iii)(B)] [2(a)(iii)(C)] [2(a)(iv)], Rate 1 is [●] and Rate 2 is [●]] (*Specify where the Warrants/Exercisable Certificates are Rate Linked Warrants/Exercisable Certificates relating to a basket of Rates*)
(i)	[Exercise Price/Strike Price]:	[[●] per [Warrant/Exercisable Certificate/Unit] (*N.B. This should take into account any relevant Weighting and, in the case of an Index Warrant/Exercisable Certificates, may be expressed as a monetary value on the same basis as the Index Currency, if any)*] [The strike price of the Underlying is [●]] [The strike price for each Underlying is as follows: [*insert table setting out Strike Prices for each Underlying*]]]
(j)	Weighting:	[The weighting to be applied to each Underlying to ascertain the Settlement Price is [●]] [The weighting

		for each Underlying is as follows: [*insert table setting out Weightings for each Underlying*]]
(k)	Commission:	[[●]/Not Applicable]
(l)	Exchange Rate:	[Not Applicable] [Calculation Agent Determination][Screen Page Determination] applies [and the relevant Screen Page is [●] and the relevant time is [●]]
(m)	Cap:	[●] [Not Applicable]
(n)	Floor:	[●] [Not Applicable]
(o)	Multiplier:	[[●] [%]] [Not Applicable]
(p)	Fixed Percentage:	[[●] [%]] [Not Applicable]
(q)	Lower Strike:	[[●] [%]] [Not Applicable]
(r)	Upper Strike:	[[●] [%]] [Not Applicable]
(s)	Nominal Amount:	[The nominal amount which is to be used to determine [the/each] Cash Settlement Amount pursuant to [General Condition 5(b)(i)][Valuation and Settlement Condition 2] is [●] [and the relevant screen page is [●]] [Not Applicable] (*N.B. a Nominal Amount must be specified for (i) Call / Put Warrants/Exercisable Certificates, (ii) Call / Put Spread Warrants/Exercisable Certificates where the relevant Underlying(s) are Rates and Averaging does not apply and (iii) Delta One Warrants/Exercisable Certificates*)
(t)	Strike:	[[●]%] [Not Applicable]
(u)	Margin:	[●] [Not Applicable] (*N.B pursuant to each of the formulae for Call Warrants/Exercisable Certificates, Put Warrants/Exercisable Certificates, Call Spread Warrants/Exercisable Certificates and Put Spread Warrants/Exercisable Certificates relating to Rates, the Margin will be added to the Settlement Price. If the Margin should be subtracted from the Settlement Price, the Margin should be specified here to be a negative number*)
(v)	Rates Day Count Fraction:	[30/360] [Actual/365 (Fixed)] [Actual/365 (Sterling)] [Actual/360] [Not Applicable] (*N.B Only applicable to Rate Linked Warrants/Exercisable Certificates where a day count*

		fraction is required to be applied to the Rate (e.g. in the event that there are multiple Exercise Dates.)
(w)	Payment of Dividends:	[Not Applicable] [Applicable - The definition in Valuation and Settlement Condition 5 (*Definitions*) applies and, for which purpose, the Dividend Percentage is [●]%] (*N.B. Only applicable in relation to Call Warrants/Exercisable Certificates or Put Warrants/Exercisable Certificates for which the Underlying is a Share, a Depositary Receipt, an ETF Share or a Fund Interest*)
Valuation		(*N.B. Only applicable in relation to Cash Settled Warrants/Exercisable Certificates*)
(x)	Averaging:	Averaging [applies/does not apply] to the [Warrants/ Exercisable Certificates]. [The Averaging Dates [in respect of each Actual Exercise Date] are [the Valuation Dates [in respect of such Actual Exercise Date]]] [Initial Averaging: [Applicable] [Not Applicable]] [Final Averaging: [Applicable] [Not Applicable]] (*N.B. Initial / Final Averaging only applicable in relation to Put/Call Spread Warrants/Exercisable Certificates*) [The [Initial] [Final] Averaging Dates [in respect of each Actual Exercise Date] are [the [Initial] [Final] Valuation Dates specified below]] (*Repeat as necessary*) [In the event that an Averaging Date is a Disrupted Day [Omission/Postponement/ Modified Postponement] will apply]
(y)	Specified Valuation Date(s):	[The [Initial] [Final] Valuation Date[s] [in respect of each Actual Exercise Date] [is/are] [●]] [The Initial Valuation Date is [●]] (*N.B. Only applicable in relation to Put/Call Spread Warrants/Exercisable Certificates where Strike Price is not specified*) [[Each] such date shall be subject to adjustment [as provided in [Valuation and Settlement Condition 1/*specify*]
(z)	Valuation Disruption (Scheduled Trading Days):	[Move in Block/Value What You Can/Not Applicable/*specify*] [Valuation and Settlement Condition 1(c)(i) [applies/does not apply]] [[Preceding/Modified Following] Scheduled Trading Day] (*Only applicable in respect of a Rate Underlying*)

(aa)	Valuation Disruption (Disrupted Days):	[Move in Block/Value What You Can/Not Applicable/specify] [Valuation and Settlement Condition 1(d)(i) [applies/does not apply]] (*In relation to determination of Underlying Levels, specify adjustments to Valuation Dates where different from the Conditions*)
(bb)	Valuation Roll:	[Eight] [●] [Not Applicable] (*If no Valuation Roll is stated, Specified Maximum Days of Disruption will be equal to eight*)

TERMS RELATING TO UNDERLYING(S) FOR PUT/CALL WARRANTS/EXERCISABLE CERTIFICATES, PUT/CALL SPREAD WARRANTS/ EXERCISABLE CERTIFICATES/ DELTA ONE WARRANTS/ EXERCISABLE CERTIFICATES

22. Provisions relating to Underlyings:

(i)	Underlying (*the following information may be tabulated*)		
	(A)	Description of Underlying(s):	[*specify each Underlying including ISIN or other identification number where available, as appropriate*]
	(B)	Classification:	[Security Index/ Commodity Index/ Commodity/Share/Depositary Receipt/ETF Share/ Mutual Fund Interest/FX Rate (EMTA Provisions: [Applicable/Not Applicable])/ Rate] (*In respect of a Rate, note that only interest rates which are published on an Electronic Page may be specified*) (*specify for each Underlying*)
	(C)	Electronic Page	[●] (*specify for each Underlying*)
(ii)	Particulars in respect of each Underlying: (*the following information may be tabulated*)		(*Delete the sub-paragraphs which are not applicable*)
	[Security Index/Indices:		(*specify for each Underlying*)
	(A)	Type of Index:	[Single Exchange Index/Multiple Exchange Index][Bond Index]
	(B)	Exchange(s):	[●] / [Shanghai Stock Exchange/Shenzhen Stock Exchange] (*Where Additional Index Provisions for China Connect Service are specified as applicable for an Index, only the Shanghai Stock Exchange or the Shenzhen Stock Exchange should be specified for such Index*)

(*N.B.: Only required in relation to Single Exchange Indices*)

(C) Related Exchange(s): [[●]/All Exchanges]

(D) Additional Index Provisions China Connect Service: [Applicable] [Not Applicable] [in respect of [●]]

(E) Single Valuation Time: [Applicable/Not Applicable]

(F) Same Day Publication: [Applicable/Not Applicable]

(*Specify Applicable where the level published **on** the relevant Valuation Date is taken. Specify Not Applicable where the level **for** a Valuation Date is taken regardless of which day it is published*)]

(*N.B.: If neither "Revision" nor "No Revision" is specified, "No Revision" will be deemed to apply*)]

[Commodity Index/Indices: (*specify for each Commodity Index*)

Same Day Publication: [Applicable/Not Applicable]

(*Specify Applicable where the level published on the relevant Valuation Date is taken. Specify Not Applicable where the level **for** a Valuation Date is taken regardless of which day it is published*)]

[Commodity/Commodities: (*specify for each Commodity*)

(A) Commodity Price: [[high price][low price][average of high and low prices][closing price][opening price][bid price][asked price][average of bid and asked prices][settlement price][official settlement price][official price][morning fixing][afternoon fixing][spot price] [●] [per [*insert unit*]] of [*insert commodity*] on [the relevant Exchange/[*specify other source*]] [of the [relevant] Futures Contract for the [relevant] Delivery Date] as made public by [the [relevant] Exchange] on [the [relevant] Price Source]] [(*specify price*)][Fallback Commodity Dealers]

(B) Delivery Date: [*date*] [*month* and *year*] [[First/Second/Third/*specify other number*] Nearby Month][Either (i) the [First/Second/Third/*specify other number*] Nearby Month or (ii) if the Calculation Agent determines that the relevant Valuation Date falls less than [[●]] Commodity Business Days prior to the earlier of (A) the last trading day of the relevant [First/Second/Third/*specify other number*] Futures Contract; or (B) the first day on which notice of intent to deliver in respect of the relevant [First/Second/Third/*specify other number*] Futures Contract may be submitted (howsoever defined in the terms of the relevant Futures Contract and/or the rules

		of the relevant Exchange), the [First/Second/Third/*specify other number*] Nearby Month] [*specify date*]
(C)	Exchange(s):	[●]
(D)	Price Source:	[The Electronic Page] [●] (*N.B.: Unless otherwise specified, Price Source shall be the Electronic Page*)
(E)	Scheduled Trading Day:	[●] (*N.B.: Only applicable if the definition for Bullion Commodities in the Commodity Conditions is not applicable*)]
[Share(s):		(*specify for each Share*)
(A)	Share Company:	[●]
(B)	Exchange(s):	[●] / [Shanghai Stock Exchange/Shenzhen Stock Exchange] (*Where Additional Provisions for Shares traded through the China Connect Service are specified as applicable for a Share, only the Shanghai Stock Exchange or the Shenzhen Stock Exchange should be specified for such Share*)
(C)	Related Exchange(s):	[[●]/All Exchanges]
(D)	Additional Provisions for Shares traded through the China Connect Service:	[Applicable] [Not Applicable] [in respect of [●]]
(E)	Stapled Share:	[Applicable/Not Applicable] (*specify for each Share which is a Stapled Share*) Component Share: [●] Component Share Company: [●] (*repeat as necessary*)
[Depositary Receipt(s):		(*specify for each Depositary Receipt*)
(A)	Full Lookthrough:	[Applicable/Not Applicable]
(B)	Partial Lookthrough:	[Applicable/Not Applicable]
(C)	Depositary Receipt Exchange(s):	[●]

(D)	Depositary Receipt Related Exchange(s):	[[●]/All Exchanges]
(E)	Underlying Share Company:	[●]
(F)	Underlying Share Exchange(s):	[●]
(G)	Underlying Share Related Exchange(s):	[[●]/All Exchanges]]
[ETF Share(s):		(*specify for each ETF Share*)
(A)	Fund:	[●]
(B)	Exchange(s):	[●] / [Shanghai Stock Exchange/Shenzhen Stock Exchange] (*Where Additional Provisions for ETF Shares traded through the China Connect Service are specified as applicable for an ETF Share, only the Shanghai Stock Exchange or the Shenzhen Stock Exchange should be specified for such ETF Share*)
(C)	Related Exchange(s):	[[●]/All Exchanges]]
(D)	Additional Provisions for ETF Shares traded through the China Connect Service:	[Applicable] [Not Applicable] [in respect of [●]]
[Mutual Fund Interest(s):		(*specify for each Fund Interest*)
(A)	Mutual Fund:	[●]
(B)	Exchange(s):	[●]/[Not Applicable]
(C)	Scheduled Trading Day:	[Scheduled Interim Valuation Date/Scheduled Redemption Valuation Date]]
(D)	Same Day Publication:	[Applicable/Not Applicable] (*Specify Applicable where the value published on the relevant Valuation Date is taken. Specify Not Applicable where the value for a Valuation Date is taken regardless of which day it is published*)]
[FX Rate(s) where EMTA Provisions are Not Applicable:		(specify for each FX Rate and each Exchange Rate comprising such FX Rate)
(A)	FX Rate:	"cross-rate/formula": [Applicable/Not Applicable] [The FX Rate is [the inverse of] [[●]] / [the product of [●] and [[●]] / [the quotient of [[●]] (as numerator)

		and [[●]] (as denominator)]]] (*delete or combine as applicable*)
(B)	Exchange Rate:	[●]
	• Base Currency:	[●]
	• Quote Currency:	[●]
	• Specified Financial Centres:	[●]
	• Valuation Time:	[●]
(C)	Event Currency /Currencies:	[*Specify if different to the FX Rate Conditions*] (*NB: only required if "General Inconvertibility", "General Non-Transferability", "Material Change in Circumstances", "Nationalisation", "Specific Inconvertibility" or "Specific Non-Transferability" are specified as Currency Disruption Events below*)]
[FX Rate(s) where EMTA Provisions are Applicable:		(*specify for each FX Rate and each Exchange Rate*)
(A)	FX Rate Source:	[●]
(B)	Valuation Time:	(*specify in respect of the Primary Rate and any fallback rates*) [●] in respect of the Primary Rate [[●] in respect of the First Fallback Reference Price] [[●] in respect of the Second Fallback Reference Price]
(C)	Reference Currency:	[●]
(D)	Settlement Currency:	[●]
(E)	Reference Currency Business Centre(s):	[●]
(F)	Settlement Currency Business Centre(s):	[●]
(G)	Number of Settlement Business Days:	[●] [Settlement Currency Business Days]
(H)	Number of Postponement Days:	[●]/[Not Applicable]

	(I)	Maximum Days of Postponement:	[●] consecutive calendar days
	[Rate(s):		
	(A)	Valuation Time:	[●]
	(B)	Scheduled Trading Day:	[A Business Day][A day on which commercial banks are open for general business (including dealings in foreign exchange and foreign currency deposits) in [●] (*specify each*)] [A day on which T2 is open] [A U.S. Government Securities Business Day]]
	~~(C) Rate Linked Redemption Securities:~~		~~[Not Applicable] [Applicable: The Rate Linked Redemption Amount shall be determined by reference to [*specify Rate(s)*] and for which purpose the Specified RL Valuation Date shall be [●]]~~
(iii)	Elections in respect of each type of Underlying:		[Applicable/Not Applicable] (*If not applicable, delete the remaining sub-paragraphs of this paragraph*) (*If applicable, delete the sub-paragraphs which are not applicable*)
	(*the following information may be tabulated*)		(*NB: for the purposes of the Additional Adjustment Events and Additional Early ~~Redemption~~Termination Events in respect of each type of Underlying, either the Additional Adjustment Events or the Additional Early ~~Redemption~~Termination Events (with the option to specify the Early Termination Amount) must be applicable. Alternatively, both the relevant Additional Adjustment Events and the Additional Early ~~Redemption~~Termination Events may be applicable. For the avoidance of doubt, the Additional Adjustment Events should not be disapplied at the same time as the Additional Early ~~Redemption~~Termination Events*.)
	[Security Index/Indices:		
	(A)	Additional Disruption Event(s):	[Increased Cost of Stock Borrow] [Loss of Stock Borrow] [Index Restriction Event] [Not Applicable]
	(B)	Additional Adjustment Event(s):	[Security Index Condition 4: Not Applicable/Applicable] [*If Security Index Condition 4 is Applicable*: Early Termination Option: [Not Applicable/Applicable]
	(C)	Security Index Adjustment Event(s):	[Security Index Condition 6(b)(i): Not Applicable/Applicable] [*If Security Index Condition 6(b)(i) is Applicable*:

		Early Termination Option: [Not Applicable/Applicable]]
(D)	Additional Early ~~Redemption~~Termination Event(s)	[Security Index Condition 5: Not Applicable/Applicable]]
(E)	Security Index Substitution:	[Applicable/Not Applicable]]

[Commodity Index/Indices:

(A)	Additional Disruption Event(s):	[Index Restriction Event] [Not Applicable]
(B)	~~(A)~~ Additional Adjustment Event(s):	[Commodity Index Condition 4(a): Not Applicable/Applicable] [*If Commodity Index Condition 4(a) is Applicable*: Early Termination Option: [Not Applicable/Applicable]] [Commodity Index Condition 4(b): Not Applicable/Applicable] [*If Commodity Index Condition 4(b) is Applicable*: Early Termination Option: [Not Applicable/Applicable]] Tax Disruption: [Applicable/Not Applicable]
(C)	~~(B)~~ Commodity Index Adjustment Event(s):	[Commodity Index Condition 6(b)(i): Not Applicable/Applicable]]
(D)	~~(C)~~ Commodity Component Valuation:	[Applicable/Not Applicable]
(E)	~~(D)~~ Additional Early ~~Redemption~~Termination Event(s):	[Commodity Index Condition 5: Not Applicable/Applicable]]
(F)	~~(E)~~ Commodity Index Substitution:	[Applicable/Not Applicable] [If Commodity Index Substitution is Applicable: Commodity Index Substitution Criteria: [[●]/As determined by Calculation Agent]]]

[Commodity/Commodities:

(A)	Commodity Dealers	[The definition set out in Commodity Condition 1 (*Definitions*) shall apply/[●]]]/Not Applicable

		(*N.B.: If no Commodity Dealers are specified, the Commodity Dealers shall be four leading dealers in the relevant market selected by the Calculation Agent*) (*If Fallback Commodity Dealers is not applicable to the Securities, specify Not Applicable*)
(B)	Disruption Event(s):	[Commodity Condition 3(a) (*Disrupted Day*) applies] [Disappearance of Commodity Price] [Material Change in Content] [Material Change in Formula] [Price Source Disruption] [Tax Disruption] [Trading Disruption (*specify any additional futures/options contracts*)]
(C)	Disruption Fallback(s):	[Commodity Condition 3(b) (*Disruption Fallback*) applies.] [The following Disruption Fallbacks apply, in the following order: [Fallback Commodity Price (specify alternative *Commodity Price*)] [Fallback Commodity Dealers] [Delayed Publication and Announcement] [Postponement] [Calculation Agent Determination] [Cancellation]]
(D)	Additional Early ~~Redemption~~Termination Events:	[Abandonment of Scheme (*N.B. only applicable where the Underlying is an emission)*] [Commodity Condition 5: Not Applicable/Applicable]]
(E)	Additional [Warrants/Exercisable Certificates] on the occurrence of an Adjustment Event:	[Applicable/Not Applicable]]
[Share(s):		
(A)	Additional Disruption Event(s):	[Increased Cost of Stock Borrow] [Loss of Stock Borrow] [Not Applicable]

		[Early Termination Option: [Not Applicable/Applicable]]
(B)	Share Substitution:	[Applicable/Not Applicable] [*If Share Substitution is Applicable*: Share Substitution Criteria: [Reference Index/As determined by Calculation Agent]]
(C)	Additional Adjustment Event(s):	[Share Condition 4 – Corporate Action: Not Applicable/Applicable] [*If Share Condition 4 – Corporate Action is Applicable*: Early Termination Option: [Not Applicable/Applicable]] [Share Condition 4 – Delisting: Not Applicable/Applicable] [*If Share Condition 4 - Delisting is Applicable*: Early Termination Option: [Not Applicable/Applicable]] [Share Condition 4 – Insolvency: Not Applicable/Applicable] Early Termination Option: [Not Applicable/Applicable]] [Share Condition 4 – Merger Event: Not Applicable/Applicable] [*If Share Condition 4 – Merger Event is Applicable*: Early Termination Option: [Not Applicable/Applicable]] [Share Condition 4 – Nationalisation: Not Applicable/Applicable] [*If Share Condition 4 - Nationalisation is Applicable*: Early Termination Option: [Not Applicable/Applicable]] [Share Condition 4 – Tender Offer: Not Applicable/Applicable] [*If Share Condition 4 – Tender Offer is Applicable*: Early Termination Option: [Not Applicable/Applicable]] [Share Condition 4 – De-stapling Event: Not Applicable/Applicable]

		[*If Share Condition 4 – De-stapling Event is Applicable*: Early Termination Option: [Not Applicable/Applicable]] [Share Condition 4 – Component Share Additional Adjustment Event: Not Applicable/Applicable] [*If Share Condition 4 – Component Share Additional Adjustment Event is Applicable*: Component Share Additional Adjustment Event(s): [Corporate Action] [Insolvency] [Merger Event] [Nationalisation] [Tender Offer] Early Termination Option: [Not Applicable/Applicable]] (*repeat as necessary for each Component Share Additional Adjustment Event(s)*)
(D)	Additional [Warrants/Exercisable Certificates] on the occurrence of an Adjustment Event:	[Applicable/Not Applicable]
(E)	Dividend Adjusted Performance:	[Not Applicable]/[Applicable in respect of [*insert relevant Share*] ~~[as [Interest Underlying(s)[,/and/or] [Mandatory Early Redemption Underlying(s)] [,/and/or] [Redemption Underlying(s)]~~] (*If not applicable, delete the following sub-paragraphs of this paragraph*) Dividend Screen Page: [●]] Start Date: [~~Interest Strike Date] [,/and] [Mandatory Early Redemption Strike Date] [,/and] [Redemption Strike Date] [,/and]~~ [●] The Underlying Closing Level on the Start Date is [the Price on the Start Date]/[l] Target Dividend: [●]] Applicable Percentage: [●]]

[Depositary Receipt(s):

(A)	Additional Disruption Event(s):	[Increased Cost of Stock Borrow] [Loss of Stock Borrow] [Not Applicable] [Early Termination Option: [Not Applicable/Applicable]]
(B)	Depositary Receipt Substitution:	[Applicable/Not Applicable] [*If Depositary Receipt Substitution is Applicable*: Depositary Receipt Substitution Criteria: Depositary Receipt: [Same Underlying Share and Currency/As determined by Calculation Agent]. Underlying Share: [Reference Index/As determined by Calculation Agent].]
(C)	Additional Adjustment Event(s):	[Depositary Receipt Condition 4 – Corporate Action: Not Applicable/Applicable] [*If Depositary Receipt Condition 4 – Corporate Action is Applicable*: Early Termination Option: [Not Applicable/Applicable]] [Depositary Receipt Condition 4 – Delisting: Not Applicable/Applicable] [*If Depositary Receipt Condition 4 – Delisting is Applicable*: Early Termination Option: [Not Applicable/Applicable]] [Depositary Receipt Condition 4 – Insolvency: Not Applicable/Applicable] [*If Depositary Receipt Condition 4 - Insolvency is Applicable*: Early Termination Option: [Not Applicable/Applicable]] [Depositary Receipt Condition 4 – Merger Event: Not Applicable/Applicable] [*If Depositary Receipt Condition 4 – Merger Event is Applicable*: Early Termination Option: [Not Applicable/Applicable]] [Depositary Receipt Condition 4 – Nationalisation: Not Applicable/Applicable]

[*If Depositary Receipt Condition 4 - Nationalisation is Applicable*:

Early Termination Option: [Not Applicable/Applicable]]

[Depositary Receipt Condition 4 – Tender Offer: Not Applicable/Applicable]

[*If Depositary Receipt Condition 4 – Tender Offer is Applicable*:

Early Termination Option: [Not Applicable/Applicable]]

[Depositary Receipt Condition 4 – Underlying Share Event: Not Applicable/Applicable]

[*If Depositary Receipt Condition 4 – Underlying Share Event is Applicable*:

Early Termination Option: [Not Applicable/Applicable]]

(D)	Additional [Warrants/Exercisable Certificates] on the occurrence of an Adjustment Event:	[Applicable/Not Applicable]

[ETF Share(s):

(A)	Additional Disruption Event(s):	[Increased Cost of Stock Borrow] [Loss of Stock Borrow] [Not Applicable] [Early Termination Option: [Not Applicable/Applicable]]
(B)	ETF Share Substitution:	[Applicable/Not Applicable] [*If ETF Share Substitution is Applicable*: ETF Share Substitution Criteria: [Related Index. [*To specify unless limb (b) of "Related Index" is being relied on: For which purpose, the Related Index is* [●]*] (specify for each ETF Share where there is a basket of ETF Shares*)/As determined by Calculation Agent]]
(C)	Additional Adjustment Event(s):	[Exchange Traded Fund (ETF) Condition 4 – Corporate Action: Not Applicable/Applicable] [*If Exchange Traded Fund (ETF) Condition 4 – Corporate Action: Not Applicable/Applicable*] Early Termination Option: [Not Applicable/Applicable]]

[Exchange Traded Fund (ETF) Condition 4 – Delisting: Not Applicable/Applicable]

[*If Exchange Traded Fund (ETF) Condition 4 – Delisting is Applicable*:

Early Termination Option: [Not Applicable/Applicable]]

[Exchange Traded Fund (ETF) Condition 4 – Insolvency: Not Applicable/Applicable]

[*If Exchange Traded Fund (ETF) Condition 4 – Insolvency is Applicable*:

Early Termination Option: [Not Applicable/Applicable]]

[Exchange Traded Fund (ETF) Condition 4 – Merger Event: Not Applicable/Applicable]

[*If Exchange Traded Fund (ETF) Condition 4 – Merger Event is Applicable*:

Early Termination Option: [Not Applicable/Applicable]]

[*If Exchange Traded Fund (ETF) Condition 4 – Tender Offer: Not Applicable/Applicable*]

Early Termination Option: [Not Applicable/Applicable]]

[Exchange Traded Fund (ETF) Condition 4 – Nationalisation: Not Applicable/Applicable]

[*If Exchange Traded Fund (ETF) Condition 4 - Nationalisation is Applicable*:

Early Termination Option: [Not Applicable/Applicable]]

[Exchange Traded Fund (ETF) Condition 4 – Fund Modification: Not Applicable/Applicable]

[*If Exchange Traded Fund (ETF) Condition 4 – Fund Modification is Applicable*:

Early Termination Option: [Not Applicable/Applicable]]

[Exchange Traded Fund (ETF) Condition 4 – Strategy Breach: Not Applicable/Applicable]

[*If Exchange Traded Fund (ETF) Condition 4 – Strategy Breach is Applicable*:

Early Termination Option: [Not Applicable/Applicable]]

[Exchange Traded Fund (ETF) Condition 4 – Regulatory Action: Not Applicable/Applicable]

[*If Exchange Traded Fund (ETF) Condition 4 – Regulatory Action is Applicable*:

Early Termination Option: [Not Applicable/Applicable]]

[Exchange Traded Fund (ETF) Condition 4 – Cross Contamination: Not Applicable/Applicable]

[*If Exchange Traded Fund (ETF) Condition 4 – Cross Contamination is Applicable*:

Early Termination Option: [Not Applicable/Applicable]]

(D)	Additional [Warrants/Exercisable Certificates] on the occurrence of an Adjustment Event:	[Applicable/Not Applicable]

[Mutual Fund Interest(s):

(A)	Additional Disruption Event(s):	[Fees or Charges Event] [Fund Adviser Event [- for which purpose the AUM Threshold is [●] (*specify AUM Threshold if different to the Conditions*)] [Holding Ratio Change] [Limitation Event] [NAV Trigger Event (*specify NAV Trigger Percentage, if applicable*)] [New Information Event] [Non Currency Redemption] [Related Agreement Termination [- for which purpose [●] shall be a relevant party] (*specify other relevant party (if any)*)] [Asset Trigger Event] [Delisting] [Not Applicable] [Early Termination Option: [Not Applicable/Applicable]]
(B)	Mutual Fund Interest Substitution:	[Applicable/Not Applicable] [*If Mutual Fund Interest Substitution is Applicable*:

		Mutual Fund Interest Substitution Criteria: [Equivalent Mutual Fund Interest. For which purpose, the Equivalent Mutual Fund Interest Criteria is: [Liquidity] [Similar Strategy] [Same Currency] [As determined by Calculation Agent]]]
(C)	Monetisation:	[Applicable/Not Applicable]
(D)	Additional Adjustment Event(s):	[Mutual Fund Condition 4 – Corporate Action: Not Applicable/Applicable] [*If Mutual Fund Condition 4 – Corporate Action is Applicable*: Early Termination Option: [Not Applicable/Applicable]] [Mutual Fund Condition 4 – Insolvency: Not Applicable/Applicable] [*If Mutual Fund Condition 4 – Insolvency is Applicable*: Early Termination Option: [Not Applicable/Applicable]] [Mutual Fund Condition 4 – Merger Event: Not Applicable/Applicable] [*If Mutual Fund Condition 4 – Merger Event is Applicable*: Early Termination Option: [Not Applicable/Applicable]] [Mutual Fund Condition 4 – Nationalisation: Not Applicable/Applicable] [If Mutual Fund Condition 4 – Nationalisation is Applicable: Early Termination Option: [Not Applicable/Applicable]] [Mutual Fund Condition 4 – Advisor Resignation: Not Applicable/Applicable] [*If Mutual Fund Condition 4 – Advisor Resignation is Applicable*: Early Termination Option: [Not Applicable/Applicable]]

[Mutual Fund Condition 4 – Fund Modification: Not Applicable/Applicable]

[*If Mutual Fund Condition 4 – Fund Modification is Applicable*:

Early Termination Option: [Not Applicable/Applicable]]

[Mutual Fund Condition 4 – Strategy Breach: Not Applicable/Applicable]

[*If Mutual Fund Condition 4 – Strategy Breach is Applicable*:

Early Termination Option: [Not Applicable/Applicable]]

[Mutual Fund Condition 4 – Regulatory Action: Not Applicable/Applicable]

[*If Mutual Fund Condition 4 – Regulatory Action is Applicable*:

Early Termination Option: [Not Applicable/Applicable]]

[Mutual Fund Condition 4 – Reporting Disruption: Not Applicable/Applicable]

[*If Mutual Fund Condition 4 – Reporting Disruption is Applicable*:

Early Termination Option: [Not Applicable/Applicable]]

[Mutual Fund Condition 4 – Cross Contamination: Not Applicable/Applicable]

[*If Mutual Fund Condition 4 – Cross Contamination is Applicable*:

Early Termination Option: [Not Applicable/Applicable]]

[Mutual Fund Condition 4 – Failure by a Fund Service Provider: Not Applicable/Applicable]

[*If Mutual Fund Condition 4 – Failure by a Fund Service Provider is Applicable*:

Early Termination Option: [Not Applicable/Applicable]]

(E)	Additional [Warrants/Exercisable Certificates] on the occurrence of an Adjustment Event:	[Applicable/Not Applicable]

(F)	Additional Early Termination Event(s):	[Mutual Fund Condition 5: Not Applicable/Applicable]]
[FX Rate(s) where EMTA Provisions are Not Applicable:		
(A)	Currency Disruption Event(s):	[Dual Exchange Rate] [General Inconvertibility] [General Non-Transferability] [Governmental Authority Default] [Illiquidity] [Material Change in Circumstances] [Nationalisation] [Price Materiality – for which purpose: Primary Rate: [●] Secondary Rate: [●] Price Materiality Percentage: [●]] [Specific Inconvertibility] [Specific Non-Transferability]
(B)	Additional Adjustment Event(s):	[FX Rate Part A Condition 4: Not Applicable/Applicable] [*If FX Rate Part A Condition 4 is Applicable*: Early Termination Option: [Not Applicable/Applicable]]
[FX Rate(s) where EMTA Provisions are Applicable:		
(A)	Disruption Events:	[Price Source Disruption] [Price Materiality. For which purpose: (i) Price Materiality Percentage is [[●]] per cent. (ii) Primary Rate is [the FX Rate/[●]] (iii) Secondary Rate is [the First Fallback Reference Rate [and the Second Fallback Reference Rate]/ [●]]]
(B)	Disruption Fallbacks:	The following Disruption Fallbacks apply in the following order:

[First Fallback Reference Price. For the purposes of the related First Fallback Reference Rate:

(i) First Fallback Reference Rate: [●]

(ii) First Fallback Rate Source: [●]

(iii) First Fallback Valuation Time: [●]

(iv) First Fallback Electronic Page: [●]]

[Valuation Postponement]

[Second Fallback Reference Price. For the purposes of the related Second Fallback Reference Rate:

(i) Second Fallback Reference Rate: [●]

(ii) Second Fallback Rate Source: [●]

(iii) Second Fallback Valuation Time: [●]

(iv) Second Fallback Electronic Page: [●]]

[Calculation Agent Determination]

(*specify relevant fallbacks for each FX Rate and the order in which they apply*)

(C) Correction Provisions: [Applicable/Not Applicable] (*specify for each FX Rate where different*)

(D) Settlement Disruption: [Applicable/Not Applicable]

(E) Additional Adjustment Event(s): [FX Rate Part B Condition 4: Not Applicable/Applicable]

[*If FX Rate Part B Condition 4 is Applicable*:

Early Termination Option: [Not Applicable/Applicable]]

[Rate(s):

(A) Correction Provisions: [Applicable[, for which purpose the Correction Period shall be [●]]/Not Applicable]]

23. Realisation Disruption: [Applicable/Not Applicable]

~~25.~~ [*If Applicable*:

Early Termination Option: [Not Applicable/Applicable]]

24. RMB Disruption Event: [Applicable] [Not Applicable]

~~26.~~ (*If not applicable delete the remaining sub-paragraphs of this paragraph*)

	(i)	RMB Relevant Currency:	[●]
	(ii)	RMB Relevant Currency Valuation Time:	[●]
	(iii)	RMB Relevant Spot Rate Screen Page:	[●]
	(iv)	RMB Settlement Centre(s):	[●]
	(v)	Early Termination Option:	[Applicable/Not Applicable]
25.	Hedging Disruption Early Termination Event:		[Applicable/Not Applicable]
~~27.~~			[*If Applicable*: Early Termination Option: [Applicable/Not Applicable]]
26.	Hedging Disruption:		[Not Applicable/Applicable]
~~28.~~			[*If Applicable*: Early Termination Option: [Not Applicable/Applicable]]
27.	Section 871(m) Event:		[Applicable/Not Applicable]
~~29.~~			[*If Applicable*: [Section 871(m) Event (Hedging): Not Applicable] Early Termination Option: [Not Applicable/Applicable]]
28.	Change in Law:		[Not Applicable/Applicable]
~~30.~~			[*If Applicable*: Illegality: [Not Applicable/Applicable] Material Increased Cost: [Not Applicable/Applicable] Early Termination Option: [Not Applicable/Applicable]]
29.	Increased Cost of Hedging:		[Not Applicable/Applicable]
~~31.~~			[*If Applicable*: Early Termination Option: [Not Applicable/Applicable]]
30.	Administrator/Benchmark Event		[Not Applicable/Applicable]
~~32.~~			[*If Applicable*: [Administrator/Benchmark Event (Limb (3)): Not Applicable]

		Early Termination following Administrator/Benchmark Event: [Not Applicable/Applicable]]
31. ~~33.~~	Early ~~Redemption~~Termination for Illegality:	[Not Applicable/Applicable]
32. ~~34.~~	Reference Rate Event Provisions:	[Not Applicable/Applicable] [*If Applicable*: Reference Rate: [●] [Reference Rate Event (Limb (iii)): Not Applicable] Pre-nominated Replacement Reference Rate(s): [●] / [Not Applicable] Reference Rate Early Termination: [Applicable]/[Not Applicable]]
33. ~~35.~~	Costs for Unwinding Hedging Arrangements:	[Applicable]/[Not Applicable]

[Signed on behalf of the Issuer

By: …….

Duly Authorised][11]

The [Warrants/Exercisable Certificates] will not become valid or obligatory for any purpose until the Final Terms are attached to the applicable Global Security.

[11] Above signature block to be deleted and this document should not be signed unless there is a specific requirement to do so for the particular trade.

PART B – OTHER INFORMATION

1. LISTING AND ADMISSION TO TRADING

Listing and admission to trading:	[Application [has been/is expected to be] made by the Issuer (or on its behalf) for [Tranche [●] of] the [Warrants/ Exercisable Certificates] to be admitted to trading on the [regulated market of Euronext Dublin and listed on the Official List of Euronext Dublin][the [Euro MTF Market][regulated market] of the Luxembourg Stock Exchange and listed on the Official List of the Luxembourg Stock Exchange][the multilateral trading facility of the Vienna MTF of the Vienna Stock Exchange] with effect from on or around [●]] [Tranche [●] of the [Warrants/Exercisable Certificates] has been admitted to trading on the regulated market of [Euronext Dublin and have been listed on the Official List of Euronext Dublin][the [Euro MTF Market][regulated market of the Luxembourg Stock Exchange] and have been listed on the Official List of the Luxembourg Stock Exchange][the multilateral trading facility of the Vienna MTF of the Vienna Stock Exchange] with effect from [●]] (*Where documenting a fungible issue, need to indicate that original Warrants/Exercisable Certificates are already admitted to trading*)].

2. INTERESTS OF NATURAL AND LEGAL PERSONS INVOLVED IN THE ISSUE

[Save for any fees payable to [the Dealer[s]/the distributor(s)/ [●]], so far as the Issuer [and the CGMFL Guarantor] [is/are] aware, no person involved in the issue of the [Warrants/Exercisable Certificates] has an interest material to the issue.] [The [Dealer(s)/distributors] and their affiliates have engaged, and may in the future engage, in investment banking and/or commercial banking transactions with, and may perform other services for, the Issuer and its affiliates [and the CGMFL Guarantor and its affiliates] in the ordinary course of business] (*Amend as appropriate if there are other interests*)

3. INFORMATION ABOUT THE PAST AND FURTHER PERFORMANCE AND VOLATILITY OF [THE/EACH] UNDERLYING

Information about the past and further performance of [the/each] Underlying is available [but not] free of charge from [the [Bloomberg page/Reuters screen/Exchange] specified for [the/each such] Underlying in Part A above] [*specify other source*].]

[*Include a clear and comprehensive explanation of how the value of the investment is affected by the Underlying and the circumstances when the risks are most evident*]

4. REASONS FOR THE OFFER/USE OF PROCEEDS, ESTIMATED NET PROCEEDS AND TOTAL EXPENSES

(i)	[Reasons for the offer:	[See "*Use of Proceeds*" in the section entitled ["*Description of Citigroup Global Markets Holdings Inc.*"] ["*Description of Citigroup Global Markets Funding Luxembourg S.C.A.*"] in the Base Prospectus]/ [●]
(ii)	[Estimated net proceeds:	[●]

(*For retail securities, 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*)]

(iii) [Estimated total expenses/ Estimate of total expenses related to admission to trading]: [●]

(*For retail securities, estimated total expenses are required to be broken down into each principal intended "use" and presented in order of priority of such "uses". Include the taxes to be charged to the subscriber/purchaser, to the extent known, if the offer is a retail offer subject to PRIIPS or MiFID II.*) (*For wholesale securities, provide an estimate of the total expenses related to the admission to trading*)]

5. [**YIELD** (*Fixed Rate Warrants/ Exercisable Certificates only*) [Applicable/Not Applicable]

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

[Indication of yield: [*specify rate or range of rates*]]

6. **EU BENCHMARKS REGULATION - ARTICLE 29(2) STATEMENT ON BENCHMARKS**

[Not Applicable]

[[*specify benchmark*] is provided by [*administrator legal name*]] (*Repeat as necessary*)

[As at the date hereof, [*administrator legal name*] [appears/does not appear] in the register of administrators established and maintained by ESMA pursuant to Article 36 of the Benchmarks Regulation.] [As far as the Issuer is aware, [[*administrator legal name*], as administrator of [*specify benchmark*], is not required to be registered by virtue of Article 2 of the EU Benchmarks Regulation] [the transitional provisions in Article 51 of the EU Benchmarks Regulation apply, such that [*administrator legal name*] is not currently required to obtain recognition or endorsement or to benefit from an equivalence decision)]] (*Repeat as necessary*)

7. **DISCLAIMERS**

[*Insert any relevant disclaimers*]

[Bloomberg®

Certain information contained in this Final Terms consists of extracts from or summaries of information that is publicly-available from Bloomberg L.P. ("**Bloomberg**®"). The Issuer [and the CGMFL Guarantor] accept[s] responsibility for accurately reproducing such extracts or summaries and, as far as the Issuer [and the CGMFL Guarantor] [is/are] aware and [is/are] able to ascertain from such publicly-available information, no facts have been omitted which would render the reproduced information inaccurate or misleading. Bloomberg® makes no representation, warranty or undertaking, express or implied, as to the accuracy of the reproduction of such information, and accepts no responsibility for the reproduction of such information or for the merits of an investment in the [Warrants/Exercisable Certificates]. Bloomberg® does not arrange, sponsor, endorse, sell or promote the issue of the [Warrants/Exercisable Certificates]

8. **OPERATIONAL INFORMATION**

(a)	ISIN Code:	[●][12]
(b)	Common Code:	[●]][13]
(c)	SEDOL:	[●]]
(d)	CFI:	[[See/[[*include code*][14], as updated, as set out on] the website of the Association of National Numbering Agencies (ANNA) or alternatively sourced from the responsible National Numbering Agency that assigned the ISIN/Not Applicable/Not Available]
(e)	FISN:	[[See/[[*include code*][14], as updated, as set out on] the website of the Association of National Numbering Agencies (ANNA) or alternatively sourced from the responsible National Numbering Agency that assigned the ISIN/Not Applicable/Not Available]
(f)	WKN:	[●] [Not Applicable]
(g)	Valoren:	[●] [Not Applicable]
(h)	Any Additional or Alternative Clearing System(s) other than Clearstream, Luxembourg or Euroclear and the relevant identification number(s):	[Not Applicable/*give name(s) and number(s)*]
(i)	Names and addresses of additional Warrant Agent(s) (if any):	[●]
(j)	Delivery:	Delivery [against/free of] payment

9. ADDITIONAL U.S. FEDERAL INCOME TAX CONSEQUENCES

[For U.S. federal income tax purposes, the Issuer intends to treat the [Warrants/Exercisable Certificates] as [prepaid forward contracts or options]/[prepaid forward contracts or options with associated payments]/[Access [Warrants/Exercisable Certificates]]/[a put and a deposit] for which purposes, the Issuer will treat [ ]% of each periodic payment made with respect to a [Warrant/Certificate] as interest on the deposit and [ ]% as put premium]].]

[The [Warrants/Exercisable Certificates] are Non-U.S. Issuer [Warrants/Exercisable Certificates].]/[The [Warrants/Exercisable Certificates] are U.S. Issuer [Warrants-/Exercisable Certificates].]

[The Issuer has determined that the [Warrants/Exercisable Certificates] are Specified ELIs based on either the "delta" test or the "substantial equivalence" test, as indicated in the table below. Please see the table below for additional information with respect to Section 871(m) of the Code, including information necessary to calculate the amounts of dividend equivalents for the [Warrants/Exercisable Certificates].]/[The Issuer has determined that the [Warrants/Exercisable Certificates] are Specified ELIs because (i) the Issue Date for the [Warrants/Exercisable Certificates] is prior to 2027 and (ii) the [Warrants/Exercisable Certificates] are "delta-one" within the meaning of Section 871(m) of the Code.]/[The Issuer has determined that the Underlying(s) consist solely of one or more Qualified Indices and/or Qualified Index Securities and, therefore, that the [Warrants/Exercisable Certificates] are not Specified ELIs.]/[The Issuer

[12] These codes must be marked as "restricted" for Securities Act purposes in the case of Physical Delivery Share Securities represented by a Global Security.

