



PROSPECTUS SUPPLEMENT NO. 4

TO THE BASE PROSPECTUS DATED 10 MARCH 2023

THE GOLDMAN SACHS GROUP, INC.

(A corporation organised under the laws of the State of Delaware)

as Issuer

SERIES S PROGRAMME FOR THE ISSUANCE OF WARRANTS, NOTES AND CERTIFICATES

This Prospectus Supplement

This prospectus supplement (the "**Prospectus Supplement**") to the base prospectus dated 10 March 2023 prepared by The Goldman Sachs Group, Inc. ("**GSG**") as issuer (the "**Original Base Prospectus**") under its Series S programme for the issuance of warrants, notes and certificates with respect to the Securities (the "**Programme**"), constitutes a supplement to the Base Prospectus for the purposes of Article 23(1) of Regulation (EU) 2017/1129 (as amended, the "**EU Prospectus Regulation**") and should be read in conjunction with Prospectus Supplement No. 1 to the Original Base Prospectus dated 5 May 2023, Prospectus Supplement No. 2 to the Original Base Prospectus dated 20 July 2023 and Prospectus Supplement No. 3 to the Original Base Prospectus dated 26 July 2023 (the Original Base Prospectus as so supplemented, the "**Base Prospectus**"). On 10 March 2023, the Original Base Prospectus was approved by the *Commission de Surveillance du Secteur Financier* (the "**CSSF**") for the purposes of Article 6 of the Luxembourg Law dated 16 July 2019 on prospectuses for securities and by the Luxembourg Stock Exchange pursuant to the rules and regulations of the Luxembourg Stock Exchange for the Luxembourg Stock Exchange's Euro MTF market.

Terms defined in the Base Prospectus have the same meaning when used in this Prospectus Supplement unless otherwise defined herein. This Prospectus Supplement shall form part of and be read in conjunction with the Base Prospectus.

The sections entitled "*Form of Pricing Supplement (Instruments)*" and "*Form of Pricing Supplement (Notes)*" of the Base Prospectus were outside the scope of the review and approval of the Original Base Prospectus by the CSSF. Consequently, paragraph 9 (*Amendments to the section entitled "Form of Pricing Supplement (Instruments)"*) and paragraph 10 (*Amendments to the section entitled "Form of Pricing Supplement (Notes)"*) of this Prospectus Supplement will not be subject to the review or approval of the CSSF.

Right of withdrawal

In accordance with Article 23(2) of the EU Prospectus Regulation, investors in the European Economic Area who have already agreed to purchase or subscribe for Securities issued under the Base Prospectus before this Prospectus Supplement is published and where the Securities have not yet been delivered to them at the time when the significant new factor, material mistake or material inaccuracy to which this Prospectus Supplement relates, arose or was noted have the right, exercisable until 8 September 2023, which is two working days after the publication of this Prospectus Supplement, to withdraw their acceptances. Investors may contact the relevant Authorised Offeror(s) (as set out in the Final Terms of the relevant Securities) should they wish to exercise such right of withdrawal.

Responsibility

GSG accepts responsibility for the information given in this Prospectus Supplement and confirms that, having taken all reasonable care to ensure that such is the case, the information contained in this Prospectus Supplement is, to the best of its knowledge, in accordance with the facts and does not omit anything likely to affect its import.

Purpose of this Prospectus Supplement

The purpose of this Prospectus Supplement is to (a) incorporate by reference GSG's 2023 Second Quarter Form 10-Q (as defined below), and (b) make certain changes to the information in the "*Documents*

Incorporated by Reference", "General Terms and Conditions of the Instruments", "General Terms and Conditions of the Notes", "Coupon Payout Conditions", "Autocall Payout Conditions", "Payout Conditions", "Form of Final Terms (Instruments)", "Form of Final Terms (Notes)", "Form of Pricing Supplement (Instruments)", "Form of Pricing Supplement (Notes)" and "General Information" sections of the Base Prospectus.

This Prospectus Supplement and the document(s) incorporated by reference into this Prospectus Supplement will be available on the website of the Luxembourg Stock Exchange at www.luxse.com.

Information being supplemented

Incorporation by reference

This Prospectus Supplement supplements the Base Prospectus by incorporating by reference the Quarterly Report on Form 10-Q for the second fiscal quarter ended 30 June 2023 of GSG ("**GSG's 2023 Second Quarter Form 10-Q**"), as filed with the U.S. Securities and Exchange Commission ("**SEC**") on 3 August 2023.

A copy of GSG's 2023 Second Quarter Form 10-Q has been filed with the CSSF in its capacity as competent authority under the Luxembourg Law dated 16 July 2019 on prospectuses for securities.

GSG's 2023 Second Quarter Form 10-Q is incorporated by reference into, and forms part of, this Prospectus Supplement, and the information contained in this Prospectus Supplement and GSG's 2023 Second Quarter Form 10-Q shall be deemed to update and, where applicable, supersede any information contained in the Base Prospectus, or any documents incorporated by reference therein.

Amendments and updates to certain information in the Base Prospectus

The Base Prospectus is amended and supplemented as follows:

1. Amendments to the section entitled "Documents Incorporated by Reference"

The information in the section entitled "*Documents Incorporated by Reference*" is amended and supplemented by deleting sub-section 1 entitled "*The Goldman Sachs Group, Inc.*" on pages 135 to 138 of the Base Prospectus in its entirety and replacing it with the following:

"1. The Goldman Sachs Group, Inc.

GSG files documents and information with the SEC. The following documents, which have previously been published and filed with the SEC, shall be deemed to be incorporated by reference in, and to form part of, this Base Prospectus:

- (a) The Quarterly Report on Form 10-Q for the second fiscal quarter ended 30 June 2023 of the Goldman Sachs Group, Inc. ("**GSG's 2023 Second Quarter Form 10-Q**"), as filed with the SEC on 3 August 2023 (accessible on <https://www.goldmansachs.com/investor-relations/financials/10q/2023/second-quarter-2023-10-q.pdf>);
- (b) The Quarterly Report on Form 10-Q for the first fiscal quarter ended 31 March 2023 of the Goldman Sachs Group, Inc. ("**GSG's 2023 First Quarter Form 10-Q**"), as filed with the SEC on 4 May 2023 (accessible on <https://www.goldmansachs.com/investor-relations/financials/10q/2023/first-quarter-2023-10-q.pdf>);
- (c) The Current Report on GSG's 18 April 2023 Form 8-K of The Goldman Sachs Group, Inc. ("**GSG's 18 April 2023 Form 8-K**"), including Exhibit 99.1 ("**Exhibit 99.1 to GSG's 18 April 2023 Form 8-K**") as filed with the SEC on 18 April 2023 (accessible on <https://www.goldmansachs.com/investor-relations/financials/8k/2023/8k-04-18-23.pdf>);
- (d) the Proxy Statement relating to GSG's 2023 Annual Meeting of Shareholders on 26 April 2023 ("**GSG's 2023 Proxy Statement**"), as filed with the SEC on 17

- March 2023 (accessible on <https://www.goldmansachs.com/investor-relations/financials/proxy-statements/2023/2023-proxy-statement-pdf.pdf>);
- (e) The Annual Report on Form 10-K for the fiscal year ended 31 December 2022 of The Goldman Sachs Group, Inc. ("**GSG's 2022 Form 10-K**"), containing financial statements relating to the fiscal years ended 31 December 2022, 31 December 2021 and 31 December 2020, including Exhibit 21.1, as filed with the U.S. Securities and Exchange Commission on 24 February 2023 (accessible on <https://www.goldmansachs.com/investor-relations/financials/10k/2022/2022-10-k.pdf>);
 - (f) The Current Report on GSG's 17 January 2023 Form 8-K of The Goldman Sachs Group, Inc. ("**GSG's 17 January 2023 Form 8-K**"), including Exhibit 99.1 ("**Exhibit 99.1 to GSG's 17 January 2023 Form 8-K**") as filed with the SEC on 17 January 2023 (accessible on <https://www.goldmansachs.com/investor-relations/financials/8k/2023/8k-01-17-23.pdf>);
 - (g) The Quarterly Report on Form 10-Q for the third fiscal quarter ended 30 September 2022 of the Goldman Sachs Group, Inc. ("**GSG's 2022 Third Quarter Form 10-Q**"), as filed with the SEC on 3 November 2022 (accessible on <https://www.goldmansachs.com/investor-relations/financials/10q/2022/third-quarter-2022-10-q.pdf>);
 - (h) The Current Report on Form 8-K dated 18 October 2022 of The Goldman Sachs Group Inc. ("**GSG's 18 October 2022 Form 8-K**") including Exhibit 99.1 ("**Exhibit 99.1 to GSG's 18 October 2022 Form 8-K**") as filed with the SEC on 18 October 2022 (accessible on <https://www.goldmansachs.com/investor-relations/financials/8k/2022/8k-10-18-22.pdf>);
 - (i) The Quarterly Report on Form 10-Q for the second fiscal quarter ended 30 June 2022 of the Goldman Sachs Group, Inc. ("**GSG's 2022 Second Quarter Form 10-Q**"), as filed with the SEC on 3 August 2022 (accessible on <https://www.goldmansachs.com/investor-relations/financials/10q/2022/second-quarter-2022-10-q.pdf>);
 - (j) The Current Report on Form 8-K dated 18 July 2022 of The Goldman Sachs Group Inc. ("**GSG's 18 July 2022 Form 8-K**") including Exhibit 99.1 ("**Exhibit 99.1 to GSG's 18 July 2022 Form 8-K**") as filed with the SEC on 18 July 2022 (accessible on <https://www.goldmansachs.com/investor-relations/financials/8k/2022/8k-07-18-22.pdf>);
 - (k) The Quarterly Report on Form 10-Q for the first fiscal quarter ended 31 March 2022 of the Goldman Sachs Group, Inc. ("**GSG's 2022 First Quarter Form 10-Q**"), as filed with the SEC on 29 April 2022 (accessible on <https://www.goldmansachs.com/investor-relations/financials/10q/2022/first-quarter-2022-10-q.pdf>);
 - (l) The Current Report on Form 8-K dated 14 April 2022 of The Goldman Sachs Group Inc. ("**GSG's 14 April 2022 Form 8-K**") including Exhibit 99.1 ("**Exhibit 99.1 to GSG's 14 April 2022 Form 8-K**") as filed with the SEC on 14 April 2022 (accessible on <https://www.goldmansachs.com/investor-relations/financials/8k/2022/8k-04-14-22.pdf>);
 - (m) The Proxy Statement relating to GSG's 2022 Annual Meeting of Shareholders on 28 April 2022 ("**GSG's 2022 Proxy Statement**"), as filed with the SEC on 18 March 2022 (accessible on <https://www.goldmansachs.com/investor-relations/financials/proxy-statements/2022/2022-proxy-statement-pdf.pdf>); and
 - (n) The Annual Report on Form 10-K for the fiscal year ended 31 December 2021 of The Goldman Sachs Group, Inc. ("**GSG's 2021 Form 10-K**"), containing financial statements relating to the fiscal years ended 31 December 2021, 31

December 2020 and 31 December 2019, including Exhibit 21.1, as filed with the U.S. Securities and Exchange Commission on 24 February 2022 (accessible on <https://www.goldmansachs.com/investor-relations/financials/10k/2021/2021-10-k.pdf>).

The following table indicates where information required by Commission Delegated Regulation (EU) 2019/980 supplementing Regulation (EU) 2017/1129 of the European Parliament and of the Council and repealing Commission (EC) No 809/2004 (as amended, the "**EU PR Regulation**") is to be disclosed in, and incorporated by reference into, this Base Prospectus can be found in the documents referred to above:

Information required by the EU PR Regulation	Document/Location
Risk factors relating to GSG (<i>Annex 6, Section 3, Item 3.1 of the EU PR Regulation</i>)	GSG's 2022 Form 10-K (Market risks (pp. 29-32), Liquidity risks (pp. 32-34), Credit risks (pp. 35-36), Operational risks (pp. 36-40), Legal and Regulatory risks (pp. 41-48), Competition risks (pp. 48-50) and Market Developments and General Business Environment risks (pp. 50-54))
Information about GSG	
History and development of the company (<i>Annex 6, Section 4, Item 4.1 of the EU PR Regulation</i>)	GSG's 2022 Form 10-K (p. 1)
Details of any recent events particular to GSG and which are to a material extent relevant to an evaluation of GSG's solvency (<i>Annex 6, Section 4, Item 4.1.5 of the EU PR Regulation</i>)	GSG's 2022 Form 10-K (pp. 57-118)
Information on the material changes in GSG's borrowing or funding structure since the last financial year (<i>Annex 6, Section 4, Item 4.1.7 of the EU PR Regulation</i>)	GSG's 2022 Form 10-K (pp. 80-83, 123-126, 180-182)
Description of the expected financing of GSG's activities (<i>Annex 6, Item 4, Item 4.1.8 of the EU PR Regulation</i>)	GSG's 2022 Form 10-K (pp. 80-83)
Business overview	
GSG's principal activities (<i>Annex 6, Section 5, Item 5.1 of the EU PR Regulation</i>)	GSG's 2022 Form 10-K (pp. 1-5, 127)
GSG's principal markets (<i>Annex 6, Section 5, Item 5.1.1 (c) of the EU PR Regulation</i>)	GSG's 2022 Form 10-K (pp. 9-10, 56, 209)
Organisational Structure (<i>Annex 6, Section 6, Items 6.1 and 6.2 of the EU PR Regulation</i>)	GSG's 2022 Form 10-K (p. 34, Exhibit 21.1)
Trend information (<i>Annex 6, Section 7, Items 7.1 and 7.2 of the EU PR Regulation</i>)	GSG's 2023 Second Quarter Form 10-Q (pp. 105-169)

Information required by the EU PR Regulation	Document/Location
	GSG's 2022 Form 10-K (pp. 57-118)
Administrative, management and supervisory bodies, including conflicts of interest (<i>Annex 6, Section 9, Items 9.1 and 9.2 of the EU PR Regulation</i>)	GSG's 2023 Proxy Statement (pp. 6-30, 97-99) GSG's 2022 Form 10-K (pp. 24-25)
Beneficial owners of more than five per cent. (<i>Annex 6, Section 10, Item 10.1 of the EU PR Regulation</i>)	GSG's 2023 Proxy Statement (p. 102)
Financial information	
Audited historical financial information for the fiscal years ended 31 December 2022, 31 December 2021 and 31 December 2020 (<i>Annex 6, Section 11, Items 11.1.1 and 11.1.5 of the EU PR Regulation</i>)	GSG's 2022 Form 10-K (pp. 123-231)
Audit report (<i>Annex 6, Section 11, Item 11.1.1 of the EU PR Regulation</i>)	GSG's 2022 Form 10-K (pp. 120-122)
Balance sheet (<i>Annex 6, Section 11, Item 11.1.5 of the EU PR Regulation</i>)	GSG's 2022 Form 10-K (p. 124)
Income statement (<i>Annex 6, Section 11, Item 11.1.5 of the EU PR Regulation</i>)	GSG's 2022 Form 10-K (p. 123)
Cash flow statement (<i>Annex 6, Section 11, Item 11.1.5 of the EU PR Regulation</i>)	GSG's 2022 Form 10-K (p. 126)
Accounting policies and explanatory notes (<i>Annex 6, Section 11, Item 11.1.5 of the EU PR Regulation</i>)	GSG's 2022 Form 10-K (pp. 59-62, 127-231)
Unaudited interim and other financial information (<i>Annex 6, Section 11, Item 11.2.1 of the EU PR Regulation</i>)	GSG's 2023 Second Quarter Form 10-Q (pp. 1-102)
Balance sheet (<i>Annex 6, Section 11, Item 11.2.1 of the EU PR Regulation</i>)	GSG's 2023 Second Quarter Form 10-Q (p. 2)
Income statement (<i>Annex 6, Section 11, Item 11.2.1 of the EU PR Regulation</i>)	GSG's 2023 Second Quarter Form 10-Q (p. 1)
Cash flow statement (<i>Annex 6, Section 11, Item 11.2.1 of the EU PR Regulation</i>)	GSG's 2023 Second Quarter Form 10-Q (p. 4)

Information required by the EU PR Regulation	Document/Location
Accounting policies and explanatory notes (<i>Annex 6, Section 11, Item 11.2.1 of the EU PR Regulation</i>)	GSG's 2023 Second Quarter Form 10-Q (pp. 5-102)
Legal and arbitration proceedings (<i>Annex 6, Section 11, Item 11.4.1 of the EU PR Regulation</i>)	GSG's 2023 Second Quarter Form 10-Q (pp. 88-101) GSG's 2022 Form 10-K (pp. 55, 210-223)
Additional information	
Share capital (<i>Annex 6, Section 12, Item 12.1 of the EU PR Regulation</i>)	GSG's 2023 Second Quarter Form 10-Q (pp. 3, 72-74) GSG's 2022 Form 10-K (pp. 125, 192-194)
Material contracts	
Material contracts (<i>Annex 6, Section 13, Item 13.1 of the EU PR Regulation</i>)	GSG's 2023 Second Quarter Form 10-Q (pp. 60-63) GSG's 2022 Form 10-K (pp. 180-183)

Certain material risks that are specific to the Issuer and that may affect the Issuer's ability to fulfil its obligations under the Securities may be described by referring to the relevant sections therein of the above documents incorporated by reference (as applicable). See "*Risks relating to GSG*" under the section of this Base Prospectus entitled "*Risk Factors*".

Any information included in the documents incorporated by reference that is not included in the cross-reference list is not incorporated by reference and is therefore not relevant to an investor (meaning that it is not necessary information to be included in this Base Prospectus pursuant to Article 6(1) of the EU PR Regulation and is not otherwise required to be included under the relevant schedules of the EU PR Regulation)."

2. **Amendments to the section entitled "General Terms and Conditions of the Instruments"**

The information in the section entitled "*General Terms and Conditions of the Instruments*" is amended and supplemented by deleting the definition of "Optional Redemption Date (Call)" in General Note Condition 2(a) (*Definitions*) on page 174 of the Base Prospectus in its entirety and replacing it with the following:

""**Optional Redemption Date (Call)**" means:

- (i) if "One-Delta Open-Ended Optional Redemption Payout" is specified to be not applicable in the relevant Issue Terms, each date specified as such in the relevant Issue Terms, provided that if the relevant Issue Terms specify that such date is subject to adjustment in accordance with a Business Day Convention, if such date is not a Business Day, it shall be adjusted in accordance with the Business Day Convention, or the number of Business Days as specified in the relevant Issue Terms following the corresponding Call Option Notice Date, or, if specified in the relevant Issue Terms, the later of such dates, or, if an Optional Redemption Table is set out in the relevant Issue Terms, each date set forth in the Optional Redemption Table in the column entitled "Optional Redemption Date(s) (Call)", provided that if the relevant Issue Terms specify that such date is subject to adjustment in accordance with a Business Day Convention, if such date is not a Business Day, it shall be adjusted in accordance with the Business Day Convention, or the number of Business Days as specified in the relevant Issue Terms following the corresponding Call Option Notice Date in the Optional Redemption Table, or, if specified in the relevant Issue Terms, the later of such dates; or

- (ii) if "One-Delta Open-Ended Optional Redemption Payout" is specified to be applicable in the relevant Issue Terms, the number of Business Days specified in the relevant Issue Terms following the Latest Reference Date in respect of the Call Valuation Date;"

3. **Amendments to the section entitled "General Terms and Conditions of the Notes"**

The information in the section entitled "*General Terms and Conditions of the Notes*" is amended and supplemented by:

- (a) deleting the definition of "Optional Redemption Date (Call)" in General Note Condition 2(a) (*Definitions*) on page 269 of the Base Prospectus in its entirety and replacing it with the following:

"Optional Redemption Date (Call)" means each date specified as such in the relevant Issue Terms, provided that if the relevant Issue Terms specify that such date is subject to adjustment in accordance with a Business Day Convention, if such date is not a Business Day, it shall be adjusted in accordance with the Business Day Convention, or the number of Business Days as specified in the relevant Issue Terms following the corresponding Call Option Notice Date, or, if specified in the relevant Issue Terms, the later of such dates, or, if an Optional Redemption Table is set out in the relevant Issue Terms, each date set forth in the Optional Redemption Table in the column entitled "Optional Redemption Date(s) (Call)", provided that if the relevant Issue Terms specify that such date is subject to adjustment in accordance with a Business Day Convention, if such date is not a Business Day, it shall be adjusted in accordance with the Business Day Convention, or the number of Business Days as specified in the relevant Issue Terms following the corresponding Call Option Notice Date in the Optional Redemption Table, or, if specified in the relevant Issue Terms, the later of such dates;" and

- (b) deleting General Note Condition 10(u) (*Early Redemption of Zero Coupon Notes*) on page 306 of the Base Prospectus in its entirety and replacing it with the following:

"(u) *Early Redemption of Zero Coupon Notes*: This General Note Condition 10(u) and General Note Condition 10(v) are applicable to the Notes only if "Zero Coupon Note Conditions" are specified in the relevant Issue Terms as being applicable and "Accreted Value" is specified in the relevant Issue Terms as being applicable, provided that, in respect of Zero Coupon Credit Linked Notes, the relevant Redemption Amount payable on a redemption of a Zero Coupon Credit Linked Note at any time before the Maturity Date shall be an amount determined in accordance with the Credit Linked Conditions. The Redemption Amount payable on redemption of a Zero Coupon Note at any time before the Maturity Date shall be an amount equal to the sum of:

- (i) the Zero Coupon Reference Price; and
- (ii) (A) if the relevant Issue Terms specify "Compounding" to be applicable, the product of the Accrual Yield (compounded annually) being applied to the Zero Coupon Reference Price from (and including) the Accrual Commencement Date to (but excluding) the date fixed for redemption or (as the case may be) the date upon which the Note becomes due and payable; or
- (B) if the relevant Issue Terms specify "Compounding" to be not applicable, the product of the Accrual Yield (without any compounding) being applied to the Zero Coupon Reference Price from (and including) the Accrual Commencement Date to (but excluding) the date fixed for redemption or (as the case may be) the date upon which the Note becomes due and payable.

Where such calculation is to be made for a period which is not a whole number of years, the calculation in respect of the period of less than a full year shall be made on the basis of such Day Count Fraction as may be specified in the relevant Issue Terms for the purposes of this General Note Condition 10(u) or, if "Default Day Count

Fraction" is specified in the relevant Issue Terms, a Day Count Fraction of 30E/360."; and

- (c) deleting General Note Condition 10(v) (*Late payment on Zero Coupon Notes*) on pages 306 to 307 of the Base Prospectus in its entirety and replacing it with the following:

"(v) *Late payment on Zero Coupon Notes*: If the Redemption Amount payable in respect of any Zero Coupon Note is improperly withheld or refused and "Accreted Value" is specified in the relevant Issue Terms as being applicable, subject as provided in General Note Condition 10(u) above, the Redemption Amount shall thereafter be an amount equal to the sum of:

- (i) the Zero Coupon Reference Price; and
- (ii) (A) if the relevant Issue Terms specify "Compounding" to be applicable, the product of the Accrual Yield (compounded annually); or
(B) if the relevant Issue Terms specify "Compounding" to be not applicable, the product of the Accrual Yield (without any compounding),

being applied to the Zero Coupon Reference Price on the basis of the relevant Day Count Fraction from (and including) the Accrual Commencement Date to (but excluding) whichever is the earlier of (1) the day on which all sums due in respect of such Note up to that day are received by or on behalf of the relevant Noteholder and (2) the day which is seven days after the Fiscal Agent has notified the Noteholders that it has received all sums due in respect of the Notes up to such seventh day (except to the extent that there is any subsequent default in payment).".

4. Amendments to the section entitled "Coupon Payout Conditions"

The information in the section entitled "*Coupon Payout Conditions*" is amended and supplemented by:

- (a) inserting the following new Coupon Payout Condition immediately after the Coupon Payout Condition 1.8 (*Inflation Index linked Coupon*) on pages 349 and 350 of the Base Prospectus:

1.9 Basket Multi-Underlying Asset Conditional Coupon

This Coupon Payout Condition 1.9 applies where "Basket Multi-Underlying Asset Conditional Coupon" is specified to apply in the relevant Issue Terms.

If a Basket Multi-Underlying Asset Coupon Event has occurred in respect of a Coupon Observation Date, then a Basket Multi-Underlying Asset Coupon Amount shall be payable in respect of each Security on the Coupon Payment Date corresponding to such Coupon Observation Date. For the avoidance of doubt, if no Basket Multi-Underlying Asset Coupon Event has occurred in respect of a Coupon Observation Date, then no Basket Multi-Underlying Asset Coupon Amount shall be payable in respect of each Security on the Coupon Payment Date corresponding to such Coupon Observation Date."; and

- (b) inserting the following new definitions immediately after the definition of "Averaging Date" in Coupon Payout Condition 2.1 (*Definitions and Interpretation - Definitions*) on page 353 of the Base Prospectus:

"**Basket Multi-Underlying Asset Coupon Event**" means, in respect of a Coupon Observation Date (and a Basket Multi-Underlying Asset Coupon Event shall be deemed to occur in respect of such Coupon Observation Date if):

- (i) if the relevant Issue Terms specify "Basket of Two Underlying Assets" to be applicable, a Basket Multi-Underlying Asset Coupon Event 1 or a Basket Multi-Underlying Asset Coupon Event 2 has occurred; or

- (ii) if the relevant Issue Terms specify "Basket of Three Underlying Assets" to be applicable, a Basket Multi-Underlying Asset Coupon Event 1 or a Basket Multi-Underlying Asset Coupon Event 2 or a Basket Multi-Underlying Asset Coupon Event 3 has occurred.

"Basket Multi-Underlying Asset Coupon Event 1" means, in respect of a Coupon Observation Date (and a Basket Multi-Underlying Asset Coupon Event 1 is deemed to have occurred in respect of such Coupon Observation Date if), where the relevant Issue Terms specify, as applicable:

- (i) "All Coupon Barrier Reference Values greater than or equal to the Coupon Barrier Level", the Coupon Barrier Reference Value of each Underlying Asset is greater than or equal to its Coupon Barrier Level; or
- (ii) "All Coupon Barrier Reference Values greater than the Coupon Barrier Level", the Coupon Barrier Reference Value of each Underlying Asset is greater than its Coupon Barrier Level.

"Basket Multi-Underlying Asset Coupon Event 2" means, in respect of a Coupon Observation Date (and a Basket Multi-Underlying Asset Coupon Event 2 is deemed to have occurred in respect of such Coupon Observation Date if):

- (i) if the relevant Issue Terms specify "Basket of Two Underlying Assets" to be applicable, and, where the relevant Issue Terms specify, as applicable:
 - (a) "Coupon Barrier Reference Value greater than or equal to the Coupon Barrier Level", the Coupon Barrier Reference Value of one Underlying Asset is greater than or equal to its respective Coupon Barrier Level and the Coupon Barrier Reference Value of the other Underlying Asset is less than its Coupon Barrier Level; or
 - (b) "Coupon Barrier Reference Value greater than the Coupon Barrier Level", the Coupon Barrier Reference Value of one Underlying Asset is greater than its respective Coupon Barrier Level and the Coupon Barrier Reference Value of the other Underlying Asset is less than or equal to its Coupon Barrier Level; or
- (ii) if the relevant Issue Terms specify "Basket of Three Underlying Assets" to be applicable, and, where the relevant Issue Terms specify, as applicable:
 - (a) "Two Coupon Barrier Reference Values greater than or equal to the Coupon Barrier Level", the Coupon Barrier Reference Value of any two Underlying Assets is greater than or equal to its respective Coupon Barrier Level and the Coupon Barrier Reference Value of the third Underlying Asset is less than its respective Coupon Barrier Level; or
 - (b) "Two Coupon Barrier Reference Values greater than the Coupon Barrier Level", the Coupon Barrier Reference Value of any two Underlying Assets is greater than to its respective Coupon Barrier Level and the Coupon Barrier Reference Value of the third Underlying Asset is less than or equal to its respective Coupon Barrier Level.