[13] These codes must be marked as "restricted" for Securities Act purposes in the case of Combined Global Securities or Physical Delivery Share Securities represented by a Regulation S Global Security.

[14] The actual code should only be included where the Issuer is comfortable it is correct.

has determined that the [Warrants/Exercisable Certificates] are not Specified ELIs because (i) the Issue Date for the [Warrants/Exercisable Certificates] is prior to 2027 and (ii) the [Warrants/Exercisable Certificates] are not "delta-one" within the meaning of section 871(m) of the Code.]/[The Issuer has determined that the [Warrants/Exercisable Certificates] are not Specified ELIs for the purpose of Section 871(m) of the Code.]/[The Issuer has determined that the Underlying(s) for the [Warrants/Exercisable Certificates] consist solely of one or more indices whose sole U.S. equity components are Qualified Indices and/or Qualified Index Securities and, therefore, that the [Warrants/Exercisable Certificates] are not Specified ELIs.]/[The Issuer has determined that the Underlying(s) for the [Warrants/Exercisable Certificates] consist solely of (i) one or more Qualified Indices and/or Qualified Index Securities and/or (ii) Underlying(s) that are neither U.S. equities nor indices that include U.S. equities and, therefore, that the [Warrants/Exercisable Certificates] are not Specified ELIs.] [Additional Section 871(m) Information: [●]]

[The [Warrants/Exercisable Certificates] are [Specified Current Payment ~~Warrants~~Securities]/[Specified Net Total Return ~~Warrants~~Securities].]

[Include below table if (i) the [Warrants/Exercisable Certificates] are Specified ELIs, or (ii) the [Warrants/Exercisable Certificates] are not Specified ELIs based on either the "delta" test or the "substantial equivalence" test.

Underlying(s)	U.S. Under-lying Securities (Y/N)	Qualified Index/Qualified Index Security (Y/N)	Simple Contract (Y/N)	Delta (if Simple Contract)	Substantial Equivalence Test (if not a Simple Contract)	Number of Shares Multiplied by Delta (if Simple Contract)	Initial Hedge (if applicable)	Additional Section 871(m) Information

10. **[SECONDARY TRADING**

[*Insert name and address of entities having 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*]]

11. **DISTRIBUTION**

Additional Selling Restrictions and required certifications:	[●] [The definition of U.S. person for the purposes of the certification in any relevant Exercise Notice shall be deemed to be as set out in Part C below.] (*N.B. Only applicable in relation to Index Linked Warrants/Exercisable Certificates, Commodity Index Linked Warrants/Exercisable Certificates, FX Rate Linked Warrants/Exercisable Certificates or Commodity Linked Warrants/Exercisable Certificates*)
Issuer meets the qualifications listed in Article 7(4)(5-2) of the Enforcement Decree of the Financial Investment Services and Capital Markets Act of Korea:	[Yes/No/Not Applicable]
Registered Broker/Dealer:	[Citigroup Global Markets Inc.][*specify other*]/[Not Applicable]]. (*N.B. Only applicable for Warrants/ Exercisable Certificates eligible for sale in the United States*)

Syndication:	The [Warrants/Exercisable Certificates] will be distributed on a [non-]syndicated basis.
If non-syndicated, name and address of relevant Dealer:	[●]
If syndicated, names and addresses of Dealer:	[●]
Date of [Subscription] Agreement:	[●]
Prohibition of Sales to EEA Retail Investors:	[Not Applicable/Applicable] (*If the Warrants/Exercisable Certificates clearly do not constitute "packaged" products, "Not Applicable" should be specified. If the Warrants/Exercisable Certificates may constitute "packaged" products, "Applicable" should be specified*)
Prohibition of Sales to UK Retail Investors:	[Not Applicable/Applicable] (*If the Warrants/Exercisable Certificates clearly do not constitute "packaged" products, "Not Applicable" should be specified. If the Warrants/Exercisable Certificates may constitute "packaged" products, "Applicable" should be specified*)
Prohibition of Offer to Private Clients in Switzerland:	[Applicable[, other than with respect to offers of the [Warrants/Exercisable Certificates] during [the period[s] [●] to [●] (repeat as necessary)]] [Not Applicable]
Swiss Non-exempt Offer:	[Applicable] [Not Applicable] (*If not applicable, delete the remaining placeholders of this paragraph 6*)
[Swiss Offer Period:	From (and including) [●] until (and including) [●] [during [●] (specify any particular times on those days)]]
[Withdrawal right according to Article 63(5) of the Swiss Financial Services Ordinance (FinSO):	[Applicable. If an obligation to prepare a supplement to the Base Prospectus according to Article 56(1) FinSA is triggered during the Swiss Offer Period, investors who have already subscribed or agreed to purchase or subscribe for [Warrants/Exercisable Certificates] before any such supplement to the Base Prospectus is published have the right to withdraw their subscriptions and acceptances within a period of two days from the publication of such supplement regardless of whether the Swiss Offer Period closes prior to the expiry of such two day period.] [Not Applicable]]
[Financial intermediaries granted specific consent to use the Base Prospectus for Swiss Non-exempt Offers:	[*Insert names and addresses of financial intermediaries receiving consent (specific consent)*] [The Issuer consents to the use of the Base Prospectus during the Swiss Offer Period by the financial intermediary(ies) with whom the Issuer has a

contractual relationship in respect of the offer of the [Warrants/Exercisable Certificates].]]

12. **[EXAMPLES TO EXPLAIN HOW THE VALUE OF THE INVESTMENT IS AFFECTED BY THE VALUE OF THE UNDERLYING(S)**

[*Include examples of complex derivative securities (if appropriate) to provide a clear and comprehensive explanation to help investors understand how the value of their investment is affected by the value of the Underlying(s)*]]

(*Delete this paragraph if not applicable*)

[**ANNEX**

SUMMARY OF THE [WARRANTS/EXERCISABLE CERTIFICATES]

(*insert completed Summary for the Warrants/Exercisable Certificates where the issue price or notional amount of the Warrants/Exercisable Certificates is less than EUR100,000*)]

FORM OF PRICING SUPPLEMENT – WARRANTS AND EXERCISABLE CERTIFICATES

The Pricing Supplement relating to each issue of Warrants/Exercisable Certificates may contain (without limitation) such of the following information as is applicable in respect of such Warrants/Exercisable Certificates.

[**PROHIBITION OF SALES TO EEA RETAIL INVESTORS** – [Other than with respect to offers of the [Warrants/Exercisable Certificates] in [specify jurisdiction(s)] for which an EU PRIIPs KID is being prepared] [during the period[s] [●]-[●] (repeat periods as necessary), [T]/[t]The [Warrants/Exercisable Certificates] 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 or superseded, "**MiFID II**"); or (ii) a customer within the meaning of Directive (EU) 2016/97 (the "**Insurance Distribution Directive**"), 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[, save as provided above,] no key information document required by Regulation (EU) No 1286/2014 (as amended, the "**EU PRIIPs Regulation**") for offering or selling the [Warrants/Exercisable Certificates] or otherwise making them available to retail investors in the EEA has been prepared and therefore offering or selling the [Warrants/Exercisable Certificates] 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** – [Other than with respect to offers of the [Warrants/Exercisable Certificates] in the United Kingdom for which a UK PRIIPs KID is being prepared] [during the period[s] [●]-[●] (repeat periods as necessary),] [T]/[t]he [Warrants/Exercisable Certificates] 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 United Kingdom ("**UK**"). For these purposes, a retail investor means a person who is one (or more) of: (i) a retail client, as defined in point (8) of Article 2 of Regulation (EU) No 2017/565 as it forms part of domestic law by virtue of the European Union (Withdrawal) Act 2018 (as amended, the "**EUWA**"); (ii) a customer within the meaning of the provisions of the Financial Services and Markets Act 2000 (as amended, the "**FSMA**") and any rules or regulations made under the FSMA to implement Directive (EU) 2016/97, where that customer would not qualify as a professional client, as defined in point (8) of Article 2(1) of Regulation (EU) No 600/2014 as it forms part of domestic law by virtue of the EUWA; or (iii) not a qualified investor as defined in Article 2 of Regulation (EU) 2017/1129 as it forms part of domestic law by virtue of the EUWA (the "**UK Prospectus Regulation**"). Consequently[, save as provided above,] no key information document required by Regulation (EU) No 1286/2014 as it forms part of domestic law by virtue of the EUWA (the "**UK PRIIPs Regulation**") for offering or selling the [Warrants/Exercisable Certificates] or otherwise making them available to retail investors in the UK has been prepared and therefore offering or selling the [Warrants/Exercisable Certificates] or otherwise making them available to any retail investor in the UK may be unlawful under the UK PRIIPs Regulation.]

The Base Listing Particulars referred to below (as completed by this Pricing Supplement) has been prepared on the basis that any offer of [Warrants/Exercisable Certificates] in (i) any Member State of the European Economic Area will be made pursuant to an exemption under the EU Prospectus Regulation from the requirement to publish a prospectus for offers of the [Warrants/Exercisable Certificates] and (ii) the United Kingdom ("**UK**") will be made pursuant to an exemption under the UK Prospectus Regulation from the requirement to publish a prospectus for offers of the [Warrants/Exercisable Certificates]. Accordingly and subject as provided above, any person making or intending to make an offer in that Member State or the UK of [Warrants/Exercisable Certificates] may only do so in circumstances in which no obligation arises for the Issuer or any Dealer to publish a prospectus pursuant to Article 3 of the EU Prospectus Regulation or section 85 of the Financial Services and Markets Act (as amended, the "**FSMA**"), as applicable, or supplement a prospectus pursuant to Article 23 of the EU Prospectus Regulation or UK Prospectus Regulation, as applicable, in each case, in relation to such offer. None of the Issuer[, the CGMFL Guarantor] and any Dealer has authorised, nor do they authorise, the making of any offer of the [Warrants/Exercisable Certificates] in any other circumstances.

For the purposes of the above paragraph, the expression "**EU Prospectus Regulation**" means Regulation (EU) 2017/1127 and "UK Prospectus Regulation" means Regulation (EU) 2017/1129 as it forms part of domestic law by virtue of the European Union (Withdrawal) Act 2018 (as amended).

[**PROHIBITION OF OFFER TO PRIVATE CLIENTS IN SWITZERLAND** - [Other than with respect to offers of the [Warrants[-]/Exercisable Certificates] [during the period[s] [●] to [●] (*repeat periods as necessary*),] for which a key information document according to the Swiss Federal Financial Services Act ("**FinSA**") or an equivalent document under FinSA has been prepared], [t][T]he [Warrants/Exercisable Certificates] are not intended to be offered or recommended to private clients within the meaning of [the Swiss Federal Financial Services Act ("**FinSA**")/FinSA] in Switzerland. For these purposes, a "private client" means a person who is not one (or more) of the following: (i) a professional client as defined in Article 4(3) FinSA (not having opted-in on the basis of Article 5(5) FinSA) or Article 5(1) FinSA; or (ii) an institutional client as defined in Article 4(4) FinSA; or (iii) a private client with an asset management agreement according to Article 58(2) FinSA.][15]

[This Pricing Supplement has not been and will not be filed and deposited with a review body in Switzerland for entry on the list according to Article 64(5) of [the Swiss Federal Financial Services Act ("**FinSA**")/FinSA]. Accordingly, the [Warrants/Exercisable Certificates] may not be publicly offered, directly or indirectly, in Switzerland within the meaning of FinSA, other than pursuant to an exemption under Article 36(1) FinSA or where such offer does not qualify as a public offer in Switzerland. Neither this Pricing Supplement nor any other offering or marketing material relating to the [Warrants/Exercisable Certificates] constitutes a prospectus pursuant to FinSA, and neither this Pricing Supplement nor any other offering or marketing material relating to the [Warrants/Exercisable Certificates] may be publicly distributed or otherwise made publicly available in Switzerland.][16]

[**The [Warrants/Exercisable Certificates] do not constitute a participation in a collective investment scheme in the meaning of the Swiss Federal Act on Collective Investment Schemes (CISA).** They are neither subject to authorisation nor supervision by the Swiss Financial Market Supervisory Authority FINMA, and investors in [Warrants/Exercisable Certificates] will not benefit from protection under the CISA or supervision by any Swiss regulatory authority and are exposed to the risk of the Issuer and Guarantor (if applicable).][17]

The [Warrants/Exercisable Certificates] have not been and will not be registered under the United States Securities Act of 1933, as amended (the "**Securities Act**"), or the securities laws of any State thereof. The [Warrants/Exercisable Certificates] do not constitute, and have not been marketed as, contracts of sale of a commodity for future delivery (or options thereon) subject to the United States Commodity Exchange Act of 1936, as amended (the "**CEA**"), and trading in the [Warrants/Exercisable Certificates] has not been approved by the Commodity Futures Trading Commission (the "**CFTC**") pursuant to the CEA. No person has registered nor will register as a commodity pool operator of the Issuer under the CEA and the rules of the CFTC thereunder. The Issuer has not registered and will not register as an investment company under the U.S. Investment Company Act of 1940, as amended.

[Accordingly, the [Warrants/Exercisable Certificates] are being offered only to persons who are Permitted Non-U.S. Purchasers in offshore transactions in reliance upon Regulation S under the Securities Act ("**Regulation S**"). Each purchaser of the [Warrants/Exercisable Certificates] or any beneficial interest therein will be deemed to have represented and agreed that it is a Permitted Non-U.S. Purchaser and that it will not sell or otherwise transfer the [Warrants/Exercisable Certificates] or any beneficial interest therein at any time except to (1) the Issuer or its affiliates or (2) a Permitted Non-U.S. Purchaser in an offshore transaction in compliance with Regulation S.][18]

[Accordingly, the [Warrants/Exercisable Certificates] are being offered only to persons who are Permitted QIB Purchasers in reliance upon Rule 144A under the Securities Act ("**Rule 144A**"). Each purchaser of the [Warrants/Exercisable Certificates] or any beneficial interest therein will be deemed to have represented and agreed that it is a Permitted QIB Purchaser and that it will not sell or otherwise transfer the [Warrants/Exercisable Certificates] or any beneficial interest therein at any time except to (1) the Issuer or its affiliates or (2) a Permitted QIB Purchaser in compliance with Rule 144A and the securities laws of each State of the United States.][19]

[Accordingly, the [Warrants/Exercisable Certificates] are being offered only to persons who are Permitted Non-U.S. Purchasers in offshore transactions in reliance upon Regulation S under the Securities Act ("**Regulation S**") or Permitted QIB Purchasers in reliance upon Rule 144A under the Securities Act ("**Rule 144A**"). Each purchaser of the [Warrants/Exercisable Certificates] or any beneficial interest therein will be deemed to have represented and agreed that it is either a Permitted Non-U.S. Purchaser or a Permitted QIB Purchaser and that it will not sell or otherwise transfer the [Warrants/Exercisable Certificates] or any beneficial interest therein at any time except

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15 Include if Warrants are debt instruments with a "derivative character" for the purpose of FinSA and are offered in Switzerland.
16 Include if Warrants are offered in Switzerland.
17 Include if Warrants are offered in Switzerland.
18 Include for Regulation S Global Securities and Securities issued in dematerialised form.
19 Include for Rule 144A Global Securities.

to (1) the Issuer or its affiliates, (2) a Permitted Non-U.S. Purchaser in compliance with Regulation S or (3) a Permitted QIB Purchaser in compliance with Rule 144A and the securities laws of each State of the United States.][20]

[A "**Permitted Non-U.S. Purchaser**" is a person that (i) is outside the United States at the time of any offer or sale of the [Warrants/Exercisable Certificates] to it and is not a "U.S. person" as such term is defined under Rule 902(k)(1) of Regulation S; (ii) does not come within any definition of U.S. person for any purpose under the CEA or any rule, order, guidance or interpretation proposed or issued by the CFTC under the CEA (for the avoidance of doubt, a U.S. person shall include without limitation (a) any person who is either (x) not a "Non-United States person" as such term is defined under CFTC Rule 4.7(a)(1)(iv), but excluding, for the purposes of subsection (D) thereof, the exception for qualified eligible persons who are not "Non-United States persons" or (y) not a "foreign located person" as defined in CFTC Rule 3.10(c)(1)(ii) and (b) any person who is a "U.S. Person" or a "Significant Risk Subsidiary", or benefits from a "Guarantee", in each case as such terms are defined in CFTC Rule 23.23(a) under the CEA, as such rule may be amended, revised, supplemented or superseded); (iii) is not a "U.S. Person" as defined in Rule 3a71-3(a)(4) under the United States Securities Exchange Act of 1934, as amended; and (iv) is not, and whose purchase and holding of the [Warrants/Exercisable Certificates] is not made on behalf of or with "plan assets" of, an employee benefit plan subject to Title I of the U.S. Employee Retirement Income Security Act of 1974, as amended ("**ERISA**"), a plan, individual retirement account or other arrangement subject to Section 4975 of the U.S. Internal Revenue Code of 1986, as amended (the "**Code**") or an employee benefit plan or other plan or arrangement subject to any laws, rules or regulations substantially similar to Title I of ERISA or Section 4975 of the Code.][21]

[A "**Permitted QIB Purchaser**" is a person that (i) is a "qualified institutional buyer" (as defined in Rule 144A) (a "**QIB**"), purchasing (or holding) the [Warrants/Exercisable Certificates] for its own account or for the account of one or more QIBs and is aware that the offer and sale to it is being made in reliance on Rule 144A; and (ii) is not, and whose purchase and holding of the [Warrants/Exercisable Certificates] is not made on behalf of or with "plan assets" of, an employee benefit plan subject to Title I of the U.S. Employee Retirement Income Security Act of 1974, as amended ("**ERISA**"), a plan, individual retirement account or other arrangement subject to Section 4975 of the U.S. Internal Revenue Code of 1986, as amended (the "**Code**") or an employee benefit plan or other plan or arrangement subject to any laws, rules or regulations substantially similar to Title I of ERISA or Section 4975 of the Code.][22]

For a description of certain restrictions on offers and sales of [Warrants/Exercisable Certificates], see "*General Information relating to the Programme and the Securities – Subscription and Sale and Transfer and Selling Restrictions*" in the Base Listing Particulars.

Notwithstanding anything to the contrary in this Pricing Supplement or the Base Listing Particulars (as defined below), all persons may disclose to any and all persons, without limitation of any kind, the United States federal, state and local tax treatment of the [Warrants/Exercisable Certificates], any fact relevant to understanding the United States federal, state and local tax treatment of the [Warrants/Exercisable Certificates], and all materials of any kind (including opinions or other tax analyses) relating to such United States federal, state and local tax treatment other than the names of the parties or any other person named herein, or information that would permit identification of the parties or other non-public business or financial information that is unrelated to the United States federal, state or local tax treatment of the [Warrants/Exercisable Certificates] with respect to such person and is not relevant to understanding the United States federal, state or local tax treatment of the [Warrants/Exercisable Certificates] with respect to such person.

[The contents of this Pricing Supplement have not been reviewed by any regulatory authority in Hong Kong. You are advised to exercise caution in relation to the offer. If you are in any doubt about any content of this Pricing Supplement, you should obtain independent professional advice.]

[**Notification under Section 309B(1)(c) of the Securities and Futures Act (Chapter 289) of Singapore (the "SFA")** - The Issuer has determined the classification of the [Warrants/Exercisable Certificates] as prescribed capital markets products (as defined in the Securities and Futures (Capital Markets Products) Regulations 2018 of Singapore) and Excluded Investment Products (as defined in MAS Notice SFA 04-N12: Notice on the Sale of Investment Products and MAS Notice FAA-N16: Notice on Recommendations on Investment Products).][23]

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[20] Include for Combined Global Securities.

[21] Include for (a) Regulation S Global Securities and Securities issued in dematerialised form and (b) Combined Global Securities only.

[22] Include for (a) Rule 144A Global Securities and (b) Combined Global Securities only.

[23] To insert notice if classification of the Warrants is not "capital markets products other than prescribed capital markets products", pursuant to Section 309B of the SFA or Specified Investment Products (as defined in MAS Notice SFA 04-N12: Notice on the Sale of Investment Products and MAS

[By the purchase of any [Warrants/Exercisable Certificates], each [Warrantholder/Exercisable Certificateholder] will be deemed to have represented and warranted that the acquisition of the [Warrant/Exercisable Certificate] by it will not contravene any charter, investment objectives or internal policies, or any applicable laws or regulations, including without limitation, Section 12(d)(3) of the U.S. Investment Company Act and the rules promulgated thereunder.]

[Date]

[Citigroup Global Markets Holdings Inc.] [Citigroup Global Markets Funding Luxembourg S.C.A.]

Legal Entity Identifier: [[82VOJDD5PTRDMVVMGV31]/[549300EVRWDWFJUNNP53]]

Issue of [*Aggregate Number of Warrants/Exercisable Certificates*][*Title of Warrants/Exercisable Certificates*] (the "[Warrants/Exercisable Certificates] ")

[Guaranteed by Citigroup Global Markets Limited]
under the Citi Global Medium Term Note Programme

Part A – Contractual Terms

[Terms used herein shall be deemed to be defined as such for the purposes of the Conditions set forth in the Base Listing Particulars. This document constitutes the Pricing Supplement of the [Warrants/Exercisable Certificates] described herein and must be read in conjunction with the Base Listing Particulars[, as so supplemented]. This Pricing Supplement does not constitute Final Terms for the purposes of Regulation (EU) 2017/1129 (the "**EU Prospectus Regulation**") or Regulation (EU) 2017/1129 as it forms part of domestic law by virtue of the European Union (Withdrawal) Act 2018 (as amended) (the "**UK Prospectus Regulation**"). Full information on the Issuer [, the CGMFL Guarantor] and the offer of the [Warrants/Exercisable Certificates] is only available on the basis of the combination of this Pricing Supplement and the Base Listing Particulars[, as so supplemented]. The Base Listing Particulars is available for viewing at the specified offices of [the Manager[s] and] the Principal Warrant Agent [, at the registered office of CGMFL] [and on the website of [Euronext Dublin (https://live.euronext.com/en/markets/dublin)][the Luxembourg Stock Exchange (www.luxse.com)]]. [This Pricing Supplement is available [●].]

"**Base Listing Particulars**" means the [CGMHI/CGMFL] Base Listing Particulars dated 18 November 2024 relating to the Programme and any supplement(s) thereto approved on or before the Issue Date of the [Warrants/Exercisable Certificates].]

[*The following alternative language applies if the first tranche of an issue which is being increased was issued under this Base Listing Particulars but prior to the publication of one or more supplements*:

Terms used herein shall be deemed to be defined as such for the purposes of the Conditions (the "**Conditions**") set forth in the Original Base Listing Particulars. This document constitutes the Pricing Supplement of the [Warrants/Exercisable Certificates] described herein and must be read in conjunction with the Current Base Listing Particulars [and the Supplement(s) to the Current Base Listing Particulars], which [constitutes] [together constitute] a base listing particulars, save in respect of the Conditions which are extracted from the Original Base Listing Particulars [as supplemented by the Supplement(s) to the Original Base Listing Particulars] and are incorporated by reference into the Current Base Listing Particulars.

Full information on the Issuer[, the CGMFL Guarantor] and the offer of the [Warrants/Exercisable Certificates] is only available on the basis of the combination of this Pricing Supplement and the Current Base Listing Particulars [and the Supplement(s) to the Current Base Listing Particulars] and the Original Base Listing Particulars [and the Supplement(s) to the Original Base Listing Particulars]. Copies of such documents are available for viewing at the specified offices of [the Dealer[s] and] the Warrant Agents. Such documents and this Pricing Supplement are also published on the website of [Euronext Dublin (https://live.euronext.com/en/markets/dublin)][the Luxembourg Stock Exchange (www.luxse.com)]].

Notice FAA-N16: Notice on Recommendations on Investment Products). Relevant Dealer(s) to consider whether it / they have received the necessary product classification from the Issuer prior to the launch of the offer, pursuant to Section 309B of the SFA. A notification of the product classification is required as long as an offer of securities is contemplated in Singapore and the offer is not, or not intended to be, restricted to persons specified in Regulation 2 of the Securities and Futures (Capital Markets Products) Regulations 2018 of Singapore (i.e. an "accredited investor", "expert investor", "institutional investor" or "any other person that is not an individual").

For the purposes hereof, "**Original Listing Particulars**" means, in relation to the first tranche of the [Warrants/ Exercisable Certificates], the [CGMHI/CGMFL] Base Listing Particulars dated [18 November 2024] specified in the Pricing Supplement for such first tranche[, as supplemented by a Supplement (No. [●]) dated [●] ([the] "**Supplement [to the Original Base Listing Particulars]** "] [**No. [●]**]) [and a Supplement (No. [●]) dated [●] ("**Supplement [to the Original Base Listing Particulars] No. [●]**" and, together with Supplement No. [●], the "**Supplement(s) to the Original Base Listing Particulars**"])].] and "**Current Base Listing Particulars**" means the [CGMHI/CGMFL] Base Listing Particulars dated [18 November 2024] relating to the Programme[, as supplemented by a Supplement (No. [●]) dated [●] ([the] "**Supplement [to the Current Base Listing Particulars] [No. [●]]**") [and a Supplement (No. [●]) dated [●] ("**Supplement [to the Current Base Listing Particulars] No. [●]**" and, together with Supplement No. [●], the "**Supplement(s) to the Current Base Listing Particulars**) "].]

[*The following alternative language applies to a Pricing Supplement relating to an "up to" issue of Warrants/Exercisable Certificates which may be increased under a Base Listing Particulars with a later date N.B. "up to" issues of Warrants/Exercisable Certificates can't be admitted to trading on the Global Exchange Market*:

Terms used herein shall be deemed to be defined as such for the purposes of the Conditions set forth in the Base Listing Particulars. This document constitutes the Pricing Supplement of the [Warrants/Exercisable Certificates] described herein and must be read in conjunction with: (a) the Original Base Listing Particulars[, as so supplemented]; or (b) in respect of any issues of further [Warrants/Exercisable Certificates] issued by the Issuer pursuant to General Condition 13 in a number up to the maximum number of [Warrants/Exercisable Certificates] specified below, the Current Base Listing Particulars[, as so supplemented], save in respect of the Conditions which are extracted from the Original Base Listing Particulars[, as so supplemented]. This Pricing Supplement does not constitute Final Terms for the purposes of Article 5.4 of the Prospectus Directive or the EU Prospectus Regulation. Full information on the Issuer [, the CGMFL Guarantor] and the offer of the [Warrants/Exercisable Certificates] is only available on the basis of the combination of this Pricing Supplement, the Current Base Listing Particulars[, as so supplemented] and the Original Base Listing Particulars[, as so supplemented]. The Original Base Listing Particulars [, the Supplement(s) to the Original Base Listing Particulars] and the Current Base Listing Particulars [and the Supplement(s) to the Current Base Listing Particulars] are available for viewing at the specified offices of [the Dealer[s] and] the Principal Warrant Agent and on the web-site of [Euronext Dublin (https://live.euronext.com/en/markets/dublin)][and][the Luxembourg Stock Exchange (www.luxse.com)] [and at the registered office of CGMFL]. [This Pricing Supplement is available [●].]

"**Original Base Listing Particulars**" means the [CGMHI/CGMFL] Base Listing Particulars dated 18 November 2024 relating to the Programme[, as supplemented by a Supplement (No. [●]) dated [●] ([the] "**Supplement [to the Original Base Listing Particulars] [No. [●]]**") [and a Supplement (No. [●]) dated [●] ("**Supplement [to the Original Base Listing Particulars] No. [●]**" and, together with Supplement No. [●], the "**Supplement(s) to the Original Base Listing Particulars**")].

"**Current Base Listing Particulars**" means, in respect of any issues of further [Warrants/Exercisable Certificates] issued by the Issuer pursuant to General Condition 13 in a number up to the maximum number of [Warrants/Exercisable Certificates] specified below, the [CGMHI/CGMFL] Base Listing Particulars as supplemented, amended or replaced as at the date of such further issue.]

References herein to numbered Conditions are to the terms and conditions of the [Warrants/Exercisable Certificates] and words and expressions defined in such terms and conditions shall bear the same meaning in this Pricing Supplement, save where otherwise expressly provided.

TYPE, ISSUE AND GENERAL PROVISIONS

1.	(a)	Issuer:	[Citigroup Global Markets Holdings Inc.][Citigroup Global Markets Funding Luxembourg S.C.A.]
	(b)	Guarantor:	[Citigroup Global Markets Limited] [Not Applicable] (*N.B. Only Warrants/Exercisable Certificates issued by Citigroup Global Markets Funding Luxembourg S.C.A. are guaranteed by Citigroup Global Markets Limited*)
2.	Type of Security:		[Warrants] [Exercisable Certificates]

3.	Governing Law:		[English law][German law][Irish law]
4.	(a)	Series Number:	[●]
	(b)	Consolidation:	[Not Applicable] [On [●], Tranche [●] of the [Warrants/Exercisable Certificates] ("**Tranche [●]**") are to be consolidated and form a single Series with the [insert title of relevant Series of [Warrants/Exercisable Certificates]] issued on [insert issue date] ("**Tranche [●]**")] (*NB: Only applicable for fungible issues of Warrants/Exercisable Certificates*)
5.	Type of [Warrant/Exercisable Certificates]:		The [Warrants/Exercisable Certificates] are [[Security Index Linked ~~Warrants~~/ Commodity Index Linked ~~Warrants~~/ Commodity Linked ~~Warrants~~/ Share Linked ~~Warrants~~/ Depositary Receipt Linked ~~Warrants~~/ ETF Linked ~~Warrants~~/ Mutual Fund Linked ~~Warrants~~/ FX Rate Linked ~~Warrants~~/ Bespoke Index Linked ~~Warrants~~/ Rate Linked ~~Warrants~~/ Debt Linked] [Warrants/Exercisable Certificates]] / [*specify other type of Warrant/Exercisable Certificate*]] (*Specify one or a combination of the above for all Warrants/Exercisable Certificates other than Credit Warrants/Exercisable Certificates*) [The Warrants are [Call] [Put] [Spread] [Delta One] [Warrants/Exercisable Certificates]] (*N.B. Call/Put Spread Warrants/Exercisable Certificates may not be Debt Linked Warrants/Exercisable Certificates, FX Rate Linked Warrants/Exercisable Certificates or Bespoke Index Linked Warrants/Exercisable Certificates*) [The [Warrants/Exercisable Certificates] are Credit [Warrants/Exercisable Certificates]] (*N.B. Credit [Warrants/Exercisable Certificates] may only be issued by CGMFL*) [The [Warrants/Exercisable Certificates] are Long/Short [Warrants/Exercisable Certificates]] (*N.B. Long/Short Warrants/Exercisable Certificates may only be Share Linked Warrants/Exercisable Certificates, Depositary Receipt Linked Warrants/Exercisable Certificates and/or ETF Linked Warrants/Exercisable Certificates relating to a basket of Shares, Depositary Receipts and/or ETF Shares*) [The Certificates are [EMEA] [LATAM] [Saudi] [APAC] [Convertible Bond] Participation Certificates [that are [Indian/China/Taiwan] Participation Certificates.] (*N.B. Participation Certificates other than APAC Convertible Bond Participation Certificates may only be Share Linked Certificates relating to a single Share and APAC Convertible Bond Participation Certificates may only be Debt Linked Certificates relating to a single Debt Security*)
6.	Indian Compliance Representations, Warranties and Undertakings		[Applicable] [Not Applicable] (*Where the Warrants/Exercisable Certificates are specified to be Indian Participation Certificates above, specify as applicable*)

7.	China Compliance Representations, Warranties and Undertakings		[Applicable] [Not Applicable] (*Where the Warrants/Exercisable Certificates are specified to be China Participation Certificates above, specify as applicable*)
8.	Taiwan Compliance Representations, Warranties and Undertakings		[Applicable] [Not Applicable] (*Where the Warrants/Exercisable Certificates are specified to be Taiwan Participation Certificates above, specify as applicable*)
9.	Exercise Style:		The [Warrants/Exercisable Certificates] are [[European Style][American Style][Multiple Exercise][*specify other*] [Warrants]/Exercisable Certificates]]. [The [Warrants/Exercisable Certificates] are [Call/Put] [Warrants/Exercisable Certificates] and, therefore, are European Style [Warrants/Exercisable Certificates]] [The [Warrants/Exercisable Certificates] are Credit [Warrants/Exercisable Certificates] linked to a Notional Transaction which is a Single Name CDS and, therefore, subject as provided in the Conditions, are European Style [Warrants/Exercisable Certificates]] [The [Warrants/Exercisable Certificates] are Credit [Warrants/Exercisable Certificates] linked to a Notional Transaction which is an iTraxx CDS and, therefore, are Multiple Exercise [Warrants/Exercisable Certificates]] [The [Warrants/Exercisable Certificates] are Credit [Warrants/Exercisable Certificates] linked to a Notional Transaction which is an Index Swaption and, therefore, are European Style [Warrants/Exercisable Certificates]] [The Warrants are Long/Short Warrants and, therefore, are European Style Warrants.] [The Exercisable Certificates are [EMEA] [LATAM] [Saudi] Participation Certificates and, therefore, are Multiple Exercise Exercisable Certificates (see the Participation Conditions Annex)] [The Exercisable Certificates are APAC [Convertible Bond] Participation Certificates and, therefore, are American Style Exercisable Certificates]
10.	(a)	Trading method:	[Nominal]/[Units]
	(b)	Number of [Warrants/Exercisable Certificates] being issued:	The number of [Warrants/Exercisable Certificates] being issued is [●] [[being the equivalent of] [up to] [●] Units] (*insert only if Trading in Units is specified as applicable below*)
	(c)	Total number of [Warrants/Exercisable Certificates] in issue:	[●] (*NB: Insert description of issuances and any purchases and cancellations for fungible issues of Warrants/Exercisable*

			Certificates. Otherwise, this will be the same as the sub-paragraph (b) above)
	(d)	Minimum trading size:	[[●] [Warrants/Exercisable Certificates] [*insert if Trading in Nominal is specified as applicable below*: [being the equivalent of] [up to] [●] in nominal amount] [*insert if Trading in Units is specified as applicable below*: being the equivalent of [up to] [●] Units]] [Not Applicable]
	(e)	Multiple trading size:	[[●] [Warrants/Exercisable Certificates] [*insert if Trading in Nominal is specified as applicable below*: [being the equivalent of] [up to] [●] in nominal amount] [*insert if Trading in Units is specified as applicable below*: [being the equivalent of] [up to] [●] Units]] [Not Applicable] (*If a minimum trading size exists, this represents the higher integral multiple amount*)
11.	Trading in Units:		[Not Applicable] [[Warrants/Exercisable Certificates] must be exercised in Units. Each Unit consists of [●] [Warrants/Exercisable Certificates].] (*N.B. This is in addition to any requirements relating to "Minimum Exercise Number" or "Maximum Exercise Number" set out below*) (*If not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(a)	Unit value:	[●] per Unit
	(b)	Aggregate proceeds amount:	[●] (*N.B. Specify as an amount calculated by multiplying the Issue Price and the aggregate issue size*)
12.	Trading in Nominal:		[Applicable] [Not Applicable] *(If not applicable, delete the remaining sub-paragraph of this paragraph)*
	(a)	Nominal amount per [Warrant/Exercisable Certificate]:	[●] per [Warrant/Exercisable Certificate] (*Include only if Trading in Nominal is Applicable above*)
13.	(a)	Issue Date:	The issue date of the [Warrants/Exercisable Certificates] is [●]
	(b)	Trade Date:	[●]
14.	Issue Price:		[●] per [[Warrant/Exercisable Certificate]/Unit]

EXERCISE

15.	Exercise:		(*If the information is set out elsewhere, delete remaining sub-paragraphs*)
	(a)	[Exercise Price/Strike Price]:	[The exercise price per [[Warrant/Exercisable Certificate]/Unit] is [●] (*N.B. This should take into account any relevant Weighting*)] [The Strike Price of the Underlying is [●]/*specify the Strike Price for each Underlying*]

(b)	Exercise Date(s):	[The exercise date of the [Warrants/Exercisable Certificates] is [●], provided that, if such date is not a Business Day, the Exercise Date shall be the immediately [preceding/succeeding] Business Day.] (*N.B. Only applicable in relation to European Style Warrants/Exercisable Certificates*) [The exercise dates of the [Warrants/Exercisable Certificates] are [●], [●] and [●], provided that, if any such date is not a Business Day, that Exercise Date shall be the immediately [preceding/succeeding] Business Day] (*N.B. Only applicable in relation to Multiple Exercise Warrants/Exercisable Certificates*) [As defined in General Condition 3 (*Definitions*)] (*N.B. Only applicable in relation to American Style Warrants/Exercisable Certificates*) [As specified in item ~~33~~25 below] (*Include for Long/Short Warrants*)
(c)	Exercise Period:	[The exercise period in respect of the [Warrants ~~is~~/Exercisable Certificates] is from and including [●] to and including [●] [, or if [●] is not a Business Day, the immediately succeeding Business Day]] [Not Applicable]
(d)	Extension of Exercise Period:	[Applicable/Not Applicable] (*N.B. Only applicable in relation to American Style Warrants/Exercisable Certificates*)
(e)	Automatic Exercise:	Automatic Exercise [applies/does not apply] (*Automatic Exercise applies for Credit Warrants/ Exercisable Certificates*) (*Automatic Exercise applies for APAC Participation Certificates and APAC Convertible Bond Participation Certificates*) (*Automatic Exercise applies for German Law Warrants/Exercisable Certificates*)
(f)	Minimum Exercise Number:	[The minimum number of [Warrants/Exercisable Certificates] that may be exercised (including automatic exercise) on any day by any [Warrantholder/Exercisable Certificateholder] is [●] [and [Warrants/Exercisable Certificates] may only be exercised (including automatic exercise) in integral multiples of [●] [Warrants/Exercisable Certificates] in excess thereof]] [Not Applicable] [As specified in item ~~33~~25 below] (*Include for Long/Short Warrants*)
(g)	Maximum Exercise Number:	[The maximum number of [Warrants/Exercisable Certificates] that may be exercised on any day by any [Warrantholder/Exercisable Certificateholder] or group of

[Warrantholders/Exercisable Certificateholders] (whether or not acting in concert) is [●]] [Not Applicable]

[The Actual Exercise Date for each additional Quota shall be each of the succeeding Business Days until all such [Warrants/Exercisable Certificates] have been attributed with an Actual Exercise Date, subject as provided in General Condition7(a)(ii)]

(*N.B. Not applicable for European Style Warrants/Exercisable Certificates or Multiple Exercise Warrants/Exercisable Certificates*)

16. Hedging Taxes: [Applicable/Not Applicable]

INTEREST (IF ANY)

17. Fixed Rate [Warrant/Exercisable Certificate] Provisions [Applicable/Not Applicable]

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

(a) Interest Rate[(s)]: [●] per cent. per annum [payable [annually/semi-annually/quarterly/monthly/[other] (*specify*)] in arrear]

(b) Interest Commencement Date: [*Specify*/Issue Date/Not Applicable]

(c) Interest Payment Date(s): [●] in each year [adjusted in accordance with [specify Business Day Convention]/not adjusted] (*NB: For certain Renminbi Warrants/Exercisable Certificates in respect of which the Interest Payment Dates are subject to modification, Modified Following Business Day Convention should apply*)

(d) Interest Period End Date(s): [Interest Payment Date(s)/ [●] in each year [adjusted in accordance with [*specify Business Day Convention]/not adjusted*]]

(e) Interest Amount[(s)]: [●] per Calculation Amount

(f) Broken Amount(s): [●] per Calculation Amount, payable on the Interest Payment Date falling [in/on] [●]

(*Insert particulars of any initial or final broken interest amounts which do not correspond with the Interest Amount*)

(g) Calculation Amount [●] [Unit]

(h) Day Count Fraction: [30/360]/ [Actual/Actual(ICMA)]/ [other] [Actual/365 (Fixed)]/ [Actual/365 Sterling]/ [1/1] (*NB: Applicable for Renminbi Warrants/Exercisable Certificates*)

(i) [Determination Dates: [●] in each year (*Insert regular interest payment dates, ignoring issue date or maturity date in the case of a long or short first or last coupon. NB: only relevant where Day Count Fraction is Actual/Actual (ICMA)*)]

(j) Business Day Convention: [Following Business Day Convention/Modified Following Business Day Convention/Preceding Business Day Convention/ [other] (*give details*)]

	(k)	Other terms relating to the method of calculating interest for Fixed Rate [Warrants/Exercisable Certificates]:	[Not Applicable/*give details*]

VALUATION

18.	Valuation:		[Applicable/Not Applicable] (*Specify Not Applicable for Credit Warrants/Exercisable Certificates, otherwise specify Applicable*) (*If the Warrants/Exercisable Certificates are Credit Linked Warrants/Exercisable Certificates or the information is set out elsewhere, delete remaining sub-paragraphs*)
	(a)	Averaging:	Averaging [applies/does not apply] to the [Warrants/Exercisable Certificates]. [The Averaging Dates [in respect of each Actual Exercise Date] are [the Valuation Dates [in respect of such Actual Exercise Date]]] [Initial Averaging: [Applicable] [Not Applicable]] [Final Averaging: [Applicable] [Not Applicable]] (*N.B. Initial / Final Averaging only applicable in relation to Put/Call Spread Warrants/Exercisable Certificates*) [The [Initial] [Final] Averaging Dates [in respect of each Actual Exercise Date] are [the [Initial] [Final] Valuation Dates specified below]] (*Repeat as necessary*) [[In the event that an Averaging Date is a Disrupted Day [Omission/Postponement/ Modified Postponement] will apply]
	(b)	Specified Valuation Date(s):	The [Initial] [Final] Valuation Date[s] [in respect of each Actual Exercise Date] [is/are] [●]] [The Contract Expiry Date] (*Specify for Security Index Linked Warrants/Exercisable Certificates where "Contract Valuation" is applicable*) [The Initial Valuation Date is [●]] (*N.B. Only applicable in relation to Put/Call Spread Warrants/Exercisable Certificates where Strike Price is not specified*) [[Each] such date shall be subject to adjustment [as provided in [Valuation and Settlement Condition 1/*specify*]
	(c)	Valuation Disruption (Scheduled Trading Days):	[Move in Block/Value What You Can/Not Applicable/specify] [Valuation and Settlement Condition 1(c)(i) [applies/does not apply]] [[Preceding/Modified Following] Scheduled Trading Day] (*Only applicable in respect of a Rate Underlying*)
	(d)	Valuation Disruption (Disrupted Days):	[Move in Block/Value What You Can/Not Applicable/specify] [Valuation and Settlement Condition 1(d)(i) [applies/does not apply]]

(*In relation to determination of Underlying Levels, specify adjustments to Valuation Dates where different from the Conditions*)

(e) Valuation Roll: [Eight] [●] [Not Applicable]

(*If no Valuation Roll is stated, Specified Maximum Days of Disruption will be equal to eight*)

SETTLEMENT

19. Settlement: Settlement will be by way of [cash payment ("**Cash Settled [Warrants/Exercisable Certificates]** ")] [and/or] [physical delivery ("**Physical Delivery [Warrants/Exercisable Certificates]** ")]

(*Call/Put Spread Warrants/Exercisable Certificates are Cash Settled Warrants/Exercisable Certificates*)

(*Credit Warrants/Exercisable Certificates are Cash Settled Warrants/Exercisable Certificates*)

(*Long/Short Warrants are Cash Settled Warrants*)

(*EMEA Participation Certificates, LATAM Participation Certificates and Saudi Participation Certificates are Cash Settled Certificates*)

(*APAC Participation Certificates and APAC Convertible Bond Participation Certificates are Cash Settled Certificates or, at the option of the Issuer or Certificateholder (where specified below that the Certificateholder has the option to vary settlement only), Physical Delivery Certificates*)

20. Variation of Settlement [Not Applicable]

(*If the information is set out elsewhere or if not applicable, delete the remaining sub-paragraphs*)

(a) Issuer's option to vary settlement: The Issuer [has/does not have] the option to vary settlement in respect of the [Warrants/Exercisable Certificates] pursuant to General Condition 5(e) (*N.B. Option is only available in relation to Warrants/Exercisable Certificates represented by a Global Security*)[. Cash Settled [Warrants/Exercisable Certificates] which carry this right will be treated as Physical Delivery [Warrants/Exercisable Certificates] for the purposes of the legends on the [Warrants/Exercisable Certificates]]

[The Issuer does not have the option to vary settlement in respect of the Exercisable Certificates pursuant to General Condition 5(e). The Issuer has the option to elect for physical settlement where the Exercisable Certificates are cancelled on an Early Termination ~~Settlement~~ Date.]