"Basket Multi-Underlying Asset Coupon Event 3" means, in respect of a Coupon Observation Date (and a Basket Multi-Underlying Asset Coupon Event 3 is deemed to have occurred in respect of such Coupon Observation Date if), and only if the relevant Issue Terms specify "Basket of Three Underlying Assets" to be applicable, where the relevant Issue Terms specify, as applicable:

- (i) "One Coupon Barrier Reference Value greater than or equal to the Coupon Barrier Level", the Coupon Barrier Reference Value of one Underlying Asset only is greater than or equal to its Coupon Barrier Level; or

- (ii) "One Coupon Barrier Reference Value greater than the Coupon Barrier Level", the Coupon Barrier Reference Value of one Underlying Asset only is greater than its Coupon Barrier Level.

"Basket Multi-Underlying Asset Coupon Value 1" means the amount specified as such in the relevant Issue Terms.

"Basket Multi-Underlying Asset Coupon Value 2" means the amount specified as such in the relevant Issue Terms.

"Basket Multi-Underlying Asset Coupon Value 3" means the amount specified as such in the relevant Issue Terms.

"Basket Multi-Underlying Asset Coupon Amount" means, in respect of a Coupon Observation Date, an amount in the Relevant Currency calculated by the Calculation Agent in accordance with the following formula:

$$(CA \times \text{BMUACV})$$

"Basket Multi-Underlying Asset Coupon Value" or **"BMUACV"** means, in respect of a Coupon Observation Date:

- (i) if the Basket Multi-Underlying Asset Coupon Event 1 has occurred, Basket Multi-Underlying Asset Coupon Value 1; or
- (ii) if the Basket Multi-Underlying Asset Coupon Event 2 has occurred, Basket Multi-Underlying Asset Coupon Value 2; or
- (iii) if the Basket Multi-Underlying Asset Coupon Event 3 has occurred, Basket Multi-Underlying Asset Coupon Value 3."

5. **Amendments to the section entitled "Autocall Payout Conditions"**

The information in the section entitled "*Autocall Payout Conditions*" is amended and supplemented by deleting the definition of "Autocall Level" in Autocall Payout Condition 2.1 (*Definitions and Interpretation - Definitions*) on page 374 of the Base Prospectus in its entirety and replacing it with the following:

"Autocall Level" means, if the relevant Issue Terms specify the Autocall Reference Value for an Autocall Observation Date to be:

- (i) "Autocall Closing Price" or "Autocall Average Price", in respect of an Underlying Asset, the amount specified in the relevant Issue Terms as the "Autocall Level" for such Autocall Observation Date corresponding to the Underlying Asset, or a percentage of the Asset Initial Price of the Underlying Asset specified in the relevant Issue Terms as the "Autocall Level" for such Autocall Observation Date corresponding to the Underlying Asset (or both); or
- (ii) "Autocall Basket Value" or "Autocall Basket Dispersion Value", in respect of an Asset Basket, the value (which may be expressed as a percentage or decimal) specified as the "Autocall Level" for such Autocall Observation Date in the relevant Issue Terms; or
- (iii) "Autocall Asset Performance", in respect of an Underlying Asset, the value (which may be expressed as a percentage or decimal) specified in the relevant Issue Terms as the "Autocall Level" for such Autocall Observation Date corresponding to such Underlying Asset, provided that if:
 - (A) "Autocall Level Comparative Method" is specified in the relevant Issue Terms as applicable in respect of such Autocall Observation Date, the Autocall Level for such Autocall Observation Date shall be the greater of (1) the Autocall Asset Comparative Performance of such Underlying Asset and (2) the Autocall Level Floor for such Autocall Observation Date; or

- (B) "Autocall Level Preceding Performance Method" is specified in the relevant Issue Terms as applicable in respect of such Autocall Observation Date:
- (1) where the Securities relate to a single Underlying Asset, the Autocall Level for such Autocall Observation Date shall be the greater of (y) the Autocall Asset Performance of such Underlying Asset in respect of the Autocall Observation Date immediately preceding such Autocall Observation Date, and (z) the Autocall Level Floor for such Autocall Observation Date, provided that if such Autocall Observation Date is the first Autocall Observation Date, then Autocall Level for such Autocall Observation Date means the value (which may be expressed as a percentage or decimal) specified in the relevant Issue Terms as the "Autocall Level" for such first Autocall Observation Date; or
 - (2) where the Securities relate to an Asset Basket, the Autocall Level for such Autocall Observation Date shall be the greater of (y) the Autocall Asset Performance of the Autocall Worst Performing Asset in respect of the Autocall Observation Date immediately preceding such Autocall Observation Date, and (z) the Autocall Level Floor for such Autocall Observation Date, provided that if such Autocall Observation Date is the first Autocall Observation Date, then Autocall Level for such Autocall Observation Date means the value (which may be expressed as a percentage or decimal) specified in the relevant Issue Terms as the "Autocall Level" for such first Autocall Observation Date."

6. **Amendments to the section entitled "Payout Conditions"**

The information in the section entitled "*Payout Conditions*" is amended and supplemented by:

- (a) deleting the definition of "Trigger Level" in Payout Condition 3 (*Trigger Event Conditions*) on pages 398 and 399 of the Base Prospectus in its entirety and replacing it with the following:

""**Trigger Level**" means, if the relevant Issue Terms specify the Trigger Reference Value to be:

- (a) "Trigger Closing Price", "Trigger Average Price" or "Trigger Intraday Price", in respect of an Underlying Asset, the amount specified in the relevant Issue Terms as the "Trigger Level" corresponding to the Underlying Asset, or a percentage value of the Asset Initial Price of the Underlying Asset specified in the relevant Issue Terms as the "Trigger Level" corresponding to the Underlying Asset (or both); or
- (b) "Trigger Worst Closing Price", in respect of the Underlying Asset that is the Trigger Worst Performing Asset, the amount specified in the relevant Issue Terms as the "Trigger Level" corresponding to such Underlying Asset, or a percentage value of the Asset Initial Price of such Underlying Asset specified in the relevant Issue Terms as the "Trigger Level" corresponding to such Underlying Asset (or both); or
- (c) "Trigger Best Closing Price", in respect of the Underlying Asset that is the Trigger Best Performing Asset, the amount specified in the relevant Issue Terms as the "Trigger Level" corresponding to such Underlying Asset, or a percentage value of the Asset Initial Price of such Underlying Asset specified in the relevant Issue Terms as the "Trigger Level" corresponding to such Underlying Asset (or both); or
- (d) "Trigger Basket Value", in respect of an Asset Basket, the value (which may be expressed as a percentage or decimal) specified in the relevant Issue Terms as the "Trigger Level"; or
- (e) "Trigger Asset Performance", in respect of an Underlying Asset, the value (which may be expressed as a percentage or decimal) specified in the relevant Issue Terms as the "Trigger Level", provided that if "Trigger Level Comparative Method" is specified as applicable in the Issue Terms, the Trigger Level shall be the greater of (y) the Trigger Asset Comparative Performance of such Underlying Asset and (z) the Trigger Level Floor; or

- (f) "Trigger Worst Asset Performance", in respect of the Underlying Asset that is the Trigger Worst Performing Asset, the value (which may be expressed as a percentage or decimal) specified in the relevant Issue Terms as the "Trigger Level" corresponding to such Underlying Asset, provided that if:
- (A) "Trigger Level Comparative Method" is specified as applicable in the Issue Terms, the Trigger Level shall be the greater of (y) the Trigger Asset Comparative Performance of such Underlying Asset and (z) the Trigger Level Floor; or
- (B) "Trigger Level Preceding Worst Performance Method" is specified as applicable in the Issue Terms, the Trigger Level shall be the greater of (y) the Trigger Asset Comparative Performance of the Trigger Asset Comparative Price Observation Date Worst Performing Asset and (z) the Trigger Level Floor; or
- (g) "Trigger Best Asset Performance", in respect of the Underlying Asset that is the Trigger Best Performing Asset on any relevant date, the value (which may be expressed as a percentage or decimal) specified in the relevant Issue Terms as the "Trigger Level" corresponding to such Underlying Asset provided that if "Trigger Level Comparative Method" is specified as applicable in the Issue Terms, the Trigger Level shall be the greater of (y) the Trigger Asset Comparative Performance of such Underlying Asset and (z) the Trigger Level Floor."; and
- (b) inserting the following new definition immediately after the definition of "Trigger Asset Comparative Price Observation Date" in Payout Condition 3 (*Trigger Event Conditions*) on page 398 of the Base Prospectus:

"Trigger Asset Comparative Price Observation Date Worst Performing Asset" means the Underlying Asset with the lowest Trigger Asset Comparative Performance, as determined by the Calculation Agent. In the event that two or more Underlying Assets have the same lowest Trigger Asset Comparative Performance, then the Calculation Agent shall determine in its sole and absolute discretion which of such Underlying Assets shall be the Trigger Asset Comparative Price Observation Date Worst Performing Asset, and such Underlying Asset as so selected shall be deemed the Trigger Asset Comparative Price Observation Date Worst Performing Asset."

7. **Amendments to the section entitled "Form of Final Terms (Instruments)"**

The information in the section entitled "*Form of Final Terms (Instruments)*" is amended and supplemented by:

- (a) deleting paragraph 21 (*Interest Basis*) on page 726 and page 727 of the Base Prospectus in its entirety and replacing it with the following:

21. Interest Basis:	[[[●] per cent.] Fixed Rate] [and] [[LIBOR/EURIBOR/[●] (<i>specify other</i>)] [+/-[●] per cent.] Floating Rate] [and] [Alternative Fixed Coupon] [and] [Conditional Coupon] [and] [Range Accrual Coupon] [and] [Performance Coupon] [Dropback Security] [Inflation Index Linked Coupon] [Basket Multi- Underlying Asset Conditional Coupon] [Not Applicable] [subject as provided in the Coupon Payout Conditions].
[(i)] [Fixed/Floating] Interest Commencement Date:	[Issue Date] [[●] (<i>Specify</i>)] [Not Applicable].
[(ii)] [Fixed/Floating] Interest Commencement Date:	[Issue Date] [The [date on which the] Interest Payment Date scheduled to fall

on] [●] [is scheduled to fall]] [[●]
(Specify)] [Not Applicable].

- (b) inserting the following new paragraph immediately after paragraph 34 (*Inflation Index linked Coupon (Coupon Payout Condition 1.8)*) on pages 756 and 757 of the Base Prospectus (and all subsequent paragraphs shall be re-numbered accordingly):

- 35. Basket Multi-Underlying Asset Conditional Coupon (Coupon Payout Condition 1.9):** [Applicable] / [Not Applicable]. (*If Not Applicable, delete the remaining subparagraphs of this paragraph*)
- (i) Basket of Two Underlying Assets: [Applicable] [Not Applicable].
- (ii) Basket of Three Underlying Assets: [Applicable] [Not Applicable].
- (iii) Basket Multi-Underlying Asset Coupon Event 1: Applicable, for the purposes of the definition of "Basket Multi-Underlying Asset Coupon Event 1" in the Coupon Payout Conditions, All Coupon Barrier Reference Values greater than [or equal to] the Coupon Barrier Level is applicable in respect of each Coupon Observation Date.
- (iv) Basket Multi-Underlying Asset Coupon Event 2: Applicable, for the purposes of the definition of "Basket Multi-Underlying Asset Coupon Event 2" in the Coupon Payout Conditions, [Coupon Barrier Reference Value greater than [or equal to] the Coupon Barrier Level] / [Two Coupon Barrier Reference Values greater than [or equal to] the Coupon Barrier Level] is applicable in respect of each Coupon Observation Date.
- (v) Basket Multi-Underlying Asset Coupon Event 3: [Applicable, for the purposes of the definition of "Basket Multi-Underlying Asset Coupon Event 3" in the Coupon Payout Conditions, One Coupon Barrier Reference Value greater than [or equal to] the Coupon Barrier Level is applicable in respect of each Coupon Observation Date] [Not Applicable]. (*Specify as "Not Applicable" if "Basket of Two Underlying Assets" is specified as "Applicable"*)
- (vi) Basket Multi-Underlying Asset Coupon Value 1: [In respect of each Coupon Observation Date] [●] (*specify amount*) [In respect of a Coupon Observation Date, the amount set forth in the Basket Multi-Underlying Asset Conditional Coupon Table in the column entitled "Basket Multi-Underlying Asset Coupon Value 1" in the row corresponding to such Coupon Observation Date].
- (vii) Basket Multi-Underlying Asset Coupon Value 2: [In respect of each Coupon Observation Date] [●] (*specify amount*) [In respect of a Coupon Observation Date, the amount set forth in the Basket Multi-Underlying Asset Conditional Coupon Table in the column

entitled "Basket Multi-Underlying Asset Coupon Value 2" in the row corresponding to such Coupon Observation Date].

- (viii) Basket Multi-Underlying Asset Coupon Value 3: [In respect of each Coupon Observation Date] [●] (*specify amount*) [In respect of a Coupon Observation Date, the amount set forth in the Basket Multi-Underlying Asset Conditional Coupon Table in the column entitled "Basket Multi-Underlying Asset Coupon Value 3" in the row corresponding to such Coupon Observation Date] [Not Applicable]. (*Specify as "Not Applicable" if "Basket of Two Underlying Assets" is specified as "Applicable"*)
- (ix) Coupon Barrier Reference Value: [Coupon Barrier Closing Price] [Coupon Barrier Asset Performance] [Coupon Barrier Intraday Price] [In respect of a Coupon Observation Date, the Coupon Barrier Reference Value applicable to such Coupon Observation Date is set forth in the Basket Multi-Underlying Asset Conditional Coupon Table in the column "Coupon Barrier Reference Value" in the row corresponding to such Coupon Observation Date].
- (x) Coupon Barrier Level: In respect of each Underlying Asset and each Coupon Observation Date, [●] (*specify amount*), [being] [[●] per cent. of the Asset Initial Price] [of such Underlying Asset] [In respect of a Coupon Observation Date and an Underlying Asset, the amount set forth for the Underlying Asset in the Basket Multi-Underlying Asset Conditional Coupon Table in the column entitled "Coupon Barrier Level" in the row corresponding to the Coupon Observation Date.
- (xi) Coupon Observation Date: [The Valuation Date(s) scheduled to fall on] [●] (*specify dates*) [Each date set forth in the Basket Multi-Underlying Asset Conditional Coupon Table in the column entitled "Coupon Observation Date"].
- (xii) Coupon Payment Date: [●] (*specify date*) [In respect of a Coupon Observation Date, the date set forth in the Basket Multi-Underlying Asset Conditional Coupon Table in the column entitled "Coupon Payment Date" in the row corresponding to such Coupon Observation Date] [Maturity Date] [Not Applicable].
- [The Coupon Payment Date shall be:
- (i) the Autocall Payment Date following the first Autocall Observation Date (if any) on which an Autocall Event occurs; or

- (ii) if no Autocall Event occurs on any Autocall Observation Date, the Maturity Date].

(If Not Applicable, delete the remaining sub-paragraph of this paragraph)

- (a) First Coupon Payment Date Specific Adjustment: [Applicable in respect of] [the Coupon Payment Dates scheduled to fall on [●] (specify dates)] [each Coupon Payment Date other than the Maturity Date] [each Coupon Payment Date set forth in the Basket Multi-Underlying Asset Conditional Coupon Table in respect of which the column "Adjusted as a Coupon Payment Date" is specified to be applicable] [Not Applicable]. *(If Not Applicable, delete the remaining sub-paragraphs of this paragraph)*
 - Specified Number of Business Day(s) for the purposes of "First Coupon Payment Date Specific Adjustment": [●] Business Day[s] following the [Scheduled Coupon Observation Date] [Relevant Coupon Payment Determination Date].
 - Relevant Coupon Payment Determination Date: The [Latest Reference Date in respect of] the [Coupon Observation Date [corresponding to/immediately preceding] such Coupon Payment Date] [●] (specify other date) [Not Applicable].
- (b) Second Coupon Payment Date Specific Adjustment: [Applicable in respect of] [the Coupon Payment Dates scheduled to fall on [●] (specify dates)] [each Coupon Payment Date other than the Maturity Date] [each Coupon Payment Date set forth in the Basket Multi-Underlying Asset Conditional Coupon Table in respect of which the column "Adjusted as a Coupon Payment Date" is specified to be applicable] [Not Applicable]. *(If Not Applicable, delete the remaining sub-paragraphs of this paragraph)*
 - Specified Number of Business Day(s) for the purposes of "Second Coupon Payment Date Specific Adjustment": [●] Business Days.
 - Relevant Coupon Payment Determination Date: The [Latest Reference Date in respect of] the [Coupon Observation Date [corresponding to/immediately preceding] such Coupon Payment Date] [●] (specify other date) [Not Applicable].

Basket Multi-Underlying Asset Conditional Coupon Table

[Coupon Observation Date]	[Coupon Payment Date]	[Coupon Barrier Reference Value]	[Coupon Barrier Level]	[Adjusted as a Coupon Payment Date]	[Basket Multi-Underlying Asset Coupon Value 1]	[Basket Multi-Underlying Asset Coupon Value 2]	[Basket Multi-Underlying Asset Coupon Value 3]
[The [Valuation Date] scheduled to fall on [●] / (Specify applicable date) (repeat as required)]	(Specify applicable date) [The Maturity Date] (repeat as required)	[Coupon Barrier Closing Price] [Coupon Barrier Asset Performance] [Coupon Barrier Intraday Price] is applicable. (repeat as required)	[In respect of [●],] [Specify amount] [or] [●] per cent of the Asset Initial Price]	[Applicable] [Not Applicable]	[●] (repeat as required)	[●] (repeat as required)	[●] (repeat as required)

			<i>(repeat as required)</i>					
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(c) deleting paragraph 36(iv) (*Autocall Payout Conditions – Autocall Level*) on pages 759 to 760 of the Base Prospectus in its entirety and replacing it with the following:

- (iv) Autocall Level: [In respect of each Autocall Observation Date and [the/each] Underlying Asset,] [(specify Underlying Asset)] [●] (specify amount)[, being] [[●] of the Asset Initial Price] [of such Underlying Asset] [(repeat for each Underlying Asset as required)] [In respect of an Autocall Observation Date [and an Underlying Asset], the [value] [percentage of the Asset Initial Price of such Underlying Asset] set forth in the Autocall Table in the column "Autocall Level" in the row corresponding to such Autocall Observation Date] [Not Applicable].

- Autocall Level Comparative Method: [Applicable in respect of [[each/the] Autocall Observation Date[s] [falling on the Valuation Date[s] scheduled to fall on [●]]] [Autocall Level Comparative Method is applicable in respect of each Autocall Observation Date as set forth in the Autocall Table in the column "Autocall Level" in the row corresponding to such Autocall Observation Date] [Not Applicable].

(delete the following sub-paragraphs if "Autocall Level Comparative Method" is Not Applicable)

 - Autocall Asset Comparative Price Observation Date: The Valuation Date scheduled to fall on [●].
 - Autocall Level Floor: [In respect of [each/the] Autocall Observation Date[s] [falling on the Valuation Date[s] scheduled to fall on [●]]] [●] [In respect of an Autocall Observation Date and each Underlying Asset, the [amount] [percentage] set forth in the Autocall Table in the column "Autocall Level" in the row corresponding to such Autocall Observation Date].

- Autocall Level Preceding Performance Method: [Applicable in respect of [[each/the] Autocall Observation Date[s] [falling on the Valuation Date[s] scheduled to fall on [●]]] [Autocall Level Preceding Performance Method is applicable in respect of each Autocall Observation Date as set forth in the Autocall Table in the column "Autocall Level" in the row

corresponding to such Autocall Observation Date] [Not Applicable].

(delete the following sub-paragraphs if "Autocall Level Preceding Performance Method" is Not Applicable)

- Autocall Level Floor: [In respect of [each/the] Autocall Observation Date[s] [falling on the Valuation Date[s] scheduled to fall on [●]]] [●] [In respect of an Autocall Observation Date and each Underlying Asset, the [amount] [percentage] set forth in the Autocall Table in the column "Autocall Level Floor" in the row corresponding to such Autocall Observation Date].

- (d) deleting the Autocall Table on page 763 of the Base Prospectus in its entirety and replacing it with the following:

AUTOCALL TABLE															
[t	[Autocall Observation Date]	[Set of Autocall Averaging Dates]	[Specified Number of [Scheduled Trading Days/Scheduled Commodity Business Days] for the purposes of ["Set of Autocall Averaging Dates"/"Set of Autocall Pricing Dates"]]	[Underlying Asset]	[Autocall Observation Period Start Date] [(Per AOD)]	[Autocall Observation Period End Date] [(Per AOD)]	[Specified Number of [Scheduled Trading Days/Scheduled Commodity Business Days]]	[Automatic Early Redemption Date]	[Automatic Early Redemption Specified Day(s)]	[Autocall Event]	[Autocall Reference Value]	[Autocall Level] [TARN Amount]	[Autocall Event Amount]	[Autocall Level Floor]	
[●] (repeat as necessary)	[The [Valuation Date / Pricing Date] / [Averaging Date] scheduled to fall on [●] [Specify applicable date] (repeat as required)]	[Applicable] [Not Applicable]	<i>(Please specify)</i>	[●] (repeat as necessary)	[The [Initial Reference Date] [Valuation Date/ Pricing Date] scheduled to fall on [●] (repeat as required)]	[The [Valuation Date/ Pricing Date] scheduled to fall on [●] (repeat as required)]	[●] [Scheduled Trading Days] [Scheduled Commodity Business Days]	[Specify applicable dates] (repeat as required)	[Specify applicable dates] (repeat as required)	[Best-of] [Worst-of] [Autocall Reference Value] [less than] [greater than] [or equal to] [(the) [its] [Autocall Level] [Targeted Accrual Autocall] is applicable (repeat as required)]	[Autocall Closing Price] [Autocall Average Price] [Autocall Basket Value] [Autocall Asset Performance] is applicable (repeat as required)	[Autocall Reference Value (Inverse) is applicable]	[In respect of [●],] [Specify amount] [or] [●] of the Asset Initial Price] [of such Asset] (repeat as required)	[Specify amount] (repeat as required)	[Specify amount] (repeat as required)

- (e) deleting paragraph 46(iii) (Trigger Event Conditions (Payout Condition 3) – Trigger Level) on page 799 of the Base Prospectus in its entirety and replacing it with the following:

- (iii) Trigger Level: [(specify amount)], being [●] per cent. of the Asset Initial Price] / [In respect of each Underlying Asset, [●] of the Asset Initial Price]

- /[In respect of each Underlying Asset, the [value] [percentage of the Asset Initial Price of such Underlying Asset] set forth in the Barrier and Trigger Table in the column entitled "Trigger Level" in the row corresponding to such Underlying Asset].
- Trigger Level Comparative Method: [Not Applicable] [Applicable]
 - (delete the following sub-paragraphs if "Trigger Level Comparative Method" is Not Applicable)*
 - Trigger Asset Comparative Price Observation Date: The Valuation Date scheduled to fall on [●].
 - Trigger Level Floor: [In respect of [the/each] Underlying Asset,] [●] [In respect of each Underlying Asset, the [amount] [percentage] set forth in the Barrier and Trigger Table in the column entitled "Trigger Level Floor" in the row corresponding to such Underlying Asset].
 - Trigger Level Preceding Worst Performance Method: [Not Applicable] [Applicable]
 - (delete the following sub-paragraphs if "Trigger Level Preceding Worst Performance Method" is Not Applicable)*
 - Trigger Asset Comparative Price Observation Date: The Valuation Date scheduled to fall on [●].
 - Trigger Level Floor: [In respect of [the/each] Underlying Asset,] [●] [In respect of each Underlying Asset, the [amount] [percentage] set forth in the Barrier and Trigger Table in the column entitled "Trigger Level Floor" in the row corresponding to such Underlying Asset].
- (f) deleting paragraph 54(i) (*Optional Redemption Date(s) (Call)*) on page 803 of the Base Prospectus in its entirety and replacing it with the following:
- (i) Optional Redemption Date(s) (Call): [[●] [, [in each case,] subject to adjustment in accordance with the Business Day Convention] [or, [in each case,] if later, the] [The] [●] Business Day following [each] [the corresponding] Call Option Notice Date]/[As specified in the Optional Redemption Table in the column entitled "Optional Redemption Date(s) (Call)"] [, [in each case,] subject to adjustment in accordance with the Business Day Convention].
 - Business Day Convention: [Following Business Day Convention/ Modified Following Business Day Convention /Modified Business Day Convention /Nearest/Preceding Business Day Convention].

- (g) deleting the table immediately below the words "[include for an issuance of two or more Series of Share Linked Instruments or Index Linked Instruments where Redemption at the option of the Issuer is applicable:" on page 842 of the Base Prospectus in its entirety and replacing it with the following:

ISIN	[Optional Redemption Date(s) (Call)]	[Call Option Notice Date(s)]	[Optional Redemption Amount(s) (Call)]
[●]	[[●] [, [in each case,] subject to adjustment in accordance with the Business Day Convention] [[or, [in each case,] if later, the] [The] [●] Business Day following [each][the corresponding] Call Option Notice Date]/[As specified in the Optional Redemption Table relating to this Series in the column entitled "Optional Redemption Date(s) (Call)"] [, [in each case,] subject to adjustment in accordance with the Business Day Convention]].	[[●]/Each date set forth in the Optional Redemption Table relating to this Series in the column entitled "Call Option Notice Date(s)"].	[In respect of each Optional Redemption Date (Call), [[●] per Calculation Amount] [the amount set forth in the Optional Redemption Table relating to this Series in the column "Optional Redemption Amount(s) (Call)" in the row corresponding to such Optional Redemption Date (Call)]. [Accrued interest payable].

8. **Amendments to the section entitled "Form of Final Terms (Notes)"**

The information in the section entitled "*Form of Final Terms (Notes)*" is amended and supplemented by:

- (a) deleting paragraph 22 (*Interest Basis*) on page 866 and page 867 of the Base Prospectus in its entirety and replacing it with the following:

22. Interest Basis:

[[[●] per cent.] Fixed Rate] [and] [[LIBOR/EURIBOR/[●] (*specify other*)] [+/-[●] per cent.] Floating Rate] [and] [Alternative Fixed Coupon] [and] [Conditional Coupon] [and] [Range Accrual Coupon] [and] [Performance Coupon] [Dropback Security] [Inflation Index Linked Coupon] [Basket Multi-Underlying Asset Conditional Coupon] [Not Applicable] [subject as provided in the Coupon Payout Conditions].

[(i)] [Fixed/Floating] Interest Commencement Date:

[Issue Date] [[●] (*Specify*)] [Not Applicable].

[(ii)] [Fixed/Floating] Interest Commencement Date:

[Issue Date] [The [date on which the] Interest Payment Date scheduled to fall on] [●] [is scheduled to fall]] [[●] (*Specify*)] [Not Applicable].