(*Insert for APAC Participation Certificates and APAC Convertible Bond Participation Certificates*)

	(b)	[Warrantholder's/Exercisable Certificateholder's] option to vary settlement:	[The [Warrantholder~~[~~/Exercisable Certificateholder] [has/does not have] the option to elect for settlement [by way of cash payment/physical delivery][, subject as provided in the Conditions to the Issuer's right to elect cash settlement/*insert details*]
21.	Cash Settlement Amount(s):		[The Cash Settlement Amount shall be determined as set out in Valuation and Settlement Condition [2(a)(i)(A)] [2(a)(i)(B)] [2(a)(ii)(A)] [2(a)(ii)(B)] [2(a)(iii)(A)] [2(a)(iii)(B)] [2(a)(iii)(C)] [2(a)(iv)] [2(a)(v)] [2(b)(i)] [2(b)(ii)] [2(b)(iii)] [2(b)(iv)]~~[6]~~] [For the purposes of [Valuation and Settlement Condition [2(a)(vi)] [2(b)(v)]], the Cash Settlement Amount shall be determined [as set out in the Schedule attached hereto] [*insert details*]] (*Consideration to be given to whether the Cash Settlement Amount should include accrued interest or whether, for English Law Warrants/Exercisable Certificates or the Irish Law Warrants/Exercisable Certificates, the amount payable is the Cash Settlement Amount plus accrued interest*) (*Specify the Cash Settlement Amount for APAC Participation Certificates and APAC Convertible Bond Participation Certificates*) For the purposes of Valuation and Settlement Condition [2(a)(i)(B)] [2(a)(ii)(B)] [2(a)(iii)(B)] [2(a)(iii)(C)] [2(a)(iv)], Rate 1 is [●] and Rate 2 is [●]] (*Specify where the Warrants/Exercisable Certificates are Rate Linked Warrants/Exercisable Certificates relating to a basket of Rates*) [The Cash Settlement Amount shall be determined as set out in Valuation and Settlement Condition ~~5~~6] (*Insert for EMEA Participation Certificates, LATAM Participation Certificates and Saudi Participation Certificates*) [As specified in item ~~33~~25 below] (*Include for Long/Short Warrants*)
	(a)	Commission:	[●] [Not Applicable]
	(b)	Exchange Rate:	[Not Applicable] [[Calculation Agent Determination][Screen Page Determination] applies [and the relevant Screen Page is [●] and the relevant time is [●]]] [●] [As specified in item ~~33~~25 below] (*Include for Long/Short Warrants*)
	(c)	Cap:	[●] [Not Applicable]
	(d)	Floor:	[●] [Not Applicable]
	(e)	Weighting:	[The weighting to be applied to each Underlying to ascertain the Settlement Price is [●]. Each such Weighting shall be subject to adjustment [in accordance with the Share Conditions (*in the case of Share Linked*

Warrants/Exercisable Certificates)]]/[*specify the Weighting for each Underlying*]/[*specify other*]/[Not Applicable] /

[As specified in the Schedule attached hereto] (*Include for Long/Short Warrants*)

(*N.B. Only applicable in relation to Cash Settled Warrants/Exercisable Certificates relating to a basket of Underlyings*)

(f) Settlement Date(s):

(i) [The settlement date(s) for the [Warrants ~~/~~/Exercisable Certificates] [is/are] [●] [or, if [any] such date is not a [Settlement] Business Day, the immediately [succeeding/preceding] [Settlement] Business Day]. (*N.B. Applicable for Physical Delivery Warrants/Exercisable Certificates. Only applicable for Cash Settled Warrants/Exercisable Certificates if Settlement Date(s) is/are different from the definition in the Conditions or for Credit Linked Warrants/Exercisable Certificates linked to a Notional Transaction which is an Index Swaption*)]

(ii) ["**Settlement Business Day**" for the purposes of General Condition 5(c)(~~ii~~iii) means [●]

(*N.B. Only applicable in the case of Physical Delivery Warrants/Exercisable Certificates*)]

(*N.B. In relation to Mutual Fund Linked Warrants/Exercisable Certificates, consideration should be given to when the value of the relevant Fund Interest will be published*)

[As specified in item ~~33~~25 below] (*Include for Long/Short Warrants*)

(g) Multiplier: [[●] [%]] [Not Applicable]

(h) Fixed Percentage: [[●] [%]] [Not Applicable]

(i) Lower Strike: [[●] [%]] [Not Applicable]

(j) Upper Strike: [[●] [%]] [Not Applicable]

(k) Nominal Amount: [The nominal amount which is to be used to determine [the/each] Cash Settlement Amount pursuant to [General Condition 5(b)(i)] [Valuation and Settlement Condition 2] is [●] [and the relevant screen page is [●]] [Not Applicable] (*N.B. a Nominal Amount must be specified for (i) Call / Put Warrants/Exercisable Certificates, (ii) Call / Put Spread Warrants/Exercisable Certificates where the relevant Underlying(s) are Rates and Averaging does not apply and (iii) Delta One Warrants/Exercisable Certificates*)

(l) Strike: [[●]%] [Not Applicable]

(m) Margin: [●] [Not Applicable]

(*N.B pursuant to each of the formulae for Call Warrants/Exercisable Certificates, Put Warrants/Exercisable Certificates, Call Spread*

Warrants/Exercisable Certificates and Put Spread Warrants/Exercisable Certificates relating to Rates, the Margin will be added to the Settlement Price. If the Margin should be subtracted from the Settlement Price, the Margin should be specified here to be a negative number)

(n) Rates Day Count Fraction: [30/360]

[Actual/365 (Fixed)]

[Actual/365 (Sterling)]

[Actual/360]

[Not Applicable]

(*N.B Only applicable to Rate Linked Warrants/Exercisable Certificates where a day count fraction is required to be applied to the Rate (e.g. in the event that there are multiple Exercise Dates.*)

(*N.B. Only applicable in relation to Cash Settled Warrants/Exercisable Certificates*)

(o) Payment of Dividends: [Not Applicable] [Applicable – see the Schedule attached hereto/*specify details*]

[Applicable - The definition of "Dividend" in Valuation and Settlement Condition 5 (*Definitions*) applies and, for which purpose, the Dividend Percentage is [●]%]

(*N.B. Only applicable in relation to Call Warrants/Exercisable Certificates or Put Warrants/Exercisable Certificates for which the Underlying is a Share, a Depositary Receipt, an ETF Share or a Fund Interest*)

22. Settlement Currency: The settlement currency for the payment of [the/each Cash Settlement Amount] (*in the case of Cash Settled Warrants/Exercisable Certificates*)/[the Disruption Cash Settlement Price] [and/or the Failure to Deliver Settlement Price] (*in the case of Physical Delivery Warrants/Exercisable Certificates*) [and/or any other amounts payable in respect of the [Warrants/Exercisable Certificates]] is [●]

23. Business Day Centre(s): The applicable Business Day Centre[s] for the purposes of the definition of "Business Day" in General Condition 3 [is/are] [●]

MANDATORY EARLY TERMINATION

24. Mandatory Early Termination [Applicable/Not Applicable]

[See Item ~~33~~25 below] (*Include for Long/Short Warrants*)

(*If not applicable or if the information is set out elsewhere, delete remaining sub-paragraphs*)

(*Specify as Applicable for APAC Participation Certificates and APAC Convertible Bond Participation Certificates*)

(a)	Mandatory Early Termination Event:	[●] [As specified in Valuation and Settlement Condition ~~5~~]6] *(Insert for EMEA Participation Certificates, LATAM Participation Certificates and Saudi Participation Certificates)* (*Include provisions relating to valuation*)
(b)	Observation Date(s):	The Observation Date[s] [in respect of each Early Termination ~~Settlement~~ Date] [is/are] [●]
(c)	Specified Valuation Date(s):	[Each Observation Date] [●] [[Each] such date shall be subject to adjustment [as provided in [Valuation and Settlement Condition 1/*specify*]
(d)	Valuation Disruption (Scheduled Trading Days):	[Move in Block/Value What You Can/Not Applicable/specify] [Valuation and Settlement Condition 1(c)(i) [applies/does not apply]] [[Preceding/Modified Following] Scheduled Trading Day] (*Only applicable in respect of a Rate Underlying*)
(e)	Valuation Disruption (Disrupted Days):	[Move in Block/Value What You Can/Not Applicable/specify] [Valuation and Settlement Condition 1(d)(i) [applies/does not apply]] (*In relation to determination of Underlying Levels, specify adjustments to Valuation Dates where different from the Conditions*)
(f)	Valuation Roll:	[Eight] [●] [Not Applicable] (*If no Valuation Roll is stated, Specified Maximum Days of Disruption will be equal to eight*)
(g)	Observation Period:	[●]
(h)	Mandatory Early Termination Amount(s):	[●] [As specified in Valuation and Settlement Condition ~~5~~]6] *(Insert for EMEA Participation Certificates, LATAM Participation Certificates and Saudi Participation Certificates)*
(i)	[Mandatory Early Termination Amount includes amount in respect of accrued interest:]	[Not Applicable] [Yes: no additional amount in respect of [accrued] interest to be paid/No: together with the Early Termination Amount, [accrued] interest shall also be paid [Yes, subject as provided below: Where the [Warrants/Exercisable Certificates] are represented by a Global Security, the Early Termination Amount shall include in its computation all accrued but unpaid interest] (*Only applicable in the case of Fixed Rate Warrants/Exercisable Certificates. Delete this provision if the Warrants/Exercisable Certificates are not Fixed Rate Warrants/Exercisable Certificates*)

(j)	Early Termination ~~Settlement~~ Date(s):	[●] [As specified in Valuation and Settlement Condition ~~5~~]6] *(Insert for EMEA Participation Certificates, LATAM Participation Certificates and Saudi Participation Certificates)*
(k)	Termination Cut-off Date:	[[●] Business Days immediately preceding the Early Termination ~~Settlement~~ Date/*specify*]

TERMS OF LONG/SHORT WARRANTS

25.	**Terms of Long/Short Warrants**		[Applicable] [Not Applicable] (*If not applicable, delete the remaining sub-paragraphs*)
	Exercise and Settlement		
	(a)	Settlement Date:	The settlement date for the Warrants is [●] or, if such day is not a Business Day, the immediately [preceding/succeeding] Business Day
	(b)	Exercise Date:	The exercise date of the Warrants is [●], provided that, if such date is not a Business Day, the Exercise Date shall be the immediately [preceding/succeeding] Business Day]
	(c)	Minimum Exercise Number:	The minimum number of Warrants that may be exercised (including automatic exercise) on any day by any Warrantholder is [●] [and Warrant may only be exercised (including automatic exercise) in integral multiples of [●] Warrants in excess thereof]
	Cash Settlement Amount		
	(a)	Cash Settlement Amount:	The Cash Settlement Amount shall be as defined in the Valuation and Settlement ~~on Exercise Conditions~~Schedule.
	(b)	Exchange Rate:	Exchange Rate Screen Page: [●] [Not Applicable] Exchange Rate Specified Time: [●] [Not Applicable]
	(c)	Long Underlying:	Each Underlying specified under the heading "Long Underlying" in the Schedule attached hereto and "**LT**" means [●].
	(d)	Short Underlying:	Each Underlying specified under the heading "Short Underlying" in the Schedule attached hereto and "**ST**" means [●].
	(e)	Underlying Currency:	In respect of an Underlying, the currency specified for such Underlying under the heading "Underlying Currency" in the Schedule attached hereto.
	(f)	$N_{(i)}$:	In respect of an Underlying, the amount specified for such Underlying under the heading "N(i)" in the Schedule attached hereto.
	(g)	Relevant Percentage:	In respect of an Underlying, the percentage specified for such Underlying under the heading "Relevant Percentage" in the Schedule attached hereto.
	(h)	Participation Rate ("**PR**"):	[●]

(i)	Long Participation Rate ("**LPR**"):	[●]
(j)	Short Participation Rate (SPR):	[●]
	Mandatory Early Termination	Applicable
(k)	Bid Level Screen Page:	[●]
(l)	Mandatory Early Termination Barrier Level:	[●]
(m)	Termination Cut-off Date:	[[●] Business Days immediately preceding the Early Termination ~~Settlement~~ Date/*specify*]

CREDIT [WARRANTS/EXERCISABLE CERTIFICATES]

26.	Terms of Credit [Warrants/Exercisable Certificates]:	[Applicable/Not Applicable] (*If not applicable, delete the remaining sub-paragraphs of this paragraph*)	
	For the purposes of the Credit Conditions:		
	(a) Details of Notional Transaction:	[Single Name CDS/Index CDS/Index Swaption/[*specify other*]] in the form set out in Part C hereto]	
	(b) Threshold Percentage:	[●]/[Not Applicable] (*Specify Not Applicable if Index Swaption is specified as the Notional Transaction*)	
	(c) Swap Counterparty:	[●] [A market counterparty of the highest creditworthiness]	
	(d) Additional Disruption Events:	(a)	The following Additional Disruption Events apply to the [Warrants/Exercisable Certificates]: [Not Applicable] [Change in Law] [Hedging Disruption] [Increased cost of Hedging]
		(b)	The Trade Date is [●]
	(e) Additional provisions relating to Credit [Warrants/Exercisable Certificates]:	[*Specify*]	

PROVISIONS RELATING TO UNDERLYINGS AND EARLY TERMINATION

27.	Provisions relating to Underlyings:	
	(a) Underlying: (*the following information may be tabulated*)	

	(A)	Description of Underlying(s):	[*specify each Underlying including ISIN or other identification number where available, including definitions, as appropriate*]
	(B)	Classification:	[Security Index/ Commodity Index/ Commodity/Share/Depositary Receipt/ETF Share/ Mutual Fund Interest/FX Rate (EMTA Provisions: [Applicable/Not Applicable])/ Bespoke Index/ Rate/Debt Security] (*In respect of a Rate, note that only interest rates which are published on an Electronic Page may be specified*)
	(C)	Electronic Page:	[●] (*specify for each Underlying*)
(b)	Particulars in respect of each Underlying: (*the following information may be tabulated*)		(*Delete the sub-paragraphs which are not applicable*)
	[Security Index/Indices:		*(specify for each Security Index*)
	(A)	Type of Index:	[Single Exchange Index/Multiple Exchange Index][Bond Index]
	(B)	Contract Valuation:	[Applicable][Not Applicable] (*Specify applicable if valuation is by reference to a futures or options contract relating to the relevant Security Index. If not applicable, delete the remaining sub-paragraphs of this paragraph*)
		I. Contract:	[*specify*]
		II. Contract Expiry Date:	[*specify*]
	(C)	Exchange(s):	[●] / [Shanghai Stock Exchange/Shenzhen Stock Exchange] *(Where Additional Index Provisions for China Connect Service are specified as applicable for an Index, only the Shanghai Stock Exchange or the Shenzhen Stock Exchange should be specified for such Index)* *(N.B.: Only required in relation to Single Exchange Indices)*
	(D)	Related Exchange(s):	[[●]/All Exchanges]
	(E)	Additional Index Provisions China Connect Service:	[Applicable] [Not Applicable] [in respect of [●]]
	(F)	Single Valuation Time:	[Applicable/Not Applicable]
	(G)	Same Day Publication:	[Applicable/Not Applicable]

(*Specify Applicable where the level published **on** the relevant Valuation Date is taken. Specify Not Applicable where the level **for** a Valuation Date is taken regardless of which day it is published*)]

(N.B.: If neither "Revision" nor "No Revision" is specified, "No Revision" will be deemed to apply)]

[Commodity Index/Indices: (*specify for each Commodity Index*)

Same Day Publication: [Applicable/Not Applicable]

(*Specify Applicable where the level published **on** the relevant Valuation Date is taken. Specify Not Applicable where the level **for** a Valuation Date is taken regardless of which day it is published)]*

[Commodity/Commodities: (*specify for each Commodity*)

(A) Commodity Price: [[high price][low price][average of high and low prices][closing price][opening price][bid price][asked price][average of bid and asked prices][settlement price][official settlement price][official price][morning fixing][afternoon fixing][spot price] [●] [per [*insert unit*]] of [*insert commodity*] on [the relevant Exchange/[specify other source]] [of the [relevant] Futures Contract for the [relevant] Delivery Date] as made public by [the [relevant] Exchange] on [the [relevant] Price Source]] [*specify price*][Fallback Commodity Dealers]

(B) Delivery Date: [date] [*month and year*] [[First/Second/Third/*specify other number*] Nearby Month][Either (i) the [First/Second/Third/*specify other number*] Nearby Month or (ii) if the Calculation Agent determines that the relevant Valuation Date falls less than [[●]] Commodity Business Days prior to the earlier of (A) the last trading day of the relevant [First/Second/Third/*specify other number*] Futures Contract; or (B) the first day on which notice of intent to deliver in respect of the relevant [First/Second/Third/*specify other number*] Futures Contract may be submitted (howsoever defined in the terms of the relevant Futures Contract and/or the rules of the relevant Exchange), the [First/Second/Third/*specify other number*] Nearby Month][*specify date]*

(C) Exchange(s): [●]

(D) Price Source: [The Electronic Page] [●]

(*N.B.: Unless otherwise specified, Price Source shall be the Electronic Page*)

(E) Scheduled Trading Day: [●]

(*N.B.: Only applicable if the definition for Bullion Commodities in the Commodity Conditions is not applicable)*]

[Share(s):		(specify for each Share)
(A)	Share Company:	[●]
(B)	Exchange(s):	[●] / [Shanghai Stock Exchange/Shenzhen Stock Exchange] (*Where Additional Provisions for Shares traded through the China Connect Service are specified as applicable for a Share, only the Shanghai Stock Exchange or the Shenzhen Stock Exchange should be specified for such Share*)
(C)	Related Exchange(s):	[[●]/All Exchanges]
(D)	Additional Provisions for Shares traded through the China Connect Service:	[Applicable] [Not Applicable] [in respect of [●]]
(E)	Stapled Share:	[Applicable/Not Applicable] (specify for each Share which is a Stapled Share) Component Share: [●] Component Share Company: [●] (repeat as necessary)
[Depositary Receipt(s):		(specify for each Depositary Receipt)
(A)	Full Lookthrough:	[Applicable/Not Applicable]
(B)	Partial Lookthrough:	[Applicable/Not Applicable]
(C)	Depositary Receipt Exchange(s):	[●]
(D)	Depositary Receipt Related Exchange(s):	[[●]/All Exchanges]
(E)	Underlying Share Company:	[●]
(F)	Underlying Share Exchange(s):	[●]
(G)	Underlying Share Related Exchange(s):	[[●]/All Exchanges]]
[ETF Share(s):		(specify for each ETF Share)
(A)	Fund:	[●]
(B)	Exchange(s):	[●] / [Shanghai Stock Exchange/Shenzhen Stock Exchange]

(*Where Additional Provisions for ETF Shares traded through the China Connect Service are specified as applicable for an ETF Share, only the Shanghai Stock Exchange or the Shenzhen Stock Exchange should be specified for such ETF Share*)

(C)	Related Exchange(s):	[[●]/All Exchanges]]
(D)	Additional Provisions for ETF Shares traded through the China Connect Service:	[Applicable] [Not Applicable] [in respect of [●]]
[Mutual Fund Interest(s):		(*specify for each Fund Interest*)
(A)	Mutual Fund:	[●]
(B)	Exchange(s):	[●]/[Not Applicable]
(C)	Scheduled Trading Day:	[Scheduled Interim Valuation Date/Scheduled Redemption Valuation Date]]
(D)	Same Day Publication:	[Applicable/Not Applicable] (*Specify Applicable where the value published on the relevant Valuation Date is taken. Specify Not Applicable where the value for a Valuation Date is taken regardless of which day it is published)*]
[FX Rate(s) where EMTA Provisions are Not Applicable:		(*specify for each FX Rate and each Exchange Rate comprising such FX Rate*)
(A)	FX Rate:	"cross-rate/formula": [Applicable/Not Applicable] [The FX Rate is [the inverse of] [[●]] / [the product of [●] and [[●]] / [the quotient of [[●]] (as numerator) and [[●]] (as denominator)]]] (*delete or combine as applicable*)
(B)	Exchange Rate:	[●]
	• Base Currency:	[●]
	• Quote Currency:	[●]
	• Specified Financial Centres:	[●]
	• Valuation Time:	[●]

(C)	Event Currency /Currencies:	[*Specify if different to the FX Rate Conditions*] (*NB: only required if "General Inconvertibility", "General Non-Transferability", "Material Change in Circumstances", "Nationalisation", "Specific Inconvertibility" or "Specific Non-Transferability" are specified as Currency Disruption Events below*)]
[FX Rate(s) where EMTA Provisions are Applicable:		(*specify for each FX Rate and each Exchange Rate*)
(A)	FX Rate Source:	[●]
(B)	Valuation Time:	(*specify in respect of the Primary Rate and any fallback rates*) [●] in respect of the Primary Rate [[●] in respect of the First Fallback Reference Price] [[●] in respect of the Second Fallback Reference Price]
(C)	Reference Currency:	[●]
(D)	Settlement Currency:	[●]
(E)	Reference Currency Business Centre(s):	[●]
(F)	Settlement Currency Business Centre(s):	[●]
(G)	Number of Settlement Business Days:	[●] [Settlement Currency Business Days]
(H)	Number of Postponement Days:	[●]/[Not Applicable]
(I)	Maximum Days of Postponement:	[●] consecutive calendar days
[Bespoke Index/Indices:		
(A)	Type of Bespoke Index:	The Bespoke Index/[●]] is [not] a Citi Proprietary Index
(B)	[Index Sponsor:	For the purposes hereof, the Index Sponsor in respect of the Bespoke Index is the Index Administrator (as defined in the Index Conditions)]
(C)	Scheduled Trading Day:	[As defined in Bespoke Index Condition 1/A Scheduled Trading Day shall be an "Index Business Day" as defined in the Index Conditions]]

[Rate(s):

(A)	Valuation Time:	[●]
(B)	Scheduled Trading Day:	[A Business Day][A day on which commercial banks are open for general business (including dealings in foreign exchange and foreign currency deposits) in [●] (*specify each*)] [A day on which T2 is open] [A U.S. Government Securities Business Day]]
~~(C)~~	~~Rate Linked Redemption Securities:~~	~~[Not Applicable] [Applicable: The Rate Linked Redemption Amount shall be determined by reference to [specify Rate(s)] and for which purpose the Specified RL Valuation Date shall be [●]]~~

[Debt Security(ies):

(A)	Securities Issuer:	[●]
(B)	Exchange:	[●]
(C)	Relevant Screen Page:	[●]

(c)	Elections in respect of each type of Underlying:	[Applicable/Not Applicable] (*If not applicable, delete the remaining sub-paragraphs of this paragraph*) (*If applicable, delete the sub-paragraphs which are not applicable*)
	(*the following information may be tabulated*)	*(NB: for the purposes of the Additional Adjustment Events and Additional Early ~~Redemption~~Termination Events in respect of each type of Underlying, either the Additional Adjustment Events or the Additional Early ~~Redemption~~Termination Events (with the option to specify the Early Termination Amount) must be applicable. Alternatively, both the relevant Additional Adjustment Events and the Additional Early ~~Redemption~~Termination Events may be applicable. For the avoidance of doubt, the Additional Adjustment Events should not be disapplied at the same time as the Additional Early ~~Redemption~~Termination Events.)*

[Security Index/Indices:

(A)	Additional Disruption Event(s):	[Increased Cost of Stock Borrow] [Loss of Stock Borrow] [Index Restriction Event] [Not Applicable]
(B)	Additional Adjustment Event(s):	[Security Index Condition 4: Not Applicable/Applicable] [If Security Index Condition 4 is Applicable: Early Termination Option: [Not Applicable/Applicable]
(C)	Security Index Adjustment Event(s):	[Security Index Condition 6(b)(i): Not Applicable/Applicable]

		[If *Security Index Condition 6(b)(i)* is Applicable: Early Termination Option: [Not Applicable/Applicable]]
(D)	Additional Early ~~Redemption~~Termination Event(s):	[Security Index Condition 5: Not Applicable/Applicable]]
(E)	Security Index Substitution:	[Applicable/Not Applicable]]
[Inflation Index/Indices:		
(A)	Reference Month(s):	[In respect of a Valuation Date [●]]
(B)	Manifest Error Cut-off Date:	[2 Business Days prior to the [relevant] Payment Date/[●]] (*N.B.: If no Manifest Error Cut-off Date is specified, the cut-off date will be 2 Business Days prior to any relevant Payment Date*)
(C)	Revision Cut-off Date:	[2 Business Days prior to the [relevant] Payment Date/[●]] (*N.B.: If no Revision Cut-off Date is specified, the cut-off date will be 2 Business Days prior to any relevant Payment Date*)
(D)	Additional Adjustment Event(s):	[Inflation Index Condition 4: Not Applicable/Applicable] [*If Inflation Index Condition 4 is Applicable:* Early Termination Option: [Not Applicable/Applicable]]
(E)	Additional Early ~~Redemption~~Termination Event(s):	[Inflation Index Condition 5: [Not Applicable/Applicable]]
(F)	Inflation Index Substitution:	[Applicable/Not Applicable]]
[Commodity Index/Indices:		
(A)	Additional Disruption Event(s):	[Index Restriction Event] [Not Applicable]
(B)	~~(A)~~ Additional Adjustment Event(s):	[Commodity Index Condition 4(a): Not Applicable/Applicable] [*If Commodity Index Condition 4(a) is Applicable:* Early Termination Option: [Not Applicable/Applicable]] [Commodity Index Condition 4(b): Not Applicable/Applicable]

		[*If Commodity Index Condition 4(b) is Applicable:* Early Termination Option: [Not Applicable/Applicable]] Tax Disruption: [Applicable/Not Applicable]
(C)	~~(B)~~ Commodity Index Adjustment Event(s):	[Commodity Index Condition 6(b)(i): Not Applicable/Applicable]]
(D)	~~(C)~~ Commodity Component Valuation:	[Applicable/Not Applicable]
(E)	~~(D)~~ Additional Early ~~Redemption~~Termination Event(s):	[Commodity Index Condition 5: Not Applicable/Applicable]]
(F)	~~(E)~~ Commodity Index Substitution:	[Applicable/Not Applicable] [If Commodity Index Substitution is Applicable: Commodity Index Substitution Criteria: [[●]/As determined by Calculation Agent]]]
[Commodity/Commodities:		
(A)	Commodity Dealers	[The definition set out in Commodity Condition 1 (Definitions) shall apply/[●]]/Not Applicable (*N.B.: If no Commodity Dealers are specified, the Commodity Dealers shall be four leading dealers in the relevant market selected by the Calculation Agent*) (*If Fallback Commodity Dealers is not applicable to the Securities, specify Not Applicable*)
(B)	Disruption Event(s):	[Commodity Condition 3(a) (Disrupted Day) applies] [Disappearance of Commodity Price] [Material Change in Content] [Material Change in Formula] [Price Source Disruption] [Tax Disruption] [Trading Disruption (*specify any additional futures/options contracts*)]
(C)	Disruption Fallback(s):	[Commodity Condition 3(b) (Disruption Fallback) applies.] [The following Disruption Fallbacks apply, in the following order: [Fallback Commodity Price (*specify alternative Commodity Price*)]

		[Fallback Commodity Dealers] [Delayed Publication and Announcement] [Postponement] [Calculation Agent Determination] [Cancellation]]
(D)	Additional Early ~~Redemption~~Termination Events:	[Abandonment of Scheme (*N.B. only applicable where the Underlying is an emission*)] [Commodity Condition 5: Not Applicable/Applicable]]
(E)	Additional [Warrants/Exercisable Certificates] on the occurrence of an Adjustment Event:	[Applicable/Not Applicable]]

[Share(s):

(A)	Additional Disruption Event(s):	[Increased Cost of Stock Borrow] [Loss of Stock Borrow] [Not Applicable] [Early Termination Option: [Not Applicable/Applicable]]
(B)	Share Substitution:	[Applicable/Not Applicable] [*If Share Substitution is Applicable:* Share Substitution Criteria: [Reference Index/As determined by Calculation Agent]]
(C)	Additional Adjustment Event(s):	[Share Condition 4 – Corporate Action: Not Applicable/Applicable] [*If Share Condition 4 – Corporate Action is Applicable:* Early Termination Option: [Not Applicable/Applicable]] [Share Condition 4 – Delisting: Not Applicable/Applicable] [*If Share Condition 4 - Delisting is Applicable:* Early Termination Option: [Not Applicable/Applicable]] [Share Condition 4 – Insolvency: Not Applicable/Applicable] [*If Share Condition 4 - Insolvency is Applicable:* Early Termination Option: [Not Applicable/Applicable]]

		[Share Condition 4 – Merger Event: Not Applicable/Applicable] [*If Share Condition 4 – Merger Event is Applicable:* Early Termination Option: [Not Applicable/Applicable]] [Share Condition 4 – Nationalisation: Not Applicable/Applicable] [*If Share Condition 4 - Nationalisation is Applicable:* Early Termination Option: [Not Applicable/Applicable]] [Share Condition 4 – Tender Offer: Not Applicable/Applicable] [*If Share Condition 4 – Tender Offer is Applicable*: Early Termination Option: [Not Applicable/Applicable]] [Share Condition 4 – De-stapling Event: Not Applicable/Applicable] [*If Share Condition 4 – De-stapling Event is Applicable*: Early Termination Option: [Not Applicable/Applicable]] [Share Condition 4 – Component Share Additional Adjustment Event: Not Applicable/Applicable] [*If Share Condition 4 – Component Share Additional Adjustment Event is Applicable:* Component Share Additional Adjustment Event(s): [Corporate Action] [Insolvency] [Merger Event] [Nationalisation] [Tender Offer] Early Termination Option: [Not Applicable/Applicable]] (*repeat as necessary for each Component Share Additional Adjustment Event(s)*)
(D)	Additional [Warrants/Exercisable Certificates] on the occurrence of an Adjustment Event:	[Applicable/Not Applicable]
(E)	Dividend Adjusted Performance:	[Not Applicable]/[Applicable in respect of [insert relevant Share] [as [Interest Underlying(s)[,/and/or] [Mandatory Early Redemption Underlying(s)] [,/and/or] [Redemption Underlying(s)]]

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

Dividend Screen Page: [●]

Start Date: [Interest Strike Date] [,/and] [Mandatory Early Redemption Strike Date] [,/and] [Redemption Strike Date] [,/and] [●]

The Underlying Closing Level on the Start Date is [the Price on the Start Date]/ [●]

Target Dividend: [●]

[Depositary Receipt(s): Applicable Percentage: [●]

(A) Additional Disruption Event(s): [Increased Cost of Stock Borrow]

[Loss of Stock Borrow]

[Not Applicable]

[Early Termination Option: [Not Applicable/Applicable]]

(B) Depositary Receipt Substitution: [Applicable/Not Applicable]

[*If Depositary Receipt Substitution is Applicable*:

Depositary Receipt Substitution Criteria: Depositary Receipt: [Same Underlying Share and Currency/As determined by Calculation Agent].

Underlying Share: [Reference Index/As determined by Calculation Agent].]

(C) Additional Adjustment Event(s): [Depositary Receipt Condition 4 – Corporate Action: Not Applicable/Applicable]

[*If Depositary Receipt Condition 4 – Corporate Action is Applicable*:

Early Termination Option: [Not Applicable/Applicable]]

[Depositary Receipt Condition 4 – Delisting: Not Applicable/Applicable]

[*If Depositary Receipt Condition 4 – Delisting is Applicable*:

Early Termination Option: [Not Applicable/Applicable]]

[Depositary Receipt Condition 4 – Insolvency: Not Applicable/Applicable]

[*If Depositary Receipt Condition 4 - Insolvency is Applicable*:

Early Termination Option: [Not Applicable/Applicable]]

		[Depositary Receipt Condition 4 – Merger Event: Not Applicable/Applicable] [*If Depositary Receipt Condition 4 – Merger Event is Applicable*: Early Termination Option: [Not Applicable/Applicable]] [Depositary Receipt Condition 4 – Nationalisation: Not Applicable/Applicable] [*If Depositary Receipt Condition 4 - Nationalisation is Applicable*: Early Termination Option: [Not Applicable/Applicable]] [Depositary Receipt Condition 4 – Tender Offer: Not Applicable/Applicable] [*If Depositary Receipt Condition 4 – Tender Offer is Applicable*: Early Termination Option: [Not Applicable/Applicable]] [*Depositary Receipt Condition 4* – Underlying Share Event: Not Applicable/Applicable] [*If Depositary Receipt Condition 4 – Underlying Share Event is Applicable*: Early Termination Option: [Not Applicable/Applicable]]
(D)	Additional [Warrants/Exercisable Certificates] on the occurrence of an Adjustment Event:	[Applicable/Not Applicable]

[ETF Share(s):

(A)	Additional Disruption Event(s):	[Increased Cost of Stock Borrow] [Loss of Stock Borrow] [Not Applicable] [Early Termination Option: [Not Applicable/Applicable]]
(B)	ETF Share Substitution:	[Applicable/Not Applicable] [*If ETF Share Substitution is Applicable:* ETF Share Substitution Criteria: [Related Index. [*To specify unless limb (b) of "Related Index" is being relied on*: For which purpose, the Related Index is [●]] (*specify for each ETF Share where there is a basket of ETF Shares*)/As determined by Calculation Agent]]

(C)	Additional Adjustment Event(s):	[Exchange Traded Fund (ETF) Condition 4 – Corporate Action: Not Applicable/Applicable]
		[*If Exchange Traded Fund (ETF) Condition 4 – Corporate Action is Applicable*:
		Early Termination Option: [Not Applicable/Applicable]]
		[Exchange Traded Fund (ETF) Condition 4 – Delisting: Not Applicable/Applicable]
		[*If Exchange Traded Fund (ETF) Condition 4 - Delisting is Applicable*:
		Early Termination Option: [Not Applicable/Applicable]]
		[Exchange Traded Fund (ETF) Condition 4 – Insolvency: Not Applicable/Applicable]
		[*If Exchange Traded Fund (ETF) Condition 4 - Insolvency is Applicable*:
		Early Termination Option: [Not Applicable/Applicable]]
		[Exchange Traded Fund (ETF) Condition 4 – Merger Event: Not Applicable/Applicable]
		[*If Exchange Traded Fund (ETF) Condition 4 – Merger Event is Applicable*:
		Early Termination Option: [Not Applicable/Applicable]]
		[Exchange Traded Fund (ETF) Condition 4 – Tender Offer: Not Applicable/Applicable]
		[*If Exchange Traded Fund (ETF) Condition 4 – Tender Offer is Applicable*:
		Early Termination Option: [Not Applicable/Applicable]]
		[Exchange Traded Fund (ETF) Condition 4 – Nationalisation: Not Applicable/Applicable]
		[*If Exchange Traded Fund (ETF) Condition 4 - Nationalisation is Applicable*:
		Early Termination Option: [Not Applicable/Applicable]]
		[Exchange Traded Fund (ETF) Condition 4 – Fund Modification: Not Applicable/Applicable]
		[*If Exchange Traded Fund (ETF) Condition 4 – Fund Modification is Applicable*:
		Early Termination Option: [Not Applicable/Applicable]]
		[Exchange Traded Fund (ETF) Condition 4 – Strategy Breach: Not Applicable/Applicable]
		[*If Exchange Traded Fund (ETF) Condition 4 – Strategy Breach is Applicable*:

Early Termination Option: [Not Applicable/Applicable]]

[Exchange Traded Fund (ETF) Condition 4 – Regulatory Action: Not Applicable/Applicable]

[I*f Exchange Traded Fund (ETF) Condition 4 – Regulatory Action is Applicable*:

Early Termination Option: [Not Applicable/Applicable]]

[Exchange Traded Fund (ETF) Condition 4 – Cross Contamination: Not Applicable/Applicable]

[*If Exchange Traded Fund (ETF) Condition 4 – Cross Contamination is Applicable*:

Early Termination Option: [Not Applicable/Applicable]]

(D)	Additional [Warrants/Exercisable Certificates] on the occurrence of an Adjustment Event:	[Applicable/Not Applicable]

[Mutual Fund Interest(s):

(A)	Additional Disruption Event(s):	[Fees or Charges Event]
		[Fund Adviser Event [- for which purpose the AUM Threshold is [●] (*specify AUM Threshold if different to the Conditions*)]
		[Holding Ratio Change]
		[Limitation Event]
		[NAV Trigger Event (*specify NAV Trigger Percentage, if applicable*)]
		[New Information Event]
		[Non Currency Redemption]
		[Related Agreement Termination [- for which purpose [●] shall be a relevant party] (*specify other relevant party (if any)*)]
		[Asset Trigger Event]
		[Delisting]
		[Not Applicable]
		[Early Termination Option: [Not Applicable/Applicable]]
(B)	Mutual Fund Interest Substitution:	[Applicable/Not Applicable]

[*If Mutual Fund Interest Substitution is Applicable*:

Mutual Fund Interest Substitution Criteria: [Equivalent Mutual Fund Interest. For which purpose, the Equivalent Mutual Fund Interest Criteria is:

[Liquidity]

[Similar Strategy]

[Same Currency]

[As determined by Calculation Agent]]]

(C) Monetisation: [Applicable/Not Applicable]

(D) Additional Adjustment Event(s): [Mutual Fund Condition 4 – Corporate Action: Not Applicable/Applicable]

[*If Mutual Fund Condition 4 – Corporate Action is Applicable*:

Early Termination Option: [Not Applicable/Applicable]]

[Mutual Fund Condition 4 – Insolvency: Not Applicable/Applicable]

[*If Mutual Fund Condition 4 - Insolvency is Applicable*:

Early Termination Option: [Not Applicable/Applicable]]

[Mutual Fund Condition 4 – Merger Event: Not Applicable/Applicable]

[*If Mutual Fund Condition 4 – Merger Event is Applicable*:

Early Termination Option: [Not Applicable/Applicable]]

[Mutual Fund Condition 4 – Nationalisation: Not Applicable/Applicable]

[*If Mutual Fund Condition 4 - Nationalisation is Applicable*:

Early Termination Option: [Not Applicable/Applicable]]

[Mutual Fund Condition 4 – Advisor Resignation: Not Applicable/Applicable]

[*If Mutual Fund Condition 4 – Advisor Resignation is Applicable*:

Early Termination Option: [Not Applicable/Applicable]]

[Mutual Fund Condition 4 – Fund Modification: Not Applicable/Applicable]

[*If Mutual Fund Condition 4 – Fund Modification is Applicable*:

Early Termination Option: [Not Applicable/Applicable]]

[Mutual Fund Condition 4 – Strategy Breach: Not Applicable/Applicable]

[*If Mutual Fund Condition 4 – Strategy Breach is Applicable*:

Early Termination Option: [Not Applicable/Applicable]]

[Mutual Fund Condition 4 – Regulatory Action: Not Applicable/Applicable]

[*If Mutual Fund Condition 4 – Regulatory Action is Applicable*:

Early Termination Option: [Not Applicable/Applicable]]

[Mutual Fund Condition 4 – Reporting Disruption: Not Applicable/Applicable]

[*If Mutual Fund Condition 4 – Reporting Disruption is Applicable*:

Early Termination Option: [Not Applicable/Applicable]]

[Mutual Fund Condition 4 – Cross Contamination: Not Applicable/Applicable]

[*If Mutual Fund Condition 4 – Cross Contamination is Applicable*:

Early Termination Option: [Not Applicable/Applicable]]

[Mutual Fund Condition 4 – Failure by a Fund Service Provider: Not Applicable/Applicable]

[*If Mutual Fund Condition 4 – Failure by a Fund Service Provider is Applicable*:

Early Termination Option: [Not Applicable/Applicable]]

(E)	Additional [Warrants/Exercisable Certificates] on the occurrence of an Adjustment Event:	[Applicable/Not Applicable]
(F)	Additional Early Termination Event(s):	[Mutual Fund Condition 5: Not Applicable/Applicable]]

[FX Rate(s) where EMTA Provisions are Not Applicable:

(A)	Currency Disruption Event(s):	[Dual Exchange Rate]
		[General Inconvertibility]
		[General Non-Transferability]

[Governmental Authority Default]

[Illiquidity]

[Material Change in Circumstances]

[Nationalisation]

[Price Materiality – for which purpose:

Primary Rate: [●]

Secondary Rate: [●]

Price Materiality Percentage: [●]]

[Specific Inconvertibility]

[Specific Non-Transferability]

(B) Additional Adjustment Event(s): [FX Rate Part A Condition 4: Not Applicable/Applicable]

[*If FX Rate Part A Condition 4 is Applicable*:

Early Termination Option: [Not Applicable/Applicable]]

[FX Rate(s) where EMTA Provisions are Applicable:

(A) Disruption Events: [Price Source Disruption]

[Price Materiality. For which purpose:

(i) Price Materiality Percentage is [[●]] per cent.