- (b) inserting the following new paragraph immediately after paragraph 35 (*Inflation Index linked Coupon (Coupon Payout Condition 1.8)*) on pages 895 and 896 of the Base Prospectus (and all subsequent paragraphs shall be re-numbered accordingly):

- 36. Basket Multi-Underlying Asset Conditional Coupon (Coupon Payout Condition 1.9):** [Applicable] / [Not Applicable]. (*If Not Applicable, delete the remaining sub-paragraphs of this paragraph*)
- (i) Basket of Two Underlying Assets: [Applicable] [Not Applicable].
- (ii) Basket of Three Underlying Assets: [Applicable] [Not Applicable].
- (iii) Basket Multi-Underlying Asset Coupon Event 1: Applicable, for the purposes of the definition of "Basket Multi-Underlying Asset Coupon Event 1" in the Coupon Payout Conditions, All Coupon Barrier Reference Values greater than [or equal to] the Coupon Barrier Level is applicable in respect of each Coupon Observation Date.
- (iv) Basket Multi-Underlying Asset Coupon Event 2: Applicable, for the purposes of the definition of "Basket Multi-Underlying Asset Coupon Event 2" in the Coupon Payout Conditions, [Coupon Barrier Reference Value greater than [or equal to] the Coupon Barrier Level] / [Two Coupon Barrier Reference Values greater than [or equal to] the Coupon Barrier Level] is applicable in respect of each Coupon Observation Date.
- (v) Basket Multi-Underlying Asset Coupon Event 3: [Applicable, for the purposes of the definition of "Basket Multi-Underlying Asset Coupon Event 3" in the Coupon Payout Conditions, One Coupon Barrier Reference Value greater than [or equal to] the Coupon Barrier Level is applicable in respect of each Coupon Observation Date] [Not Applicable]. (*Specify as "Not Applicable" if "Basket of Two Underlying Assets" is specified as "Applicable"*)
- (vi) Basket Multi-Underlying Asset Coupon Value 1: [In respect of each Coupon Observation Date] [●] (*specify amount*) [In respect of a Coupon Observation Date, the amount set forth in the Basket Multi-Underlying Asset Conditional Coupon Table in the column entitled "Basket Multi-Underlying Asset Coupon Value 1" in the row corresponding to such Coupon Observation Date].
- (vii) Basket Multi-Underlying Asset Coupon Value 2: [In respect of each Coupon Observation Date] [●] (*specify amount*) [In respect of a Coupon Observation Date, the amount set forth in the Basket Multi-Underlying Asset Conditional Coupon Table in the column entitled "Basket Multi-Underlying Asset

Coupon Value 2" in the row corresponding to such Coupon Observation Date].

- (viii) Basket Multi-Underlying Asset Coupon Value 3: [In respect of each Coupon Observation Date] [●] (*specify amount*) [In respect of a Coupon Observation Date, the amount set forth in the Basket Multi-Underlying Asset Conditional Coupon Table in the column entitled "Basket Multi-Underlying Asset Coupon Value 3" in the row corresponding to such Coupon Observation Date] [Not Applicable]. (*Specify as "Not Applicable" if "Basket of Two Underlying Assets" is specified as "Applicable"*)
- (ix) Coupon Barrier Reference Value: [Coupon Barrier Closing Price] [Coupon Barrier Asset Performance] [Coupon Barrier Intraday Price] [In respect of a Coupon Observation Date, the Coupon Barrier Reference Value applicable to such Coupon Observation Date is set forth in the Basket Multi-Underlying Asset Conditional Coupon Table in the column "Coupon Barrier Reference Value" in the row corresponding to such Coupon Observation Date].
- (x) Coupon Barrier Level: In respect of each Underlying Asset and each Coupon Observation Date,] [●] (*specify amount*)[, being] [[●] per cent. of the Asset Initial Price] [of such Underlying Asset] [In respect of a Coupon Observation Date and an Underlying Asset, the amount set forth for the Underlying Asset in the Basket Multi-Underlying Asset Conditional Coupon Table in the column entitled "Coupon Barrier Level" in the row corresponding to the Coupon Observation Date.
- (xi) Coupon Observation Date: [The Valuation Date(s) scheduled to fall on] [●] (*specify dates*) [Each date set forth in the Basket Multi-Underlying Asset Conditional Coupon Table in the column entitled "Coupon Observation Date"].
- (xii) Coupon Payment Date: [●] (*specify date*) [In respect of a Coupon Observation Date, the date set forth in the Basket Multi-Underlying Asset Conditional Coupon Table in the column entitled "Coupon Payment Date" in the row corresponding to such Coupon Observation Date] [Maturity Date] [Not Applicable].

[The Coupon Payment Date shall be:

- (i) the Autocall Payment Date following the first Autocall Observation Date (if any) on which an Autocall Event occurs; or

- (ii) if no Autocall Event occurs on any Autocall Observation Date, the Maturity Date].

(If Not Applicable, delete the remaining sub-paragraph of this paragraph)

- (a) First Coupon Payment Date Specific Adjustment: [Applicable in respect of] [the Coupon Payment Dates scheduled to fall on [●] (specify dates)] [each Coupon Payment Date other than the Maturity Date] [each Coupon Payment Date set forth in the Basket Multi-Underlying Asset Conditional Coupon Table in respect of which the column "Adjusted as a Coupon Payment Date" is specified to be applicable] [Not Applicable]. *(If Not Applicable, delete the remaining sub-paragraphs of this paragraph)*
 - Specified Number of Business Day(s) for the purposes of "First Coupon Payment Date Specific Adjustment": [●] Business Day[s] following the [Scheduled Coupon Observation Date] [Relevant Coupon Payment Determination Date].
 - Relevant Coupon Payment Determination Date: The [Latest Reference Date in respect of] the [Coupon Observation Date [corresponding to/immediately preceding] such Coupon Payment Date] [●] (specify other date) [Not Applicable].
- (b) Second Coupon Payment Date Specific Adjustment: [Applicable in respect of] [the Coupon Payment Dates scheduled to fall on [●] (specify dates)] [each Coupon Payment Date other than the Maturity Date] [each Coupon Payment Date set forth in the Basket Multi-Underlying Asset Conditional Coupon Table in respect of which the column "Adjusted as a Coupon Payment Date" is specified to be applicable] [Not Applicable]. *(If Not Applicable, delete the remaining sub-paragraphs of this paragraph)*
 - Specified Number of Business Day(s) for the purposes of "Second Coupon Payment Date Specific Adjustment": [●] Business Days.
 - Relevant Coupon Payment Determination Date: The [Latest Reference Date in respect of] the [Coupon Observation Date [corresponding to/immediately preceding] such Coupon Payment Date] [●] (specify other date) [Not Applicable].

Basket Multi-Underlying Asset Conditional Coupon Table

[Coupon Observation Date]	[Coupon Payment Date]	[Coupon Barrier Reference Value]	[Coupon Barrier Level]	[Adjusted as a Coupon Payment Date]	[Basket Multi-Underlying Asset Coupon Value 1]	[Basket Multi-Underlying Asset Coupon Value 2]	[Basket Multi-Underlying Asset Coupon Value 3]
[The [Valuation Date] scheduled to fall on [●] / (Specify applicable date) (repeat as required)]	(Specify applicable date) [The Maturity Date] (repeat as required)	[Coupon Barrier Closing Price] [Coupon Barrier Asset Performance] [Coupon Barrier Intraday Price] is applicable. (repeat as required)	[In respect of [●],] [Specify amount] [or] [●] per cent of the Asset Initial Price]	[Applicable] [Not Applicable]	[●] (repeat as required)	[●] (repeat as required)	[●] (repeat as required)

			<i>(repeat as required)</i>					
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(c) deleting paragraph 37(iv) (*Autocall Payout Conditions – Autocall Level*) on pages 898 to 899 of the Base Prospectus in its entirety and replacing it with the following:

- (iv) Autocall Level: [In respect of each Autocall Observation Date and [the/each] Underlying Asset,] [(specify Underlying Asset)] [●] (specify amount)[, being] [[●] of the Asset Initial Price] [of such Underlying Asset] [(repeat for each Underlying Asset as required)] [In respect of an Autocall Observation Date [and an Underlying Asset], the [value] [percentage of the Asset Initial Price of such Underlying Asset] set forth in the Autocall Table in the column "Autocall Level" in the row corresponding to such Autocall Observation Date] [Not Applicable].
- Autocall Level Comparative Method: [Applicable in respect of [[each/the] Autocall Observation Date[s] [falling on the Valuation Date[s] scheduled to fall on [●]]] [Autocall Level Comparative Method is applicable in respect of each Autocall Observation Date as set forth in the Autocall Table in the column "Autocall Level" in the row corresponding to such Autocall Observation Date] [Not Applicable].
- (delete the following sub-paragraphs if "Autocall Level Comparative Method" is Not Applicable)*
- Autocall Asset Comparative Price Observation Date: The Valuation Date scheduled to fall on [●].
- Autocall Level Floor: [In respect of [each/the] Autocall Observation Date[s] [falling on the Valuation Date[s] scheduled to fall on [●]]] [●] [In respect of an Autocall Observation Date and each Underlying Asset, the [amount] [percentage] set forth in the Autocall Table in the column "Autocall Level" in the row corresponding to such Autocall Observation Date].
- Autocall Level Preceding Performance Method: [Applicable in respect of [[each/the] Autocall Observation Date[s] [falling on the Valuation Date[s] scheduled to fall on [●]]] [Autocall Level Preceding Performance Method is applicable in respect of each Autocall Observation Date as set forth in the Autocall Table in the column "Autocall Level" in the row

corresponding to such Autocall Observation Date] [Not Applicable].

(delete the following sub-paragraphs if "Autocall Level Preceding Performance Method" is Not Applicable)

- Autocall Level Floor: [In respect of [each/the] Autocall Observation Date[s] [falling on the Valuation Date[s] scheduled to fall on [●]]] [●] [In respect of an Autocall Observation Date and each Underlying Asset, the [amount] [percentage] set forth in the Autocall Table in the column "Autocall Level Floor" in the row corresponding to such Autocall Observation Date].

- (d) deleting the Autocall Table on page 901 and 902 of the Base Prospectus in its entirety and replacing it with the following:

AUTOCALL TABLE															
[t	[Autocall Observation Date]	[Set of Autocall Averaging Dates]	[Specified Number of [Scheduled Trading Days/Scheduled Commodity Business Days] for the purposes of ["Set of Autocall Averaging Dates"/"Set of Autocall Pricing Dates"]]	[Underlying Asset]	[Autocall Observation Period Start Date] [(Per AOD)]	[Autocall Observation Period End Date] [(Per AOD)]	[Specified Number of [Scheduled Trading Days/Scheduled Commodity Business Days]]	[Automatic Early Redemption Date]	[Automatic Early Redemption Specified Day(s)]	[Autocall Event]	[Autocall Reference Value]	[Autocall Level] [TARN Amount]	[Autocall Event Amount]	[Autocall Level Floor]	
[●] (repeat as necessary)	[The [Valuation Date / Pricing Date] / [Averaging Date] scheduled to fall on] [●] [Specify applicable date] (repeat as required)	[Applicable] [Not Applicable]	(Please specify)	[●] (repeat as necessary)	[The [Initial Reference Date] [Valuation Date/ Pricing Date] scheduled to fall on] [●] (repeat as required)	[The [Valuation Date/ Pricing Date] scheduled to fall on] [●] (repeat as required)	[Specify amount] / [Not Applicable]	[Specify applicable dates] (repeat as required)	[Specify applicable dates] (repeat as required)	[Best-of] [Worst-of] [Autocall Reference Value] [less than] [greater than] [or equal to] [(the) [its] [Autocall Level] [Targeted Accrual Autocall] is applicable (repeat as required)]	[Autocall Closing Price] [Autocall Average Price] [Autocall Basket Value] [Autocall Asset Performance] is applicable (repeat as required)	[Autocall Reference Value (Inverse) is applicable]	[In respect of [●],] [Specify amount] [or] [●] of the Asset Initial Price] [of such Asset] (repeat as required)	[Specify amount] (repeat as required)	[Specify amount] (repeat as required)

- (e) deleting paragraph 39(i) (Optional Redemption Date(s) (Call)) on page 902 of the Base Prospectus in its entirety and replacing it with the following:

- (i) Optional Redemption Date(s) (Call): [[●] [, [in each case,] subject to adjustment in accordance with the Business Day

Convention] [[or, [in each case,] if later, the] [The] [] Business Day following [each] [the corresponding] Call Option Notice Date]/[As specified in the Optional Redemption Table in the column entitled "Optional Redemption Date(s) (Call)"] [, [in each case,] subject to adjustment in accordance with the Business Day Convention].

– Business Day Convention: [Following Business Day Convention/ Modified Following Business Day Convention /Modified Business Day Convention /Nearest/Preceding Business Day Convention].

(f) deleting paragraph 41 (*Zero Coupon Note Conditions*) on pages 903 to 904 of the Base Prospectus in its entirety and replacing it with the following:

41. Zero Coupon Note Conditions: [Applicable / Not Applicable]. (*If Not Applicable, delete the remaining sub-paragraph of this paragraph*)

(i) Zero Coupon Note FMV Early Redemption: [Applicable] [Not Applicable].

(ii) Accreted Value [Applicable] [Not Applicable].

(If Not Applicable, delete the following row)

– Compounding: [Applicable] [Not Applicable].

(iii) Zero Coupon Reference Price: [][Not Applicable].

(iv) Accrual Yield: [] per cent. [Not Applicable].

(v) Day Count Fraction: [] [Default Day Count Fraction] [Not Applicable].

(vi) Accrual Commencement Date: [] [Not Applicable].

(g) deleting paragraph 49(iii) (*Trigger Event Conditions (Payout Condition 3) – Trigger Level*) on page 936 of the Base Prospectus in its entirety and replacing it with the following:

(iii) Trigger Level: [(*specify amount*)][, being [] per cent. of the Asset Initial Price] / [In respect of each Underlying Asset, [] of the Asset Initial Price] / [In respect of each Underlying Asset, the [value] [percentage of the Asset Initial Price of such Underlying Asset] set forth in the Barrier and Trigger Table in the column entitled "Trigger Level" in the row corresponding to such Underlying Asset].