(ii) Primary Rate is [the FX Rate/[●]]

(iii) Secondary Rate is [the First Fallback Reference Rate [and the Second Fallback Reference Rate]/ [●]]]

(B) Disruption Fallbacks: The following Disruption Fallbacks apply in the following order:

[First Fallback Reference Price. For the purposes of the related First Fallback Reference Rate:

(i) First Fallback Reference Rate: [●]

(ii) First Fallback Rate Source: [●]

(iii) First Fallback Valuation Time: [●]

(iv) First Fallback Electronic Page: [●]]

[Valuation Postponement]

[Second Fallback Reference Price. For the purposes of the related Second Fallback Reference Rate:

		(i) Second Fallback Reference Rate: [●] (ii) Second Fallback Rate Source: [●] (iii) Second Fallback Valuation Time: [●] (iv) Second Fallback Electronic Page: [●]] [Calculation Agent Determination] (*specify relevant fallbacks for each FX Rate and the order in which they apply*)
(C)	Correction Provisions:	[Applicable/Not Applicable] (*specify for each FX Rate where different*)
(D)	Settlement Disruption:	[Applicable/Not Applicable]
(E)	Additional Adjustment Event(s):	[FX Rate Part B Condition 4: Not Applicable/Applicable] [*If FX Rate Part B Condition 4 is Applicable*: Early Termination Option: [Not Applicable/Applicable]]
[Bespoke Index/Indices:		(*This may not include an index composed or provided by the Issuers, by any legal entity belonging to their group or by a legal entity or a natural person acting in association with or on behalf of Issuers.*)
(A)	Additional Disruption Event(s):	[Bespoke Index Restriction Event] [Not Applicable]
(B)	~~(A)~~ Additional Adjustment Event(s):	[Bespoke Index Condition 4(a): Not Applicable/Applicable] [*If Bespoke Index Condition 4(a) is Applicable*: Early Termination Option: [Not Applicable/Applicable]] Tax Disruption: [Applicable/Not Applicable]
(C)	~~(B)~~ Component Valuation:	[Applicable/Not Applicable] (*If not applicable, delete the remaining sub-paragraphs of this paragraph*)
•	[Component Valuation Roll:	[●]/[Eight]
•	[Component Disrupted Day:]	[A Component Disrupted Day in respect of a Component shall be a "Disrupted Day" as defined for such Component in the Index Conditions]
•	[Component Scheduled Trading Day:]	[A Component Scheduled Trading Day in respect of a Component shall be a "Scheduled Trading Day" as defined for such Component in the Index Conditions]]

	(D)	~~(C)~~ Additional Early Termination Event(s):	[Bespoke Index Condition 5: Not Applicable/Applicable] [*If Bespoke Index Condition 5 is Applicable*: Early Termination Option: [Not Applicable/Applicable]]
	(E)	~~(D)~~ Bespoke Index Substitution:	[Not Applicable/Applicable]
	(F)	~~(E)~~ Bespoke Index Adjustment Event(s):	[Bespoke Index Condition 6(b)(A): Not Applicable/Applicable] [*If Bespoke Index Condition 6(b)(A) is Applicable*: Early Termination Option: [Not Applicable/Applicable]]
	[Rate(s):		
	(A)	Correction Provisions:	[Applicable[, for which purpose the Correction Period shall be [●]]/Not Applicable]]
	[Debt Security(ies):		
	(A)	Additional Disruption Event(s):	[*specify*]
	(B)	Debt Security Substitution:	[Applicable/Not Applicable] (*If Applicable, specify any applicable substitution criteria*)
	(C)	Additional [Warrants/Exercisable Certificates] on the occurrence of an Adjustment Event:	[Applicable/Not Applicable]]
28.	Realisation Disruption:		[Applicable/Not Applicable]
~~29.~~			[*If Applicable:* Early Termination Option: [Not Applicable/Applicable]]
29.	RMB Disruption Event:		[Applicable] [Not Applicable]
~~30.~~			(*If not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(a)	RMB Relevant Currency:	[●]
	(b)	RMB Relevant Currency Valuation Time:	[●]
	(c)	RMB Relevant Spot Rate Screen Page:	[●]

	(d) RMB Settlement Centre(s):	[●]
	(e) Early Termination Option:	[Applicable/Not Applicable]
30. ~~31.~~	Hedging Disruption Early Termination Event:	[Applicable/Not Applicable] [*If Applicable*: Early Termination Option: [Applicable/Not Applicable]]
31. ~~32.~~	Hedging Disruption:	[Not Applicable/Applicable] [*If Applicable*: Early Termination Option: [Not Applicable/Applicable]]
32. ~~33.~~	Section 871(m) Event:	[Applicable/Not Applicable] [*If Applicable*: [Section 871(m) Event (Hedging): Not Applicable] Early Termination Option: [Not Applicable/Applicable]]
33. ~~34.~~	Change in Law:	[Not Applicable/Applicable] [*If Applicable*: Illegality: [Not Applicable/Applicable] Material Increased Cost: [Not Applicable/Applicable] Early Termination Option: [Not Applicable/Applicable]]
34. ~~35.~~	Increased Cost of Hedging:	[Not Applicable/Applicable] [*If Applicable*: Early Termination Option: [Not Applicable/Applicable]]
35. 36.	Administrator/Benchmark Event	[Not Applicable/Applicable] [*If Applicable*: [Administrator/Benchmark Event (Limb (3)): Not Applicable] Early Termination following Administrator/Benchmark Event: [Not Applicable/Applicable]]
36. ~~37.~~	Early ~~Redemption~~Termination for Illegality:	[Not Applicable/Applicable]
37. ~~38.~~	Reference Rate Event Provisions:	[Not Applicable/Applicable] [If Applicable: Reference Rate: [●] [Reference Rate Event (Limb (iii)): Not Applicable]

Pre-nominated Replacement Reference Rate(s): [●] / [Not Applicable]

Reference Rate Early Termination: [Applicable]/[Not Applicable]]

38. Costs for Unwinding Hedging Arrangements: [Applicable/Not Applicable]

~~39.~~

(*Consider specifying not applicable for German Law Warrants/Exercisable Certificates*)

PHYSICAL DELIVERY

39. Physical Delivery: [Not Applicable/Applicable]

~~40.~~

(*N.B. Only applicable in relation to Physical Delivery Warrants/Exercisable Certificates. If not applicable or if the information is set out elsewhere, delete remaining sub-paragraphs*)

(a) Relevant Asset(s): The relevant asset to which the [Warrants/Exercisable Certificates] relate [is/are] [●]

Delivery [shall/shall not] be subject to payment of the relevant Exercise Price

(b) Aggregation:

(i) Aggregation of Entitlements: [Applicable/Not Applicable].

(ii) Rounding: [Up/Down].

(*N.B. Only applicable where Aggregation of Entitlements is specified as Not Applicable*)

(c) Cash Adjustment: [Applicable/Not Applicable]

[The Value of the Fractional Entitlement shall be determined by the Calculation Agent [by reference to the [Settlement Price] of the relevant [Share]].

(d) Entitlement: [The/Each] Entitlement (as defined in the relevant Underlying Schedule) in relation to each [Warrant/Exercisable Certificates] [and each Actual Exercise Date] is [●]

(e) Evidence of Entitlement: [The/Each] Entitlement will be evidenced by [*insert details of how such Entitlement will be evidenced*].

(f) Delivery of Entitlement: [The/Each] Entitlement will be delivered [*insert details of the method of delivery of such Entitlement*].

(g) Failure to Deliver: Failure to Deliver [applies/does not apply] to the [Warrants/Exercisable Certificates].

(*N.B. Only applicable in the case of the Physical Delivery Warrants/Exercisable Certificates which are Index Warrants/Exercisable Certificates, Share Warrants/Exercisable Certificates, Depositary Receipt Warrants/Exercisable Certificates, ETF*

Warrants/Exercisable Certificates, Mutual Fund Warrants/Exercisable Certificates or Debt Warrants/Exercisable Certificates. Careful consideration should be given to whether Failure to Deliver is applicable to other Physical Delivery Warrants/Exercisable Certificates)

EMEA PARTICIPATION CERTIFICATES AND LATAM PARTICIPATION CERTIFICATES

40. 41.	Terms of EMEA Participation Certificates and LATAM Participation Certificates:		[Applicable/Not Applicable] (*If not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(a)	Strike Date:	[●]
	(b)	Final Settlement Date:	In relation to ~~a~~an Exercisable Certificate and the Additional Exercise Date, the day falling [●] Business Days after the [final Scheduled Trading Day of the relevant Valuation Period/Valuation Date]
	(c)	Final Settlement Amount:	[●]
	(d)	Corporate Action Amount:	[●]
	(e)	Dividend Amount:	[●]
	(f)	Settlement Date:	In relation to ~~a~~an Exercisable Certificate and (a) a Corporate Action, the day falling [●] Business Days after the last day of the Corporate Action Valuation Period or (b) a Dividend, the day falling [●] Business Days after the date on which the Issuer and/or its Affiliates receives such Dividend
	(g)	Final Exercise Date:	[●]
	(h)	Exercise Price:	[●]

SAUDI PARTICIPATION CERTIFICATES

41. 42.	Terms of Saudi Participation Certificates:		[Applicable/Not Applicable] (*If not applicable, delete the remaining sub-paragraphs of this paragraph*)
	(a)	Expiration Date (Saudi):	[●]
	(b)	Final Valuation Date:	[●]
	(c)	Final Settlement Date:	Five Business Days following the Receipt Date, subject as provided in the Conditions
	(d)	Final Settlement Amount:	[●]
	(e)	Dividend Amount:	[●]
	(f)	Settlement Date:	In relation to ~~a~~an Exercisable Certificate and a Dividend and subject as provided in the Conditions, the tenth Business Day following the date on which such Dividend is received by a Holder of record of the Shares.
	(g)	Exercise Price:	[●] per Certificate

(h) Final Exercise Date: [●]

APAC PARTICIPATION CERTIFICATES

42. Terms of APAC Participation Certificates: [Applicable/Not Applicable]

~~43.~~

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

(a) Final Settlement Date: In relation to Cash Settled Exercisable Certificates, the Final Settlement Date is three Business Days after the final Scheduled Trading Day of the relevant Valuation Period.

In relation to Physical Delivery Exercisable Certificates, the Final Settlement Date is three Settlement Business Days after the Actual Exercise Date.

(b) Exercise Period: From (and including) [●] to (and including) [●]

(c) Settlement Business Day Centre: [●]

(d) Local Jurisdiction: [●]

(e) Underlying RMB Disruption Event: [Applicable] [Not Applicable]

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

(f) Underlying RMB Settlement Centre(s): [●]

APAC CONVERTIBLE BOND PARTICIPATION CERTIFICATES

43. Terms of APAC Convertible Bond Participation Certificates: [Applicable/Not Applicable]

~~44.~~

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

(a) Debt Securities Amount: [*Insert Security Currency*] [●] / [[●] Lot[s] of the Debt Securities comprised of [[●] CB Units of] [Insert Security Currency] [●]]] in nominal amount of Debt Securities

(b) Details of Shares: [*insert details*]

Share Company: [●]

(c) Local Jurisdiction: [●]

(d) Conversion APAC Participation Certificates: [Applicable] [Not Applicable]

(e) Final Settlement Date: [(i)] In relation to Cash Settled Exercisable Certificates, the Final Settlement Date is three Business Days after the final Scheduled Trading Day of the relevant Valuation Period

[(ii) In relation to Physical Delivery Exercisable Certificates, the Final Settlement Date is three Settlement Business Days after the Actual Exercise Date]

	(f)	Coupon Payment Date:	[●]
	(g)	Credit Event Amount:	[●]

GENERAL

44. ~~45.~~	Form of the [Warrants/Exercisable Certificates]:	[Registered/Bearer] Form: [Regulation S Global Registered WEC Security] [Regulation S Global Bearer WEC Security] [Rule 144A Global Registered WEC Security] [Combined Global Registered WEC Security] (*N.B. Index Linked Warrants/Exercisable Certificates, Bespoke Index Linked Warrants/Exercisable Certificates, Commodity Linked Warrants/Exercisable Certificates, Currency Linked Warrants/Exercisable Certificates, Commodity Linked Warrants/Exercisable Certificates and Credit Linked Warrants/Exercisable Certificates may only be issued in Regulation S Global Security form by CGMFL*)
45. ~~46.~~	Calculation Agent:	The Calculation Agent is [Citigroup Global Markets Limited]/[Citibank N.A., London Branch]/[Citibank N.A., New York Branch]/[*specify other*] [at [●]] [(acting through its [●] department/group (or any successor department/group))] [*insert address*]
46. ~~47.~~	Determinations	[Sole and Absolute Determination][Commercial Determination] [reasonable discretion (§§ 315, 317 BGB)](*N.B. Include for German Law Warrants/Exercisable Certificates*)
47. ~~48.~~	Special conditions or other final terms:	[●]
48. ~~49.~~	Additional Requirements (General Condition 14 (*Substitution of the Issuer or the CGMFL Guarantor*)):	[Not Applicable/Applicable] (*Delete this paragraph for German Law Warrants/Exercisable Certificates*)

[Signed on behalf of the Issuer

By: ……

Duly Authorised][24]

The [Warrants/Exercisable Certificates] will not become valid or obligatory for any purpose until this Pricing Supplement is attached to the applicable Global Securit[y/ies].

[24] Above signature block to be deleted and this document should not be signed unless there is a specific requirement to do so for the particular trade.

Part B – Other Information

1. LISTING AND ADMISSION TO TRADING

Admission to trading and listing:	[Not Applicable] [Application [has been/is expected to be] made by the Issuer (or on its behalf) for [Tranche [●] of] the [Warrants/Exercisable Certificates] to be [admitted to trading on [*specify relevant non-EEA regulated market (for example, the Global Exchange Market of Euronext Dublin or the Euro MTF market or the Vienna MTF market) and, if relevant, listing on an official list (for example, the official list of Euronext Dublin or of the Luxembourg Stock Exchange*)]][listed on the Open Market (regulated Unofficial Market) (*Freiverkehr*) of the Frankfurt Stock Exchange (Börse Frankfurt AG)][admitted to trading on the International Securities Market (the "**ISM**") of the London Stock Exchange plc] with effect from on or around [●]] [●] [Tranche [●] of the [Warrants/Exercisable Certificates] has been [admitted to trading on [*specify relevant non-EEA regulated market (for example, the Global Exchange Market of Euronext Dublin or the Euro MTF market or the Vienna MTF market) and, if relevant, listing on an official list (for example, the official list of Euronext Dublin or of the Luxembourg Stock Exchange*)] with effect from [●]] (Where documenting a fungible issue, need to indicate that original [Warrants/Exercisable Certificates] are already admitted to trading)][listed on the Open Market (regulated Unofficial Market) (Freiverkehr) of the Frankfurt Stock Exchange (Börse Frankfurt AG)][admitted to trading on the ISM of the London Stock Exchange plc].]
Estimated expenses relating to admission to trading:	[●]

2. [INFORMATION ABOUT THE PAST AND FURTHER PERFORMANCE AND VOLATILITY OF [THE/EACH] [UNDERLYING/REFERENCE ENTITY]

Information about the past and further performance of [the/each] [Underlying/Reference Entity] is available from [the [Bloomberg page/Reuters screen/Exchange] specified for [the/each such] Underlying in Part A above] [internationally recognised, published or electronically displayed sources [including Bloomberg and the website of the Reference entity at [●]] [*specify other source*].]

3. DISCLAIMERS

[*Insert any relevant disclaimers*]

[Citi Proprietary Index Disclaimer

None of the Issuer[, the CGMFL Guarantor], [●] (the "**Index Sponsor**" [and the "**Index Calculation Agent**"]) for [the Underlying/[●]] and any of their respective directors, officers, employees, representatives, delegates or agents (each a "**Relevant Person**") makes any express or implied representations or warranties as to (a) the advisability of purchasing the [Warrants/Exercisable Certificates], (b) the level(s) of [the Underlying/[●]] at any particular time on any particular date, (c) the results to be obtained by any investor in the [Warrants/Exercisable Certificates] or any other person or entity, from the use of [the Underlying/[●]] or any data included therein for any purpose, (d) the merchantability or fitness for a particular purpose of [the Underlying/[●]] or (e) any other matter. Each Relevant Person hereby expressly disclaims, to the fullest extent permitted by applicable

law, all warranties of accuracy, completeness, merchantability or fitness for a particular purpose with respect to [the Underlying/[●]]. No Relevant Person shall have any liability (direct or indirect, special, punitive, consequential or otherwise) to any person even if notified of the possibility of damages. [The Index Sponsor is not/Neither the Index Sponsor nor the Index Calculation Agent is] under any obligation to continue the calculation, publication and dissemination of [the Underlying/[●]] nor shall they have any liability for any errors, omissions, interruptions or delays relating to [the Underlying/[●]]. The Index Sponsor [and the Index Calculation Agent] shall [each] act as principal and not as agent or fiduciary of any other person.

Past performance is not indicative of future performance. Any numbers or figures presented as past performance of [the Underlying/[●]] prior to its [launch date] (however defined in the Index Conditions) may include performances calculated from back-testing simulations. Any back-testing is illustrative only and derived from proprietary models based on certain historic data and assumptions and estimates. Such back-testing information should not be considered indicative of the actual results that might be obtained from an investment or participation in the [Warrants/Exercisable Certificates].

Any scenario analysis is for illustrative purposes only and does not represent the actual performance of [the Underlying/[●]] nor does it purport to describe all possible performance outcomes for the Underlying.

As at the date hereof, [the Underlying/[●]] is described in full in the Index Conditions which are set out at [Schedule [●] attached hereto][*specify*]. Any decision to invest in the [Warrants/Exercisable Certificates] should be based upon the information contained in the Base Listing Particulars and this Pricing Supplement [and such Index Conditions] only.

[The Underlying/[●]] is proprietary and confidential to the Index Sponsor. No person may use [the Underlying/[●]] in any way or reproduce or disseminate the information relating to [the Underlying/[●]] without the prior written consent of the Index Sponsor (save in respect of the distribution of the terms of the [Warrants/Exercisable Certificates] using customary clearing and settlement procedures). [The Underlying/[●]] is not in any way sponsored, endorsed or promoted by the issuer or sponsor, as applicable, of any of its constituents.]

[Bloomberg®

Certain information contained in this Pricing Supplement consists of extracts from or summaries of information that is publicly-available from Bloomberg L.P. ("**Bloomberg**®"). The Issuer [and the CGMFL Guarantor] accept[s] responsibility for accurately reproducing such extracts or summaries and, as far as the Issuer [and the CGMFL Guarantor] [is/are] aware and [is/are] able to ascertain from such publicly-available information, no facts have been omitted which would render the reproduced information inaccurate or misleading. Bloomberg® makes no representation, warranty or undertaking, express or implied, as to the accuracy of the reproduction of such information, and accepts no responsibility for the reproduction of such information or for the merits of an investment in the [Warrants/Exercisable Certificates]. Bloomberg® does not arrange, sponsor, endorse, sell or promote the issue of the [Warrants-/Exercisable Certificates].]

4. OPERATIONAL INFORMATION

(a)	ISIN Code:	[●][25]
(b)	Common Code:	[●][26]
(c)	[SEDOL:	[●]]
(d)	CFI:	[[See/[[*include code*][27], as updated, as set out on] the website of the Association of National Numbering Agencies (ANNA) or alternatively sourced from the responsible

[25] These codes must be marked as "restricted" for Securities Act purposes in the case Physical Delivery Share Warrants represented by a Global Security.

[26] These codes must be marked as "restricted" for Securities Act purposes in the case of Combined Global Securities or Physical Delivery Share Securities represented by a Regulation S Global Security.

[27] The actual code should only be included where the Issuer is comfortable it is correct.

		National Numbering Agency that assigned the ISIN/Not Applicable/Not Available]
(e)	FISN:	[[See/[[*include code*][13], as updated, as set out on] the website of the Association of National Numbering Agencies (ANNA) or alternatively sourced from the responsible National Numbering Agency that assigned the ISIN/Not Applicable/Not Available]
(f)	WKN:	[●] [Not Applicable]
(g)	Valoren:	[●] [Not Applicable]
(h)	[Any Additional or Alternative Clearing System(s) other than Clearstream, Luxembourg or Euroclear and the relevant identification number(s):]	[Not Applicable/give name(s) and number(s)]
(i)	Names and addresses of additional Warrant Agent(s) (if any):	[●]
(j)	Delivery:	Delivery [against/free of] payment

5. **DISTRIBUTION**

Additional Selling Restrictions and required certifications:	[●] [The definition of U.S. person for the purposes of the certification in any relevant Exercise Notice shall be deemed to be as set out in Part C below.] (*N.B. Only applicable in relation to Security Index Linked Warrants/Exercisable Certificates, Commodity Index Linked Warrants/Exercisable Certificates, FX Rate Linked Warrants/Exercisable Certificates or Commodity Linked Warrants/Exercisable Certificates*)
Issuer meets the qualifications listed in Article 7(4)(5-2) of the Enforcement Decree of the Financial Investment Services and Capital Markets Act of Korea:	[Yes/No/Not Applicable]
Registered Broker/Dealer:	[Citigroup Global Markets Inc./[*specify other*]/[Not Applicable]]. (*N.B. Only applicable for Warrants/Exercisable Certificates eligible for sale in the United States*)
Syndication:	The [Warrants/Exercisable Certificates] will be distributed on a [non-]syndicated basis.
If non-syndicated, name and address of relevant Dealer:	[●]
If syndicated, names and addresses of Dealers:	[●]
Date of [Subscription] Agreement:	[●]

Prohibition of Sales to EEA Retail Investors:	[Not Applicable/Applicable] (*If the Warrants/Exercisable Certificates clearly do not constitute "packaged" products, "Not Applicable" should be specified. If the Warrants/Exercisable Certificates may constitute "packaged" products, "Applicable" should be specified*)
Prohibition of Sales to UK Retail Investors:	[Not Applicable/Applicable] (*If the Warrants/Exercisable Certificates clearly do not constitute "packaged" products, "Not Applicable" should be specified. If the Warrants/Exercisable Certificates may constitute "packaged" products, "Applicable" should be specified*)
Prohibition of Offer to Private Clients in Switzerland:	[Applicable[, other than with respect to offers of the [Warrants/Exercisable Certificates] during [the period[s] [●] to [●] (*repeat as necessary*)]] [Not Applicable]

6. ADDITIONAL U.S. FEDERAL INCOME TAX CONSEQUENCES

[For U.S. federal income tax purposes, the Issuer intends to treat the [Warrants/Exercisable Certificates] as [prepaid forward contracts or options]/[prepaid forward contracts or options with associated payments]/[Access [Warrants/Exercisable Certificates]/[a put and a deposit] for which purposes, the Issuer will treat [ ]% of each periodic payment made with respect to a [Warrant/Exercisable Certificate] as interest on the deposit and [ ]% as put premium]].]

[The [Warrants/Exercisable Certificates] are Non-U.S. Issuer [Warrants/Exercisable Certificates].]/[The [Warrants/Exercisable Certificates] are U.S. Issuer [Warrants~~.~~/Exercisable Certificates].]

[The Issuer has determined that the [Warrants/Exercisable Certificates] are Specified ELIs based on either the "delta" test or the "substantial equivalence" test, as indicated in the table below. Please see the table below for additional information with respect to Section 871(m) of the Code, including information necessary to calculate the amounts of dividend equivalents for the [Warrants/Exercisable Certificates].]/[The Issuer has determined that the [Warrants/Exercisable Certificates] are Specified ELIs because (i) the Issue Date for the [Warrants/Exercisable Certificates] is prior to 2027 and (ii) the [Warrants/Exercisable Certificates] are "**delta-one**" within the meaning of Section 871(m) of the Code.]/[The Issuer has determined that the Underlying(s) consist solely of one or more Qualified Indices and/or Qualified Index Securities and, therefore, that the [Warrants/Exercisable Certificates] are not Specified ELIs.]/[The Issuer has determined that the [Warrants/Exercisable Certificates] are not Specified ELIs because (i) the Issue Date for the [Warrants/Exercisable Certificates] is prior to 2027 and (ii) the [Warrants/Exercisable Certificates] are not "delta-one" within the meaning of Section 871(m) of the Code.]/[The Issuer has determined that the [Warrants/Exercisable Certificates] are not Specified ELIs for the purpose of Section 871(m) of the Code.]/[The Issuer has determined that the Underlying(s) for the [Warrants/Exercisable Certificates] consist solely of one or more indices whose sole U.S. equity components are Qualified Indices and/or Qualified Index Securities and, therefore, that the [Warrants/Exercisable Certificates] are not Specified ELIs.]/[The Issuer has determined that the Underlying(s) for the [Warrants/Exercisable Certificates] consist solely of (i) one or more Qualified Indices and/or Qualified Index Securities and/or (ii) Underlying(s) that are neither U.S. equities nor indices that include U.S. equities and, therefore, that the [Warrants/Exercisable Certificates] are not Specified ELIs.] [Additional Section 871(m) Information: [ ]]

[The Warrants/Exercisable Certificates are [Specified Current Payment ~~Warrants~~Securities]/[Specified Net Total Return ~~Warrants~~Securities].]

[*Include below table if (i) the [Warrants/Exercisable Certificates] are Specified ELIs, or (ii) the [Warrants/Exercisable Certificates] are not Specified ELIs based on either the "delta" test or the "substantial equivalence" test.*

Underlying(s)	Underlying Securities (Y/N)	Qualified Index/Qualified Index Security (Y/N)	Simple Contract (Y/N)	Delta (if Simple Contract)	Substantial Equivalence Test (if not a Simple Contract)	Number of Shares Multi-plied by Delta (if Simple Contract)	Initial Hedge (if applicable)	Additional Section 871(m) Information

7. **THIRD PARTY INFORMATION**

[(*Relevant third party information*) has been extracted from (specify source). The Issuer confirms that such information has been accurately reproduced and that, so far as it is aware and is able to ascertain from information published by (*specify source*), no facts have been omitted which would render the reproduced information inaccurate or misleading.]

8. **[SECONDARY TRADING**

[*Insert name and address of entities having 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*]]

9. **[EXAMPLES TO EXPLAIN HOW THE VALUE OF THE INVESTMENT IS AFFECTED BY THE VALUE OF THE UNDERLYING(S)**

[*Include examples (if appropriate) to provide a clear and comprehensive explanation to help investors understand how the value of their investment is affected by the value of the Underlying(s)*]]

(*Delete this paragraph if not applicable*)

[Schedule

Long/Short Warrants

Long Underlyings (*Specify for each Long Underlying*)

(i)	[Reuters / Bloomberg] Code	ISIN	Type of Underlying	Share Company / Relevant Fund / Underlying Share Company and web-site (if any)	Underlying Currency	Relevant Percentage (%)	Exchange	$N_{(i)}$	Weighting
1	[●]	[●]	[common stock/[●]] [Depositary Receipt] [ETF Share]	[●] [(www. [●].[●])]	[●]	[●]	[●]	[●]	[●]
2	[●]	[●]	[common stock/[●]] [Depositary Receipt] [ETF Share]	[●] [(www. [●].[●])]					

Short Underlyings (*Specify for each Short Underlying*)

(i)	[Reuters / Bloomberg] Code	ISIN	Type of Underlying	Share Company / Relevant Fund / Underlying Share Company and web-site (if any)	Underlying Currency	Exchange	$N_{(i)}$	Weighting
1	[●]	[●]	[common stock/[●]] [Depositary Receipt] [ETF Share]	[●] [(www. [●]. [●])]	[●]	[●]	[●]	[●]
2	[●]	[●]	[common stock/[●]] [Depositary Receipt] [ETF Share]	[●] [(www. [●].[●]	[●]	[●]	[●]	[●]]

(*Insert for Long/Short Certificates*)

[*Include, if the Warrants/Exercisable Certificates are specified to be Physical Delivery Warrants/Exercisable Certificates and Share Warrants/Exercisable Certificates relating to unlisted shares, to comply with the requirements of the Luxembourg Stock Exchange*]

Annex to the Pricing Supplement

1.	Name of the Share Company:	[●]
2.	LEI:	[●]
3.	Date of incorporation, length of life (except where indefinite):	[●]
4.	Domicile:	[●]
5.	Legal form and legislation:	[●]
6.	Country of incorporation and address of registered office and/or principal place of business:	[●]
7.	Brief description of the company's principal activities stating the main categories of product sold and/or services performed:	[●]
8.	[Description of deposits, estimate or economically exploitable reserves and expected period of working, period and main terms of concessions, economic conditions, progress of actual working:]	[*Insert for specialist companies, mining, extraction of hydrocarbons, quarrying and similar activities insofar as significant.*] [●]
9.	Organizational structure, description of the group, company's position:	[●]
10.	No material change statement in the prospects and financial position of the Share Company since the last financial statements of the underlying company:	[●]
11.	Names, business addresses, functions and principal activities performed by the directors outside the company:	[●]
12.	Audited annual consolidated financial statements of the company (or unconsolidated, if no consolidated financial statements exist):	[●]
13.	Year(s) covered:	[●] [*Attached / Incorporated by reference*] [*Cross-reference list*]
14.	Unaudited interim consolidated (or unconsolidated, if no consolidated interim financial statements exist):	[●]
15.	Period(s) covered:	[●] [*Attached / Incorporated by reference*] [*Cross-reference list*]

16.	Name of the auditors	[●]
17.	Place where the by-laws of the underlying unlisted company and the last financial statements will be available free of charge:	[●]
18.	Share rights and conversion procedures:	[●]
19.	ISIN or other such security identification code:	[●]
	Method and frequency of establishment of independent valuation reports estimating the value of the shares	[●]

[*The following applies if the Pricing Supplement relates to an issue of Credit Warrants/Exercisable Certificates*]

PART C - FORM OF NOTIONAL TRANSACTION WHICH IS A [SINGLE NAME CDS/INDEX CDS/INDEX SWAPTION]

[*(i) if the Notional Transaction is specified to be a Single Name CDS in the applicable Pricing Supplement, include the swap confirmation substantially in the form set out in Annex I below, (ii) if the Notional Transaction is specified to be an Index CDS in the applicable Pricing Supplement and the Index is an iTraxx index, include the swap confirmation substantially in the form set out in Annex II below, (iii) if the Notional Transaction is specified to be an Index Swaption in the applicable Pricing Supplement and the Index is an iTraxx index, include the swap confirmation substantially in the form set out in Annex III below or (iv) if none of the above are so specified, include such other form(s) as required*]

[Annex I]

[Form of Notional Single Name CDs Transaction Confirmation

Date:

To: [Swap Counterparty]

From: Citigroup Global Markets Funding Luxembourg S.C.A.

Re: Credit Derivative Transaction:

Dear Sir/Madam:

The purpose of this letter (this "**Confirmation**") is to confirm the terms and conditions of the Credit Derivative Transaction entered into between Citigroup Global Markets Funding Luxembourg S.C.A. ("**Party A**") and [*Swap Counterparty*] ("**Party B**") on the Trade Date specified below (the "**Transaction**"). This Confirmation constitutes a "Confirmation" as referred to in the ISDA Master Agreement specified below.

The definitions and provisions contained in the 2014 ISDA Credit Derivatives Definitions (the "**2014 Definitions**"), as published by the International Swaps and Derivatives Association, Inc. ("**ISDA®**"), are incorporated into this Confirmation. In the event of any inconsistency between the 2014 Definitions and this Confirmation, this Confirmation will govern.

This Confirmation evidences a complete and binding agreement between you and us as to the terms of the Transaction to which this Confirmation relates. In addition, you and we agree to use all reasonable efforts promptly to negotiate, execute and deliver an agreement in the form of an ISDA Master Agreement, with such modifications as you and we will in good faith agree. Upon the execution by you and us of such an agreement, this Confirmation will supplement, form part of, and be subject to that agreement. All provisions contained in or incorporated by reference in that agreement upon its execution will govern this Confirmation except as expressly modified below. Until we execute and deliver that agreement, this Confirmation, together with all other documents referring to an ISDA Master Agreement (each a "**Confirmation**") confirming transactions (each a "**Transaction**") entered into between us (notwithstanding anything to the contrary in a Confirmation), shall supplement, form a part of, and be subject to, an agreement in the form of the 2002 ISDA Master Agreement as if we had executed an agreement in such form (but without any Schedule except for the election of English Law as the governing law and [*specify currency*] as the Termination Currency) on the Trade Date of the first such Transaction between us. In the event of any inconsistency between the provisions of that agreement and this Confirmation, this Confirmation will prevail for the purpose of this Transaction.

The terms of the Transaction to which this Confirmation relates are as follows:

1. General Terms

Transaction Type: [●]

	Trade Date:	[●]
	[Matrix Publication Date:	[●]
	Effective Date:	[●]
	Scheduled Termination Date:	[●]
	Floating Rate Payer:	Party A ("**Seller**")
	Fixed Rate Payer:	Party B ("**Buyer**")
	Calculation Agent:	[Citigroup Global Markets Limited]/[Citibank N.A., London Branch]/[Citibank N.A., New York Branch]
	Reference Entity:	[●]
	Standard Reference Obligation:	[Applicable][Not Applicable]
	[Seniority Level:	[Senior Level][Subordinated Level]
	[Reference Obligation:	The obligation identified as follows:
		Primary Obligor:
		[Guarantor: [●]]
		Maturity: [●]
		Coupon: [●]
		CUSIP/ISIN: [●]
2.	Fixed Payments	
	Fixed Rate Payer Payment Date(s):	[●]
	Fixed Rate:	[●]
	[Initial Payment Payer:	Party B
	Initial Payment Amount:	[●]
	[Initial Fixed Rate Payer Calculation Period:	Notwithstanding Section 12.9 of the 2014 Definitions, the initial Fixed Rate Payer Calculation Period shall commence on, and include, the Fixed Rate Payer Payment Date falling on or immediately prior to the calendar day immediately following the Trade Date.]
3.	Floating Payment	
	Floating Rate Payer Calculation Amount:	[●]
4.	Credit Events	
	[Restructuring:	[Applicable][Not Applicable]]
5.	Settlement Terms	
	Settlement Method:	Auction Settlement

Notwithstanding anything to the contrary in the 2014 Definitions, if a credit derivatives transaction referencing the Reference Entity on terms applicable to the Transaction Type is capable of being an Auction Covered Transaction, the Final Price shall be deemed to be the Final Price determined by the Auction applicable to such a credit derivatives transaction [*insert if Restructuring is a Credit Event and either Mod R or Mod Mod R is specified as applicable*: with a "**Scheduled Termination Date**" of the Scheduled Termination Date of this Transaction] (notwithstanding anything to the contrary in the terms of this Transaction)

Fallback Settlement Method: Notwithstanding anything to the contrary in the Credit Derivatives Physical Settlement Matrix, Cash Settlement

6. Notice and Account Details:

Notice and Account Details for Party A: [●]

[Standard Settlement Instructions]

Notice and Account Details for Party B: [Standard Settlement Instructions]

7. [Offices:

[Seller: [●]]

[Buyer:] [●]]

8. [Additional Terms: [●]]

Please confirm your agreement to be bound by the terms of the foregoing by executing a copy of this Confirmation and returning it to us [by facsimile].

Yours sincerely,

CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A.

By: _____

Name:

Title:

Confirmed as of the date first above written:

[SWAP COUNTERPARTY]

By: _____

Name:

Title:

[Annex II]

[Form of Notional Index CDs Transaction

Confirmation

Date:	[●]
To:	[*Swap Counterparty*]
Telephone number:	[●]
Facsimile number:	[●]
Attention:	[●]
From:	Citigroup Global Markets Funding Luxembourg S.C.A.
Subject:	iTraxx® Europe [*index name*] Series [●] Version [●] Master Transaction
Ref No.:	[●]

The purpose of this communication (this "**Confirmation**") is to set forth the terms and conditions of the Credit Derivative Transaction entered into on the Trade Date specified below (the "**iTraxx® Master Transaction**") between Citigroup Global Markets Funding Luxembourg S.C.A. ("**Party A**") and [*Swap Counterparty*] ("**Party B**"). This Confirmation constitutes a "Confirmation" as referred to in the ISDA Master Agreement specified below.

The definitions and provisions contained in the 2014 ISDA Credit Derivatives Definitions as published by the International Swaps and Derivatives Association, Inc. ("**ISDA**") (the "**2014 Credit Derivatives Definitions**") and the iTraxx® Europe Untranched Standard Terms Supplement, as published by Markit Group Limited on 20 September 2014 (the "**Standard Terms Supplement**"), are incorporated into this Confirmation. In the event of any inconsistency between the 2014 Credit Derivatives Definitions or the Standard Terms Supplement and this Confirmation, this Confirmation will govern. In the event of any inconsistency between the Standard Terms Supplement and the 2014 Credit Derivatives Definitions, the Standard Terms Supplement will govern.

Party A and Party B agree that each time they enter into an iTraxx® Master Transaction they enter into a separate and independent Credit Derivative Transaction in respect of each Reference Entity (each, a "**Component Transaction**"). Each Component Transaction will have the terms specified in the Standard Terms Supplement, as modified hereby, and, subject to Paragraph 5.2 of the Standard Terms Supplement, will not be affected by any other Credit Derivative Transaction between Party A and Party B and will operate independently of each other Component Transaction in all respects.

This Confirmation evidences a complete and binding agreement between you and us as to the terms of the Transaction to which this Confirmation relates. In addition, you and we agree to use all reasonable efforts promptly to negotiate, execute and deliver an agreement in the form of an ISDA Master Agreement, with such modifications as you and we will in good faith agree. Upon the execution by you and us of such an agreement, this Confirmation will supplement, form part of, and be subject to that agreement. All provisions contained in or incorporated by reference in that agreement upon its execution will govern this Confirmation except as expressly modified below. Until we execute and deliver that agreement, this Confirmation, together with all other documents referring to an ISDA Master Agreement (each a Confirmation) confirming transactions (each a "**Transaction**") entered into between us (notwithstanding anything to the contrary in a "**Confirmation**"), shall supplement, form a part of, and be subject to, an agreement in the form of the 2002 ISDA Master Agreement as if we had executed an agreement in such form (but without any Schedule except for the election of English Law as the governing law and [*specify currency*] as the Termination Currency) on the Trade Date of the first such Transaction between us. In the event of any inconsistency between the provisions of that agreement and this Confirmation, this Confirmation will prevail for the purpose of this Transaction.

The terms of the iTraxx® Master Transaction to which this Confirmation relates are as follows:

Index:	iTraxx® Europe [index name] Series [●] Version [●]
Trade Date:	[●]
Scheduled Termination Date:	[●]
Calculation Agent:	[Citigroup Global Markets Limited][Citibank N.A., London Branch][Citibank N.A., New York Branch]
Original Notional Amount:	[USD] [EUR]
Floating Rate Payer:	Party A
Fixed Rate Payer:	Party B
Annex Date:	[●]
Initial Payment Payer:	[Buyer]/[Not applicable]
Initial Payment Amount:	[●]/[Not applicable]
Settlement Terms:	
Settlement Method:	Auction Settlement Notwithstanding anything to the contrary in the 2014 Credit Derivatives Definitions, if a credit derivatives transaction referencing the Reference Entity on terms applicable to the Transaction Type is capable of being an Auction Covered Transaction, the Final Price shall be deemed to be the Final Price determined by the Auction applicable to such a credit derivatives transaction [*insert if Restructuring is a Credit Event and either Mod R or Mod Mod R is specified as applicable: with a "Scheduled Termination Date" of the Scheduled Termination Date of this Transaction*] (notwithstanding anything to the contrary in the terms of this Transaction)
Fallback Settlement Method:	Notwithstanding anything to the contrary in Standard Terms Supplement and the Credit Derivatives Physical Settlement Matrix, Cash Settlement [and the provisions of Paragraph 5.5 of the Standard Terms Supplement will apply notwithstanding that the Floating Rate Payer Calculation Amount as at the Event Determination Date may not be less than USD50,000 or EUR50,000] [*specify alternative cash settlement provisions*] The provisions of Paragraph 5.6 of the Standard Terms Supplement shall not apply to this Transaction
[Additional terms, if any, (including any specific provisions relating to collateral):	[●]]
Telephone, telex and/or facsimile number and contact details for notices:	[●]] Party A: Telephone number: [●] Facsimile number: [●]

	Telex number:	[●]
	Party B:	
	Telephone number:	[●]
	Facsimile number:	[●]
	Telex number:	[●]
Account details:	Party A:	
	[Standard Settlement Instructions]	
	Party B:	
	[Standard Settlement Instructions]	

CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A.	**[SWAP COUNTERPARTY]**
By: _____	By: _____
Name:	Name:
Title:	Title:

Please confirm your agreement to be bound by the terms of the foregoing by executing a copy of this Confirmation and returning it to us at the contact information listed above.

iTraxx® is a registered trade mark of Markit Indices Limited.

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None of Markit Indices Limited nor any of the iTraxx Associates shall have any liability or responsibility to any person or entity for any loss, damages, costs, charges, expenses or other liabilities whether caused by the negligence of Markit Indices Limited or any of the iTraxx Associates or otherwise, arising in connection with the use of iTraxx® derivatives products or the iTraxx® indices.]

[Annex III]

[Form of Notional Index Swaption Transaction

Confirmation

Date:	[●]
To:	[Swap Counterparty]
Telephone number:	[●]
Facsimile number:	[●]
Attention:	[●]
From:	Citigroup Global Markets Funding Luxembourg S.C.A.
Subject:	iTraxx® Europe [index name] Series [●] Version [●] Swaption Transaction
Ref NO.:	[●]

The purpose of this communication (this "**Confirmation**") is to set forth the terms and conditions of the Swaption Transaction entered into on the Swaption Trade Date specified below between Citigroup Global Markets Funding Luxembourg S.C.A. ("**Party A**") and [Swap Counterparty] ("**Party B**"). This Confirmation constitutes a "**Confirmation**" as referred to in the ISDA Master Agreement specified below.

The definitions and provisions contained in the 2006 ISDA Definitions (the "**2006 Definitions**") and the 2014 ISDA Credit Derivatives Definitions (the "**Credit Derivatives Definitions**"), each as published by the International Swaps and Derivatives Association, Inc. and the iTraxx® Europe Untranched Transactions Swaption Standard Terms Supplement, as published by Markit Group Limited on 20 September 2014 (the "**iTraxx® Swaption Standard Terms Supplement**"), are incorporated into this Confirmation. In the event of any inconsistency between the 2006 Definitions, the Credit Derivatives Definitions or the iTraxx® Swaption Standard Terms Supplement and this Confirmation, this Confirmation will govern. In the event of any inconsistency between the 2006 Definitions or the Credit Derivatives Definitions and the iTraxx® Swaption Standard Terms Supplement, the iTraxx® Swaption Standard Terms Supplement will govern. In the event of any inconsistency between the 2006 Definitions and the Credit Derivatives Definitions, the Credit Derivatives Definitions will govern in cases relating to the terms of the Underlying Swap Transaction, and the 2006 Definitions will govern in other cases.

This Confirmation evidences a complete and binding agreement between you and us as to the terms of the Transaction to which this Confirmation relates. In addition, you and we agree to use all reasonable efforts promptly to negotiate, execute and deliver an agreement in the form of an ISDA Master Agreement, with such modifications as you and we will in good faith agree. Upon the execution by you and us of such an agreement, this Confirmation will supplement, form part of, and be subject to that agreement. All provisions contained in or incorporated by reference in that agreement upon its execution will govern this Confirmation except as expressly modified below. Until we execute and deliver that agreement, this Confirmation, together with all other documents referring to an ISDA Master Agreement (each a "**Confirmation**") confirming transactions (each a "**Transaction**") entered into between us (notwithstanding anything to the contrary in a Confirmation), shall supplement, form a part of, and be subject to, an agreement in the form of the 2002 ISDA Master Agreement as if we had executed an agreement in such form (but without any Schedule except for the election of English Law as the governing law and [specify currency] as the Termination Currency) on the Trade Date of the first such Transaction between us. In the event of any inconsistency between the provisions of that agreement and this Confirmation, this Confirmation will prevail for the purpose of this Transaction.