- Trigger Level Comparative Method: [Not Applicable] [Applicable]
 - (delete the following sub-paragraphs if "Trigger Level Comparative Method" is Not Applicable)
 - o Trigger Asset Comparative Price Observation Date: The Valuation Date scheduled to fall on [●].
 - o Trigger Level Floor: [In respect of [the/each] Underlying Asset,] [●] [In respect of each Underlying Asset, the [amount] [percentage] set forth in the Barrier and Trigger Table in the column entitled "Trigger Level Floor" in the row corresponding to such Underlying Asset].

- Trigger Level Preceding Worst Performance Method: [Not Applicable] [Applicable]
 - (delete the following sub-paragraphs if "Trigger Level Preceding Worst Performance Method" is Not Applicable)
 - o Trigger Asset Comparative Price Observation Date: The Valuation Date scheduled to fall on [●].
 - o Trigger Level Floor: [In respect of [the/each] Underlying Asset,] [●] [In respect of each Underlying Asset, the [amount] [percentage] set forth in the Barrier and Trigger Table in the column entitled "Trigger Level Floor" in the row corresponding to such Underlying Asset].

(h) deleting the table immediately below the words "[include for an issuance of two or more Series of Share Linked Notes or Index Linked Notes where Redemption at the option of the Issuer is applicable:]" on page 976 of the Base Prospectus in its entirety and replacing it with the following:

ISIN	[Optional Redemption Date(s) (Call)]	[Call Option Notice Date(s)]	[Optional Redemption Amount(s) (Call)]
[●]	[[●] [, [in each case,] subject to adjustment in accordance with the Business Day Convention] [[or, [in each case,] if later, the] [The] [●]Business Day following [each][the corresponding] Call Option Notice Date]/[As specified in the Optional Redemption Table relating to this Series in	[[●]/Each date set forth in the Optional Redemption Table relating to this Series in the column entitled "Call Option Notice Date(s)".	[In respect of each Optional Redemption Date (Call), [[●] per Calculation Amount] [the amount set forth in the Optional Redemption Table relating to this Series in the column "Optional Redemption Amount(s) (Call)" in the row corresponding to such Optional Redemption Date

	the column entitled "Optional Redemption Date(s) (Call)" [, [in each case,] subject to adjustment in accordance with the Business Day Convention]].		(Call)]. [Accrued interest payable].
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9. **Amendments to the section entitled "Form of Pricing Supplement (Instruments)"**

The information in the section entitled "*Form of Final Terms (Instruments)*" is amended and supplemented by:

- (a) deleting paragraph 20 (*Interest Basis*) on page 997 and 998 of the Base Prospectus in its entirety and replacing it with the following:

20. Interest Basis:

[[[●] per cent.] Fixed Rate] [and] [[LIBOR/EURIBOR/[●] (*specify other*)] +/-[●] per cent.] Floating Rate] [and] [Alternative Fixed Coupon] [and] [Conditional Coupon] [and] [Range Accrual Coupon] [and] [Performance Coupon] [Dropback Security] [Inflation Index Linked Coupon] [Basket Multi-Underlying Asset Conditional Coupon] [Not Applicable] [subject as provided in the Coupon Payout Conditions].

[(i)] [Fixed/Floating] Interest Commencement Date:

[Issue Date] [[●] (*Specify*)] [Not Applicable].

[(ii)] [Fixed/Floating] Interest Commencement Date:

[Issue Date] [The [date on which the] Interest Payment Date scheduled to fall on] [●] [is scheduled to fall]] [[●] (*Specify*)] [Not Applicable].

- (b) inserting the following new paragraph immediately after paragraph 31 (*Inflation Index linked Coupon (Coupon Payout Condition 1.8)*) on pages 1023 and 1024 of the Base Prospectus (and all subsequent paragraphs shall be re-numbered accordingly):

32. Basket Multi-Underlying Asset Conditional Coupon (Coupon Payout Condition 1.9):

[Applicable] / [Not Applicable]. (*If Not Applicable, delete the remaining subparagraphs of this paragraph*)

(i) Basket of Two Underlying Assets:

[Applicable] [Not Applicable].

(ii) Basket of Three Underlying Assets:

[Applicable] [Not Applicable].

(iii) Basket Multi-Underlying Asset Coupon Event 1:

Applicable, for the purposes of the definition of "Basket Multi-Underlying Asset Coupon Event 1" in the Coupon Payout Conditions, All Coupon Barrier Reference Values greater than [or equal to] the Coupon Barrier

- Level is applicable in respect of each Coupon Observation Date.
- (iv) Basket Multi-Underlying Asset Coupon Event 2: Applicable, for the purposes of the definition of "Basket Multi-Underlying Asset Coupon Event 2" in the Coupon Payout Conditions, [Coupon Barrier Reference Value greater than [or equal to] the Coupon Barrier Level] / [Two Coupon Barrier Reference Values greater than [or equal to] the Coupon Barrier Level] is applicable in respect of each Coupon Observation Date.
- (v) Basket Multi-Underlying Asset Coupon Event 3: [Applicable, for the purposes of the definition of "Basket Multi-Underlying Asset Coupon Event 3" in the Coupon Payout Conditions, One Coupon Barrier Reference Value greater than [or equal to] the Coupon Barrier Level is applicable in respect of each Coupon Observation Date] [Not Applicable]. (*Specify as "Not Applicable" if "Basket of Two Underlying Assets" is specified as "Applicable"*)
- (vi) Basket Multi-Underlying Asset Coupon Value 1: [In respect of each Coupon Observation Date] [●] (*specify amount*) [In respect of a Coupon Observation Date, the amount set forth in the Basket Multi-Underlying Asset Conditional Coupon Table in the column entitled "Basket Multi-Underlying Asset Coupon Value 1" in the row corresponding to such Coupon Observation Date].
- (vii) Basket Multi-Underlying Asset Coupon Value 2: [In respect of each Coupon Observation Date] [●] (*specify amount*) [In respect of a Coupon Observation Date, the amount set forth in the Basket Multi-Underlying Asset Conditional Coupon Table in the column entitled "Basket Multi-Underlying Asset Coupon Value 2" in the row corresponding to such Coupon Observation Date].
- (viii) Basket Multi-Underlying Asset Coupon Value 3: [In respect of each Coupon Observation Date] [●] (*specify amount*) [In respect of a Coupon Observation Date, the amount set forth in the Basket Multi-Underlying Asset Conditional Coupon Table in the column entitled "Basket Multi-Underlying Asset Coupon Value 3" in the row corresponding to such Coupon Observation Date] [Not Applicable]. (*Specify as "Not Applicable" if "Basket of Two Underlying Assets" is specified as "Applicable"*)
- (ix) Coupon Barrier Reference Value: [Coupon Barrier Closing Price] [Coupon Barrier Asset Performance] [Coupon Barrier Intraday Price] [In respect of a Coupon Observation Date, the Coupon Barrier Reference Value applicable to such Coupon Observation Date is set forth in the Basket Multi-Underlying Asset Conditional

Coupon Table in the column "Coupon Barrier Reference Value" in the row corresponding to such Coupon Observation Date].

- (x) Coupon Barrier Level: In respect of each Underlying Asset and each Coupon Observation Date, [●] (*specify amount*), being [●] per cent. of the Asset Initial Price [of such Underlying Asset] [In respect of a Coupon Observation Date and an Underlying Asset, the amount set forth for the Underlying Asset in the Basket Multi-Underlying Asset Conditional Coupon Table in the column entitled "Coupon Barrier Level" in the row corresponding to the Coupon Observation Date.
- (xi) Coupon Observation Date: [The Valuation Date(s) scheduled to fall on] [●] (*specify dates*) [Each date set forth in the Basket Multi-Underlying Asset Conditional Coupon Table in the column entitled "Coupon Observation Date"].
- (xii) Coupon Payment Date: [●] (*specify date*) [In respect of a Coupon Observation Date, the date set forth in the Basket Multi-Underlying Asset Conditional Coupon Table in the column entitled "Coupon Payment Date" in the row corresponding to such Coupon Observation Date] [Maturity Date] [Not Applicable].
- [The Coupon Payment Date shall be:
- (i) the Autocall Payment Date following the first Autocall Observation Date (if any) on which an Autocall Event occurs; or
 - (ii) if no Autocall Event occurs on any Autocall Observation Date, the Maturity Date].
- (If Not Applicable, delete the remaining subparagraph of this paragraph)*
- (a) First Coupon Payment Date Specific Adjustment: [Applicable in respect of] [the Coupon Payment Dates scheduled to fall on [●] (*specify dates*)] [each Coupon Payment Date other than the Maturity Date] [each Coupon Payment Date set forth in the Basket Multi-Underlying Asset Conditional Coupon Table in respect of which the column "Adjusted as a Coupon Payment Date" is specified to be applicable] [Not Applicable]. *(If Not Applicable, delete the remaining subparagraphs of this paragraph)*
- Specified Number of Business Day(s) for the purposes of "First Coupon Payment Date Specific Adjustment": [●] Business Day[s] following the [Scheduled Coupon Observation Date]

[Relevant Coupon Payment Determination Date].

- Relevant Coupon Payment Determination Date: The [Latest Reference Date in respect of] the [Coupon Observation Date [corresponding to/immediately preceding] such Coupon Payment Date] [●] (*specify other date*) [Not Applicable].
- (b) Second Coupon Payment Date Specific Adjustment: [Applicable in respect of] [the Coupon Payment Dates scheduled to fall on [●] (*specify dates*)] [each Coupon Payment Date other than the Maturity Date] [each Coupon Payment Date set forth in the Basket Multi-Underlying Asset Conditional Coupon Table in respect of which the column "Adjusted as a Coupon Payment Date" is specified to be applicable] [Not Applicable]. (*If Not Applicable, delete the remaining subparagraphs of this paragraph*)
- Specified Number of Business Day(s) for the purposes of "Second Coupon Payment Date Specific Adjustment": [●] Business Days.
- Relevant Coupon Payment Determination Date: The [Latest Reference Date in respect of the] Coupon Observation Date [corresponding to/immediately preceding] such Coupon Payment Date] [●] (*specify other date*) [Not Applicable].

Basket Multi-Underlying Asset Conditional Coupon Table

[Coupon Observation Date]	[Coupon Payment Date]	[Coupon Barrier Reference Value]	[Coupon Barrier Level]	[Adjusted as a Coupon Payment Date]	[Basket Multi-Underlying Asset Coupon Value 1]	[Basket Multi-Underlying Asset Coupon Value 2]	[Basket Multi-Underlying Asset Coupon Value 3]
[The [Valuation Date] scheduled to fall on [●] / (<i>Specify applicable date</i>) (<i>repeat as required</i>)	(<i>Specify applicable date</i>) [The Maturity Date] (<i>repeat as required</i>)	[Coupon Barrier Closing Price] [Coupon Barrier Asset Performance] [Coupon Barrier Intraday Price] is applicable. (<i>repeat as required</i>)	[In respect of [●],] [<i>Specify amount</i>] [or] [●] per cent. of the Asset Initial Price] (<i>repeat as required</i>)	[Applicable] [Not Applicable]	[●] (<i>repeat as required</i>)	[●] (<i>repeat as required</i>)	[●] (<i>repeat as required</i>)

- (c) deleting paragraph 33(iv) (*Autocall Payout Conditions – Autocall Level*) on pages 1026 of the Base Prospectus in its entirety and replacing it with the following:

- (iv) Autocall Level: [In respect of each Autocall Observation Date and [the/each] Underlying Asset,] [(*specify Underlying Asset*)] [●] (*specify amount*), being] [[●] of the Asset Initial Price] [of such Underlying Asset] [(*repeat for each Underlying Asset as required*)] [In respect of an Autocall Observation Date [and an Underlying Asset], the [value] [percentage of the Asset Initial Price of such Underlying Asset] set forth in the Autocall Table in the column "Autocall Level" in the row corresponding to such

Autocall Observation Date] [Not Applicable].

- Autocall Level Comparative Method: [Applicable in respect of [[each/the] Autocall Observation Date[s] [falling on the Valuation Date[s] scheduled to fall on [●]]] [Autocall Level Comparative Method is applicable in respect of each Autocall Observation Date as set forth in the Autocall Table in the column "Autocall Level" in the row corresponding to such Autocall Observation Date] [Not Applicable].

(delete the following sub-paragraphs if "Autocall Level Comparative Method" is Not Applicable)

- o Autocall Asset Comparative Price Observation Date: The Valuation Date scheduled to fall on [●].
- o Autocall Level Floor: [In respect of [each/the] Autocall Observation Date[s] [falling on the Valuation Date[s] scheduled to fall on [●]]] [●] [In respect of an Autocall Observation Date and each Underlying Asset, the [amount] [percentage] set forth in the Autocall Table in the column "Autocall Level" in the row corresponding to such Autocall Observation Date].

- Autocall Level Preceding Performance Method: [Applicable in respect of [[each/the] Autocall Observation Date[s] [falling on the Valuation Date[s] scheduled to fall on [●]]] [Autocall Level Preceding Performance Method is applicable in respect of each Autocall Observation Date as set forth in the Autocall Table in the column "Autocall Level" in the row corresponding to such Autocall Observation Date] [Not Applicable].

(delete the following sub-paragraphs if "Autocall Level Preceding Performance Method" is Not Applicable)

- o Autocall Level Floor: [In respect of [each/the] Autocall Observation Date[s] [falling on the Valuation Date[s] scheduled to fall on [●]]] [●] [In respect of an Autocall Observation Date and each Underlying Asset, the [amount] [percentage] set forth in the Autocall Table in the column "Autocall Level Floor" in the row corresponding to such Autocall Observation Date].

(d) deleting the Autocall Table on page 1029 of the Base Prospectus in its entirety and replacing it with the following:

AUTOCALL TABLE

[t	[Autocall Observation Date]	[Set of Autocall Averaging Dates]	[Specified Number of [Scheduled Trading Days/Scheduled Commodity Business Days] for the purposes of ["Set of Autocall Averaging Dates"/"Set of Autocall Pricing Dates"]]	[Underlying Asset]	[Autocall Observation Period Start Date] [(Per AOD)]	[Autocall Observation Period End Date] [(Per AOD)]	[Specified Number of [Scheduled Trading Days/Scheduled Commodity Business Days]]	[Automatic Early Redemption Date]	[Automatic Early Redemption Specified Day(s)]	[Autocall Event]	[Autocall Reference Value]	[Autocall Level] [TARN Amount]	[Autocall Event Amount]	[Autocall Level Floor]
[●] (repeat as necessary)	[The [Valuation Date / Pricing Date] / [Averaging Date] scheduled to fall on] [●] [Specify applicable date] (repeat as required)	[Applicable] [Not Applicable]	(Please specify)	[●] (repeat as necessary)	The [Initial Reference Date] [Valuation Date/ Pricing Date] scheduled to fall on [●] (repeat as required) [Applicable] / [Not Applicable]	The [Valuation Date/ Pricing Date] scheduled to fall on [●] (repeat as required) [Specify amount] (repeat as required)	[●] [Scheduled Trading Days] [Scheduled Commodity Business Days]	[Specify applicable dates] (repeat as required)	[Specify applicable dates] (repeat as required)	[Best-of] [Worst-of] [Autocall Reference Value] [less than] [greater than] [or equal to] [[the] [its] Autocall Level] [Targeted Accrual Autocall] is applicable (repeat as required) [Autocall Event (Inverse) is applicable]	[Autocall Closing Price] [Autocall Average Price] [Autocall Basket Value] [Autocall Asset Performance] is applicable (repeat as required) [Autocall Reference Value (Inverse) is applicable]	[In respect of [●],] [Specify amount] [or] [●] of the Asset Initial Price] [of such Asset] (repeat as required) [Autocall Level Comparative Method] [Autocall Level Preceding Performance Method] is applicable (repeat as required)	[Specify amount] (repeat as required)	[Specify amount] (repeat as required)

(e) deleting paragraph 40(iii) (Trigger Event Conditions (Payout Condition 3) – Trigger Level) on page 1051 of the Base Prospectus in its entirety and replacing it with the following:

- (iii) Trigger Level: [(specify amount)], being [●] per cent. of the Asset Initial Price] / [In respect of each Underlying Asset, [●] of the Asset Initial Price] / [In respect of each Underlying Asset, the [value] [percentage of the Asset Initial Price of such Underlying Asset] set forth in the Barrier and Trigger Table in the column entitled "Trigger Level" in the row corresponding to such Underlying Asset].

- Trigger Level Comparative Method: [Not Applicable] [Applicable]
(delete the following sub-paragraphs if "Trigger Level Comparative Method" is Not Applicable)
 - Trigger Asset Comparative Price Observation Date: The Valuation Date scheduled to fall on [●].

 - Trigger Level Floor: [In respect of [the/each] Underlying Asset,] [●] [In respect of each Underlying Asset, the [amount] [percentage] set forth in the Barrier and Trigger Table in the column entitled

"Trigger Level Floor" in the row corresponding to such Underlying Asset].

- Trigger Level Preceding Worst Performance Method: [Not Applicable] [Applicable]
 - (delete the following sub-paragraphs if "Trigger Level Preceding Worst Performance Method" is Not Applicable)
 - o Trigger Asset Comparative Price Observation Date: The Valuation Date scheduled to fall on [●].
 - o Trigger Level Floor: [In respect of [the/each] Underlying Asset,] [●] [In respect of each Underlying Asset, the [amount] [percentage] set forth in the Barrier and Trigger Table in the column entitled "Trigger Level Floor" in the row corresponding to such Underlying Asset].

(f) deleting paragraph 45(i) (*Optional Redemption Date(s) (Call)*) on page 1055 of the Base Prospectus in its entirety and replacing it with the following:

(i) Optional Redemption Date(s) (Call): [[●] [, [in each case,] subject to adjustment in accordance with the Business Day Convention] [or, [in each case,] if later, the] [The] [●] Business Day following [each] [the corresponding] Call Option Notice Date]/[As specified in the Optional Redemption Table in the column entitled "Optional Redemption Date(s) (Call)"] [, [in each case,] subject to adjustment in accordance with the Business Day Convention].

- Business Day Convention: [Following Business Day Convention/ Modified Following Business Day Convention /Modified Business Day Convention /Nearest/Preceding Business Day Convention].

(g) deleting the table immediately below the words "*[include for an issuance of two or more Series of Share Linked Instruments or Index Linked Instruments where Redemption at the option of the Issuer is applicable:]*" on page 1088 of the Base Prospectus in its entirety and replacing it with the following:

ISIN	[Optional Redemption Date(s) (Call)]	[Call Option Notice Date(s)]	[Optional Redemption Amount(s) (Call)]
[●]	[[●] [, [in each case,] subject to adjustment in accordance with the Business Day Convention] [[or, [in each case,] if later, the] [The] [●] Business Day following [each][the	[[●]/Each date set forth in the Optional Redemption Table relating to this Series in the column entitled "Call Option Notice Date(s)".	[In respect of each Optional Redemption Date (Call), [[●] per Calculation Amount] [the amount set forth in the Optional Redemption Table relating to this Series in

	corresponding] Call Option Notice Date]/[As specified in the Optional Redemption Table relating to this Series in the column entitled "Optional Redemption Date(s) (Call)" [, [in each case,] subject to adjustment in accordance with the Business Day Convention]].		the column "Optional Redemption Amount(s) (Call)" in the row corresponding to such Optional Redemption Date (Call)]. [Accrued interest payable].
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10. **Amendments to the section entitled "Form of Pricing Supplement (Notes)"**

The information in the section entitled "*Form of Pricing Supplement (Notes)*" is amended and supplemented by:

- (a) deleting paragraph 23 (*Interest Basis*) on page 1106 of the Base Prospectus in its entirety and replacing it with the following:

23. Interest Basis:

[[[●] per cent.] Fixed Rate] [and] [[LIBOR/EURIBOR/[●] (*specify other*)] +/-[●] per cent.] Floating Rate] [and] [Alternative Fixed Coupon] [and] [Conditional Coupon] [and] [Range Accrual Coupon] [and] [Performance Coupon] [Dropback Security] [Inflation Index Linked Coupon] [Basket Multi-Underlying Asset Conditional Coupon] [Not Applicable] [subject as provided in the Coupon Payout Conditions].

[(i)] [Fixed/Floating] Interest Commencement Date:

[Issue Date] [[●] (*Specify*)] [Not Applicable].

[(ii)] [Fixed/Floating] Interest Commencement Date:

[Issue Date] [The [date on which the] Interest Payment Date scheduled to fall on] [●] [is scheduled to fall]] [[●] (*Specify*)] [Not Applicable].

- (b) inserting the following new paragraph immediately after paragraph 34 (*Inflation Index linked Coupon (Coupon Payout Condition 1.8)*) on pages 1131 and 1132 of the Base Prospectus (and all subsequent paragraphs shall be re-numbered accordingly):

35. Basket Multi-Underlying Asset Conditional Coupon (Coupon Payout Condition 1.9):

[Applicable] / [Not Applicable]. (*If Not Applicable, delete the remaining subparagraphs of this paragraph*)

(i) Basket of Two Underlying Assets:

[Applicable] [Not Applicable].

(ii) Basket of Three Underlying Assets:

[Applicable] [Not Applicable].

(iii) Basket Multi-Underlying Asset Coupon

Applicable, for the purposes of the definition of "Basket Multi-Underlying Asset Coupon

- Event 1: Event 1" in the Coupon Payout Conditions, All Coupon Barrier Reference Values greater than [or equal to] the Coupon Barrier Level is applicable in respect of each Coupon Observation Date.
- (iv) Basket Multi-Underlying Asset Coupon Event 2: Applicable, for the purposes of the definition of "Basket Multi-Underlying Asset Coupon Event 2" in the Coupon Payout Conditions, [Coupon Barrier Reference Value greater than [or equal to] the Coupon Barrier Level] / [Two Coupon Barrier Reference Values greater than [or equal to] the Coupon Barrier Level] is applicable in respect of each Coupon Observation Date.
- (v) Basket Multi-Underlying Asset Coupon Event 3: [Applicable, for the purposes of the definition of "Basket Multi-Underlying Asset Coupon Event 3" in the Coupon Payout Conditions, One Coupon Barrier Reference Value greater than [or equal to] the Coupon Barrier Level is applicable in respect of each Coupon Observation Date] [Not Applicable]. (*Specify as "Not Applicable" if "Basket of Two Underlying Assets" is specified as "Applicable"*)
- (vi) Basket Multi-Underlying Asset Coupon Value 1: [In respect of each Coupon Observation Date] [●] (*specify amount*) [In respect of a Coupon Observation Date, the amount set forth in the Basket Multi-Underlying Asset Conditional Coupon Table in the column entitled "Basket Multi-Underlying Asset Coupon Value 1" in the row corresponding to such Coupon Observation Date].
- (vii) Basket Multi-Underlying Asset Coupon Value 2: [In respect of each Coupon Observation Date] [●] (*specify amount*) [In respect of a Coupon Observation Date, the amount set forth in the Basket Multi-Underlying Asset Conditional Coupon Table in the column entitled "Basket Multi-Underlying Asset Coupon Value 2" in the row corresponding to such Coupon Observation Date].
- (viii) Basket Multi-Underlying Asset Coupon Value 3: [In respect of each Coupon Observation Date] [●] (*specify amount*) [In respect of a Coupon Observation Date, the amount set forth in the Basket Multi-Underlying Asset Conditional Coupon Table in the column entitled "Basket Multi-Underlying Asset Coupon Value 3" in the row corresponding to such Coupon Observation Date] [Not Applicable]. (*Specify as "Not Applicable" if "Basket of Two Underlying Assets" is specified as "Applicable"*)
- (ix) Coupon Barrier Reference Value: [Coupon Barrier Closing Price] [Coupon Barrier Asset Performance] [Coupon Barrier Intraday Price] [In respect of a Coupon Observation Date, the Coupon Barrier

Reference Value applicable to such Coupon Observation Date is set forth in the Basket Multi-Underlying Asset Conditional Coupon Table in the column "Coupon Barrier Reference Value" in the row corresponding to such Coupon Observation Date].

(x) Coupon Barrier Level: In respect of each Underlying Asset and each Coupon Observation Date,] [●] (*specify amount*)[, being] [[●] per cent. of the Asset Initial Price] [of such Underlying Asset] [In respect of a Coupon Observation Date and an Underlying Asset, the amount set forth for the Underlying Asset in the Basket Multi-Underlying Asset Conditional Coupon Table in the column entitled "Coupon Barrier Level" in the row corresponding to the Coupon Observation Date.

(xi) Coupon Observation Date: [The Valuation Date(s) scheduled to fall on] [●] (*specify dates*) [Each date set forth in the Basket Multi-Underlying Asset Conditional Coupon Table in the column entitled "Coupon Observation Date"].

(xii) Coupon Payment Date: [●] (*specify date*) [In respect of a Coupon Observation Date, the date set forth in the Basket Multi-Underlying Asset Conditional Coupon Table in the column entitled "Coupon Payment Date" in the row corresponding to such Coupon Observation Date] [Maturity Date] [Not Applicable].

[The Coupon Payment Date shall be:

- (i) the Autocall Payment Date following the first Autocall Observation Date (if any) on which an Autocall Event occurs; or
- (ii) if no Autocall Event occurs on any Autocall Observation Date, the Maturity Date].

(If Not Applicable, delete the remaining subparagraph of this paragraph)

(a) First Coupon Payment Date Specific Adjustment: [Applicable in respect of] [the Coupon Payment Dates scheduled to fall on [●] (*specify dates*)] [each Coupon Payment Date other than the Maturity Date] [each Coupon Payment Date set forth in the Basket Multi-Underlying Asset Conditional Coupon Table in respect of which the column "Adjusted as a Coupon Payment Date" is specified to be applicable] [Not Applicable]. *(If Not Applicable, delete the remaining subparagraphs of this paragraph)*

- Specified Number of Business Day(s) [●] Business Day[s] following the for the purposes of "First Coupon Payment Date Specific Adjustment": [Scheduled Coupon Observation Date] [Relevant Coupon Payment Determination Date].
- Relevant Coupon Payment Determination Date: The [Latest Reference Date in respect of] the [Coupon Observation Date [corresponding to/immediately preceding] such Coupon Payment Date] [●] (*specify other date*) [Not Applicable].
- (b) Second Coupon Payment Date Specific Adjustment: [Applicable in respect of] [the Coupon Payment Dates scheduled to fall on [●] (*specify dates*)] [each Coupon Payment Date other than the Maturity Date] [each Coupon Payment Date set forth in the Basket Multi-Underlying Asset Conditional Coupon Table in respect of which the column "Adjusted as a Coupon Payment Date" is specified to be applicable] [Not Applicable]. (*If Not Applicable, delete the remaining subparagraphs of this paragraph*)
- Specified Number of Business Day(s) for the purposes of "Second Coupon Payment Date Specific Adjustment": [●] Business Days.
- Relevant Coupon Payment Determination Date: The [Latest Reference Date in respect of the] Coupon Observation Date [corresponding to/immediately preceding] such Coupon Payment Date] [●] (*specify other date*) [Not Applicable].