The terms of the Swaption Transaction to which this Confirmation relates are as follows:

SWAPTION TERMS:

Swaption Trade Date:	[●]
Swaption Seller:	Party A
Swaption Buyer:	Party B
Premium:	[USD] [EUR] [●]
Strike Price:	[●] per cent. per annum

PROCEDURE FOR EXERCISE:

Expiration Date:	[●]

Expiration Date: [●]

UNDERLYING SWAP TRANSACTION TERMS:

Standard Terms Date:	[●]
Index:	iTraxx® Europe [index name] Series [●] Version [●]
Annex Date:	[●]
Trade Date:	[The Exercise Date]
Scheduled Termination Date:	[The fifth anniversary of the Effective Date]/[The tenth anniversary of the Effective Date]/[●]
Original Notional Amount:	[USD] [EUR] [
Floating Rate Payer:	Party A
Fixed Rate Payer:	Party B
Calculation Agent:	[Citigroup Global Markets Limited][Citibank N.A., London Branch][Citibank N.A., New York Branch]
Additional Terms (including any specific provisions relating to collateral):	[●]/[Not applicable]
Telephone, telex and/or facsimile number and contact details for notices:	Party A: Telephone number: [●] Facsimile number: [●] Telex number: [●] Party B:

	Telephone number:	[●]
	Facsimile number:	[●]
	Telex number:	[●]
Account details:	Party A:	
	[Standard Settlement Instructions]	
	Party B:	
	[Standard Settlement Instructions]	

SETTLEMENT TERMS:

Specified Derivatives Clearing Organization:	[●]/[Not applicable]

Please confirm your agreement to be bound by the terms of the foregoing by executing a copy of this Confirmation and returning it to us at the contact information listed above.

CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A.	**[SWAP COUNTERPARTY]**
By: _____	By: _____
Name:	Name:
Title:	Title:

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None of Markit Indices Limited nor any of the iTraxx Associates shall have any liability or responsibility to any person or entity for any loss, damages, costs, charges, expenses or other liabilities whether caused by the negligence of Markit Indices Limited or any of the iTraxx Associates or otherwise, arising in connection with the use of iTraxx® derivatives products or the iTraxx® indices.]

[*Insert for Credit Warrants/Exercisable Certificates and amend as appropriate to reflect relevant Credit Events*]

Annex [IV]

[Form of Trigger Notice in respect of

a [Credit Event/Potential Repudiation/Moratorium/Movement Option]

[*Date*]

To:	Citigroup Global Markets Funding Luxembourg S.C.A.
	[address]
Attention:	[●]
cc:	Citigroup Global Markets Limited
	Citigroup Centre
	Canada Square
	Canary Wharf
	London E14 5LB
	United Kingdom
Attention:	[●]
[Warrant/Exercisable Certificate] issue:	
~~Warrant issue~~ Details:	Issue of [*aggregate number of Warrants/Exercisable Certificates*] [*Title of Warrants/Exercisable Certificates*]
	ISIN Number: [●]

Reference is made to the [Warrants/Exercisable Certificates] described above (the "**[Warrants/Exercisable Certificates]** ") referencing the Notional Transaction as described in the Notional Transaction Terms between [Citigroup Global Markets Holdings Inc./Citigroup Global Markets Funding Luxembourg S.C.A.], as Seller, and Swap Counterparty, as Buyer.

Capitalized terms used and not otherwise defined in this letter shall have the meanings given them in the Conditions of the [Warrants/Exercisable Certificates] (including, for the avoidance of doubt, the Notional Transaction Terms) or, if no meaning is specified therein, in the 2014 ISDA Credit Derivatives Definitions.

[This letter is our Trigger Notice to you that a [*insert type*] Credit Event occurred with respect to [insert name] on or about [*insert date*], when [*describe Credit Event*]. We hereby instruct you to deliver a Credit Event Notice under the Notional Transaction in respect of such Credit Event.

[This Trigger Notice applies to the following Exercise Amount: [insert Exercise Amount].][28]][29]

[This letter is our Trigger Notice to you that a Potential Repudiation/Moratorium occurred with respect to [*insert name*] on [*insert date*], when [*describe Potential Repudiation/Moratorium*]. We hereby instruct you to deliver a Potential Repudiation/Moratorium Extension Notice under the Notional Transaction in respect of such Potential Repudiation/Moratorium.][30]

[28] Only to be included where the applicable Credit Event is an M(M)R Restructuring and the Warrantholder intends to specify an Exercise Amount less than the Floating Rate Payer Calculation Amount under Notional Transaction

[29] Include if the Trigger Notice relates to the occurrence of a Credit Event

[30] Include if the Trigger Notice relates to the occurrence of a Potential Repudiation/Moratorium Event

[We provide the Publicly Available Information attached hereto (for which purposes references in the definition of Publicly Available Information to "[**Credit Event/Repudiation/Moratorium Extension**][31] "**Notice**"" will be deemed to be to "Trigger Notice" and references to "**Notifying Party**" will be deemed to be to us as [Warrantholder/Exercisable Certificateholder]) in relation to the [Credit Event/Potential Repudiation/Moratorium].][32]

Sincerely,

[*insert name*]

_____

Name:

Title:

[31] Delete as applicable

[32] Include if the Trigger Notice relates to the occurrence of a Credit Event/Potential Repudiation/Moratorium Event

CITIGROUP INC. GMI BASE PROSPECTUS SUPPLEMENT (No.3) dated 7 May 2025;
CGMHI GMI BASE PROSPECTUS SUPPLEMENT (No.3) dated 7 May 2025; and
CGMFL GMI BASE PROSPECTUS SUPPLEMENT (No.3) dated 7 May 2025

CITIGROUP INC.
(incorporated in Delaware)

and

CITIGROUP GLOBAL MARKETS HOLDINGS INC.
(a corporation duly incorporated and existing under the laws of the state of New York)

and

CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A.
(incorporated as a corporate partnership limited by shares (*société en commandite par actions*) under Luxembourg law, with registered office at 31 - Z.A. Bourmicht, L-8070 Bertrange, Grand Duchy of Luxembourg and registered with the Register of Trade and Companies of Luxembourg (*Registre de commerce et des sociétés*, Luxembourg) under number B 169.199)

each an issuer under the
Citi Global Medium Term Note Programme

Securities issued by Citigroup Global Markets Holdings Inc. only will be unconditionally and irrevocably guaranteed by
CITIGROUP INC.
(incorporated in Delaware)

Securities issued by Citigroup Global Markets Funding Luxembourg S.C.A only will be unconditionally and irrevocably guaranteed by
CITIGROUP GLOBAL MARKETS LIMITED
(incorporated in England and Wales)

Citigroup Inc. GMI Base Prospectus Supplement (No.3)

This base prospectus supplement ("**Citigroup Inc. GMI Base Prospectus Supplement (No.3)**") constitutes a supplement for the purposes of (i) Article 23(1) of Regulation (EU) 2017/1129 (as amended, the "**EU Prospectus Regulation**") and (ii) Part IV of the Luxembourg Law dated 16 July 2019 relating to prospectuses for securities (the "**Luxembourg Prospectus Law**") and is supplemental to, and must be read in conjunction with, the GMI Base Prospectus dated 18 November 2024 ("**Citigroup Inc. GMI Base Prospectus 2024**"), as supplemented by a Citigroup Inc. GMI Base Prospectus Supplement (No.1) dated 31 January 2025 (the "**Citigroup Inc. GMI Base Prospectus Supplement (No.1)**") and a Citigroup Inc. GMI Base Prospectus Supplement (No.2) dated 31 March 2025 (the "**Citigroup Inc. GMI Base Prospectus Supplement (No.2)**"), in each case, prepared by Citigroup Inc. (the Citigroup Inc. GMI Base Prospectus 2024, the Citigroup Inc. GMI Base Prospectus Supplement (No.1) and the Citigroup Inc. GMI Base Prospectus Supplement (No.2), together the "**Citigroup Inc. GMI Base Prospectus**") with respect to the Citi Global Medium Term Note Programme (the "**Programme**").

CGMHI GMI Base Prospectus Supplement (No.3)

This base prospectus supplement ("**CGMHI GMI Base Prospectus Supplement** (**No.3**)") also constitutes a supplement for the purposes of (i) Article 23(1) of the EU Prospectus Regulation and (ii) Part IV of the Luxembourg Prospectus Law and is supplemental to, and must be read in conjunction with, the GMI Base Prospectus dated 18 November 2024 (the "**CGMHI GMI Base Prospectus 2024**"), as supplemented by a CGMHI GMI Base Prospectus Supplement (No.1) dated 31 January 2025 (the "**CGMHI GMI Base Prospectus**

Supplement (No.1)") and a CGMHI GMI Base Prospectus Supplement (No.2) dated 31 March 2025 (the "**CGMHI GMI Base Prospectus Supplement (No.2)**"), in each case, prepared by Citigroup Global Markets Holdings Inc. ("**CGMHI**") and Citigroup Inc. in its capacity as the CGMHI Guarantor ("**CGMHI Guarantor**") (the CGMHI GMI Base Prospectus 2024, the CGMHI GMI Base Prospectus Supplement (No.1) and the CGMHI GMI Base Prospectus Supplement (No.2), together the "**CGMHI Underlying Linked Notes Base Prospectus**") with respect to the Programme.

CGMFL GMI Base Prospectus Supplement (No.3)

This base prospectus supplement ("**CGMFL GMI Base Prospectus Supplement (No.3)**" and, together with the Citigroup Inc. GMI Base Prospectus Supplement (No.3) and the CGMHI GMI Base Prospectus Supplement (No.3), the "**Supplement**") also constitutes a supplement for the purposes of (i) Article 23(1) of the EU Prospectus Regulation and (ii) Part IV of the Luxembourg Prospectus Law and is supplemental to, and must be read in conjunction with, the GMI Base Prospectus dated 18 November 2024 (the "**CGMFL GMI Base Prospectus 2024**" as supplemented by a CGMFL GMI Base Prospectus Supplement (No.1) dated 31 January 2025 (the "**CGMFL GMI Base Prospectus Supplement (No.1)**") and a CGMFL GMI Base Prospectus Supplement (No.2) dated 31 March 2025 (the "**CGMFL GMI Base Prospectus Supplement (No.2)**"), in each case, prepared by Citigroup Global Markets Funding Luxembourg S.C.A. ("**CGMFL**") and Citigroup Global Markets Limited in its capacity as the CGMFL Guarantor ("**CGMFL Guarantor**") (the CGMFL GMI Base Prospectus 2024, CGMFL GMI Base Prospectus Supplement (No.1) and the CGMFL GMI Base Prospectus Supplement (No.2), together the "**CGMFL GMI Base Prospectus**" and, together with the Citigroup Inc. GMI Base Prospectus and the CGMHI GMI Base Prospectus, the "**Base Prospectus**") with respect to the Programme.

Approvals

This Supplement has been approved by the *Commission de Surveillance du Secteur Financier* (the "**CSSF**"), as competent authority under the EU Prospectus Regulation. The CSSF only approves this Supplement as meeting the standards of completeness, comprehensibility and consistency imposed by the EU Prospectus Regulation. Such approval should not be considered an endorsement of the Issuer or the Guarantor, or of the quality of the Securities that are the subject of the Base Prospectus. Investors should make their own assessment as to the suitability of investing in the Securities.

Application has been made to the Irish Stock Exchange plc, trading as Euronext Dublin ("**Euronext Dublin**") for the approval of the Citigroup Inc. GMI Base Prospectus Supplement (No.3), the CGMHI GMI Base Prospectus Supplement (No.3) and the CGMFL GMI Base Prospectus Supplement (No.3) as Base Listing Particulars Supplements (respectively, the "**Citigroup Inc. GMI Base Listing Particulars Supplement** (**No.3**)", the "**CGMHI GMI Base Listing Particulars Supplement** (**No.3**)" and the "**CGMFL GMI Base Listing Particulars Supplement** (**No.3**)" respectively, and, together, the "**Base Listing Particulars Supplement**"). Save where expressly provided or the context otherwise requires, where Securities are to be admitted to trading on the Global Exchange Market references herein to "Supplement", "Citigroup Inc. GMI Base Prospectus Supplement (No.3)", "CGMHI GMI s Base Prospectus Supplement (No.3)" and "CGMFL GMI Base Prospectus Supplement (No.3)" shall be construed to be to "Base Listing Particulars Supplement", "Citigroup Inc. GMI Base Listing Particulars Supplement (No.3)", "CGMHI GMI Base Listing Particulars Supplement (No.3)" and "CGMFL GMI Base Listing Particulars Supplement (No.3)", respectively.

This Supplement has also been approved by the Luxembourg Stock Exchange under Part IV of the Luxembourg Prospectus Law and the Rules and Regulations of the Luxembourg Stock Exchange.

This Supplement also constitutes supplementary admission particulars in respect of the Base Prospectus for the purposes of the International Securities Market Rulebook.

Responsibility Statements

Citigroup Inc.: Citigroup Inc. accepts responsibility for the information contained in this Supplement (excluding the paragraphs set out under the headings "*Information relating to the CGMHI GMI Base Prospectus*" and "*Information relating to the CGMFL GMI Base Prospectus*" below (together, "**Citigroup Inc. Excluded**

Information")). To the best of the knowledge of Citigroup Inc., the information contained in this Supplement (excluding the Citigroup Inc. Excluded Information) is in accordance with the facts and does not omit anything likely to affect the import of such information.

CGMHI: CGMHI accepts responsibility for the information contained in this Supplement (excluding the paragraphs set out under the headings "*Information relating to the Citigroup Inc. GMI Base Prospectus"* and *"Information relating to the CGMFL GMI Base Prospectus*" below (together, "**CGMHI Excluded Information**")). To the best of the knowledge of CGMHI, the information contained in this Supplement (excluding the CGMHI Excluded Information) is in accordance with the facts and does not omit anything likely to affect the import of such information.

CGMHI Guarantor: The CGMHI Guarantor accepts responsibility for the information contained in this Supplement (excluding the paragraphs set out under the headings "*Information relating to the Citigroup Inc. GMI Base Prospectus*" and "*Information relating to the CGMFL GMI Base Prospectus*" below (together, "**CGMHI Guarantor Excluded Information**")). To the best of the knowledge of the CGMHI Guarantor, the information contained in this Supplement (excluding the CGMHI Guarantor Excluded Information) is in accordance with the facts and does not omit anything likely to affect the import of such information.

CGMFL: CGMFL accepts responsibility for the information contained in this Supplement (excluding the paragraphs set out under the headings "*Information relating to the Citigroup Inc. GMI Base Prospectus*" and "*Information relating to the CGMHI GMI Base Prospectus*" below (together, "**CGMFL Excluded Information**")). To the best of the knowledge of CGMFL, the information contained in this Supplement (excluding the CGMFL Excluded Information) is in accordance with the facts and does not omit anything likely to affect the import of such information.

CGMFL Guarantor: The CGMFL Guarantor accepts responsibility for the information contained in this Supplement (excluding the paragraphs set out under the headings "*Information relating to the Citigroup Inc. GMI Base Prospectus*" and "*Information relating to the CGMHI GMI Base Prospectus*" below (together, "**CGMFL Guarantor Excluded Information**")). To the best of the knowledge of the CGMFL Guarantor, the information contained in this Supplement (excluding the CGMFL Guarantor Excluded Information) is in accordance with the facts and does not omit anything likely to affect the import of such information.

Defined Terms

Terms defined in the Base Prospectus shall, unless the context otherwise requires, have the same meaning when used in this Supplement.

INFORMATION RELATING TO THE CITIGROUP INC. GMI BASE PROSPECTUS

Publication of the 2025 Q1 Form 8-K of Citigroup Inc. on 15 April 2025

On 15 April 2025, Citigroup Inc. filed a Current Report on Form 8-K (the "**Citigroup Inc. 2025 Q1 Form 8-K**") with the Securities and Exchange Commission of the United States (the "**SEC**") in connection with the publication of its Quarterly Financial Data Supplement for the quarter ended 31 March 2025. A copy of the Citigroup Inc. 2025 Q1 Form 8-K has been filed with the *Commission de Surveillance du Secteur Financier*, Euronext Dublin and the Luxembourg Stock Exchange, and has been published on the website of Euronext Dublin (https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202504/df95330a-47ae-453d-adb9-db5f80bbbacd.pdf) Citigroup Inc. is an Issuer under the Programme. By virtue of this Supplement, the Citigroup Inc. 2025 Q1 Form 8-K is incorporated by reference in, and forms part of, the Citigroup Inc. GMI Base Prospectus.

The following information appears on the page(s) (page number references are to the PDF document) of the Citigroup Inc. 2025 Q1 Form 8-K as set out below:

		Page(s)
(a)	Press Release, dated 15 April 2025, issued by Citigroup Inc.	Exhibit Number 99.1 on pages 4-19
(b)	Citigroup Inc. Quarterly Financial Data Supplement for the quarter ended 31 March 2025.	Exhibit Number 99.2 on pages 20-42

Any information not specified in the cross-reference list above but included in the Citigroup Inc. 2025 Q1 Form 8-K is not incorporated by reference and is either covered elsewhere in the Base Prospectus or is not relevant for investors.

Amendments to Important Notices

The section of the Citigroup Inc. GMI Base Prospectus entitled "*Important Notices*" shall be amended as set out in Schedule 1 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the Citigroup Inc. GMI Base Prospectus.

Amendments to Section B – Risk Factors

The section of the Citigroup Inc. GMI Base Prospectus entitled "*Risk Factors*" shall be amended as set out in Schedule 2 to this Supplement.

Amendments to Section G.1 – General Information relating to the Issue of Securities under this Base Prospectus

The section of the Citigroup Inc. GMI Base Prospectus entitled "*General Information relating to the Issue of Securities under this Base Prospectus*" shall be amended as set out in Schedule 3 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the Citigroup Inc. GMI Base Prospectus.

Amendments to Section G.4 – Description of the return on the Securities

The section of the Citigroup Inc. GMI Base Prospectus entitled "*Description of the return on the Securities*" shall be amended as set out in Schedule 4 to this Supplement.

Amendments to Section G.8 – Subscription and Sale and Transfer and Selling Restrictions

The section of the Citigroup Inc. GMI Base Prospectus entitled "*Subscription and Sale and Transfer and Selling Restrictions*" shall be amended as set out in Schedule 5 to this Supplement.

Amendments to Section H.1 – General Conditions of the Notes and Certificates

The section of the Citigroup Inc. GMI Base Prospectus entitled "*General Conditions of the Notes and Certificates*" shall be amended as set out in Schedule 6 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the Citigroup Inc. GMI Base Prospectus.

Amendments to Part A: Valuation and Settlement Schedule for Notes and Certificates

The section of the Citigroup Inc. GMI Base Prospectus entitled "*Part A: Valuation and Settlement Schedule for Notes and Certificates*" shall be amended as set out in Schedule 7 to this Supplement.

Amendments to Section H.4 – Form of Final Terms – Notes and Certificates

The section of the Citigroup Inc. GMI Base Prospectus entitled "*Form of Final Terms – Notes and Certificates*" shall be amended as set out in Schedule 8 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the Citigroup Inc. GMI Base Prospectus.

Amendments to Section H.5 – Form of Pricing Supplement – Notes and Certificates

The section of the Citigroup Inc. GMI Base Prospectus entitled "*Form of Pricing Supplement – Notes and Certificates*" shall be amended as set out in Schedule 9 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the Citigroup Inc. GMI Base Prospectus.

Amendments to Section H.6 – Forms of Final Terms – Warrants and Exercisable Certificates

The section of the Citigroup Inc. GMI Base Prospectus entitled "*Forms of Final Terms – Warrants and Exercisable Certificates*" shall be amended as set out in Schedule 10 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the Citigroup Inc. GMI Base Prospectus.

Amendments to Section H.7 – Forms of Pricing Supplement – Warrants and Exercisable Certificates

The section of the Citigroup Inc. GMI Base Prospectus entitled "*Forms of Pricing Supplement – Warrants and Exercisable Certificates*" shall be amended as set out in Schedule 11 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the Citigroup Inc. GMI Base Prospectus.

General

Save as disclosed in this Supplement (including any documents incorporated by reference herein), there has been no other significant new factor, material mistake or material inaccuracy relating to information included in the Citigroup Inc. GMI Base Prospectus since the publication of the Citigroup Inc. GMI Base Prospectus Supplement (No.2).

This Supplement and the document incorporated by reference into it will be published on the website of the Luxembourg Stock Exchange at www.luxse.com. Copies of the Citigroup Inc. GMI Base Prospectus 2024, the Citigroup Inc. GMI Base Prospectus Supplement (No.1), the Citigroup Inc. GMI Base Prospectus Supplement (No.2) and this Supplement will be obtainable free of charge in electronic form, for so long as the Programme remains in effect or any Securities remain outstanding, at the specified office of the Fiscal Agent and each of the other Paying Agents and all documents incorporated by reference in the Citigroup Inc. GMI Base Prospectus 2024 will be available on the website specified for each such document in the Citigroup Inc. GMI Base Prospectus.

To the extent that there is any inconsistency between (a) any statement in this Supplement or any statement incorporated by reference into the Citigroup Inc. GMI Base Prospectus 2024 by this Supplement and (b) any

statement in the Citigroup Inc. GMI Base Prospectus or otherwise incorporated by reference into the Citigroup Inc. GMI Base Prospectus 2024, the statements in (a) above will prevail.

Withdrawal rights

In accordance with Article 23 of the EU Prospectus Regulation, investors who have already agreed to purchase or subscribe for securities pursuant to the Citigroup Inc. GMI Base Prospectus before this Supplement is published, and for whom any of the information in this Supplement relates to the issue of the relevant securities (within the meaning of Article 23(4) of the EU Prospectus Regulation), have the right, exercisable within three working days after the publication of this Supplement, to withdraw their acceptances, provided that the significant new factor, material mistake or material inaccuracy to which this Supplement relates arose or was noted before the closing of the offer period or the delivery of the securities, whichever occurs first. Investors may contact the relevant distributor of such securities in connection therewith should they wish to exercise such right of withdrawal. The final date of such right of withdrawal is 13 May 2025.

INFORMATION RELATING TO THE CGMHI GMI BASE PROSPECTUS

Publication of the 2025 Q1 Form 8-K of Citigroup Inc. on 15 April 2025

On 15 April 2025, Citigroup Inc. filed a Current Report on Form 8-K (the "**Citigroup Inc. 2025 Q1 Form 8-K**") with the Securities and Exchange Commission of the United States (the "**SEC**") in connection with the publication of its Quarterly Financial Data Supplement for the quarter ended 31 March 2025. A copy of the Citigroup Inc. 2025 Q1 Form 8-K has been filed with the *Commission de Surveillance du Secteur Financier*, Euronext Dublin and the Luxembourg Stock Exchange, and has been published on the website of Euronext Dublin (https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202504/df95330a-47ae-453d-adb9-db5f80bbbacd.pdf) and on the website of the Luxembourg Stock Exchange (www.luxse.com). Citigroup Inc. is CGMHI Guarantor under the Programme. By virtue of this Supplement, the Citigroup Inc. 2025 Q1 Form 8-K is incorporated by reference in, and forms part of, the CGMHI GMI Base Prospectus.

The following information appears on the page(s) (page number references are to the PDF document) of the Citigroup Inc. 2025 Q1 Form 8-K as set out below:

		Page(s)
(a)	Press Release, dated 15 April 2025, issued by Citigroup Inc.	Exhibit Number 99.1 on pages 4-19
(b)	Citigroup Inc. Quarterly Financial Data Supplement for the quarter ended 31 March 2025.	Exhibit Number 99.2 on pages 20-42

Any information not specified in the cross-reference list above but included in the Citigroup Inc. 2025 Q1 Form 8-K is not incorporated by reference and is either covered elsewhere in the Base Prospectus or is not relevant for investors.

Amendments to Important Notices

The section of the CGMHI GMI Base Prospectus entitled "*Important Notices*" shall be amended as set out in Schedule 1 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the CGMHI GMI Base Prospectus.

Amendments to Section B – Risk Factors

The section of the CGMHI GMI Base Prospectus entitled "*Risk Factors*" shall be amended as set out in Schedule 2 to this Supplement.

Amendments to Section G.1 – General Information relating to the Issue of Securities under this Base Prospectus

The section of the CGMHI GMI Base Prospectus entitled "*General Information relating to the Issue of Securities under this Base Prospectus*" shall be amended as set out in Schedule 3 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the CGMHI GMI Base Prospectus.

Amendments to Section G.4 – Description of the return on the Securities

The section of the CGMHI GMI Base Prospectus entitled "*Description of the return on the Securities*" shall be amended as set out in Schedule 4 to this Supplement.

Amendments to Section G.8 – Subscription and Sale and Transfer and Selling Restrictions

The section of the CGMHI GMI Base Prospectus entitled "*Subscription and Sale and Transfer and Selling Restrictions*" shall be amended as set out in Schedule 5 to this Supplement.

Amendments to Section H.1 – General Conditions of the Notes and Certificates

The section of the CGMHI GMI Base Prospectus entitled "*General Conditions of the Notes and Certificates*" shall be amended as set out in Schedule 6 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the CGMHI GMI Base Prospectus.

Amendments to Part A: Valuation and Settlement Schedule for Notes and Certificates

The section of the CGMHI GMI Base Prospectus entitled "*Part A: Valuation and Settlement Schedule for Notes and Certificates*" shall be amended as set out in Schedule 7 to this Supplement.

Amendments to Section H.4 – Form of Final Terms – Notes and Certificates

The section of the CGMHI GMI Base Prospectus entitled "*Form of Final Terms – Notes and Certificates*" shall be amended as set out in Schedule 8 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the CGMHI GMI Base Prospectus.

Amendments to Section H.5 – Form of Pricing Supplement – Notes and Certificates

The section of the CGMHI GMI Base Prospectus entitled "*Form of Pricing Supplement – Notes and Certificates*" shall be amended as set out in Schedule 9 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the CGMHI GMI Base Prospectus.

Amendments to Section H.6 – Forms of Final Terms – Warrants and Exercisable Certificates

The section of the CGMHI GMI Base Prospectus entitled "*Forms of Final Terms – Warrants and Exercisable Certificates*" shall be amended as set out in Schedule 10 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the CGMHI GMI Base Prospectus.

Amendments to Section H.7 – Forms of Pricing Supplement – Warrants and Exercisable Certificates

The section of the CGMHI GMI Base Prospectus entitled "*Forms of Pricing Supplement – Warrants and Exercisable Certificates*" shall be amended as set out in Schedule 11 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the CGMHI GMI Base Prospectus.

General

Save as disclosed in this Supplement (including any documents incorporated by reference herein), there has been no other significant new factor, material mistake or material inaccuracy relating to information included in the CGMHI GMI Base Prospectus since the publication of the CGMHI GMI Base Prospectus Supplement (No.2).

This Supplement and the document incorporated by reference into it will be published on the website of the Luxembourg Stock Exchange at www.luxse.com. Copies of the CGMHI GMI Base Prospectus 2024, the CGMHI GMI Base Prospectus Supplement (No.1), the CGMHI GMI Base Prospectus Supplement (No.2) and this Supplement will be obtainable free of charge in electronic form, for so long as the Programme remains in effect or any Securities remain outstanding, at the specified office of the Fiscal Agent and each of the other Paying Agents and all documents incorporated by reference in the CGMHI GMI Base Prospectus 2024 will be available on the website specified for each such document in the CGMHI GMI Base Prospectus.

To the extent that there is any inconsistency between (a) any statement in this Supplement or any statement incorporated by reference into the CGMHI GMI Base Prospectus 2024 by this Supplement and (b) any statement

in the CGMHI GMI Base Prospectus or otherwise incorporated by reference into the CGMHI GMI Base Prospectus 2024, the statements in (a) above will prevail.

Withdrawal rights

In accordance with Article 23 of the EU Prospectus Regulation, investors who have already agreed to purchase or subscribe for securities pursuant to the CGMHI GMI Base Prospectus before this Supplement is published, and for whom any of the information in this Supplement relates to the issue of the relevant securities (within the meaning of Article 23(4) of the EU Prospectus Regulation), have the right, exercisable within three working days after the publication of this Supplement, to withdraw their acceptances, provided that the significant new factor, material mistake or material inaccuracy to which this Supplement relates arose or was noted before the closing of the offer period or the delivery of the securities, whichever occurs first. Investors may contact the relevant distributor of such securities in connection therewith should they wish to exercise such right of withdrawal. The final date of such right of withdrawal is 13 May 2025.

INFORMATION RELATING TO THE CGMFL GMI BASE PROSPECTUS

Publication of the 2025 Q1 Form 8-K of Citigroup Inc. on 15 April 2025

On 15 April 2025, Citigroup Inc. filed a Current Report on Form 8-K (the "**Citigroup Inc. 2025 Q1 Form 8-K**") with the Securities and Exchange Commission of the United States (the "**SEC**") in connection with the publication of its Quarterly Financial Data Supplement for the quarter ended 31 March 2025. A copy of the Citigroup Inc. 2025 Q1 Form 8-K has been filed with the *Commission de Surveillance du Secteur Financier*, Euronext Dublin and the Luxembourg Stock Exchange, and has been published on the website of Euronext Dublin (https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202504/df95330a-47ae-453d-adb9-db5f80bbbacd.pdf) and on the website of the Luxembourg Stock Exchange (www.luxse.com). Citigroup Inc. is the indirect parent company of CGMFL. By virtue of this Supplement, the Citigroup Inc. 2025 Q1 Form 8-K is incorporated by reference in, and forms part of, the CGMFL GMI Base Prospectus.

The following information appears on the page(s) (page number references are to the PDF document) of the Citigroup Inc. 2025 Q1 Form 8-K as set out below:

		Page(s)
(a)	Press Release, dated 15 April 2025, issued by Citigroup Inc.	Exhibit Number 99.1 on pages 4-19
(b)	Citigroup Inc. Quarterly Financial Data Supplement for the quarter ended 31 March 2025.	Exhibit Number 99.2 on pages 20-42

Any information not specified in the cross-reference list above but included in the Citigroup Inc. 2025 Q1 Form 8-K is not incorporated by reference and is either covered elsewhere in the Base Prospectus or is not relevant for investors.

Amendments to Important Notices

The section of the CGMFL GMI Base Prospectus entitled "*Important Notices*" shall be amended as set out in Schedule 1 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the CGMFL GMI Base Prospectus.

Amendments to Section B – Risk Factors

The section of the CGMFL GMI Base Prospectus entitled "*Risk Factors*" shall be amended as set out in Schedule 2 to this Supplement.

Amendments to Section G.1 – General Information relating to the Issue of Securities under this Base Prospectus

The section of the CGMFL GMI Base Prospectus entitled "*General Information relating to the Issue of Securities under this Base Prospectus*" shall be amended as set out in Schedule 3 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the CGMFL GMI Base Prospectus.

Amendments to Section G.4 – Description of the return on the Securities

The section of the CGMFL GMI Base Prospectus entitled "*Description of the return on the Securities*" shall be amended as set out in Schedule 4 to this Supplement.

Amendments to Section G.8 – Subscription and Sale and Transfer and Selling Restrictions

The section of the CGMFL GMI Base Prospectus entitled "*Subscription and Sale and Transfer and Selling Restrictions*" shall be amended as set out in Schedule 5 to this Supplement.

Amendments to Section H.1 – General Conditions of the Notes and Certificates

The section of the CGMFL GMI Base Prospectus entitled "*General Conditions of the Notes and Certificates*" shall be amended as set out in Schedule 6 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the CGMFL GMI Base Prospectus.

Amendments to Part A: Valuation and Settlement Schedule for Notes and Certificates

The section of the CGMFL GMI Base Prospectus entitled "*Part A: Valuation and Settlement Schedule for Notes and Certificates*" shall be amended as set out in Schedule 7 to this Supplement.

Amendments to Section H.4 – Form of Final Terms – Notes and Certificates

The section of the CGMFL GMI Base Prospectus entitled "*Form of Final Terms – Notes and Certificates*" shall be amended as set out in Schedule 8 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the CGMFL GMI Base Prospectus.

Amendments to Section H.5 – Form of Pricing Supplement – Notes and Certificates

The section of the CGMFL GMI Base Prospectus entitled "*Form of Pricing Supplement – Notes and Certificates*" shall be amended as set out in Schedule 9 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the CGMFL GMI Base Prospectus.

Amendments to Section H.6 – Forms of Final Terms – Warrants and Exercisable Certificates

The section of the CGMFL GMI Base Prospectus entitled "*Forms of Final Terms – Warrants and Exercisable Certificates*" shall be amended as set out in Schedule 10 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the CGMFL GMI Base Prospectus.

Amendments to Section H.7 – Forms of Pricing Supplement – Warrants and Exercisable Certificates

The section of the CGMFL GMI Base Prospectus entitled "*Forms of Pricing Supplement – Warrants and Exercisable Certificates*" shall be amended as set out in Schedule 11 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the CGMFL GMI Base Prospectus.

General

Save as disclosed in this Supplement (including any documents incorporated by reference herein), there has been no other significant new factor, material mistake or material inaccuracy relating to information included in the CGMFL GMI Prospectus since the publication of the CGMFL GMI Base Prospectus Supplement (No.2).

This Supplement and the document incorporated by reference into it will be published on the website of the Luxembourg Stock Exchange at www.luxse.com. Copies of the CGMFL GMI Base Prospectus 2024, the CGMFL GMI Base Prospectus Supplement (No.1), the CGMFL GMI Base Prospectus Supplement (No.2) and this Supplement will be obtainable free of charge in electronic form, for so long as the Programme remains in effect or any Securities remain outstanding, at the specified office of the Fiscal Agent and each of the other Paying Agents and all documents incorporated by reference in the CGMFL GMI Base Prospectus 2024 will be available on the website specified for each such document in the CGMFL GMI Base Prospectus.

To the extent that there is any inconsistency between (a) any statement in this Supplement or any statement incorporated by reference into the CGMFL GMI Base Prospectus 2024 by this Supplement and (b) any statement

in the CGMFL GMI Base Prospectus or otherwise incorporated by reference into the CGMFL GMI Base Prospectus 2024, the statements in (a) above will prevail.

Withdrawal rights

In accordance with Article 23 of the EU Prospectus Regulation, investors who have already agreed to purchase or subscribe for securities pursuant to the CGMFL GMI Base Prospectus before this Supplement is published, and for whom any of the information in this Supplement relates to the issue of the relevant securities (within the meaning of Article 23(4) of the EU Prospectus Regulation), have the right, exercisable within three working days after the publication of this Supplement, to withdraw their acceptances, provided that the significant new factor, material mistake or material inaccuracy to which this Supplement relates arose or was noted before the closing of the offer period or the delivery of the securities, whichever occurs first. Investors may contact the relevant distributor of such securities in connection therewith should they wish to exercise such right of withdrawal. The final date of such right of withdrawal is 13 May 2025.

SCHEDULE 1

AMENDMENTS TO IMPORTANT NOTICES

The section entitled "*Important Notices*" set out on pages ii to ix of the Base Prospectus shall be amended as follows:

1. The sixth paragraph of the sub-section entitled (*Approvals of the Base Prospectus*) on page iv of the Base Prospectus is updated as follows:

   "The requirement to publish a prospectus under the EU Prospectus Regulation only applies to Securities which are to be admitted to trading on a regulated market in the EEA and/or offered to the public in the EEA other than in circumstances where an exemption is available under Article 1(4) and/or 3(2) of the EU Prospectus Regulation. References in this Base Prospectus to "Exempt Securities" are to Securities for which no prospectus is required to be published under the EU Prospectus Regulation. The CSSF has neither approved nor reviewed information contained in this Base Prospectus in connection with Exempt Securities and has neither reviewed nor approved any information in relation to the admission to trading of Securities on a multi trading facility ("**MTF**") or any market which is not a regulated market for the purposes of MiFID II, including, for the avoidance of doubt, the KASE (as defined below). The CSSF has neither approved nor reviewed information contained in this Base Prospectus in connection with Securities to be listed on and/or admitted to trading, in the case of Notes, in the "Bonds" category of the "Debt Securities" sector or, in the case of Warrants and Exercisable Certificates, in the "Derivative Securities" sector of the "Main" market of the Kazakhstan Stock Exchange JSC. Application has been made to the Luxembourg Stock Exchange for the approval of the Citigroup Inc. Base Prospectus, the CGMHI Base Prospectus and the CGMFL Base Prospectus as Base Listing Particulars (the "Citigroup Inc. Base Listing Particulars", the "CGMHI Base Listing Particulars" and the "CGMFL Base Listing Particulars", respectively, and together, (the "Base Listing Particulars") with respect to Securities (including the Exempt Securities) issued by CGMFL and Exempt Securities issued by Citigroup Inc. and CGMHI as a base prospectus for the purposes of Part IV of the Luxembourg act dated 16 July 2019 on prospectus for securities. Application has also been made to the Luxembourg Stock Exchange for Securities (including Exempt Securities) issued by each Issuer during the 12 months from the date of the Base Listing Particulars to be admitted to the Official List of the Luxembourg Stock Exchange and to trading on the Luxembourg Stock Exchange's Euro MTF Market (the "**Euro MTF**")."

2. The eleventh paragraph of the sub-section entitled (*Approvals of the Base Prospectus*) on pages iv to v of the Base Prospectus is amended to update the options for listing and admission to trading, as follows:

   "Application may also be made for Securities issued under the Programme:

   (i) to be listed and/or admitted to trading (i) on the Electronic Bond Market organised and managed by Borsa Italiana S.p.A. ("**MOT**") and (ii) on the multilateral trading facility of EuroTLX, Bond-X Segment, organised and managed by Borsa Italiana S.p.A. ("**EuroTLX – Bond-X**") or any other relevant market organised and managed by Borsa Italiana S.p.A.;

   (ii) to be admitted to trading (i) on the multilateral trading facility of securitised derivatives financial instruments, organised and managed by Borsa Italiana S.p.A. (the "**SeDeX**") and (ii) on the multilateral trading facility of EuroTLX, Cert-X Segment, organised and managed by Borsa Italiana S.p.A. ("**EuroTLX – Cert-X**") or any other relevant market organised and managed by Borsa Italiana S.p.A.;

   (iii) to be listed on the official list and admitted to trading on the Open Market (Regulated Unofficial Market) (*Freiverkehr*) of the Frankfurt Stock Exchange (*Börse Frankfurt AG*) (the "**Frankfurt Freiverkehr**");

   (iv) to be listed on the Vienna Stock Exchange and admitted to trading on the Vienna MTF of the Vienna Stock Exchange (*Wiener Börse AG*), which is a multilateral trading facility (the "**Vienna MTF**");

(v) to be listed on and/or admitted to trading, in the case of Notes, in the "Bonds" category of the "Debt Securities" sector or, in the case of Warrants and Exercisable Certificates, in the "Derivative Securities" sector of the "Main" market of the Kazakhstan Stock Exchange JSC (the "**KASE**");

(vi) during the period of 12 months after the date of this Base Prospectus to be listed on NASDAQ Stockholm AB and admitted to trading on the NASDAQ First North Sweden of NASDAQ Stockholm AB which is a multilateral trading facility (the "**NASDAQ Stockholm MTF**"); and

(vii) during the period of 12 months after the date of this Base Prospectus to be admitted to trading on SPECTRUM, which is a multilateral trading facility operated by Spectrum MTF Operator GmbH ("**SPECTRUM**"),

but, in each such case, there can be no assurance that any such listing will occur on or prior to the date of issue of any Securities, as the case may be, or at all. None of the Euro MTF, the Global Exchange Market, the ISM and the stock exchanges or markets listed at (i) to ~~(vi)~~(vii) above are regulated markets for the purposes of MiFID II.

Save where expressly provided or the context otherwise requires, where Securities are to be listed and/or admitted to trading on the Euro MTF, the Global Exchange Market, the ISM and the stock exchanges or markets listed at (i) to ~~(vi)~~(vii) above references in this document to "Base Prospectus", "Citigroup Inc. Base Prospectus", "CGMHI Base Prospectus" and "CGMFL Base Prospectus" shall be construed to be to "**Base Listing Particulars**", "**Citigroup Inc. Base Listing Particulars**", "**CGMHI Base Listing Particulars**" and "**CGMFL Base Listing Particulars**", respectively.".

SCHEDULE 2

AMENDMENTS TO SECTION B – RISK FACTORS

Section B (*Risk Factors*) on pages 11 to 113 of the Base Prospectus shall be updated as follows:

1. The risk factor entitled "*Mandatory Early Redemption or "autocall"*" in the Section "*Risks associated with Notes and Certificates and certain types of Security and product features*" on pages 62 to 63 of the Base Prospectus is amended to reflect the inclusion of the "Mandatory Early Redemption Event override" option by the insertion of the following paragraph at the end thereof:

   "Where "Mandatory Early Redemption Event override" is specified in the applicable Issue Terms and a Mandatory Early Redemption Event occurs prior to the Maturity Date of the Securities, the Securities will be early redeemed in accordance with the Mandatory Early Redemption provisions and not the final redemption provisions which may result in payment of a lower amount than would have been payable had the final redemption provisions prevailed.".

SCHEDULE 3

AMENDMENTS TO THE GENERAL INFORMATION RELATING TO THE ISSUE OF SECURITIES UNDER THIS BASE PROSPECTUS

Section G.1 (*General Information relating to the Issue of Securities under this Base Prospectus*) set out on pages 223 to 225 of the Base Prospectus shall be amended as follows:

1. The second paragraph on pages 223 to 224 of the Base Prospectus is amended to correct the options for listing and admission to trading, as follows:

   "Application has been made to the Luxembourg Stock Exchange for Exempt Securities to be admitted to the Official List of the Luxembourg Stock Exchange and to trading on the Euro MTF Market. The Luxembourg Stock Exchange has approved this Base Prospectus in relation to the Exempt Securities to be listed on the Euro MTF Market. The Euro MTF Market is not a regulated market for the purposes of MiFID II.

   Application has been made to Euronext Dublin for Securities to be admitted to the Official List and to trading on Euronext Dublin's Global Exchange Market.

   Application has been made to the London Stock Exchange for Securities to be admitted to trading on the ISM.

   Application may be made for Securities issued pursuant to this Base Prospectus to be listed and/or admitted to trading on EuroTLX, Bond-X Segment, or any other relevant market organised and managed by Borsa Italiana S.p.A..

   Application may be made for Securities issued under the Programme to be listed and/or admitted to trading (i) on the SeDeX and/or (ii) on EuroTLX – Cert X or any other relevant market organised and managed by Borsa Italiana S.p.A.

   Application may be made for the Securities to be listed to the official list and admitted to trading on the Frankfurt Freiverkehr.

   Application may be made for Securities to be listed on the Vienna Stock Exchange and admitted to trading on the Vienna MTF.

   Application may be made for Securities to be listed on NASDAQ Stockholm AB and admitted to trading on the NASDAQ Stockholm MTF.

   Application may be made for Securities to be admitted to trading on SPECTRUM.

   Application may be made for Securities to be listed and/or admitted to trading, in the case of Notes, in the "Bonds" category of the "Debt Securities" sector or, in the case of Warrants and Exercisable Certificates, in the "Derivative Securities" sector of the "Main" market of the Kazakhstan Stock Exchange JSC ("**KASE**"). KASE has been recognised by ESMA as a third-country trading platform that meets European standards for post-trading transparency in accordance with the requirements of MiFID II/ MiFIR.

   Notwithstanding the above, there can be no assurance that any such listing will occur on or prior to the date of issue of any Securities or at all. None of the above stock exchanges or markets is a regulated market for the purposes of MiFID II.".

SCHEDULE 4

AMENDMENTS TO SECTION G.4 – DESCRIPTION OF THE RETURN ON THE SECURITIES

Section G.4 (*Description of the return on the Securities*) set out on pages 235 to 256 of the Base Prospectus shall be amended as follows:

1. The Section headed "*Mandatory early redemption or "Autocall"*" on pages 238 to 239 of the Base Prospectus is updated to reflect the inclusion of the "Mandatory Early Redemption Event override" option by the insertion of the following paragraph at the end thereof:

   "Where "Mandatory Early Redemption Event override" is specified in the applicable Issue Terms and a Mandatory Early Redemption Event occurs prior to the Maturity Date of the Securities, the Securities will be early redeemed in accordance with the Mandatory Early Redemption provisions and not the final redemption provisions which may result in payment of a lower amount than would have been payable had the final redemption provisions prevailed.".

SCHEDULE 5

AMENDMENTS TO THE SUBSCRIPTION AND SALE AND TRANSFER AND SELLING RESTRICTIONS

Section G.8 (*Subscription and Sale and Transfer and Selling Restrictions*) set out on pages 271 to 324 of the Base Prospectus shall be amended as follows:

1. A new sub-section entitled "Kazakhstan" on page 308 of the Base Prospectus is inserted immediately before the sub-section entitled "Republic of Korea (Korea)", as follows:

   "**Kazakhstan**

   This Base Prospectus does not constitute an offer, or an invitation to make offers, to sell, purchase, exchange or otherwise transfer securities in Kazakhstan to or for the benefit of any Kazakhstani person or entity, except for those persons or entities that are capable to do so under the legislation of the Republic of Kazakhstan and any other laws applicable to such capacity of such persons or entities. This Base Prospectus shall not be construed as an advertisement (i.e. information intended for an unlimited group of persons which is distributed and placed in any form and aimed to create or maintain interest in the Issuer and its merchandise, trademarks, works, services and/or its securities and promote their sales) in, and for the purpose of the laws of, Kazakhstan. The Securities will not, directly or indirectly, be offered for subscription or purchase in Kazakhstan, nor will invitations to subscribe for or buy or sell Securities be issued in Kazakhstan, nor will any draft or definitive document in relation to any such offer, invitation or sale be distributed in Kazakhstan, except in compliance with the laws of Kazakhstan and the rules and regulations of KASE."

SCHEDULE 6

AMENDMENTS TO THE GENERAL CONDITIONS OF THE NOTES AND CERTIFICATES

Section H.1 (*General Conditions of the Notes and Certificates*) set out on pages 436 to 510 of the Base Prospectus shall be amended as follows:

1. The seventh paragraph of the General Conditions on page 438 of the Base Prospectus is updated to reference the correct Clause numbers of the Fiscal Agency Agreement, as follows:

   "The only provisions of the Fiscal Agency Agreement applicable to the Swedish Securities and the Finnish Securities are those in Clauses 2.2 (*Appointments - Calculation Agent and Determination Agent*), 18~~6~~ (*Duties of Calculation Agent and Determination Agent*), 22.8~~0~~ (*General – Meetings of Securityholders*), 29~~6~~ (*Governing Law and Jurisdiction*), ~~27~~30 (*Rights of Third Parties*) and ~~28~~31 (*Counterparts*) and Schedule 5 (*Provisions for Meetings of Securityholders*) and Clauses 23~~1~~ (*Changes in Agents*), 24~~2~~ (*Agents as Securityholders*) and 26~~3~~ (*Communications*) in relation to the appointment of the Calculation Agent only, in each case, as amended and restated, updated and/or superseded in the Fiscal Agency Agreement.".

SCHEDULE 7

AMENDMENTS TO PART A: VALUATION AND SETTLEMENT SCHEDULE FOR NOTES AND CERTIFICATES

Part A (*Valuation and Settlement Schedule for Notes and Certificates*) set out on pages 992 to 1260 of the Base Prospectus shall be amended as follows:

1. The definition of "Performance-Linked Mandatory Early Redemption Amount" in Valuation and Settlement Condition 1.1(b)(iv) (*Definitions relating to the determination of the Mandatory Early Redemption Amount due if a Mandatory Early Redemption Barrier Event has occurred*) on pages 1065 to 1078 of the Base Prospectus is updated by the insertion of the following paragraph as a final paragraph (E) thereof:

   "(E) where the relevant Performance-Linked Mandatory Early Redemption Amount is expressed in the applicable Issue Terms to be Greater of Option, an amount in the Settlement Currency determined to be the product of the Calculation Amount and the sum of (a) the Relevant Percentage and (b) the greater of (i) the MER Percentage ("**MERP**") and (ii) the Mandatory Early Redemption Performance of the Mandatory Early Redemption Performance Underlying(s) ("**MERPU**") for such Mandatory Early Redemption Date, expressed as a formula:

   $$\text{Calculation Amount} \times [\text{Relevant Percentage} + \text{Max}(\text{MERP}, \text{MER Performance of MERPU})]$$

   PROVIDED HOWEVER, that if a Minimum Mandatory Early Redemption Amount is specified in respect thereof in the applicable Issue Terms, then the Mandatory Early Redemption Amount is subject to such minimum amount (a floor); PROVIDED FURTHER THAT, different Minimum Mandatory Early Redemption Amounts may apply if specified in the applicable Issue Terms in respect of the satisfaction or non-satisfaction of a Mandatory Early Redemption Barrier Event and/or a Mandatory Early Redemption Upper Barrier Event and/or in respect of different Mandatory Early Redemption Dates;";

2. The definition of "Performance-Linked Redemption Amount" in Valuation and Settlement Condition 1.1(c)(iv) (*Definitions relating to the determination of the Redemption Amount due or the Entitlement deliverable in relation to the Physical Delivery Securities*) on pages 1116 to 1131 of the Base Prospectus is updated by the insertion of the following paragraph as a final paragraph (I) thereof:

   "(I) where the relevant Performance-Linked Redemption Amount is expressed in the applicable Issue Terms to be Greater of Option, an amount in the Settlement Currency determined to be the product of the Calculation Amount and the sum of (a) the Relevant Percentage (as specified in the applicable Issue Terms) and (b) the greater of (i) the Final Redemption Percentage ("**FRP**") and (ii) the Final Performance of the Final Performance Underlying(s) ("**FPU**"), expressed as a formula:

   $$\text{Calculation Amount} \times [\text{Relevant Percentage} + \text{Max}(\text{FRP}, \text{Final Performance of FPU})]$$

   PROVIDED HOWEVER, that if a Minimum Redemption Amount is specified in respect thereof in the applicable Issue Terms, then the Redemption Amount is subject to such minimum amount (a floor).";

3. Valuation and Settlement Condition 1.7 (*Mandatory Early Redemption Event*) on page 1133 of the Base Prospectus is updated by the insertion of the following paragraph at the end thereof:

   "Where "Mandatory Early Redemption Event override" is specified in the applicable Issue Terms and a Mandatory Early Redemption Event occurs prior to the Maturity Date of the Securities, the provisions of this Valuation and Settlement Condition 1.7 shall prevail over the provisions of Settlement Condition 1.8 (*Redemption Amount or Entitlement deliverable on the Maturity Date*) such that the Mandatory Early Redemption Amount will be payable on the Mandatory Early Redemption Date as provided above and no Redemption Amount will be paid or Entitlement delivered on the Maturity Date.".

SCHEDULE 8

AMENDMENTS TO THE FORM OF FINAL TERMS – NOTES AND CERTIFICATES

Section H.4 (*Form of Final Terms – Notes and Certificates*) set out on pages 1318 to 1632 of the Base Prospectus shall be amended as follows:

1. The first paragraph of item 19 (*Mandatory Early Redemption Provisions*) of Part A of the Form of Final Terms for Notes and Certificates on page 1466 of the Base Prospectus is amended to include the option to specify "Mandatory Early Redemption Event override" as applicable, as follows:

"19.	**Mandatory Early Redemption Provisions:**	[Applicable[- for which purpose, "Mandatory Early Redemption Event override" applies]/Not Applicable] (*If not applicable, delete the remaining sub-paragraphs of this paragraph*)"

2. Sub-paragraph (C) (*Performance-Linked Mandatory Early Redemption Amount*) of item 19 (*Mandatory Early Redemption Provisions*) of Part A of the Form of Final Terms for Notes and Certificates on pages 1487 to 1489 of the Base Prospectus is updated to include the "Greater of Option", as follows:

"(C)	Performance-Linked Mandatory Early Redemption Amount:		[*Insert as appropriate* – [In respect of [*insert relevant MER Date*]:] [Applicable/Not Applicable] (*If not applicable, delete the remaining sub paragraphs of this paragraph*)
	I.	Put Option:	[*Insert as appropriate* – [In respect of [*insert relevant MER Date*]:] [Applicable/Not Applicable] (*If not applicable, delete the remaining sub paragraphs of this paragraph*)
		Relevant Percentage:	[*Insert as appropriate* – [In respect of [*insert relevant MER Date*]:] [If a Mandatory Early Redemption [Upper] Barrier Event has [not] occurred:]] [[●]/ Not Applicable]
		Maximum Mandatory Early Redemption Amount:	*[Insert as appropriate* – [In respect of [*insert relevant MER Date*]:] [If a Mandatory Early Redemption [Upper] Barrier Event has [not] occurred:]] [[●]/ Not Applicable] (*repeat as necessary*)
		Minimum Mandatory Early Redemption Amount:	[*Insert as appropriate* – [In respect of [*insert relevant MER Date*]:] [If a Mandatory Early Redemption [Upper] Barrier Event has [not] occurred:]] [[●]/ Not Applicable] (*repeat as necessary*)
		Mandatory Early Redemption Adjustment Amount:	[*Insert as appropriate* – [In respect of [*insert relevant MER Date*]:] [If a Mandatory Early Redemption [Upper] Barrier Event has [not] occurred:]] [[●]]/ Not Applicable] (*repeat as necessary*)
		Mandatory Early Redemption Participation Rate:	[*Insert as appropriate* – [In respect of [*insert relevant MER Date*]:] [If a Mandatory Early Redemption [Upper] Barrier Event has [not] occurred:]] [[●]/ Not Applicable]

		(*repeat as necessary*)
II.	Call Option:	[*Insert as appropriate* – [In respect of [*insert relevant MER Date*]:] [Applicable/Not Applicable (*If not applicable, delete the remaining sub paragraphs*)]
	Maximum Mandatory Early Redemption Amount:	[*Insert as appropriate* – [In respect of [*insert relevant MER Date*]:] [If a Mandatory Early Redemption [Upper] Barrier Event has [not] occurred:]] [[●]/ Not Applicable] (*repeat as necessary*)
	Minimum Mandatory Early Redemption Amount:	[*Insert as appropriate* – [In respect of [*insert relevant MER Date*]:] [If a Mandatory Early Redemption [Upper] Barrier Event has [not] occurred:]] [[●]/ Not Applicable] (*repeat as necessary*)
	Mandatory Early Redemption Adjustment Amount:	[*Insert as appropriate* – [In respect of [*insert relevant MER Date*]:] [If a Mandatory Early Redemption [Upper] Barrier Event has [not] occurred:]] [[●]/ Not Applicable] (*repeat as necessary*)
	Mandatory Early Redemption Participation Rate:	[*Insert as appropriate* – [In respect of [*insert relevant MER Date*]:] [If a Mandatory Early Redemption [Upper] Barrier Event has [not] occurred:]] [[●]/ Not Applicable] (*repeat as necessary*)
III.	Call Spread – Put Spread Option:	[*Insert as appropriate* – [In respect of [*insert relevant MER Date*]:] [Applicable/Not Applicable (*If not applicable, delete the remaining sub paragraphs*)]
	Call Cap:	[*Insert as appropriate* – If a Mandatory Early Redemption [Upper] Barrier Event has [not] occurred:] [●] (*repeat as necessary*)
	Put Cap:	[*Insert as appropriate* – If a Mandatory Early Redemption [Upper] Barrier Event has [not] occurred:] [●] (*repeat as necessary*)
	Call Floor:	[*Insert as appropriate* – If a Mandatory Early Redemption [Upper] Barrier Event has [not] occurred:] [●] (*repeat as necessary*)
	Put Floor:	[*Insert as appropriate* – If a Mandatory Early Redemption [Upper] Barrier Event has [not] occurred:] [●]
	Global Participation Rate:	[*Insert as appropriate* – If a Mandatory Early Redemption [Upper] Barrier Event has [not] occurred:] [●]

	Minimum Mandatory Early Redemption Amount:	[*Insert as appropriate* – [In respect of [*insert relevant MER Date*]:] [If a Mandatory Early Redemption [Upper] Barrier Event has [not] occurred:]] [●] (*repeat as necessary*)
	Maximum Mandatory Early Redemption Amount:	[*Insert as appropriate* – [In respect of [*insert relevant MER Date*]:] [If a Mandatory Early Redemption [Upper] Barrier Event has [not] occurred:]] [●] (*repeat as necessary*)
	Mandatory Early Redemption Adjustment Amount:	[*Insert as appropriate* – [In respect of [*insert relevant MER Date*]:] [If a Mandatory Early Redemption [Upper] Barrier Event has [not] occurred:]] [[●]/] (*repeat as necessary*)
	Mandatory Early Redemption Participation Rate Call:	[*Insert as appropriate* – [In respect of [*insert relevant MER Date*]:] [If a Mandatory Early Redemption [Upper] Barrier Event has [not] occurred:]] [●] (*repeat as necessary*)
	Mandatory Early Redemption Participation Rate Put:	*[Insert as appropriate* – [In respect of [*insert relevant MER Date*]:] [If a Mandatory Early Redemption [Upper] Barrier Event has [not] occurred:]] [●] (*repeat as necessary*)
IV.	Twin Win Option:	[*Insert as appropriate* – [In respect of [*insert relevant MER Date*]:] [Applicable/Not Applicable (If Not Applicable, delete the remaining sub paragraphs)]
	Minimum Mandatory Early Redemption Amount:	[*Insert as appropriate* – [In respect of [*insert relevant MER Date*]:] [If a Mandatory Early Redemption [Upper] Barrier Event has [not] occurred:]] [[●]/ Not Applicable]
	Mandatory Early Redemption Adjustment Amount:	[*Insert as appropriate* – [In respect of [*insert relevant MER Date*]:] [If a Mandatory Early Redemption [Upper] Barrier Event has [not] occurred:]] [[●]/ Not Applicable] (*repeat as necessary*)
	Mandatory Early Redemption Participation Rate:	[*Insert as appropriate* – [In respect of [*insert relevant MER Date*]:] [If a Mandatory Early Redemption [Upper] Barrier Event has [not] occurred:]] [[●]/ Not Applicable] (*repeat as necessary*)
V.	Greater of Option:	[*Insert as appropriate* – [In respect of [*insert relevant MER Date*]:] [Applicable/Not Applicable] *(If not applicable, delete the remaining sub paragraphs)*
	Relevant Percentage:	[*Insert as appropriate* – [In respect of [*insert relevant MER Date*]:] [If a Mandatory Early Redemption [Upper] Barrier Event has [not] occurred:]] [[●]/ Not Applicable]

MER Percentage ("**MERP**"):	[*Insert as appropriate* – [In respect of [*insert relevant MER Date*]:] [If a Mandatory Early Redemption [Upper] Barrier Event has [not] occurred:]] [[●]/ Not Applicable] (*repeat as necessary*)
Minimum Mandatory Early Redemption Amount:	[*Insert as appropriate* – [In respect of [*insert relevant MER Date*]:] [If a Mandatory Early Redemption [Upper] Barrier Event has [not] occurred:]] [[●]/ Not Applicable] (*repeat as necessary*)"

3. The first paragraph of item 20 (*Redemption Amount*) of Part A of the Form of Final Terms for Notes and Certificates on page 1492 of the Base Prospectus is amended, as follows:

"20.	**Redemption Amount:**	[[●] per Security] [Maturity Redemption Amount] (*include for Credit Linked Notes*)] [See item (i) below] [DIR Inflation Linked Redemption Amount (see item 20(ii) below)] [Lock-in Redemption Amount (see item 20(iii) below)] [Rate Linked Redemption Amount (see item 20(iv) below)] [Interest Linked Redemption Amount (see item 20(v) below)] [Redemption Reserve Amount (see item 20(vi) below)] [Redemption by Instalments (see item 20(vii) below)] [, subject as provided in Valuation and Settlement Condition 8 (*Dual Currency Securities*)] [, subject as provided in Valuation and Settlement Condition 1.7 (*Mandatory Early Redemption Event*)] (*Include where "Mandatory Early Redemption Event override" applies*)"

4. Sub-paragraph (*Performance-Linked Redemption Amount*) of item 20 (*Redemption Amount*) of Part A of the Form of Final Terms for Notes and Certificates on pages 1521 to 1525 of the Base Prospectus is updated to include the "Greater of Option", as follows:

"Performance-Linked Redemption Amount:		
Put Option		[Applicable/Not Applicable] [*Insert as appropriate*: if a Redemption [[Upper] [Lower] Barrier] [Lock-in] Event [does not] occur[s]] (*repeat item as necessary*) (*If not applicable, delete the remaining sub-paragraphs of this paragraph*)
I.	Relevant Percentage:	[●]
II.	Maximum Redemption Amount:	[[●]/ Not Applicable]
III.	Minimum Redemption Amount:	[[●]/ Not Applicable]
IV.	Maximum Redemption Amount (Barrier Event Satisfied):	[[●]/ Not Applicable]
V.	Minimum Redemption Amount (Barrier Event Satisfied):	[[●]/ Not Applicable]

VI.	Maximum Redemption Amount (Barrier Event Not Satisfied):	[[●]/ Not Applicable]
VII.	Minimum Redemption Amount (Barrier Event Not Satisfied):	[[●]/ Not Applicable]
VIII.	Final Participation Rate ("**FPR**"):	[[●]/[If a Redemption [Upper] [Lower] Barrier Event has occurred: [●]] [If a Redemption [Upper] [Lower] Barrier Event has not occurred: [●]]/ Not Applicable]
IX.	Redemption Adjustment:	[[●]/[If a Redemption [Upper] [Lower] Barrier Event has occurred: [●]] [If a Redemption [Upper] [Lower] Barrier Event has not occurred: [●]]/ Not Applicable]
Call Option:		[Applicable/Not Applicable] [*Insert as appropriate*: if a Redemption [[Upper] [Lower] Barrier] [Lock-in] Event [does not] occur[s]] (*repeat item as necessary*) (*If not applicable, delete the remaining sub-paragraphs of this paragraph*)
I.	Maximum Redemption Amount:	[[●]/ Not Applicable]
II.	Minimum Redemption Amount:	[[●]/ Not Applicable]
III.	Maximum Redemption Amount (Barrier Event Satisfied):	[[●]/ Not Applicable]
IV.	Minimum Redemption Amount (Barrier Event Satisfied):	[[●]/ Not Applicable]
V.	Maximum Redemption Amount (Barrier Event Not Satisfied):	[[●]/ Not Applicable]
VI.	Minimum Redemption Amount (Barrier Event Not Satisfied):	[[●]/ Not Applicable]
VII.	Final Participation Rate ("**FPR**"):	[[●] [If a Redemption [Upper] [Lower] Barrier Event has occurred: [●]] [If a Redemption [Upper] [Lower] Barrier Event has not occurred: [●]]/ Not Applicable]
VIII.	Redemption Adjustment:	[[●]/[If a Redemption [Upper] [Lower] Barrier Event has occurred: [●]] [If a Redemption [Upper] [Lower] Barrier Event has not occurred: [●]]/ Not Applicable]
Call Spread - Put Spread Option:		[Applicable/Not Applicable] [*Insert as appropriate*: if a Redemption [[Upper] [Lower] Barrier] [Lock-in] Event [does not] occur[s]] (*repeat item as necessary*) (*If not applicable, delete the remaining sub-paragraphs of this paragraph*)
I.	Call Cap:	[●]

II.	Put Cap:	[●]
III.	Call Floor:	[●]
IV.	Put Floor:	[●]
V.	Minimum Redemption Amount:	[●]
VI.	Maximum Redemption Amount:	[●]
VII.	Maximum Redemption Amount (Barrier Event Satisfied):	[[●]/ Not Applicable]
VIII.	Minimum Redemption Amount (Barrier Event Satisfied):	[[●]/ Not Applicable]
IX.	Maximum Redemption Amount (Barrier Event Not Satisfied):	[[●]/ Not Applicable]
X.	Minimum Redemption Amount (Barrier Event Not Satisfied):	[[●]/ Not Applicable]
XI.	"Final Participation Rate Call" (FPR Call):	[[●]%/[If a Redemption [Upper] [Lower] Barrier Event has occurred: [●].] [If a Redemption [Upper] [Lower] Barrier Event has not occurred: [●].]/ Not Applicable]]
XII.	"Final Participation Rate Put" (FPR Put):	[[●]%/[If a Redemption [Upper] [Lower] Barrier Event has occurred: [●].] [If a Redemption [Upper] [Lower] Barrier Event has not occurred: [●].]/ Not Applicable]]
XIII.	Global Participation Rate:	[[●]/[If a Redemption [Upper] [Lower] Barrier Event has occurred: [●].] [If a Redemption [Upper] [Lower] Barrier Event has not occurred: [●].]/ Not Applicable]]
XIV.	Redemption Adjustment:	[[●]/[If a Redemption [Upper] [Lower] Barrier Event has occurred: [●].] [If a Redemption [Upper] [Lower] Barrier Event has not occurred: [●].]/ Not Applicable]]
Twin Win Option:		[Applicable/Not Applicable] [*Insert as appropriate*: if a Redemption [[Upper] [Lower] Barrier] [Lock-in] Event [does not] occur[s]] (*repeat item as necessary*) (*If not applicable, delete the remaining sub-paragraphs of this paragraph*)]
I.	Minimum Redemption Amount:	[●]
II.	Final Participation Rate ("**FPR**"):	[[●]%/[If a Redemption [Upper] [Lower] Barrier Event has occurred: [●].] [If a Redemption [Upper] [Lower] Barrier Event has not occurred: [●].]/ Not Applicable]]
III.	Relevant Percentage:	[●]

IV.	Redemption Adjustment:	[[●]/[If a Redemption [Upper] [Lower] Barrier Event has occurred: [●].] [If a Redemption [Upper] [Lower] Barrier Event has not occurred: [●].]/ Not Applicable]]
Market Timer:		[Applicable/Not Applicable] [*Insert as appropriate*: if a Redemption [[Upper] [Lower] Barrier] [Lock-in] Event [does not] occur[s]] (*repeat item as necessary*) (*If not applicable, delete the remaining sub-paragraphs of this paragraph*)]
I.	Specified Market Timer Redemption Strike Date(s):	[Not Applicable]/[[●]] [[●] [and [●]] [[●] Scheduled Trading Days prior to [●]]/ Each Scheduled Trading Day for the relevant Redemption Underlying which is not a Disrupted Day for that Redemption Underlying from [(and including)][(but excluding)] [●] to [(and including)][(but excluding)] [●]] (*where a different Specified Market Timer Redemption Strike Date applies for any Redemption Underlying, specify for each Redemption Underlying*)
II.	Market Timer Redemption Initial Level:	[Lowest Closing Level on Market Timer Redemption Strike Dates][Lowest Intra-day Level on Market Timer Redemption Strike Dates] (*specify for each Redemption Underlying*)
III.	Final Participation Rate ("**FPR**"):	[[●]/[If a Redemption [Upper] [Lower] Barrier Event has occurred: [●].] [If a Redemption [Upper] [Lower] Barrier Event has not occurred: [●].]/ Not Applicable]
IV.	Maximum Market Timer Percentage:	[[●]/[If a Redemption [Upper] [Lower] Barrier Event has occurred: [●].] [If a Redemption [Upper] [Lower] Barrier Event has not occurred: [●].]/ Not Applicable]
V.	Minimum Market Timer Percentage	[[●]/[If a Redemption [Upper] [Lower] Barrier Event has occurred: [●].] [If a Redemption [Upper] [Lower] Barrier Event has not occurred: [●].]/ Not Applicable]
VI.	Redemption Adjustment:	[[●]/[If a Redemption [Upper] [Lower] Barrier Event has occurred: [●].] [If a Redemption [Upper] [Lower] Barrier Event has not occurred: [●].]/ Not Applicable]
Put Call Sum		[Applicable/Not Applicable] [*Insert as appropriate*: if a Redemption [[Upper] [Lower] Barrier] [Lock-in] Event [does not] occur[s]] (*repeat item as necessary*) (*If not applicable, delete the remaining sub-paragraphs of this paragraph*)]
I.	Final Participation Rate ("**FPR**"):	[[●]/[If a Redemption [Upper] [Lower] Barrier Event has occurred: [●].] [If a Redemption [Upper] [Lower] Barrier Event has not occurred: [●].]/ Not Applicable]
II.	Redemption Adjustment:	[[●]/[If a Redemption [Upper] [Lower] Barrier Event has occurred: [●].] [If a Redemption [Upper] [Lower] Barrier Event has not occurred: [●].]/ Not Applicable]
III.	Relevant Percentage:	[●]
IV.	Put Call Sum Floor:	[[●]%]

V.	Maximum Redemption Amount:	[[●]/ Not Applicable]
VI.	Minimum Redemption Amount:	[[●]/ Not Applicable]
VII.	Maximum Redemption Amount (Barrier Event Satisfied):	[[●]/ Not Applicable]
VIII.	Minimum Redemption Amount (Barrier Event Satisfied):	[[●]/ Not Applicable]
IX.	Maximum Redemption Amount (Barrier Event Not Satisfied):	[[●]/ Not Applicable]
X.	Minimum Redemption Amount (Barrier Event Not Satisfied):	[[●]/ Not Applicable]
Lock-in Option:		[Applicable if a Redemption Lock-in Event occurs/Not Applicable] (*If not applicable, delete the remaining sub-paragraph of this paragraph*)
I.	Final Participation Rate ("**FPR**"):	[●]
Swaption:		[Applicable/Not Applicable] (*If not applicable, delete the remaining sub-paragraphs of this paragraph*)
(A)	Final Participation Rate ("**FPR**"):	[●]
(B)	Annuity Factor:	[+/-] [●]
(C)	Annuity Floor:	[+/-] [●]%
(D)	t:	[●]
(E)	Minimum Redemption Amount:	[[●]/ Not Applicable]
Greater of Option:		[Applicable/Not Applicable] [*Insert as appropriate*: if a Redemption [[Upper] [Lower] Barrier] [Lock-in] Event [does not] occur[s]] (*If not applicable, delete the remaining sub-paragraphs of this paragraph*)
I.	Relevant Percentage:	[●]
II.	Final Redemption Percentage ("**FRP**"):	[●]

III. Minimum Redemption Amount: [[●]/ Not Applicable]"

5. Paragraph 1 (*Listing and Admission to Trading*) of Part B of the Form of Final Terms for Notes and Certificates on pages 1558 to 1559 of the Base Prospectus is amended to update the options for listing and admission to trading, as follows:

"1. **LISTING AND ADMISSION TO TRADING:**

Admission to trading and listing:	[Application [has been/will be] made by the Issuer (or on its behalf) for the [Tranche [●]] Securities to be admitted to trading on [the Regulated Market of [the Luxembourg Stock Exchange/Euronext Dublin/the NASDAQ Stockholm AB/the electronic "Bond Market" organised and managed by Borsa Italiana S.p.A. (the "**MOT**")/the Frankfurt Stock Exchange (*Börse Frankfurt AG*)/Euronext Paris/the AIAF Market]]/ [the Euro MTF market of the Luxembourg Stock Exchange] / [the Global Exchange Market of Euronext Dublin] / [the International Securities Market of the London Stock Exchange plc] / [the multilateral trading facility of securitised derivatives financial instruments, organised and managed by Borsa Italiana S.p.A. (the "**SeDeX**")] / [the multilateral trading facility of EuroTLX, [Cert-X][Bond-X] Segment, managed by Borsa Italiana S.p.A. ("**EuroTLX – [Cert-X][Bond-X]**")] / [the Open Market (Regulated Unofficial Market (*Freiverkehr*)) of the Frankfurt Stock Exchange (*Börse Frankfurt AG*)] / [the Vienna MTF of the Vienna Stock Exchange] / [the NASDAQ First North Sweden of NASDAQ Stockholm AB] / [SPECTRUM] [the "Bonds" category of the "Debt Securities" sector of the "Main" market of the Kazakhstan Stock Exchange JSC] [and to listing on [the official list of] [the Luxembourg Stock Exchange] / [Euronext Dublin] /[the NASDAQ Stockholm AB] / [the Italian Stock Exchange] / [the Frankfurt Stock Exchange (*Börse Frankfurt AG*)] / [Euronext Paris] / [the Spanish Stock Exchange] / [the Kazakhstan Stock Exchange JSC] with effect from on or around [●] [of the Tranche [●] Securities]] [Not Applicable] (*Where the Securities are listed and admitted to trading on more than one exchange, repeat as necessary*) *(N.B. The Euro MTF, the Global Exchange Market, the EuroTLX, the SeDeX, the Frankfurt Freiverkehr, Vienna MTF, NASDAQ Stockholm MTF, ~~and~~ SPECTRUM and the Kazakhstan Stock Exchange*

JSC are not regulated markets for the purpose of MiFID II)

[Tranche [●] of the Securities has been admitted to trading on [the Regulated Market of [Euronext Dublin/Euronext Paris/the Luxembourg Stock Exchange/the NASDAQ Stockholm AB/ the Association of Financial Assets Intermediaries/ the electronic "Bond Market" organised and managed by Borsa Italiana S.p.A. (the "**MOT**")]/[the multilateral trading facility of securitised derivatives financial instruments, organised and managed by Borsa Italiana S.p.A. (the "**SeDeX**") / the multilateral trading facility of EuroTLX managed by Borsa Italiana, S.p.A., [Cert-X][Bond-X] Segment ("**EuroTLX-[Cert-X][Bond-X**")]]/[the Open Market (Regulated Unofficial Market Freiverkehr) of the [Frankfurt Stock Exchange (Börse Frankfurt AG)]] [the multilateral trading facility of the Vienna MTF of the Vienna Stock Exchange]/ [the multilateral trading facility of the NASDAQ Stockholm MTF of NASDAQ Stockholm AB]/ [the multilateral trading facility of the International Securities Market of the London Stock Exchange]/ [the multilateral trading facility of the SPECTRUM] / [the "Bonds" category of the "Debt Securities" sector of the "Main" market of the Kazakhstan Stock Exchange JSC] [and to listing on the official list of [Euronext Dublin/Euronext Paris/the Luxembourg Stock Exchange/the NASDAQ Stockholm AB/the Spanish Stock Exchange/the Italian Stock Exchange/the Kazakhstan Stock Exchange JSC] [the Open Market (Regulated Unofficial Market Freiverkehr) of the [Frankfurt Stock Exchange (Börse Frankfurt AG)]]/[the Vienna Stock Exchange] with effect from [●]/[[●] of the Tranche [●] Securities]] (*Where documenting a fungible issue, need to indicate that original Securities are already admitted to trading*)

(*N.B. The Vienna MTF, NASDAQ Stockholm MTF, the Open Market (Regulated Unofficial Market Freiverkehr) of the Frankfurt Stock Exchange (Börse Frankfurt AG), SeDeX, EuroTLX, the International Securities Market, ~~and~~ SPECTRUM and the Kazakhstan Stock Exchange JSC are not regulated markets for the purpose of MiFID II*)

[*Include if applicable*: The effectiveness of the offer of the Securities 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.]"

6. Paragraph 12 (*United States Tax Considerations*) of Part B of the Form of Final Terms for Notes and Certificates on pages 1572 to 1573 of the Base Prospectus is amended by the inclusion of the following on page 1573 immediately after the table on such page:

"[General: For U.S. federal tax purposes, the proper treatment and characterisation of the Securities are unclear. As a result, there is a risk that payments on a Security made to a Non-U.S. Holder may be subject to withholding tax. The Issuer intends to treat the Securities as prepaid forward contracts or options. Except as discussed in the Base Prospectus under "*United States Federal Tax Considerations – Tax Consequences to Non-U.S. Holders*" and "*United States Federal Tax Considerations – FATCA*", amounts paid upon the redemption or maturity of a Security (other than any periodic coupons that are paid at such time) are not expected to be subject to U.S. withholding tax and, if the Issuer (including any of its affiliates) are the withholding agent, the Issuer does not intend to withhold on such amounts. However, it is possible that a withholding agent other than the Issuer may treat some or all of the amount(s) paid on a Security as subject to withholding tax at a rate of 30 per cent. (subject to reduction under an applicable income tax treaty) and in the future, the Issuer may determine that it should so withhold.

Gain realised by a Non-U.S. Holder on the taxable disposition of a Security generally will not be subject to U.S. federal withholding or income tax.

You should consult your tax advisor regarding all aspects of the U.S. federal withholding, income and estate tax consequences of an investment in the Securities and any tax consequences arising under the laws of any state, local or non-U.S. taxing jurisdiction.

Section 871(m): The Issuer has determined that the Securities are not Specified ELIs for the purpose of Section 871(m).

If U.S. federal withholding tax applies to a payment on a Security as a result of the application of FATCA or Section 871(m) (or in certain other cases described in the Base Prospectus), the Issuer will not be required to pay additional amounts in respect of amounts withheld.] (*Only applicable for Securities issued by CGMHI which provide for Mandatory Early Redemption*)".

SCHEDULE 9

AMENDMENTS TO THE FORM OF PRICING SUPPLEMENT – NOTES AND CERTIFICATES

Section H.5 (*Form of Pricing Supplement – Notes and Certificates*) set out on pages 1633 to 1942 of the Base Prospectus shall be amended as follows:

1. The first paragraph of item 19 (*Mandatory Early Redemption Provisions*) of Part A of the Form of Final Terms for Notes and Certificates on page 1787 of the Base Prospectus is amended to include the option to specify "Mandatory Early Redemption Event override" as applicable, as follows:

"19.	**Mandatory Early Redemption Provisions:**	[Applicable[- for which purpose, "Mandatory Early Redemption Event override" applies]/Not Applicable] (*If not applicable, delete the remaining sub-paragraphs of this paragraph*)"

2. Sub-paragraph (C) (*Performance-Linked Mandatory Early Redemption Amount*) of Item 19 (*Mandatory Early Redemption Provisions*) of Part A of the Form of Pricing Supplement for Notes and Certificates on pages 1808 to 1810 of the Base Prospectus is updated to include the "Greater of Option", as follows:

(C)	Performance-Linked Mandatory Early Redemption Amount:		[*Insert as appropriate* – [In respect of [*insert relevant MER Date*]:] [Applicable/Not Applicable] (*If not applicable, delete the remaining sub-paragraphs of this paragraph*)
	I.	Put Option:	[*Insert as appropriate* – [In respect of [*insert relevant MER Date*]:] [Applicable/Not Applicable] (*If not applicable, delete the remaining sub-paragraphs of this paragraph*)
		Relevant Percentage:	[*Insert as appropriate* – [In respect of [*insert relevant MER Date*]:] [If a Mandatory Early Redemption [Upper] Barrier Event has [not] occurred:]] [[●]/ Not Applicable]
		Maximum Mandatory Early Redemption Amount:	*[Insert as appropriate* – [In respect of [*insert relevant MER Date*]:] [If a Mandatory Early Redemption [Upper] Barrier Event has [not] occurred:]] [[●]/ Not Applicable] (*repeat as necessary*)
		Minimum Mandatory Early Redemption Amount:	[*Insert as appropriate* – [In respect of [*insert relevant MER Date*]:] [If a Mandatory Early Redemption [Upper] Barrier Event has [not] occurred:]] [[●]/ Not Applicable] (*repeat as necessary*)
		Mandatory Early Redemption Adjustment Amount:	[*Insert as appropriate* – [In respect of [*insert relevant MER Date*]:] [If a Mandatory Early Redemption [Upper] Barrier Event has [not] occurred:]] [[●]]/ Not Applicable] (*repeat as necessary*)
		Mandatory Early Redemption	[*Insert as appropriate* – [In respect of [*insert relevant MER Date*]:] [If a Mandatory Early Redemption [Upper] Barrier Event has [not] occurred:]] [[●]/ Not Applicable]

	Participation Rate:	(*repeat as necessary*)
II.	Call Option:	[*Insert as appropriate* – [In respect of [*insert relevant MER Date*]:] [Applicable/Not Applicable (*If not applicable, delete the remaining sub-paragraphs of this paragraph*)]
	Maximum Mandatory Early Redemption Amount:	[*Insert as appropriate* – [In respect of [*insert relevant MER Date*]:] [If a Mandatory Early Redemption [Upper] Barrier Event has [not] occurred:]] [[●]/ Not Applicable] (*repeat as necessary*)
	Minimum Mandatory Early Redemption Amount:	[*Insert as appropriate* – [In respect of [*insert relevant MER Date*]:] [If a Mandatory Early Redemption [Upper] Barrier Event has [not] occurred:]] [[●]/ Not Applicable] (*repeat as necessary*)
	Mandatory Early Redemption Adjustment Amount:	[*Insert as appropriate* – [In respect of [*insert relevant MER Date*]:] [If a Mandatory Early Redemption [Upper] Barrier Event has [not] occurred:]] [[●]/ Not Applicable] (*repeat as necessary*)
	Mandatory Early Redemption Participation Rate:	[*Insert as appropriate* – [In respect of [*insert relevant MER Date*]:] [If a Mandatory Early Redemption [Upper] Barrier Event has [not] occurred:]] [[●]/ Not Applicable] (*repeat as necessary*)
III.	Call Spread – Put Spread Option:	[*Insert as appropriate* – [In respect of [*insert relevant MER Date*]:] [Applicable/Not Applicable (*If not applicable, delete the remaining sub-paragraphs*)]
	Call Cap:	[*Insert as appropriate* – If a Mandatory Early Redemption [Upper] Barrier Event has [not] occurred:] [●] (*repeat as necessary*)
	Put Cap:	[*Insert as appropriate* – If a Mandatory Early Redemption [Upper] Barrier Event has [not] occurred:] [●] (*repeat as necessary*)
	Call Floor:	[*Insert as appropriate* – If a Mandatory Early Redemption [Upper] Barrier Event has [not] occurred:] [●] (*repeat as necessary*)
	Put Floor:	[*Insert as appropriate* – If a Mandatory Early Redemption [Upper] Barrier Event has [not] occurred:] [●]
	Global Participation Rate:	[*Insert as appropriate* – If a Mandatory Early Redemption [Upper] Barrier Event has [not] occurred:] [●]
	Minimum Mandatory Early	[*Insert as appropriate* – [In respect of [*insert relevant MER Date*]:] [If a Mandatory Early Redemption [Upper] Barrier Event has [not] occurred:]] [●]

	Redemption Amount:	(*repeat as necessary*)
	Maximum Mandatory Early Redemption Amount:	[*Insert as appropriate* – [In respect of [*insert relevant MER Date*]:] [If a Mandatory Early Redemption [Upper] Barrier Event has [not] occurred:]] [●] (*repeat as necessary*)
	Mandatory Early Redemption Adjustment Amount:	[*Insert as appropriate* – [In respect of [*insert relevant MER Date*]:] [If a Mandatory Early Redemption [Upper] Barrier Event has [not] occurred:]] [[●]/] (*repeat as necessary*)
	Mandatory Early Redemption Participation Rate Call:	[*Insert as appropriate* – [In respect of [*insert relevant MER Date*]:] [If a Mandatory Early Redemption [Upper] Barrier Event has [not] occurred:]] [●] (*repeat as necessary*)
	Mandatory Early Redemption Participation Rate Put:	*[Insert as appropriate* – [In respect of [*insert relevant MER Date*]:] [If a Mandatory Early Redemption [Upper] Barrier Event has [not] occurred:]] [●] (*repeat as necessary*)
IV.	Twin Win Option:	[*Insert as appropriate* – [In respect of [*insert relevant MER Date*]:] [Applicable/Not Applicable (*If Not Applicable, delete the remaining sub-paragraphs of this paragraph*)]
	Minimum Mandatory Early Redemption Amount:	[*Insert as appropriate* – [In respect of [*insert relevant MER Date*]:] [If a Mandatory Early Redemption [Upper] Barrier Event has [not] occurred:]] [[●]/ Not Applicable]
	Mandatory Early Redemption Adjustment Amount:	[*Insert as appropriate* – [In respect of [*insert relevant MER Date*]:] [If a Mandatory Early Redemption [Upper] Barrier Event has [not] occurred:]] [[●]/ Not Applicable] (*repeat as necessary*)
	Mandatory Early Redemption Participation Rate:	[*Insert as appropriate* – [In respect of [*insert relevant MER Date*]:] [If a Mandatory Early Redemption [Upper] Barrier Event has [not] occurred:]] [[●]/ Not Applicable] (*repeat as necessary*)
V.	Greater of Option:	[*Insert as appropriate* – [In respect of [*insert relevant MER Date*]:] [Applicable/Not Applicable] (*If not applicable, delete the remaining sub paragraphs*)
	Relevant Percentage:	[*Insert as appropriate* – [In respect of [*insert relevant MER Date*]:] [If a Mandatory Early Redemption [Upper] Barrier Event has [not] occurred:]] [[●]/ Not Applicable]

MER Percentage ("**MERP**"):	[*Insert as appropriate* – [In respect of [*insert relevant MER Date*]:] [If a Mandatory Early Redemption [Upper] Barrier Event has [not] occurred:]] [[●]/ Not Applicable] (*repeat as necessary*)
Minimum Mandatory Early Redemption Amount:	[Insert as appropriate – [In respect of [*insert relevant MER Date*]:] [If a Mandatory Early Redemption [Upper] Barrier Event has [not] occurred:]] [[●]/ Not Applicable] (*repeat as necessary*)"

3. The first paragraph of item 20 (*Redemption Amount*) of Part A of the Form of Final Terms for Notes and Certificates on page 1813 of the Base Prospectus (as amended by Supplement No.2 to the Base Prospectus date 31 March 2025) is further amended, as follows:

"20. **Redemption Amount:**	[[●] per Security] [Maturity Redemption Amount] (*include for Credit Linked Notes*)] [See item (i) below] [DIR Inflation Linked Redemption Amount (see item 20(ii) below)] [Lock-in Redemption Amount (see item 20(iii) below)] [Rate Linked Redemption Amount (see item 20(iv) below)] [Interest Linked Redemption Amount (see item 20(v) below)] [Redemption Reserve Amount (see item 20(vi) below)] [Redemption by Instalments (see item 20(vii) below)] [, subject as provided in Valuation and Settlement Condition 8 (*Dual Currency Securities*)] [, subject as provided in Valuation and Settlement Condition 1.7 (*Mandatory Early Redemption Event*)] (*Include where "Mandatory Early Redemption Event override" applies*)"

4. Sub-paragraph (*Performance-Linked Redemption Amount*) of Item 18 (*Redemption Amount*) of Part A of the Form of Pricing Supplement for Notes and Certificates on pages 1840 to 1845 of the Base Prospectus is updated to include the "Greater of Option".