Basket Multi-Underlying Asset Conditional Coupon Table							
[Coupon Observation Date]	[Coupon Payment Date]	[Coupon Barrier Reference Value]	[Coupon Barrier Level]	[Adjusted as a Coupon Payment Date]	[Basket Multi-Underlying Asset Coupon Value 1]	[Basket Multi-Underlying Asset Coupon Value 2]	[Basket Multi-Underlying Asset Coupon Value 3]
[The [Valuation Date] scheduled to fall on [●] / (<i>Specify applicable date</i>) (<i>repeat as required</i>)	(<i>Specify applicable date</i>) [The Maturity Date] (<i>repeat as required</i>)	[Coupon Barrier Closing Price] [Coupon Barrier Asset Performance] [Coupon Barrier Intraday Price] is applicable. (<i>repeat as required</i>)	[In respect of [●],] [<i>Specify amount</i>] [or] [●] per cent. of the Asset Initial Price] (<i>repeat as required</i>)	[Applicable] [Not Applicable]	[●] (<i>repeat as required</i>)	[●] (<i>repeat as required</i>)	[●] (<i>repeat as required</i>)

- (c) deleting paragraph 36(iv) (*Autocall Payout Conditions – Autocall Level*) on pages 1135 of the Base Prospectus in its entirety and replacing it with the following:

- (iv) Autocall Level: [In respect of each Autocall Observation Date and [the/each] Underlying Asset,] [*specify Underlying Asset*] [●] (*specify amount*), being] [[●] of the Asset Initial Price] [of such Underlying Asset] [(*repeat for each Underlying Asset as required*)] [In respect of an Autocall Observation Date [and an Underlying Asset], the [value] [percentage of the Asset Initial Price of such Underlying Asset] set forth in the Autocall Table in the column "Autocall Level" in the row

corresponding to such Autocall Observation Date] [Not Applicable].

- Autocall Level Comparative Method: [Applicable in respect of [[each/the] Autocall Observation Date[s] [falling on the Valuation Date[s] scheduled to fall on [●]]] [Autocall Level Comparative Method is applicable in respect of each Autocall Observation Date as set forth in the Autocall Table in the column "Autocall Level" in the row corresponding to such Autocall Observation Date] [Not Applicable].

(delete the following sub-paragraphs if "Autocall Level Comparative Method" is Not Applicable)

- Autocall Comparative Observation Date: Asset Price The Valuation Date scheduled to fall on [●].

- Autocall Level Floor: [In respect of [each/the] Autocall Observation Date[s] [falling on the Valuation Date[s] scheduled to fall on [●]]] [●] [In respect of an Autocall Observation Date and each Underlying Asset, the [amount] [percentage] set forth in the Autocall Table in the column "Autocall Level" in the row corresponding to such Autocall Observation Date].

- Autocall Level Preceding Performance Method: [Applicable in respect of [[each/the] Autocall Observation Date[s] [falling on the Valuation Date[s] scheduled to fall on [●]]] [Autocall Level Preceding Performance Method is applicable in respect of each Autocall Observation Date as set forth in the Autocall Table in the column "Autocall Level" in the row corresponding to such Autocall Observation Date] [Not Applicable].

(delete the following sub-paragraphs if "Autocall Level Preceding Performance Method" is Not Applicable)

- Autocall Level Floor: [In respect of [each/the] Autocall Observation Date[s] [falling on the Valuation Date[s] scheduled to fall on [●]]] [●] [In respect of an Autocall Observation Date and each Underlying Asset, the [amount] [percentage] set forth in the Autocall Table in the column "Autocall Level Floor" in the row corresponding to such Autocall Observation Date].

- (d) deleting the Autocall Table on page 1138 of the Base Prospectus in its entirety and replacing it with the following:

AUTOCALL TABLE

[t	[Autocall Observation Date]	[Set of Autocall Averaging Dates]	[Specified Number of [Scheduled Trading Days/Scheduled Commodity Business Days] for the purposes of ["Set of Autocall Averaging Dates"/"Set of Autocall Pricing Dates"]]	[Underlying Asset]	[Autocall Observation Period Start Date] [(Per AOD)]	[Autocall Observation Period End Date] [(Per AOD)]	[Specified Number of [Scheduled Trading Days/Scheduled Commodity Business Days]]	[Automatic Early Redemption Date]	[Automatic Early Redemption Specified Day(s)]	[Autocall Event]	[Autocall Reference Value]	[Autocall Level] [TARN Amount]	[Autocall Event Amount]	[Autocall Level Floor]
[●] (repeat as necessary)	[The [Valuation Date / Pricing Date] / [Averaging Date] scheduled to fall on] [●] [Specify applicable date] (repeat as required)	[Applicable] / [Not Applicable]	(Please specify)	[●] (repeat as necessary)	The [Initial Reference Date] [Valuation Date/ Pricing Date] scheduled to fall on [●] (repeat as required)	The [Valuation Date/ Pricing Date] scheduled to fall on [●] (repeat as required)	[●] [Scheduled Trading Days] [Scheduled Commodity Business Days]	[Specify applicable dates] (repeat as required)	[Specify applicable dates] (repeat as required)	[Best-of] [Worst-of] [Autocall Reference Value] [less than] [greater than] [or equal to] [(the) [its] Autocall Level] [Targeted Accrual Autocall] is applicable (repeat as required)	[Autocall Closing Price] [Autocall Average Price] [Autocall Basket Value] [Autocall Asset Performance] is applicable (repeat as required)	[In respect of [●],] [Specify amount] [or] [●] [of the Asset Initial Price] [of such Asset] (repeat as required)	[Specify amount] (repeat as required)	[Specify amount] (repeat as required)

(e) deleting paragraph 38(i) (*Optional Redemption Date(s) (Call)*) on page 1138 of the Base Prospectus in its entirety and replacing it with the following:

(i) **Optional Redemption Date(s) (Call):** [[●] [, [in each case,] subject to adjustment in accordance with the Business Day Convention] [[or, [in each case,] if later, the] [The] [●] Business Day following [each] [the corresponding] Call Option Notice Date]/[As specified in in the Optional Redemption Table in the column entitled "Optional Redemption Date(s) (Call)"] [, [in each case,] subject to adjustment in accordance with the Business Day Convention].

– **Business Day Convention:** [Following Business Day Convention/ Modified Following Business Day Convention /Modified Business Day Convention /Nearest/Preceding Business Day Convention].

(f) deleting paragraph 40 (*Zero Coupon Note Conditions*) on pages 1139 to 1140 of the Base Prospectus in its entirety and replacing it with the following:

- 40. Zero Coupon Note Conditions:** [Applicable / Not Applicable]. [and subject to the Credit Linked Conditions] (*If Not Applicable, delete the remaining sub-paragraph of this paragraph*)
- (i) Zero Coupon Note FMV Early Redemption: [Applicable] [Not Applicable].
 - (ii) Accreted Value [Applicable] [Not Applicable].
(If Not Applicable, delete the following row)
 - Compounding: [Applicable] [Not Applicable].
 - (iii) Zero Coupon Reference Price: [●][Not Applicable].
 - (iv) Accrual Yield: [●] per cent. [Not Applicable].
 - (v) Day Count Fraction: [●] [Default Day Count Fraction] [Not Applicable].
 - (vi) Accrual Commencement Date: [●] [Not Applicable].
- (g) deleting paragraph 45(iii) (*Trigger Event Conditions (Payout Condition 3) – Trigger Level*) on page 1159 and 1160 of the Base Prospectus in its entirety and replacing it with the following:
- (iii) Trigger Level: [(specify amount)][, being [●] per cent. of the Asset Initial Price] / [In respect of each Underlying Asset, [●] of the Asset Initial Price] / [In respect of each Underlying Asset, the [value] [percentage of the Asset Initial Price of such Underlying Asset] set forth in the Barrier and Trigger Table in the column entitled "Trigger Level" in the row corresponding to such Underlying Asset].
 - Trigger Level Comparative Method: [Not Applicable] [Applicable]
(*delete the following sub-paragraphs if "Trigger Level Comparative Method" is Not Applicable*)
 - Trigger Comparative Asset Price Observation Date: The Valuation Date scheduled to fall on [●].
 - Trigger Level Floor: [In respect of [the/each] Underlying Asset,] [●] [In respect of each Underlying Asset, the [amount] [percentage] set forth in the Barrier and Trigger Table in the column entitled "Trigger Level Floor" in the row corresponding to such Underlying Asset].
 - Trigger Level Preceding Worst Performance Method: [Not Applicable] [Applicable]
(*delete the following sub-paragraphs if "Trigger Level Preceding Worst Performance Method" is Not Applicable*)

- Trigger Asset Price Observation Date: The Valuation Date scheduled to fall on [●].
- Trigger Level Floor: [In respect of [the/each] Underlying Asset,] [●] [In respect of each Underlying Asset, the [amount] [percentage] set forth in the Barrier and Trigger Table in the column entitled "Trigger Level Floor" in the row corresponding to such Underlying Asset].

(h) deleting the table immediately below the words "[include for an issuance of two or more Series of Share Linked Notes or Index Linked Notes where Redemption at the option of the Issuer is applicable:]" on page 1197 of the Base Prospectus in its entirety and replacing it with the following:

ISIN	[Optional Redemption Date(s) (Call)]	[Call Option Notice Date(s)]	[Optional Redemption Amount(s) (Call)]
[●]	[[●] [, [in each case,] subject to adjustment in accordance with the Business Day Convention] [[or, [in each case,] if later, the] [The] [●]]Business Day following [each][the corresponding] Call Option Notice Date]/[As specified in the Optional Redemption Table relating to this Series in the column entitled "Optional Redemption Date(s) (Call)"] [, [in each case,] subject to adjustment in accordance with the Business Day Convention]].	[[●]/Each date set forth in the Optional Redemption Table relating to this Series in the column entitled "Call Option Notice Date(s)".	[In respect of each Optional Redemption Date (Call), [[●]] per Calculation Amount] [the amount set forth in the Optional Redemption Table relating to this Series in the column "Optional Redemption Amount(s) (Call)" in the row corresponding to such Optional Redemption Date (Call)]. [Accrued interest payable].

11. **Amendments to the section entitled "General Information"**

The information in the section entitled "*General Information*" is amended and supplemented by:

(a) deleting the no significant change and no material adverse change statement in sub-section 3 entitled "*No significant change in the financial position or financial performance and no material adverse change prospects*" on page 1474 of the Base Prospectus in its entirety and replacing it with the following:

"There has been no significant change in the financial position or financial performance of the Issuer since 30 June 2023. There has been no material adverse change in the prospects of the Issuer since 31 December 2022.";

- (b) deleting sub-section 4 entitled "*Litigation*" on page 1474 of the Base Prospectus in its entirety and replacing it with the following:

"4. Litigation

"Save as disclosed in (i) "Legal Proceedings" of Note 27 to the Financial Statements (pages 210 to 223) of GSG's 2022 Form 10-K and (ii) "Legal Proceedings" of Note 27 to the Financial Statements (pages 88 to 101) of GSG's 2023 Second Quarter Form 10-Q, there have been no governmental, legal or arbitration proceedings (including any such proceedings which are pending or threatened of which the Issuer is aware) during the 12 months before the date of this Base Prospectus (as supplemented to, and including, the date of Prospectus Supplement No. 4) which may have, or have had in the recent past, significant effects on the Issuer's financial position or profitability."; and

- (c) deleting sub-section 5 entitled "*Availability of Documents*" on pages 1474 to 1475 of the Base Prospectus in its entirety and replacing it with the following:

"5. Availability of Documents

Copies of the following documents will be made available for at least 10 years and may be obtained free of charge upon request during normal business hours from the specified office of the Issuer and the office of the Paying Agent in Luxembourg and each of the Paying Agents (save that where the relevant Paying Agent is the Principal Programme Agent or the Fiscal Agent, such copy may be obtained free of charge upon written request during normal office hours from the specified office of the Fiscal Agent (and the Principal Programme Agent), subject to the relevant holder providing a proof of holding and identity in a form satisfactory to the Fiscal Agent (or the Principal Programme Agent)) and (in the case of (i), on <https://www.goldmansachs.com/investor-relations/corporate-governance/corporate-governance-documents/re-stated-certificate-5-2-14.pdf> and in the case of (ii) to (xxix) on the website of the Issuer at <https://www.goldmansachs.com/investor-relations/>):

- (i) the certificate of incorporation of GSG;
- (ii) GSG's 18 April 2023 Form 8-K;
- (iii) GSG's 17 January 2023 Form 8-K;
- (iv) GSG's 18 October 2022 Form 8-K;
- (v) GSG's 18 July 2022 Form 8-K;
- (vi) GSG's 18 January 2022 Form 8-K;
- (vii) GSG's 13 July 2021 Form 8-K;
- (viii) GSG's 14 April 2021 Form 8-K;
- (ix) GSG's 2023 Second Quarter Form 10-Q;
- (x) GSG's 2023 First Quarter Form 10-Q;
- (xi) GSG's 2022 Third Quarter Form 10-Q;
- (xii) GSG's 2022 Second Quarter Form 10-Q;
- (xiii) GSG's 2022 First Quarter Form 10-Q;
- (xiv) GSG's 2021 Third Quarter Form 10-Q;
- (xv) GSG's 2021 Second Quarter Form 10-Q;
- (xvi) GSG's 2021 First Quarter Form 10-Q;

- (xvii) GSG's 2023 Proxy Statement;
- (xviii) GSG's 2022 Proxy Statement;
- (xix) GSG's 2021 Proxy Statement;
- (xx) GSG's 2022 Form 10-K;
- (xxi) GSG's 2021 Form 10-K;
- (xxii) GSG's 2020 Form 10-K;
- (xxiii) GSG's 2019 Form 10-K;
- (xxiv) the Programme Agency Agreement;
- (xxv) the Deed of Covenant;
- (xxvi) the Issue Terms for each Tranche or Series of Securities that are listed on the Official List of the Luxembourg Stock Exchange or any other stock exchange;
- (xxvii) a copy of the Base Prospectus;
- (xxviii) a copy of any supplement to the Base Prospectus and Issue Terms; and
- (xxix) all reports, letters and other documents, balance sheets, valuations and statements by any expert any part of which is extracted or referred to in this Base Prospectus."

Applicable Final Terms

The amendments included in paragraphs 2 (*Amendments to the section entitled "General Terms and Conditions of the Instruments"*) to 10 (*Amendments to the section entitled "Form of Pricing Supplement (Notes)"*) of this Prospectus Supplement shall only apply to Final Terms, the date of which falls on or after the date of approval of this Prospectus Supplement.

Interpretation

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

References to the Base Prospectus shall hereafter mean the Base Prospectus as supplemented by this Prospectus Supplement.

U.S. notice

This Prospectus Supplement is not for use in, and may not be delivered to or inside, the United States.

The date of this Prospectus Supplement is 6 September 2023