"Performance-Linked Redemption Amount:

Put Option		[Applicable/Not Applicable] [*Insert as appropriate*: if a Redemption [[Upper] [Lower] Barrier] [Lock-in] Event [does not] occur[s]] (*repeat item as necessary*) (*If not applicable, delete the remaining sub-paragraphs of this paragraph*)
I.	Relevant Percentage:	[●]
II.	Maximum Redemption Amount:	[[●]/ Not Applicable]
III.	Minimum Redemption Amount:	[[●]/ Not Applicable]
IV.	Maximum Redemption Amount (Barrier Event Satisfied):	[[●]/ Not Applicable]

V.	Minimum Redemption Amount (Barrier Event Satisfied):	[[●]/ Not Applicable]
VI.	Maximum Redemption Amount (Barrier Event Not Satisfied):	[[●]/ Not Applicable]
VII.	Minimum Redemption Amount (Barrier Event Not Satisfied):	[[●]/ Not Applicable]
VIII.	Final Participation Rate ("**FPR**"):	[[●]/[If a Redemption [Upper] [Lower] Barrier Event has occurred: [●]] [If a Redemption [Upper] [Lower] Barrier Event has not occurred: [●]]/ Not Applicable]
IX.	Redemption Adjustment:	[[●]/[If a Redemption [Upper] [Lower] Barrier Event has occurred: [●]] [If a Redemption [Upper] [Lower] Barrier Event has not occurred: [●]]/ Not Applicable]
Call Option:		[Applicable/Not Applicable] [*Insert as appropriate*: if a Redemption [[Upper] [Lower] Barrier] [Lock-in] Event [does not] occur[s]] (*repeat item as necessary*) (*If not applicable, delete the remaining sub-paragraphs of this paragraph*)
I.	Maximum Redemption Amount:	[[●]/ Not Applicable]
II.	Minimum Redemption Amount:	[[●]/ Not Applicable]
III.	Maximum Redemption Amount (Barrier Event Satisfied):	[[●]/ Not Applicable]
IV.	Minimum Redemption Amount (Barrier Event Satisfied):	[[●]/ Not Applicable]
V.	Maximum Redemption Amount (Barrier Event Not Satisfied):	[[●]/ Not Applicable]
VI.	Minimum Redemption Amount (Barrier Event Not Satisfied):	[[●]/ Not Applicable]
VII.	Final Participation Rate ("**FPR**"):	[[●] [If a Redemption [Upper] [Lower] Barrier Event has occurred: [●]] [If a Redemption [Upper] [Lower] Barrier Event has not occurred: [●]]/ Not Applicable]
VIII.	Redemption Adjustment:	[[●]/[If a Redemption [Upper] [Lower] Barrier Event has occurred: [●]] [If a Redemption [Upper] [Lower] Barrier Event has not occurred: [●]]/ Not Applicable]
Call Spread - Put Spread Option:		[Applicable/Not Applicable] [*Insert as appropriate*: if a Redemption [[Upper] [Lower] Barrier] [Lock-in] Event [does not] occur[s]]

		(*repeat item as necessary*) (*If not applicable, delete the remaining sub-paragraphs of this paragraph*)
I.	Call Cap:	[●]
II.	Put Cap:	[●]
III.	Call Floor:	[●]
IV.	Put Floor:	[●]
V.	Minimum Redemption Amount:	[●]
VI.	Maximum Redemption Amount:	[●]
VII.	Maximum Redemption Amount (Barrier Event Satisfied):	[[●]/ Not Applicable]
VIII.	Minimum Redemption Amount (Barrier Event Satisfied):	[[●]/ Not Applicable]
IX.	Maximum Redemption Amount (Barrier Event Not Satisfied):	[[●]/ Not Applicable]
X.	Minimum Redemption Amount (Barrier Event Not Satisfied):	[[●]/ Not Applicable]
XI.	Final Participation Rate Call (FPR Call):	[[●]%/[If a Redemption [Upper] [Lower] Barrier Event has occurred: [●].] [If a Redemption [Upper] [Lower] Barrier Event has not occurred: [●].]/ Not Applicable]]
XII.	Final Participation Rate Put (FPR Put):	[[●]%/[If a Redemption [Upper] [Lower] Barrier Event has occurred: [●].] [If a Redemption [Upper] [Lower] Barrier Event has not occurred: [●].]/ Not Applicable]]
XIII.	Global Participation Rate:	[[●]/[If a Redemption [Upper] [Lower] Barrier Event has occurred: [●].] [If a Redemption [Upper] [Lower] Barrier Event has not occurred: [●].]/ Not Applicable]]
XIV.	Redemption Adjustment:	[[●]/[If a Redemption [Upper] [Lower] Barrier Event has occurred: [●].] [If a Redemption [Upper] [Lower] Barrier Event has not occurred: [●].]/ Not Applicable]]
Twin Win Option:		[Applicable/Not Applicable] [*Insert as appropriate*: if a Redemption [[Upper] [Lower] Barrier] [Lock-in] Event [does not] occur[s]] (*repeat item as necessary*) (*If not applicable, delete the remaining sub-paragraphs of this paragraph*)]
I.	Minimum Redemption Amount:	[●]

II.	Final Participation Rate ("**FPR**"):	[[●]%/[If a Redemption [Upper] [Lower] Barrier Event has occurred: [●].] [If a Redemption [Upper] [Lower] Barrier Event has not occurred: [●].]/ Not Applicable]]
III.	Relevant Percentage:	[●]
IV.	Redemption Adjustment:	[[●]/[If a Redemption [Upper] [Lower] Barrier Event has occurred: [●].] [If a Redemption [Upper] [Lower] Barrier Event has not occurred: [●].]/ Not Applicable]]
Market Timer:		[Applicable/Not Applicable] [*Insert as appropriate*: if a Redemption [[Upper] [Lower] Barrier] [Lock-in] Event [does not] occur[s]] (*repeat item as necessary*) (*If not applicable, delete the remaining sub-paragraphs of this paragraph*)]
I.	Specified Market Timer Redemption Strike Date(s):	[Not Applicable]/[[●]] [[●] [and [●]] [[●] Scheduled Trading Days prior to [●]]/ Each Scheduled Trading Day for the relevant Redemption Underlying which is not a Disrupted Day for that Redemption Underlying from [(and including)][(but excluding)] [●] to [(and including)][(but excluding)] [●]] (*where a different Specified Market Timer Redemption Strike Date applies for any Redemption Underlying, specify for each Redemption Underlying*)
II.	Market Timer Redemption Initial Level:	[Lowest Closing Level on Market Timer Redemption Strike Dates][Lowest Intra-day Level on Market Timer Redemption Strike Dates] (*specify for each Redemption Underlying*)
III.	Final Participation Rate ("**FPR**"):	[[●]/[If a Redemption [Upper] [Lower] Barrier Event has occurred: [●].] [If a Redemption [Upper] [Lower] Barrier Event has not occurred: [●].]/ Not Applicable]
IV.	Maximum Market Timer Percentage:	[[●]/[If a Redemption [Upper] [Lower] Barrier Event has occurred: [●].] [If a Redemption [Upper] [Lower] Barrier Event has not occurred: [●].]/ Not Applicable]
V.	Minimum Market Timer Percentage	[[●]/[If a Redemption [Upper] [Lower] Barrier Event has occurred: [●].] [If a Redemption [Upper] [Lower] Barrier Event has not occurred: [●].]/ Not Applicable]
VI.	Redemption Adjustment:	[[●]/[If a Redemption [Upper] [Lower] Barrier Event has occurred: [●].] [If a Redemption [Upper] [Lower] Barrier Event has not occurred: [●].]/ Not Applicable]
Put Call Sum		[Applicable/Not Applicable] [*Insert as appropriate*: if a Redemption [[Upper] [Lower] Barrier] [Lock-in] Event [does not] occur[s]] (*repeat item as necessary*) (*If not applicable, delete the remaining sub-paragraphs of this paragraph*)]
I.	Final Participation Rate ("**FPR**"):	[[●]/[If a Redemption [Upper] [Lower] Barrier Event has occurred: [●].] [If a Redemption [Upper] [Lower] Barrier Event has not occurred: [●].]/ Not Applicable]

II.	Redemption Adjustment:	[[●]/[If a Redemption [Upper] [Lower] Barrier Event has occurred: [●].] [If a Redemption [Upper] [Lower] Barrier Event has not occurred: [●].]/ Not Applicable]
III.	Relevant Percentage:	[●]
IV.	Put Call Sum Floor:	[[●]%]
V.	Maximum Redemption Amount:	[[●]/ Not Applicable]
VI.	Minimum Redemption Amount:	[[●]/ Not Applicable]
VII.	Maximum Redemption Amount (Barrier Event Satisfied):	[[●]/ Not Applicable]
VIII.	Minimum Redemption Amount (Barrier Event Satisfied):	[[●]/ Not Applicable]
IX.	Maximum Redemption Amount (Barrier Event Not Satisfied):	[[●]/ Not Applicable]
X.	Minimum Redemption Amount (Barrier Event Not Satisfied):	[[●]/ Not Applicable]
Lock-in Option:		[Applicable if a Redemption Lock-in Event occurs/Not Applicable] (*If not applicable, delete the remaining sub-paragraph of this paragraph*)
I.	Final Participation Rate ("**FPR**"):	[●]
Swaption:		[Applicable/Not Applicable] (*If not applicable, delete the remaining sub-paragraphs of this paragraph*)
(A)	Final Participation Rate ("**FPR**"):	[●]
(B)	Annuity Factor:	[+/-] [●]
(C)	Annuity Floor:	[+/-] [●]%
(D)	t:	[●]
(E)	Minimum Redemption Amount:	[[●]/ Not Applicable]
Greater of Option:		[Applicable/Not Applicable] [*Insert as appropriate*: if a Redemption [[Upper] [Lower] Barrier] [Lock-in] Event [does not] occur[s]]
I.	Relevant Percentage:	[●]

II.	Final Redemption Percentage ("**FRP**"):	[●]
III.	Minimum Redemption Amount:	[[●]/ Not Applicable]"

5. Paragraph 1 (*Listing and Admission to Trading*) of Part B of the Form of Pricing Supplement for Notes and Certificates on pages 1878 to 1879 of the Base Prospectus is amended to update the options for listing and admission to trading, as follows:

"1. **LISTING AND ADMISSION TO TRADING:**

Admission to trading and listing:	[Application [has been/will be] made by the Issuer (or on its behalf) for the [Tranche [●]] Securities to be admitted to trading on [the Euro MTF market of the Luxembourg Stock Exchange] / [the Global Exchange Market of Euronext Dublin] [the International Securities Market of the London Stock Exchange plc] / [the multilateral trading facility of securitised derivatives financial instruments, organised and managed by Borsa Italiana S.p.A. (the "**SeDeX**")] / [the multilateral trading facility of EuroTLX, [Bond-X]/[Cert-X] Segment, managed by Borsa Italiana S.p.A. ("**EuroTLX - [Cert-X][Bond-X]**")] / [the Open Market (Regulated Unofficial Market (*Freiverkehr*)) of the Frankfurt Stock Exchange (*Börse Frankfurt AG*)] / [the Vienna MTF of the Vienna Stock Exchange] / [the NASDAQ First North Sweden of NASDAQ Stockholm AB] / [SPECTRUM]/[the "Bonds" category of the "Debt Securities" sector of the "Main" market of the Kazakhstan Stock Exchange JSC]/[*specify other*] [and to listing on [the official list of] [the Luxembourg Stock Exchange] / [Euronext Dublin] / [the Italian Stock Exchange] [the Frankfurt Stock Exchange (*Börse Frankfurt AG*)] / [the Vienna Stock Exchange] / [the NASDAQ Stockholm AB] / [the Kazakhstan Stock Exchange JSC] / [*specify other*] with effect from on or around [●] [of the Tranche [●] Securities]] [Not Applicable] (*Where the Securities are listed and admitted to trading on more than one exchange, repeat as necessary*) [Tranche [●] of the Securities has been admitted to trading on [the Euro MTF market of the Luxembourg Stock Exchange]/[the Global Exchange Market of Euronext Dublin]/[the SeDeX] [the EuroTLX [Bond-X]/[Cert-X] Segment]]/[the Open Market (Regulated Unofficial Market (*Freiverkehr*)) of the [Frankfurt Stock Exchange (*Börse Frankfurt AG*)]] [the multilateral trading facility of the Vienna MTF of the Vienna Stock Exchange]/ [the multilateral trading facility of the NASDAQ Stockholm MTF of NASDAQ

	Stockholm AB]/ [the multilateral trading facility of the International Securities Market of the London Stock Exchange]/ [the multilateral trading facility of the SPECTRUM]/ [the "Bonds" category of the "Debt Securities" sector of the "Main" market of the Kazakhstan Stock Exchange JSC]/ [*specify other*] [and to listing on the official list of [the Luxembourg Stock Exchange/Euronext Dublin/Euronext Paris/ the NASDAQ Stockholm AB/the Italian Stock Exchange/the Kazakhstan Stock Exchange JSC] [the Open Market (Regulated Unofficial Market (*Freiverkehr*)) of the [Frankfurt Stock Exchange (Börse Frankfurt AG)]]/[the Vienna Stock Exchange]/[*specify other*] with effect from [●]/[[●] of the Tranche [●] Securities]] (*Where documenting a fungible issue, need to indicate that original Securities are already admitted to trading*)
[Estimated expenses relating to admission to trading:	[●]]"

6. Paragraph 7 (*United States Tax Considerations*) of Part B of the Form of Pricing Supplement for Notes and Certificates on pages 1884 to 1885 of the Base Prospectus is amended by the inclusion of the following on page 1885 immediately after the table on such page:

"[General: For U.S. federal tax purposes, the proper treatment and characterisation of the Securities are unclear. As a result, there is a risk that payments on a Security made to a Non-U.S. Holder may be subject to withholding tax. The Issuer intends to treat the Securities as prepaid forward contracts or options. Except as discussed in the Base Prospectus under "*United States Federal Tax Considerations – Tax Consequences to Non-U.S. Holders*" and "*United States Federal Tax Considerations – FATCA*", amounts paid upon the redemption or maturity of a Security (other than any periodic coupons that are paid at such time) are not expected to be subject to U.S. withholding tax and, if the Issuer (including any of its affiliates) are the withholding agent, the Issuer does not intend to withhold on such amounts. However, it is possible that a withholding agent other than the Issuer may treat some or all of the amount(s) paid on a Security as subject to withholding tax at a rate of 30 per cent. (subject to reduction under an applicable income tax treaty) and in the future, the Issuer may determine that it should so withhold.

Gain realised by a Non-U.S. Holder on the taxable disposition of a Security generally will not be subject to U.S. federal withholding or income tax.

You should consult your tax advisor regarding all aspects of the U.S. federal withholding, income and estate tax consequences of an investment in the Securities and any tax consequences arising under the laws of any state, local or non-U.S. taxing jurisdiction.

Section 871(m): The Issuer has determined that the Securities are not Specified ELIs for the purpose of Section 871(m).

If U.S. federal withholding tax applies to a payment on a Security as a result of the application of FATCA or Section 871(m) (or in certain other cases described in the Base Prospectus), the Issuer will not be required to pay additional amounts in respect of amounts withheld.] (*Only applicable for Securities issued by CGMHI which provide for Mandatory Early Redemption*)".

SCHEDULE 10

AMENDMENTS TO THE FORMS OF FINAL TERMS – WARRANTS AND EXERCISABLE CERTIFICATES

Section H.6 (*Form of Final Terms – Warrants and Exercisable Certificates*) set out on pages 1943 to 1979 of the Base Prospectus shall be amended as follows:

1. Paragraph 1 (*Listing and Admission to Trading*) of Part B of the Form of Final Terms for Warrants and Exercisable Certificates on page 1974 of the Base Prospectus is amended to update the options for listing and admission to trading, as follows:

"1. **LISTING AND ADMISSION TO TRADING**

Listing and admission to trading:	[Application [has been/is expected to be] made by the Issuer (or on its behalf) for [Tranche [●] of] the [Warrants/ Exercisable Certificates] to be admitted to trading on the [regulated market of Euronext Dublin and listed on the Official List of Euronext Dublin][the [Euro MTF Market][regulated market] of the Luxembourg Stock Exchange and listed on the Official List of the Luxembourg Stock Exchange][the multilateral trading facility of the Vienna MTF of the Vienna Stock Exchange][the "Derivative Securities" sector of the "Mixed" market of the Kazakhstan Stock Exchange JSC] with effect from on or around [●]] [Tranche [●] of the [Warrants/Exercisable Certificates] has been admitted to trading on the regulated market of [Euronext Dublin and have been listed on the Official List of Euronext Dublin][the [Euro MTF Market][regulated market of the Luxembourg Stock Exchange] [the "Derivative Securities" sector of the "Mixed" market of the Kazakhstan Stock Exchange JSC] and have been listed on [the Official List of the Luxembourg Stock Exchange][the multilateral trading facility of the Vienna MTF of the Vienna Stock Exchange][the "Derivative Securities" sector of the "Mixed" market of the Kazakhstan Stock Exchange JSC] with effect from [●]] (*Where documenting a fungible issue, need to indicate that original Warrants/Exercisable Certificates are already admitted to trading*)]."

SCHEDULE 11

AMENDMENTS TO THE FORMS OF PRICING SUPPLEMENT – WARRANTS AND EXERCISABLE CERTIFICATES

Section H.7 (*Form of Pricing Supplement – Warrants and Exercisable Certificates*) set out on pages 1980 to 2042 of the Base Prospectus shall be amended as follows:

1. Paragraph 1 (*Listing and Admission to Trading*) of Part B of the Form of Pricing Supplement for Warrants and Exercisable Certificates on page 2021 of the Base Prospectus is amended to update the options for listing and admission to trading, as follows:

"1. **LISTING AND ADMISSION TO TRADING**

Admission to trading and listing:	[Not Applicable] [Application [has been/is expected to be] made by the Issuer (or on its behalf) for [Tranche [●] of] the [Warrants/Exercisable Certificates] to be [admitted to trading on [*specify relevant non-EEA regulated market (for example, the Global Exchange Market of Euronext Dublin or the Euro MTF market or the Vienna MTF market) and, if relevant, listing on an official list (for example, the official list of Euronext Dublin*, ~~*or*~~ *of the Luxembourg Stock Exchange) or the "Derivative Securities" sector of the "Mixed" market of the Kazakhstan Stock Exchange JSC*]][listed on the Open Market (regulated Unofficial Market) (*Freiverkehr*) of the Frankfurt Stock Exchange (Börse Frankfurt AG)][admitted to trading on the International Securities Market (the "**ISM**") of the London Stock Exchange plc] with effect from on or around [●]] [●] [Tranche [●] of the [Warrants/Exercisable Certificates] has been [admitted to trading on [*specify relevant non-EEA regulated market (for example, the Global Exchange Market of Euronext Dublin or the Euro MTF market or the Vienna MTF market) and, if relevant, listing on an official list (for example, the official list of Euronext Dublin*, ~~*or*~~ *of the Luxembourg Stock) or the "Derivative Securities" sector of the "Mixed" market of the Kazakhstan Stock Exchange JSC*] with effect from [●]] (Where documenting a fungible issue, need to indicate that original [Warrants/Exercisable Certificates] are already admitted to trading)][listed on the Open Market (regulated Unofficial Market) (Freiverkehr) of the Frankfurt Stock Exchange (Börse Frankfurt AG)][admitted to trading on the ISM of the London Stock Exchange plc].]
Estimated expenses relating to admission to trading:	[●]"

CITIGROUP INC. GMI BASE PROSPECTUS SUPPLEMENT (No.4) dated 28 May 2025;
CGMHI GMI BASE PROSPECTUS SUPPLEMENT (No.4) dated 28 May 2025; and
CGMFL GMI BASE PROSPECTUS SUPPLEMENT (No.4) dated 28 May 2025

CITIGROUP INC.
(incorporated in Delaware)

and

CITIGROUP GLOBAL MARKETS HOLDINGS INC.
(a corporation duly incorporated and existing under the laws of the state of New York)

and

CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A.
(incorporated as a corporate partnership limited by shares (*société en commandite par actions*) under Luxembourg law, with registered office at 31 - Z.A. Bourmicht, L-8070 Bertrange, Grand Duchy of Luxembourg and registered with the Register of Trade and Companies of Luxembourg (*Registre de commerce et des sociétés*, Luxembourg) under number B 169.199)

each an issuer under the
Citi Global Medium Term Note Programme

Securities issued by Citigroup Global Markets Holdings Inc. only will be unconditionally and irrevocably guaranteed by
CITIGROUP INC.
(incorporated in Delaware)

Securities issued by Citigroup Global Markets Funding Luxembourg S.C.A only will be unconditionally and irrevocably guaranteed by
CITIGROUP GLOBAL MARKETS LIMITED
(incorporated in England and Wales)

Citigroup Inc. GMI Base Prospectus Supplement (No.4)

This base prospectus supplement ("**Citigroup Inc. GMI Base Prospectus Supplement (No.4)**") constitutes a supplement for the purposes of (i) Article 23(1) of Regulation (EU) 2017/1129 (as amended, the "**EU Prospectus Regulation**") and (ii) Part IV of the Luxembourg Law dated 16 July 2019 relating to prospectuses for securities (the "**Luxembourg Prospectus Law**") and is supplemental to, and must be read in conjunction with, the GMI Base Prospectus dated 18 November 2024 ("**Citigroup Inc. GMI Base Prospectus 2024**"), as supplemented by a Citigroup Inc. GMI Base Prospectus Supplement (No.1) dated 31 January 2025 (the "**Citigroup Inc. GMI Base Prospectus Supplement (No.1)**"), a Citigroup Inc. GMI Base Prospectus Supplement (No.2) dated 31 March 2025 (the "**Citigroup Inc. GMI Base Prospectus Supplement (No.2)**") and a Citigroup Inc. GMI Base Prospectus Supplement (No.3) dated 7 May 2025 (the "**Citigroup Inc. GMI Base Prospectus Supplement (No.3)**"), in each case, prepared by Citigroup Inc. (the Citigroup Inc. GMI Base Prospectus 2024, the Citigroup Inc. GMI Base Prospectus Supplement (No.1), the Citigroup Inc. GMI Base Prospectus Supplement (No.2) and the Citigroup Inc. GMI Base Prospectus Supplement (No.3), together the "**Citigroup Inc. GMI Base Prospectus**") with respect to the Citi Global Medium Term Note Programme (the "**Programme**").

CGMHI GMI Base Prospectus Supplement (No.4)

This base prospectus supplement ("**CGMHI GMI Base Prospectus Supplement** (**No.4**)") also constitutes a supplement for the purposes of (i) Article 23(1) of the EU Prospectus Regulation and (ii) Part IV of the Luxembourg Prospectus Law and is supplemental to, and must be read in conjunction with, the GMI Base

Prospectus dated 18 November 2024 (the "**CGMHI GMI Base Prospectus 2024**"), as supplemented by a CGMHI GMI Base Prospectus Supplement (No.1) dated 31 January 2025 (the "**CGMHI GMI Base Prospectus Supplement (No.1)**"), a CGMHI GMI Base Prospectus Supplement (No.2) dated 31 March 2025 (the "**CGMHI GMI Base Prospectus Supplement (No.2)**") and a CGMHI GMI Base Prospectus Supplement (No.3) dated 7 May 2025 (the "**CGMHI GMI Base Prospectus Supplement (No.3)**"), in each case, prepared by Citigroup Global Markets Holdings Inc. ("**CGMHI**") and Citigroup Inc. in its capacity as the CGMHI Guarantor ("**CGMHI Guarantor**") (the CGMHI GMI Base Prospectus 2024, the CGMHI GMI Base Prospectus Supplement (No.1), the CGMHI GMI Base Prospectus Supplement (No.2) and the CGMHI GMI Base Prospectus Supplement (No.3), together the "**CGMHI Underlying Linked Notes Base Prospectus**") with respect to the Programme.

In addition to the other matters described in the CGMHI GMI Base Prospectus Supplement (No.4), the CGMHI GMI Base Prospectus Supplement (No.4) also supplements each series of securities described in Schedule 2 hereto issued by CGMHI under the Base Prospectus with respect to the Programme and documented by way of Final Terms in the manner described in the section entitled "*CGMHI Relevant Series Supplement*" (the "**CGMHI Relevant Series Supplement**").

CGMFL GMI Base Prospectus Supplement (No.4)

This base prospectus supplement ("**CGMFL GMI Base Prospectus Supplement (No.4)**" and, together with the Citigroup Inc. GMI Base Prospectus Supplement (No.4) and the CGMHI GMI Base Prospectus Supplement (No.4), the "**Supplement**") also constitutes a supplement for the purposes of (i) Article 23(1) of the EU Prospectus Regulation and (ii) Part IV of the Luxembourg Prospectus Law and is supplemental to, and must be read in conjunction with, the GMI Base Prospectus dated 18 November 2024 (the "**CGMFL GMI Base Prospectus 2024**" as supplemented by a CGMFL GMI Base Prospectus Supplement (No.1) dated 31 January 2025 (the "**CGMFL GMI Base Prospectus Supplement (No.1)**"), a CGMFL GMI Base Prospectus Supplement (No.2) dated 31 March 2025 (the "**CGMFL GMI Base Prospectus Supplement (No.2)**") and a CGMFL GMI Base Prospectus Supplement (No.3) dated 7 May 2025 (the "**CGMFL GMI Base Prospectus Supplement (No.3)**"), in each case, prepared by Citigroup Global Markets Funding Luxembourg S.C.A. ("**CGMFL**") and Citigroup Global Markets Limited in its capacity as the CGMFL Guarantor ("**CGMFL Guarantor**") (the CGMFL GMI Base Prospectus 2024, CGMFL GMI Base Prospectus Supplement (No.1) and the CGMFL GMI Base Prospectus Supplement (No.2), together the "**CGMFL GMI Base Prospectus**" and, together with the Citigroup Inc. GMI Base Prospectus and the CGMHI GMI Base Prospectus, the "**Base Prospectus**") with respect to the Programme.

In addition to the other matters described in the CGMFL GMI Base Prospectus Supplement (No.4), the CGMFL GMI Base Prospectus Supplement (No.4) also supplements each series of securities described in Schedule 3 hereto issued by CGMFL under the Base Prospectus with respect to the Programme and documented by way of Final Terms in the manner described in the section entitled "*CGMFL Relevant Series Supplement*" (the "**CGMFL Relevant Series Supplement**").

Approvals

This Supplement has been approved by the *Commission de Surveillance du Secteur Financier* (the "**CSSF**"), as competent authority under the EU Prospectus Regulation. The CSSF only approves this Supplement as meeting the standards of completeness, comprehensibility and consistency imposed by the EU Prospectus Regulation. Such approval should not be considered an endorsement of the Issuer or the Guarantor, or of the quality of the Securities that are the subject of the Base Prospectus. Investors should make their own assessment as to the suitability of investing in the Securities.

Application has been made to the Irish Stock Exchange plc, trading as Euronext Dublin ("**Euronext Dublin**") for the approval of the Citigroup Inc. GMI Base Prospectus Supplement (No.4), the CGMHI GMI Base Prospectus Supplement (No.4) and the CGMFL GMI Base Prospectus Supplement (No.4) as Base Listing Particulars Supplements (respectively, the "**Citigroup Inc. GMI Base Listing Particulars Supplement** (**No.4**)", the "**CGMHI GMI Base Listing Particulars Supplement** (**No.4**)" and the "**CGMFL GMI Base Listing Particulars Supplement** (**No.4**)" respectively, and, together, the "**Base Listing Particulars Supplement**"). Save where expressly provided or the context otherwise requires, where Securities are to be admitted to trading on the Global Exchange Market references herein to "Supplement", "Citigroup Inc. GMI Base Prospectus Supplement

(No.4)", "CGMHI GMI s Base Prospectus Supplement (No.4)" and "CGMFL GMI Base Prospectus Supplement (No.4)" shall be construed to be to "Base Listing Particulars Supplement", "Citigroup Inc. GMI Base Listing Particulars Supplement (No.4)", "CGMHI GMI Base Listing Particulars Supplement (No.4)" and "CGMFL GMI Base Listing Particulars Supplement (No.4)", respectively.

This Supplement (other than with respect to the CGMHI Relevant Series Supplement and the CGMFL Relevant Series Supplement) has also been approved by the Luxembourg Stock Exchange under Part IV of the Luxembourg Prospectus Law and the Rules and Regulations of the Luxembourg Stock Exchange.

This Supplement (other than with respect to the CGMHI Relevant Series Supplement and the CGMFL Relevant Series Supplement) also constitutes supplementary admission particulars in respect of the Base Prospectus for the purposes of the International Securities Market Rulebook.

Responsibility Statements

Citigroup Inc.: Citigroup Inc. accepts responsibility for the information contained in this Supplement (excluding the paragraphs set out under the headings "*Information relating to the CGMHI GMI Base Prospectus*" and "*Information relating to the CGMFL GMI Base Prospectus*" below (together, "**Citigroup Inc. Excluded Information**")). To the best of the knowledge of Citigroup Inc., the information contained in this Supplement (excluding the Citigroup Inc. Excluded Information) is in accordance with the facts and does not omit anything likely to affect the import of such information.

CGMHI: CGMHI accepts responsibility for the information contained in this Supplement (excluding the paragraphs set out under the headings "*Information relating to the Citigroup Inc. GMI Base Prospectus"* and *"Information relating to the CGMFL GMI Base Prospectus*" below (together, "**CGMHI Excluded Information**")). To the best of the knowledge of CGMHI, the information contained in this Supplement (excluding the CGMHI Excluded Information) is in accordance with the facts and does not omit anything likely to affect the import of such information.

CGMHI Guarantor: The CGMHI Guarantor accepts responsibility for the information contained in this Supplement (excluding the paragraphs set out under the headings "*Information relating to the Citigroup Inc. GMI Base Prospectus*" and "*Information relating to the CGMFL GMI Base Prospectus*" below (together, "**CGMHI Guarantor Excluded Information**")). To the best of the knowledge of the CGMHI Guarantor, the information contained in this Supplement (excluding the CGMHI Guarantor Excluded Information) is in accordance with the facts and does not omit anything likely to affect the import of such information.

CGMFL: CGMFL accepts responsibility for the information contained in this Supplement (excluding the paragraphs set out under the headings "*Information relating to the Citigroup Inc. GMI Base Prospectus*" and "*Information relating to the CGMHI GMI Base Prospectus*" below (together, "**CGMFL Excluded Information**")). To the best of the knowledge of CGMFL, the information contained in this Supplement (excluding the CGMFL Excluded Information) is in accordance with the facts and does not omit anything likely to affect the import of such information.

CGMFL Guarantor: The CGMFL Guarantor accepts responsibility for the information contained in this Supplement (excluding the paragraphs set out under the headings "*Information relating to the Citigroup Inc. GMI Base Prospectus*" and "*Information relating to the CGMHI GMI Base Prospectus*" below (together, "**CGMFL Guarantor Excluded Information**")). To the best of the knowledge of the CGMFL Guarantor, the information contained in this Supplement (excluding the CGMFL Guarantor Excluded Information) is in accordance with the facts and does not omit anything likely to affect the import of such information.

Defined Terms

Terms defined in the Base Prospectus shall, unless the context otherwise requires, have the same meaning when used in this Supplement.

INFORMATION RELATING TO THE CITIGROUP INC. GMI BASE PROSPECTUS

Publication of the 2025 Q1 Form 10-Q of Citigroup Inc. on 8 May 2025

On 8 May 2025, Citigroup Inc. filed its Quarterly Report on Form 10-Q (the "**Citigroup Inc. 2025 Q1 Form 10-Q**") for the three months ended 31 March 2025 with the Securities and Exchange Commission of the United States (the "**SEC**"). A copy of the Citigroup Inc. 2025 Q1 Form 10-Q has been filed with the *Commission de Surveillance du Secteur Financier*, Euronext Dublin and the Luxembourg Stock Exchange, and has been published on the website of Euronext Dublin (https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202505/559bbd25-b319-4973-9cb6-daf4a7ca770a.pdf) and on the website of the Luxembourg Stock Exchange (www.luxse.com). Citigroup Inc. is an Issuer under the Programme. By virtue of this Supplement, the Citigroup Inc. 2025 Q1 Form 10-Q is incorporated by reference in, and forms part of, the Citigroup Inc. GMI Base Prospectus.

The following information appears on the page(s) of the Citigroup Inc. 2025 Q1 Form 10-Q as set out below:

1. Unaudited interim financial information of Citigroup Inc. in respect of the three months ended 31 March 2025, as set out in the Citigroup Inc. 2025 Q1 Form 10-Q:

		Page(s)
A.	Consolidated Statements of Income and Comprehensive Income	96-97
B.	Consolidated Balance Sheet	98-99
C.	Consolidated Statement of Changes in Stockholders' Equity	100
D.	Consolidated Statement of Cash Flows	102-103
E.	Notes to the Consolidated Financial Statements	104-201

2. Other information relating to Citigroup Inc., as set out in the Citigroup Inc. 2025 Q1 Form 10-Q:

			Page(s)
A.	Description of the principal activities of Citigroup Inc. - Overview, Management's Discussion and Analysis of Financial Condition and Results of Operations, Segment and Business – Income (Loss) and Revenues and Segment Balance Sheet		4-30
B.	Description of the principal markets in which Citigroup Inc. competes		
	(i)	Management's Discussion and Analysis of Financial Condition and Results of Operations, Segment and Business – Income (Loss) and Revenues and Segment Balance Sheet	7-30
	(ii)	Strategic Risk	80
	(iii)	Note 3 (*Operating Segments*) to the Consolidated Financial Statements	107-109
C.	Description of the principal investments of Citigroup Inc. – Note 13 (*Investments*) to the Consolidated Financial Statements		121-127
D.	Description of trends and events affecting Citigroup Inc.		

	(i)	Citigroup Segments, Management's Discussion and Analysis of Financial Condition and Results of Operations, Segment and Business – Income (Loss) and Revenues and Segment Balance Sheet	6-30
	(ii)	Significant Accounting Policies and Significant Estimates, Income Taxes, Disclosure Controls and Procedures, Disclosure Pursuant to Section 219 of the Iran Threat Reduction and Syria Human Rights Act and Forward-Looking Statements	85-94
	(iii)	Note 1 (*Basis of Presentation, Updated Accounting Policies and Accounting Changes*) to the Consolidated Financial Statements	104-105
E.		Description of litigation involving Citigroup Inc. – Note 27 (*Contingencies*) to the Consolidated Financial Statements	199-200
F.		Risk Management – Managing Global Risk Table of Contents and Managing Global Risk	43-84

Any information not specified in the cross-reference list above but included in the Citigroup Inc. 2025 Q1 Form 10-Q is not incorporated by reference and is either covered elsewhere in the Base Prospectus or is not relevant for investors.

Significant change and material adverse change

There has been no significant change in the financial position or the financial performance of Citigroup Inc. or Citigroup Inc. and its subsidiaries as a whole since 31 March 2025 (the date of Citigroup Inc.'s most recently published unaudited interim financial statements), and there has been no material adverse change in the prospects of Citigroup Inc. or Citigroup Inc. and its subsidiaries as a whole since 31 December 2024 (the date of Citigroup Inc.'s most recently published audited annual financial statements).

Legal proceedings

For a discussion of Citigroup Inc.'s material legal and regulatory matters, see (i) Note 30 to the Consolidated Financial Statements included in the Citigroup Inc. 2024 Form 10-K and (ii) Note 27 to the Consolidated Financial Statements included in the Citigroup Inc. 2025 Q1 Form 10-Q. Save as disclosed in the documents referenced above, neither Citigroup Inc. nor any of its subsidiaries is involved in, or has been involved in, any governmental, legal or arbitration proceedings that may have had, in the twelve months before the date of this Supplement, a significant effect on the financial position or profitability of Citigroup Inc. or Citigroup Inc. and its subsidiaries as a whole, nor, so far as Citigroup Inc. is aware, are any such proceedings pending or threatened.

Amendments to Important Notices

The section of the Citigroup Inc. GMI Base Prospectus entitled "*Important Notices*" shall be amended as set out in Schedule 4 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the Citigroup Inc. GMI Base Prospectus.

Amendments to Section G.1 – General Information relating to the Issue of Securities under this Base Prospectus

The section of the Citigroup Inc. GMI Base Prospectus entitled "*General Information relating to the Issue of Securities under this Base Prospectus*" shall be amended as set out in Schedule 5 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the Citigroup Inc. GMI Base Prospectus.

Amendments to Section H.6 – Forms of Final Terms – Warrants and Exercisable Certificates

The section of the Citigroup Inc. GMI Base Prospectus entitled "*Forms of Final Terms – Warrants and Exercisable Certificates*" shall be amended as set out in Schedule 6 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the Citigroup Inc. GMI Base Prospectus.

Amendments to Section H.7 – Forms of Pricing Supplement – Warrants and Exercisable Certificates

The section of the Citigroup Inc. GMI Base Prospectus entitled "*Forms of Pricing Supplement – Warrants and Exercisable Certificates*" shall be amended as set out in Schedule 7 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the Citigroup Inc. GMI Base Prospectus.

General

Save as disclosed in this Supplement (including any documents incorporated by reference herein), there has been no other significant new factor, material mistake or material inaccuracy relating to information included in the Citigroup Inc. GMI Base Prospectus since the publication of the Citigroup Inc. GMI Base Prospectus Supplement (No.3).

This Supplement and the document incorporated by reference into it will be published on the website of the Luxembourg Stock Exchange at www.luxse.com. Copies of the Citigroup Inc. GMI Base Prospectus 2024, the Citigroup Inc. GMI Base Prospectus Supplement (No.1), the Citigroup Inc. GMI Base Prospectus Supplement (No.2), the Citigroup Inc. GMI Base Prospectus Supplement (No.3) and this Supplement will be obtainable free of charge in electronic form, for so long as the Programme remains in effect or any Securities remain outstanding, at the specified office of the Fiscal Agent and each of the other Paying Agents and all documents incorporated by reference in the Citigroup Inc. GMI Base Prospectus 2024 will be available on the website specified for each such document in the Citigroup Inc. GMI Base Prospectus.

To the extent that there is any inconsistency between (a) any statement in this Supplement or any statement incorporated by reference into the Citigroup Inc. GMI Base Prospectus 2024 by this Supplement and (b) any statement in the Citigroup Inc. GMI Base Prospectus or otherwise incorporated by reference into the Citigroup Inc. GMI Base Prospectus 2024, the statements in (a) above will prevail.

Withdrawal rights

In accordance with Article 23 of the EU Prospectus Regulation, investors who have already agreed to purchase or subscribe for securities pursuant to the Citigroup Inc. GMI Base Prospectus before this Supplement is published, and for whom any of the information in this Supplement relates to the issue of the relevant securities (within the meaning of Article 23(4) of the EU Prospectus Regulation), have the right, exercisable within three working days after the publication of this Supplement, to withdraw their acceptances, provided that the significant new factor, material mistake or material inaccuracy to which this Supplement relates arose or was noted before the closing of the offer period or the delivery of the securities, whichever occurs first. Investors may contact the relevant distributor of such securities in connection therewith should they wish to exercise such right of withdrawal. The final date of such right of withdrawal is 3 June 2025.

INFORMATION RELATING TO THE CGMHI GMI BASE PROSPECTUS

Publication of the 2025 Q1 Form 10-Q of Citigroup Inc. on 8 May 2025

On 8 May 2025, Citigroup Inc. filed its Quarterly Report on Form 10-Q (the "**Citigroup Inc. 2025 Q1 Form 10-Q**") for the three months ended 31 March 2025 with the Securities and Exchange Commission of the United States (the "**SEC**"). A copy of the Citigroup Inc. 2025 Q1 Form 10-Q has been filed with the *Commission de Surveillance du Secteur Financier* (the "**CSSF**"), Euronext Dublin and the Luxembourg Stock Exchange, and has been published on the website of Euronext Dublin (https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202505/559bbd25-b319-4973-9cb6-daf4a7ca770a.pdf) and on the website of the Luxembourg Stock Exchange (www.luxse.com). Citigroup Inc. is CGMHI Guarantor under the Programme. By virtue of this Supplement, the Citigroup Inc. 2025 Q1 Form 10-Q is incorporated by reference in, and forms part of, the CGMHI GMI Base Prospectus.

The following information appears on the page(s) of the Citigroup Inc. 2025 Q1 Form 10-Q as set out below:

1. Unaudited interim financial information of Citigroup Inc. in respect of the three months ended 31 March 2025, as set out in the Citigroup Inc. 2025 Q1 Form 10-Q:

		Page(s)
A.	Consolidated Statements of Income and Comprehensive Income	96-97
B.	Consolidated Balance Sheet	98-99
C.	Consolidated Statement of Changes in Stockholders' Equity	100
D.	Consolidated Statement of Cash Flows	102-103
E.	Notes to the Consolidated Financial Statements	104-201

2. Other information relating to Citigroup Inc., as set out in the Citigroup Inc. 2025 Q1 Form 10-Q:

			Page(s)
A.	Description of the principal activities of Citigroup Inc. - Overview, Management's Discussion and Analysis of Financial Condition and Results of Operations, Segment and Business – Income (Loss) and Revenues and Segment Balance Sheet		4-30
B.	Description of the principal markets in which Citigroup Inc. competes		
	(i)	Management's Discussion and Analysis of Financial Condition and Results of Operations, Segment and Business – Income (Loss) and Revenues and Segment Balance Sheet	7-30
	(ii)	Strategic Risk	80
	(iii)	Note 3 (*Operating Segments*) to the Consolidated Financial Statements	107-109
C.	Description of the principal investments of Citigroup Inc. – Note 13 (*Investments*) to the Consolidated Financial Statements		121-127
D.	Description of trends and events affecting Citigroup Inc.		

	(i)	Citigroup Segments, Management's Discussion and Analysis of Financial Condition and Results of Operations, Segment and Business – Income (Loss) and Revenues and Segment Balance Sheet	6-30
	(ii)	Significant Accounting Policies and Significant Estimates, Income Taxes, Disclosure Controls and Procedures, Disclosure Pursuant to Section 219 of the Iran Threat Reduction and Syria Human Rights Act and Forward-Looking Statements	85-94
	(iii)	Note 1 (*Basis of Presentation, Updated Accounting Policies and Accounting Changes*) to the Consolidated Financial Statements	104-105
E.		Description of litigation involving Citigroup Inc. – Note 27 (*Contingencies*) to the Consolidated Financial Statements	199-200
F.		Risk Management – Managing Global Risk Table of Contents and Managing Global Risk	43-84

Any information not specified in the cross-reference list above but included in the Citigroup Inc. 2025 Q1 Form 10-Q is not incorporated by reference and is either covered elsewhere in the Base Prospectus or is not relevant for investors.

Publication of the Annual Financial Report of Citigroup Global Markets Holdings Inc. (CGMHI) on 30 April 2025

On 30 April 2025, CGMHI published its annual financial report for the year ended 31 December 2024 containing its audited consolidated financial statements as of 31 December 2024 and 2023 and for each of the years in the three year period ended 31 December 2024 (the "**CGMHI 2024 Annual Report**"). A copy of the CGMHI 2024 Annual Report has been filed with the CSSF, Euronext Dublin and the FCA and has been published on the website of Euronext Dublin (https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202505/82769d60-c05b-42c8-bfd4-fcdd3aa04eb9.pdf) and the website of the Luxembourg Stock Exchange (www.luxse.com). CGMHI is an Issuer under the Programme. By virtue of this Supplement, the CGMHI 2024 Annual Report is incorporated by reference in, and forms part of, the CGMHI GMI Base Prospectus.

The following information appears on the page(s) of the CGMHI 2024 Annual Report as set out below:

1. **The audited consolidated financial statements of CGMHI as of 31 December 2024 and 2023 for each of the years in the three year period ended 31 December 2024, as set out in the CGMHI 2024 Annual Report:**

		Page(s) of the pdf
A.	Consolidated Statements of Income	40
B.	Consolidated Statements of Comprehensive Income	41
C.	Consolidated Statements of Financial Condition	42-43
D.	Consolidated Statements of Changes in Stockholder's Equity	44
E.	Consolidated Statements of Cash Flows	45

F.	Notes to Consolidated Financial Statements	46-106
G.	Independent Auditors' Report	37-39

2. **The Management Report of CGMHI, as set out in the CGMHI 2024 Annual Report:**

		Page(s) of the pdf
A.	Management Report	4-34

Any information not specified in the cross-reference list above but included in the CGMHI 2024 Annual Report is not incorporated by reference and is either covered elsewhere in the Base Prospectus or is not relevant for investors.

CGMHI Relevant Series Supplement

In respect of each series of securities described in Schedule 2 hereto, the Issuer has determined to amend the key financial information of CGMHI and the key financial information of the CGMHI Guarantor set out in the Summary of the Securities appended as the Annex to the Final Terms or Amended and Restated Final Terms (as the case may be), as follows:

(a) the information set out in the sub-section entitled "*What is the key financial information regarding the Issuer?*" in the Summary is amended so that it states:

The following key financial information has been extracted from the audited consolidated financial statements of the Issuer for the years ended 31 December 2024 and 2023.

Summary information – income statement		
	Year ended 31 December 2024 (audited)	**Year ended 31 December 2023 (audited)**
Operating profit/loss or another similar measure of financial performance used by the Issuer in the financial statements (*in millions of U.S. dollars*)	(1,857)	(985)
Summary information – balance sheet		
	As at 31 December 2024 (audited)	**As at 31 December 2023 (audited)**
Net financial debt (long term debt plus short term debt minus cash) (*in millions of U.S. dollars*)	199,672	190,974
Current ratio (current assets/current liabilities)	1.3	1.2
Debt to equity ratio (total liabilities/total shareholder equity)	18.89	19.11
Interest cover ratio (operating income/interest expense)	1.0	1.0
Summary information – cash flow statement		
	Year ended 31 December 2024 (audited)	**Year ended 31 December 2023 (audited)**
Net cash flows from operating activities (*in millions of U.S. dollars*)	(39,249)	(73,632)
Net cash flows from financing activities (*in millions of U.S. dollars*)	(33,813)	45,647
Net cash flows from investing activities (*in millions of U.S. dollars*)	68,770	24,619

Qualifications in audit report on historical financial information: There are no qualifications in the audit report of the Issuer on its audited historical financial information.

(b) the information set out in the sub-section entitled "*Key financial information of the Guarantor*" in the Summary is amended so that it states:

Key financial information of the Guarantor: The following key financial information has been extracted from the audited consolidated financial statements of the Guarantor for the years ended 31 December 2024 and 2023, and from the unaudited consolidated interim financial statements of the Guarantor for the period ended 31 March 2025.

Summary information – income statement

	Year ended 31 December 2024 (audited)	**Year ended 31 December 2023 (audited)**	**Three months ended 31 March 2025 (unaudited)**	**Three months ended 31 March 2024 (unaudited)**
Operating profit/loss or another similar measure of financial performance used by the Guarantor in the financial statements (*in millions of U.S. dollars*)	12,835	9,382	4,108	3,408

Summary information – balance sheet

	As at 31 December 2024 (audited)	**As at 31 December 2023 (audited)**	**As at 31 March 2025 (unaudited)**
Net financial debt (long term debt plus short term debt minus cash) (*in millions of U.S. dollars*)	313,023	296,734	320,360
Debt to equity ratio (total liabilities/total Citigroup* shareholder equity)	10.28	10.74	11.10

Summary information – cash flow statement

	Year ended 31 December 2024 (audited)	**Year ended 31 December 2023 (audited)**	**Three months ended 31 March 2025 (unaudited)**	**Three months ended 31 March 2024 (unaudited)**
Net cash flows from operating activities (*in millions of U.S. dollars*)	(19,669)	(73,416)	(58,708)	(10,831)
Net cash flows from financing activities (*in millions of U.S. dollars*)	(38,304)	687	184,976	12,351
Net cash flows from investing activities (*in millions of U.S. dollars*)	86,250	(8,459)	(98,983)	14,844

*Citigroup shall mean Citigroup Inc. and its consolidated subsidiaries.

Qualifications in audit report on historical financial information: There are no qualifications in the audit report of the Guarantor on its audited historical financial information.

The corresponding information in the relevant translations of the Summary (if any) shall also be deemed to be supplemented.

Significant change and material adverse change

There has been no significant change in the consolidated financial position or the financial performance of CGMHI and its subsidiaries as a whole since 31 December 2024 (the date of the most recently published audited annual financial statements of CGMHI), and there has been no material adverse change in the prospects of CGMHI and its subsidiaries as a whole since 31 December 2024 (the date of the most recently published audited annual financial statements of CGMHI).

There has been no significant change in the financial position or the financial performance of Citigroup Inc. or Citigroup Inc. and its subsidiaries as a whole since 31 March 2025 (the date of Citigroup Inc.'s most recently published unaudited interim financial statements), and there has been no material adverse change in the prospects of Citigroup Inc. or Citigroup Inc. and its subsidiaries as a whole since 31 December 2024 (the date of Citigroup Inc.'s most recently published audited annual financial statements).

Legal proceedings

For a discussion of CGMHI's material legal and regulatory matters, see Note 17 to the Consolidated Financial Statements included in the CGMHI 2024 Annual Report. For a discussion of Citigroup Inc.'s material legal and regulatory matters, of which the matters discussed in Note 17 (as specified above) is a part, see (i) Note 30 to the Consolidated Financial Statements included in the Citigroup Inc. 2024 Form 10-K and (ii) Note 27 to the

Consolidated Financial Statements included in the Citigroup Inc. 2025 Q1 Form 10 Q. Save as disclosed in the documents referenced above, neither CGMHI nor any of its subsidiaries is involved in, or has been involved in, any governmental, legal or arbitration proceedings that may have had in the twelve months before the date of this Supplement, a significant effect on the financial position or profitability of CGMHI or CGMHI and its subsidiaries taken as a whole, nor, so far as CGMHI is aware, are any such proceedings pending or threatened.

For a discussion of Citigroup Inc.'s material legal and regulatory matters, see (i) Note 30 to the Consolidated Financial Statements included in the Citigroup Inc. 2024 Form 10-K and (ii) Note 27 to the Consolidated Financial Statements included in the Citigroup Inc. 2025 Q1 Form 10-Q. Save as disclosed in the documents referenced above, neither Citigroup Inc. nor any of its subsidiaries is involved in, or has been involved in, any governmental, legal or arbitration proceedings that may have had, in the twelve months before the date of this Supplement, a significant effect on the financial position or profitability of Citigroup Inc. or Citigroup Inc. and its subsidiaries as a whole, nor, so far as Citigroup Inc. is aware, are any such proceedings pending or threatened.

Amendments to Important Notices

The section of the CGMHI GMI Base Prospectus entitled "*Important Notices*" shall be amended as set out in Schedule 4 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the CGMHI GMI Base Prospectus.

Amendments to Section G.1 – General Information relating to the Issue of Securities under this Base Prospectus

The section of the CGMHI GMI Base Prospectus entitled "*General Information relating to the Issue of Securities under this Base Prospectus*" shall be amended as set out in Schedule 5 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the CGMHI GMI Base Prospectus.

Amendments to Section H.6 – Forms of Final Terms – Warrants and Exercisable Certificates

The section of the CGMHI GMI Base Prospectus entitled "*Forms of Final Terms – Warrants and Exercisable Certificates*" shall be amended as set out in Schedule 6 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the CGMHI GMI Base Prospectus.

Amendments to Section H.7 – Forms of Pricing Supplement – Warrants and Exercisable Certificates

The section of the CGMHI GMI Base Prospectus entitled "*Forms of Pricing Supplement – Warrants and Exercisable Certificates*" shall be amended as set out in Schedule 7 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the CGMHI GMI Base Prospectus.

General

Save as disclosed in this Supplement (including any documents incorporated by reference herein), there has been no other significant new factor, material mistake or material inaccuracy relating to information included in the CGMHI GMI Base Prospectus since the publication of the CGMHI GMI Base Prospectus Supplement (No.3).

This Supplement and the document incorporated by reference into it will be published on the website of the Luxembourg Stock Exchange at www.luxse.com. Copies of the CGMHI GMI Base Prospectus 2024, the CGMHI GMI Base Prospectus Supplement (No.1), the CGMHI GMI Base Prospectus Supplement (No.2), the CGMHI GMI Base Prospectus Supplement (No.3) and this Supplement will be obtainable free of charge in electronic form, for so long as the Programme remains in effect or any Securities remain outstanding, at the specified office of the Fiscal Agent and each of the other Paying Agents and all documents incorporated by reference in the CGMHI GMI Base Prospectus 2024 will be available on the website specified for each such document in the CGMHI GMI Base Prospectus.

To the extent that there is any inconsistency between (a) any statement in this Supplement or any statement incorporated by reference into the CGMHI GMI Base Prospectus 2024 by this Supplement and (b) any statement in the CGMHI GMI Base Prospectus or otherwise incorporated by reference into the CGMHI GMI Base Prospectus 2024, the statements in (a) above will prevail.

Withdrawal rights

In accordance with Article 23 of the EU Prospectus Regulation, investors who have already agreed to purchase or subscribe for securities pursuant to the CGMHI GMI Base Prospectus before this Supplement is published, and for whom any of the information in this Supplement relates to the issue of the relevant securities (within the meaning of Article 23(4) of the EU Prospectus Regulation), have the right, exercisable within three working days after the publication of this Supplement, to withdraw their acceptances, provided that the significant new factor, material mistake or material inaccuracy to which this Supplement relates arose or was noted before the closing of the offer period or the delivery of the securities, whichever occurs first. Investors may contact the relevant distributor of such securities in connection therewith should they wish to exercise such right of withdrawal. The final date of such right of withdrawal is 3 June 2025.

INFORMATION RELATING TO THE CGMFL GMI BASE PROSPECTUS

Publication of the 2025 Q1 Form 10-Q of Citigroup Inc. on 8 May 2025

On 8 May 2025, Citigroup Inc. filed its Quarterly Report on Form 10-Q (the "**Citigroup Inc. 2025 Q1 Form 10-Q**") for the three months ended 31 March 2025 with the Securities and Exchange Commission of the United States (the "**SEC**"). A copy of the Citigroup Inc. 2025 Q1 Form 10-Q has been filed with the *Commission de Surveillance du Secteur Financier*, Euronext Dublin and the Luxembourg Stock Exchange, and has been published on the website of Euronext Dublin (https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202505/559bbd25-b319-4973-9cb6-daf4a7ca770a.pdf) and on the website of the Luxembourg Stock Exchange (www.luxse.com). Citigroup Inc. is the indirect parent company of CGMFL. By virtue of this Supplement, the Citigroup Inc. 2025 Q1 Form 10-Q is incorporated by reference in, and forms part of, the CGMFL GMI Base Prospectus.

The following information appears on the page(s) of the Citigroup Inc. 2025 Q1 Form 10-Q as set out below:

1. Unaudited interim financial information of Citigroup Inc. in respect of the three months ended 31 March 2025, as set out in the Citigroup Inc. 2025 Q1 Form 10-Q:

		Page(s)
A.	Consolidated Statements of Income and Comprehensive Income	96-97
B.	Consolidated Balance Sheet	98-99
C.	Consolidated Statement of Changes in Stockholders' Equity	100
D.	Consolidated Statement of Cash Flows	102-103
E.	Notes to the Consolidated Financial Statements	104-201

2. Other information relating to Citigroup Inc., as set out in the Citigroup Inc. 2025 Q1 Form 10-Q:

			Page(s)
A.	Description of the principal activities of Citigroup Inc. - Overview, Management's Discussion and Analysis of Financial Condition and Results of Operations, Segment and Business – Income (Loss) and Revenues and Segment Balance Sheet		4-30
B.	Description of the principal markets in which Citigroup Inc. competes		
	(i)	Management's Discussion and Analysis of Financial Condition and Results of Operations, Segment and Business – Income (Loss) and Revenues and Segment Balance Sheet	7-30
	(ii)	Strategic Risk	80
	(iii)	Note 3 (*Operating Segments*) to the Consolidated Financial Statements	107-109
C.	Description of the principal investments of Citigroup Inc. – Note 13 (*Investments*) to the Consolidated Financial Statements		121-127
D.	Description of trends and events affecting Citigroup Inc.		

	(i)	Citigroup Segments, Management's Discussion and Analysis of Financial Condition and Results of Operations, Segment and Business – Income (Loss) and Revenues and Segment Balance Sheet	6-30
	(ii)	Significant Accounting Policies and Significant Estimates, Income Taxes, Disclosure Controls and Procedures, Disclosure Pursuant to Section 219 of the Iran Threat Reduction and Syria Human Rights Act and Forward-Looking Statements	85-94
	(iii)	Note 1 (*Basis of Presentation, Updated Accounting Policies and Accounting Changes*) to the Consolidated Financial Statements	104-105
E.		Description of litigation involving Citigroup Inc. – Note 27 (*Contingencies*) to the Consolidated Financial Statements	199-200
F.		Risk Management – Managing Global Risk Table of Contents and Managing Global Risk	43-84

Any information not specified in the cross-reference list above but included in the Citigroup Inc. 2025 Q1 Form 10-Q is not incorporated by reference and is either covered elsewhere in the Base Prospectus or is not relevant for investors.

Publication of the Annual Report and Financial Statements of Citigroup Global Markets Funding Luxembourg S.C.A. on 28 April 2025

On 28 April 2025, CGMFL published its annual report and audited non-consolidated financial statements for the year ended 31 December 2024 (the "**CGMFL 2024 Annual Report**") which is published on the website of Euronext Dublin (https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202505/2dac67cc-3932-4697-bc9d-de14cc25b369.pdf) and the website of the Luxembourg Stock Exchange (www.luxse.com). CGMFL is an Issuer under the Programme. By virtue of this Supplement, the CGMFL 2024 Annual Report is incorporated by reference in, and forms part of, the CGMFL GMI Base Prospectus.

The following information appears on the page(s) of the CGMFL 2024 Annual Report as set out below:

1. The audited historical non-consolidated financial information of CGMFL in respect of the period ended 31 December 2024, as set out in the CGMFL 2024 Annual Report:

		Page(s) of the pdf document
A.	Statement of Financial Position	20
B.	Statement of Profit or Loss and other Comprehensive Income	21
C.	Statements of Changes in Equity	22
D.	Statement of Cash Flows	23
E.	Notes to the Financial Statements	24-74
F.	Report on the audit of the financial statements by KPMG Luxembourg *Société Coopérative* (formerly KPMG Luxembourg S.à r.l.)	14-19

Any information not specified in the cross-reference list above but included in the CGMFL 2024 Annual Report is not incorporated by reference and is either covered elsewhere in the Base Prospectus or is not relevant for investors.

Publication of the Annual Financial Report of Citigroup Global Markets Limited (CGML)

On 24 April 2025, Citigroup Global Markets Limited published its audited consolidated financial statements for the year ended 31 December 2024 (the "**CGMFL Guarantor 2024 Annual Report**"). A copy of the CGMFL Guarantor 2024 Annual Report has been filed with the CSSF, Euronext Dublin and has been published on the website of Euronext Dublin (https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202504/2551e32e-1c21-4a75-b17f-92287763413a.pdf) and the website of the Luxembourg Stock Exchange (www.luxse.com). CGML is CGMFL Guarantor under the Programme. By virtue of this Supplement, the CGMFL Guarantor 2024 Annual Report is incorporated by reference in, and forms part of, the CGMFL GMI Base Prospectus.

The following information appears on the page(s) of the CGMFL Guarantor 2024 Annual Report as set out below:

1. The audited historical financial information of the CGMFL Guarantor in respect of the year ended 31 December 2024, as set out in the CGMFL Guarantor 2024 Annual Report:

		Page(s)
A.	Income Statement	32
B.	Statement of Comprehensive Income	33
C.	Statement of Changes in Equity	34
D.	Balance Sheet	35
E.	Statement of Cash Flows	36
F.	Notes to the Financial Statements	37-119
G.	Independent Auditor's Report to the members of CGML	27-31

Any information not specified in the cross-reference list above but included in the CGMFL Guarantor 2024 Annual Report is not incorporated by reference and is either covered elsewhere in the Base Prospectus or is not relevant for investors.

Alternative Performance Measures

Information relating to the additional alternative performance measures ("**APMs**") for the purposes of the Guidelines published by the European Securities and Markets Authority ("**ESMA**") is set out in Schedule 1 to this Supplement.

CGMFL Relevant Series Supplement

In respect of each series of securities described in Schedule 3 hereto, the Issuer has determined to amend the key financial information of CGMFL and the key financial information of the CGMFL Guarantor set out in the Summary of the Securities appended as the Annex to the Final Terms or Amended and Restated Final Terms (as the case may be), as follows:

(a) the information set out in the sub-section entitled "*What is the key financial information regarding the Issuer?*" in the Summary is amended so that it states:

The following key financial information has been extracted from the audited non-consolidated financial statements of the Issuer for the years ended 31 December 2024 and 2023.

Summary information – income statement		
	Year ended 31 December 2024 (audited)	**Year ended 31 December 2023 (audited)**
Profit before income tax (*in thousands of U.S. dollars*)	205	227
Summary information – balance sheet		
	As at 31 December 2024 (audited)	**As at 31 December 2023 (audited)**
Net financial debt (long term debt plus short term debt minus cash) (*in thousands of U.S. dollars*)	24,185,735	24,823,075
Current ratio (current assets/current liabilities)	100%	100%
Debt to equity ratio (total liabilities/total shareholder equity)	15260 %	17422 %
Interest cover ratio (operating income/interest expense)*	Not Applicable	Not Applicable
Summary information – cash flow statement		
	Year ended 31 December 2024 (audited)	**Year ended 31 December 2023 (audited)**
Net cash flows from operating activities (*in thousands of U.S. dollars*)	(130,622)	157,770
Net cash flows from financing activities (*in thousands of U.S. dollars*)	279,496	(2,899,312)
Net cash flows from investing activities (*in thousands of U.S. dollars*)	(279,500)	2,899,305

*In accordance with IFRS, the Issuer does not present any interest expenses.

Qualifications in audit report on historical financial information: There are no qualifications in the audit report of the Issuer on its audited historical financial information.

(b) the information set out in the sub-section entitled "*Key financial information of the Guarantor*" in the Summary is amended so that it states:

Key financial information of the Guarantor: The following key financial information has been extracted from the audited non-consolidated financial statements of the Guarantor for the years ended 31 December 2024 and 2023.

Summary information – income statement		
	Year ended 31 December 2024 (audited)	**Year ended 31 December 2023 (audited)**
Profit after taxation (*in millions of U.S. dollars*)	677	190
Summary information – balance sheet		
	As at 31 December 2024 (audited)	**As at 31 December 2023 (audited)**
Net financial debt (long term debt plus short term debt minus cash) (*in millions of U.S. dollars*)	3,178	6,460
Debt to equity ratio (total liabilities/total shareholder equity)	13.2	16.2
Summary information – cash flow statement		
	Year ended 31 December 2024 (audited)	**Year ended 31 December 2023 (audited)**
Net cash flows from operating activities (*in millions of U.S. dollars*)	2,140	724
Net cash flows from financing activities (*in millions of U.S. dollars*)	(1,157)	653
Net cash flows from investing activities (*in millions of U.S. dollars*)	(75)	(1,095)

Qualifications in audit report on historical financial information: There are no qualifications in the audit report of the Guarantor on its audited historical financial information.

The corresponding information in the relevant translations of the Summary (if any) shall also be deemed to be supplemented.

Significant change and material adverse change

There has been no significant change in the financial position or financial performance of CGMFL since 31 December 2024 (the date of its most recently published audited annual financial statements) and there has been no material adverse change in the prospects of CGMFL since 31 December 2024 (the date of its most recently published audited annual financial statements).

There has been no significant change in the financial position or financial performance of CGML or CGML and its subsidiaries as a whole since 31 December 2024 (the date of its most recently published audited annual financial statements) and no material adverse change in the prospects of CGML or CGML and its subsidiaries as a whole since 31 December 2024 (the date of its most recently published audited annual financial statements).

Legal proceedings

For a discussion of Citigroup Inc.'s material legal and regulatory matters, see (i) Note 30 to the Consolidated Financial Statements included in the Citigroup Inc. 2024 Form 10-K and (ii) Note 27 to the Consolidated Financial Statements included in the Citigroup Inc. 2025 Q1 Form 10-Q. Save as disclosed in the documents referenced above, CGMFL is not involved in, or has not been involved in, any governmental, legal or arbitration proceedings that may have had in the twelve months before the date of this Supplement, a significant effect on CGMFL's financial position or profitability, nor, so far as CGMFL is aware, are any such proceedings pending or threatened.

For a discussion of Citigroup Inc.'s material legal and regulatory matters, see (i) Note 30 to the Consolidated Financial Statements included in the Citigroup Inc. 2024 Form 10-K and (ii) Note 27 to the Consolidated Financial Statements included in the Citigroup Inc. 2025 Q1 Form 10-Q. Save as disclosed in the documents referenced above, CGML is not involved in, or has not been involved in, any governmental, legal or arbitration proceedings that may have had, in the twelve months before the date of this Supplement, a significant effect on the financial position or profitability of CGML, nor, so far as CGML is aware, are any such proceedings pending or threatened.

Amendments to Important Notices

The section of the CGMFL GMI Base Prospectus entitled "*Important Notices*" shall be amended as set out in Schedule 4 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the CGMFL GMI Base Prospectus.

Amendments to Section G.1 – General Information relating to the Issue of Securities under this Base Prospectus

The section of the CGMFL GMI Base Prospectus entitled "*General Information relating to the Issue of Securities under this Base Prospectus*" shall be amended as set out in Schedule 5 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the CGMFL GMI Base Prospectus.

Amendments to Section H.6 – Forms of Final Terms – Warrants and Exercisable Certificates

The section of the CGMFL GMI Base Prospectus entitled "*Forms of Final Terms – Warrants and Exercisable Certificates*" shall be amended as set out in Schedule 6 to this Supplement, such that, where applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the CGMFL GMI Base Prospectus.

Amendments to Section H.7 – Forms of Pricing Supplement – Warrants and Exercisable Certificates

The section of the CGMFL GMI Base Prospectus entitled "*Forms of Pricing Supplement – Warrants and Exercisable Certificates*" shall be amended as set out in Schedule 7 to this Supplement, such that, where

applicable, all double-underlined text will be inserted into, and all struck-out text will be deleted from, the CGMFL GMI Base Prospectus.

General

Save as disclosed in this Supplement (including any documents incorporated by reference herein), there has been no other significant new factor, material mistake or material inaccuracy relating to information included in the CGMFL GMI Prospectus since the publication of the CGMFL GMI Base Prospectus Supplement (No.3).

This Supplement and the document incorporated by reference into it will be published on the website of the Luxembourg Stock Exchange at www.luxse.com. Copies of the CGMFL GMI Base Prospectus 2024, the CGMFL GMI Base Prospectus Supplement (No.1), the CGMFL GMI Base Prospectus Supplement (No.2), the CGMFL GMI Base Prospectus Supplement (No.3) and this Supplement will be obtainable free of charge in electronic form, for so long as the Programme remains in effect or any Securities remain outstanding, at the specified office of the Fiscal Agent and each of the other Paying Agents and all documents incorporated by reference in the CGMFL GMI Base Prospectus 2024 will be available on the website specified for each such document in the CGMFL GMI Base Prospectus.

To the extent that there is any inconsistency between (a) any statement in this Supplement or any statement incorporated by reference into the CGMFL GMI Base Prospectus 2024 by this Supplement and (b) any statement in the CGMFL GMI Base Prospectus or otherwise incorporated by reference into the CGMFL GMI Base Prospectus 2024, the statements in (a) above will prevail.

Withdrawal rights

In accordance with Article 23 of the EU Prospectus Regulation, investors who have already agreed to purchase or subscribe for securities pursuant to the CGMFL GMI Base Prospectus before this Supplement is published, and for whom any of the information in this Supplement relates to the issue of the relevant securities (within the meaning of Article 23(4) of the EU Prospectus Regulation), have the right, exercisable within three working days after the publication of this Supplement, to withdraw their acceptances, provided that the significant new factor, material mistake or material inaccuracy to which this Supplement relates arose or was noted before the closing of the offer period or the delivery of the securities, whichever occurs first. Investors may contact the relevant distributor of such securities in connection therewith should they wish to exercise such right of withdrawal. The final date of such right of withdrawal is 3 June 2025.

SCHEDULE 1

ALTERNATIVE PERFORMANCE MEASURES (CGMFL GUARANTOR 2024 ANNUAL REPORT)

In relation to the CGMFL GMI Base Prospectus only, the CGMFL Guarantor 2024 Annual Report contains the additional alternative performance measures (APMs) as shown in the table below:

APM	**Components of APM**	**Basis of calculation (including any assumptions)**	**Reconciliation with financial statements**	**Explanation of why use of APM provides useful information**	**Comparatives and reconciliations for corresponding previous reporting period**
In the CGMFL Guarantor 2024 Annual Report:					
Other Income and Expenses (contained in the Strategic Report) for the period ended 31 December 2024	"Net finance income on pension" and "Other Income" in the Income Statement for the period ended 31 December 2024	"Net finance income on pension" and "Other Income" in the Income Statement for the period ended 31 December 2024	"Net finance income on pension" and "Other Income" in the Income Statement	Acts as a subtotal / summary	Other Income and Expenses was presented in the Strategic Report in the CGMFL Guarantor 2023 Annual Report and was calculated in the same manner

SCHEDULE 2

SERIES OF NOTES RELATING TO THE CGMHI RELEVANT SERIES SUPPLEMENT

(i) Issue of Up to 20,000 Units of Euro 1,000 Fixed Coupon Autocall Certificates Based Upon Banco BPM S.p.A. (Series: GMTCH24005; ISIN: XS2930009050).

SCHEDULE 3

SERIES OF NOTES RELATING TO THE CGMFL RELEVANT SERIES SUPPLEMENT

(i) Issue of EUR 60,000,000 Snowballing Autocall Notes linked to a Basket of Shares, due June 2035 (Series: CGMFL99448; ISIN: FR001400XJT2);

(ii) Issue of EUR 60,000,000 Snowballing Autocall Notes linked to a Basket of Shares, due June 2035 to be consolidated and form a single Series with the issue of EUR 60,000,000 Snowballing Autocall Notes linked to a Basket of Shares, due June 2035 issued on 3 March 2025 (Series: CGMFL99448; ISIN: FR001400XJT2);

(iii) Issue of EUR 120,000,000 Snowballing Autocall Notes linked to a Basket of Shares, due July 2035 (Series: CGMFL105681; ISIN: FR001400Z0Q0);

(iv) Issue of EUR 30,000,000 Snowballing Autocall Notes linked to the Morningstar Eurozone Multi-Sector Select 20 Decrement 50 Point GR EUR, due June 2035 (Series: CGMFL105348; ISIN: FR001400YXQ7);

(v) Issue of EUR 30,000,000 Snowballing Autocall Notes linked to the Morningstar Eurozone Multi-Sector Select 20 Decrement 50 Point GR EUR, due September 2037 (Series: CGMFL106489; ISIN: FR001400Z5Z0);

(vi) Issue of up to CZK 150,000,000 Memory Coupon Barrier Autocall Notes linked to a Basket of Shares, due June 2027 (Series: CGMFL107055; ISIN: XS3048296217);

(vii) Issue of up to 20,000 Units (each Unit being EUR 1,000 in principal amount) of Autocall Notes linked to the STOXX® Europe 600 Basic Resources (Price) EUR Index, due June 2029 (Series: CGMFL107254; ISIN: XS2990393154);

(viii) Issue of up to 80,000 Units (each Unit being HUF 100,000 in principal amount) of Autocall Notes linked to the STOXX® Europe 600 Basic Resources (Price) EUR Index, due June 2029 (Series: CGMFL107257; ISIN: XS2990393584);

(ix) Issue of up to PLN 50,000,000 Notes linked to the Swiss Market Index®, due June 2027 (Series: CGMFL105658; ISIN: XS3043644759);

(x) Issue of up to USD 7,500,000 Notes linked to the Swiss Market Index®, due June 2027 (Series: CGMFL105659; ISIN: XS3043647422);

(xi) Issue of Up to 20,000 Units of EUR 1,000 Memory Coupon Barrier Autocall Certificates Based Upon a Basket Consisting of Repsol S.A. and TotalEnergies SE (Series: CGMFL107866; ISIN: XS2990393238); and

(xii) Issue of up to EUR 10,000,000 Snowballing Autocall Notes linked to the MerQube ABND 1.4 Point Decrement (EUR) Index, due June 2032 (Series: CGMFL107173; ISIN: XS3048282852).

SCHEDULE 4

AMENDMENTS TO IMPORTANT NOTICES

The section entitled "*Important Notices*" set out on pages ii to ix of the Base Prospectus shall be amended as follows:

1. The sixth paragraph of the sub-section entitled (*Approvals of the Base Prospectus*) on page iv of the Base Prospectus is updated as follows:

   "The requirement to publish a prospectus under the EU Prospectus Regulation only applies to Securities which are to be admitted to trading on a regulated market in the EEA and/or offered to the public in the EEA other than in circumstances where an exemption is available under Article 1(4) and/or 3(2) of the EU Prospectus Regulation. References in this Base Prospectus to "Exempt Securities" are to Securities for which no prospectus is required to be published under the EU Prospectus Regulation. The CSSF has neither approved nor reviewed information contained in this Base Prospectus in connection with Exempt Securities and has neither reviewed nor approved any information in relation to the admission to trading of Securities on a multi trading facility ("**MTF**") or any market which is not a regulated market for the purposes of MiFID II, including, for the avoidance of doubt, the KASE (as defined below). The CSSF has neither approved nor reviewed information contained in this Base Prospectus in connection with Securities to be listed on and/or admitted to trading, in the case of Notes, in the "Bonds" category of the "Debt Securities" sector ~~or, in the case of Warrants and Exercisable Certificates, in the "Derivative Securities" sector~~ of the "Main" market of the Kazakhstan Stock Exchange JSC. Application has been made to the Luxembourg Stock Exchange for the approval of the Citigroup Inc. Base Prospectus, the CGMHI Base Prospectus and the CGMFL Base Prospectus as Base Listing Particulars (the "Citigroup Inc. Base Listing Particulars", the "CGMHI Base Listing Particulars" and the "CGMFL Base Listing Particulars", respectively, and together, (the "Base Listing Particulars") with respect to Securities (including the Exempt Securities) issued by CGMFL and Exempt Securities issued by Citigroup Inc. and CGMHI as a base prospectus for the purposes of Part IV of the Luxembourg act dated 16 July 2019 on prospectus for securities. Application has also been made to the Luxembourg Stock Exchange for Securities (including Exempt Securities) issued by each Issuer during the 12 months from the date of the Base Listing Particulars to be admitted to the Official List of the Luxembourg Stock Exchange and to trading on the Luxembourg Stock Exchange's Euro MTF Market (the **"Euro MTF**")."

2. The eleventh paragraph of the sub-section entitled (*Approvals of the Base Prospectus*) on pages iv to v of the Base Prospectus is amended to update the options for listing and admission to trading, as follows:

   "Application may also be made for Securities issued under the Programme:

   (i) to be listed and/or admitted to trading (i) on the Electronic Bond Market organised and managed by Borsa Italiana S.p.A. ("**MOT**") and (ii) on the multilateral trading facility of EuroTLX, Bond-X Segment, organised and managed by Borsa Italiana S.p.A. ("**EuroTLX – Bond-X**") or any other relevant market organised and managed by Borsa Italiana S.p.A.;

   (ii) to be admitted to trading (i) on the multilateral trading facility of securitised derivatives financial instruments, organised and managed by Borsa Italiana S.p.A. (the "**SeDeX**") and (ii) on the multilateral trading facility of EuroTLX, Cert-X Segment, organised and managed by Borsa Italiana S.p.A. ("**EuroTLX – Cert-X**") or any other relevant market organised and managed by Borsa Italiana S.p.A.;

   (iii) to be listed on the official list and admitted to trading on the Open Market (Regulated Unofficial Market) (*Freiverkehr*) of the Frankfurt Stock Exchange (*Börse Frankfurt AG*) (the "**Frankfurt Freiverkehr**");

   (iv) to be listed on the Vienna Stock Exchange and admitted to trading on the Vienna MTF of the Vienna Stock Exchange (*Wiener Börse AG*), which is a multilateral trading facility (the "**Vienna MTF**");

(v) to be listed on and/or admitted to trading, in the case of Notes, in the "Bonds" category of the "Debt Securities" sector ~~or, in the case of Warrants and Exercisable Certificates, in the "Derivative Securities" sector~~ of the "Main" market of the Kazakhstan Stock Exchange JSC (the "**KASE**");

(vi) during the period of 12 months after the date of this Base Prospectus to be listed on NASDAQ Stockholm AB and admitted to trading on the NASDAQ First North Sweden of NASDAQ Stockholm AB which is a multilateral trading facility (the "**NASDAQ Stockholm MTF**"); and

(vii) during the period of 12 months after the date of this Base Prospectus to be admitted to trading on SPECTRUM, which is a multilateral trading facility operated by Spectrum MTF Operator GmbH ("**SPECTRUM**"),

but, in each such case, there can be no assurance that any such listing will occur on or prior to the date of issue of any Securities, as the case may be, or at all. None of the Euro MTF, the Global Exchange Market, the ISM and the stock exchanges or markets listed at (i) to (vii) above are regulated markets for the purposes of MiFID II.

Save where expressly provided or the context otherwise requires, where Securities are to be listed and/or admitted to trading on the Euro MTF, the Global Exchange Market, the ISM and the stock exchanges or markets listed at (i) to (vii) above references in this document to "Base Prospectus", "Citigroup Inc. Base Prospectus", "CGMHI Base Prospectus" and "CGMFL Base Prospectus" shall be construed to be to "**Base Listing Particulars**", "**Citigroup Inc. Base Listing Particulars**", "**CGMHI Base Listing Particulars**" and "**CGMFL Base Listing Particulars**", respectively.".

SCHEDULE 5

AMENDMENTS TO THE GENERAL INFORMATION RELATING TO THE ISSUE OF SECURITIES UNDER THIS BASE PROSPECTUS

Section G.1 (*General Information relating to the Issue of Securities under this Base Prospectus*) set out on pages 223 to 225 of the Base Prospectus shall be amended as follows:

1. The second paragraph on pages 223 to 224 of the Base Prospectus is amended to correct the options for listing and admission to trading, as follows:

   "Application has been made to the Luxembourg Stock Exchange for Exempt Securities to be admitted to the Official List of the Luxembourg Stock Exchange and to trading on the Euro MTF Market. The Luxembourg Stock Exchange has approved this Base Prospectus in relation to the Exempt Securities to be listed on the Euro MTF Market. The Euro MTF Market is not a regulated market for the purposes of MiFID II.

   Application has been made to Euronext Dublin for Securities to be admitted to the Official List and to trading on Euronext Dublin's Global Exchange Market.

   Application has been made to the London Stock Exchange for Securities to be admitted to trading on the ISM.

   Application may be made for Securities issued pursuant to this Base Prospectus to be listed and/or admitted to trading on EuroTLX, Bond-X Segment, or any other relevant market organised and managed by Borsa Italiana S.p.A..

   Application may be made for Securities issued under the Programme to be listed and/or admitted to trading (i) on the SeDeX and/or (ii) on EuroTLX – Cert X or any other relevant market organised and managed by Borsa Italiana S.p.A.

   Application may be made for the Securities to be listed to the official list and admitted to trading on the Frankfurt Freiverkehr.

   Application may be made for Securities to be listed on the Vienna Stock Exchange and admitted to trading on the Vienna MTF.

   Application may be made for Securities to be listed on NASDAQ Stockholm AB and admitted to trading on the NASDAQ Stockholm MTF.

   Application may be made for Securities to be admitted to trading on SPECTRUM.

   Application may be made for Securities to be listed and/or admitted to trading, in the case of Notes, in the "Bonds" category of the "Debt Securities" sector ~~or, in the case of Warrants and Exercisable Certificates, in the "Derivative Securities" sector~~ of the "Main" market of the Kazakhstan Stock Exchange JSC ("**KASE**"). KASE has been recognised by ESMA as a third-country trading platform that meets European standards for post-trading transparency in accordance with the requirements of MiFID II/ MiFIR.

   Notwithstanding the above, there can be no assurance that any such listing will occur on or prior to the date of issue of any Securities or at all. None of the above stock exchanges or markets is a regulated market for the purposes of MiFID II.".

SCHEDULE 6

AMENDMENTS TO THE FORMS OF FINAL TERMS – WARRANTS AND EXERCISABLE CERTIFICATES

Section H.6 (*Form of Final Terms – Warrants and Exercisable Certificates*) set out on pages 1943 to 1979 of the Base Prospectus shall be amended as follows:

1. Paragraph 1 (*Listing and Admission to Trading*) of Part B of the Form of Final Terms for Warrants and Exercisable Certificates on page 1974 of the Base Prospectus is amended to update the options for listing and admission to trading, as follows:

"1. **LISTING AND ADMISSION TO TRADING**

Listing and admission to trading:	[Application [has been/is expected to be] made by the Issuer (or on its behalf) for [Tranche [●] of] the [Warrants/ Exercisable Certificates] to be admitted to trading on the [regulated market of Euronext Dublin and listed on the Official List of Euronext Dublin][the [Euro MTF Market][regulated market] of the Luxembourg Stock Exchange and listed on the Official List of the Luxembourg Stock Exchange][the multilateral trading facility of the Vienna MTF of the Vienna Stock Exchange]~~[the "Derivative Securities" sector of the "Mixed" market of the Kazakhstan Stock Exchange JSC]~~ with effect from on or around [●]] [Tranche [●] of the [Warrants/Exercisable Certificates] has been admitted to trading on the regulated market of [Euronext Dublin and have been listed on the Official List of Euronext Dublin][the [Euro MTF Market][regulated market of the Luxembourg Stock Exchange] ~~[the "Derivative Securities" sector of the "Mixed" market of the Kazakhstan Stock Exchange JSC]~~ and have been listed on [the Official List of the Luxembourg Stock Exchange][the multilateral trading facility of the Vienna MTF of the Vienna Stock Exchange]~~[the "Derivative Securities" sector of the "Mixed" market of the Kazakhstan Stock Exchange JSC]~~ with effect from [●]] (*Where documenting a fungible issue, need to indicate that original Warrants/Exercisable Certificates are already admitted to trading*)]."

SCHEDULE 7

AMENDMENTS TO THE FORMS OF PRICING SUPPLEMENT – WARRANTS AND EXERCISABLE CERTIFICATES

Section H.7 (*Form of Pricing Supplement – Warrants and Exercisable Certificates*) set out on pages 1980 to 2042 of the Base Prospectus shall be amended as follows:

1. Paragraph 1 (*Listing and Admission to Trading*) of Part B of the Form of Pricing Supplement for Warrants and Exercisable Certificates on page 2021 of the Base Prospectus is amended to update the options for listing and admission to trading, as follows:

"1. **LISTING AND ADMISSION TO TRADING**

Admission to trading and listing:	[Not Applicable] [Application [has been/is expected to be] made by the Issuer (or on its behalf) for [Tranche [●] of] the [Warrants/Exercisable Certificates] to be [admitted to trading on [*specify relevant non-EEA regulated market (for example, the Global Exchange Market of Euronext Dublin or the Euro MTF market or the Vienna MTF market) and, if relevant, listing on an official list (for example, the official list of Euronext Dublin, of the Luxembourg Stock Exchange) ~~or the "Derivative Securities" sector of the "Mixed" market of the Kazakhstan Stock Exchange JSC~~*]][listed on the Open Market (regulated Unofficial Market) (*Freiverkehr*) of the Frankfurt Stock Exchange (Börse Frankfurt AG)][admitted to trading on the International Securities Market (the "**ISM**") of the London Stock Exchange plc] with effect from on or around [●]] [●] [Tranche [●] of the [Warrants/Exercisable Certificates] has been [admitted to trading on [*specify relevant non-EEA regulated market (for example, the Global Exchange Market of Euronext Dublin or the Euro MTF market or the Vienna MTF market) and, if relevant, listing on an official list (for example, the official list of Euronext Dublin, of the Luxembourg Stock) ~~or the "Derivative Securities" sector of the "Mixed" market of the Kazakhstan Stock Exchange JSC~~*] with effect from [●]] (Where documenting a fungible issue, need to indicate that original [Warrants/Exercisable Certificates] are already admitted to trading)][listed on the Open Market (regulated Unofficial Market) (Freiverkehr) of the Frankfurt Stock Exchange (Börse Frankfurt AG)][admitted to trading on the ISM of the London Stock Exchange plc].]
Estimated expenses relating to admission to trading:	[●]"