|  |  |
| --- | --- |
| Term Sheet dated {{trade\_date}}  **{% for issuer in issuers %}{{issuer.name}}{% if loop.revindex0 == 1%} and {%else%}{%if loop.last == False %}, {%endif%}{%endif%}{% endfor%}**  **{{programme.type}}**  **{{currency.notional}} {{size}}{% if is\_fungible==True%} Tap of {{currency.notional}} {{fungible.original\_size}} {%if interest.type=="Fixed Rate"%}{{interest.fixed\_rate}}%{%endif%} {{status\_of\_the\_notes}} {{interest.type}} {%else%}{% if redemption.type == "Call"%}{{redemption.callable\_structure}}{%endif%}{% if issuance\_category=="Social Bonds"%}Social {%elif issuance\_category=="Green Bonds"%}Green {%elif issuance\_category=="Sustainable Bonds"%}Sustainable {%endif%} {{status\_of\_the\_notes}} {%if interest.type=="Fixed Rate"%}{{interest.fixed\_rate}}% {%endif%}{{interest.type}}{%endif%} Notes due {{redemption.maturity\_date}} (the "**Notes**"){% if currency.settlement is defined %}**  **payable in {{currency.settlement}}{%endif%}** | |
|  | |
| **Issuer** | {% for issuer in issuers %}{{issuer.name}} (LEI: {{issuer.lei}}){% if loop.revindex0 == 1%} and {%else%}{%if loop.last == False %}, {%endif%}{%endif%}{%endfor%} |
| **Issuer Rating** | {% for issuer in issuers %}{{issuer.name}}: {% for rating in issuer.ratings %}{{rating.agency}}: {{rating.value}} ({{rating.outlook}}){% if loop.revindex0 == 1%} and {%else%}{%if loop.last == False %}, {%endif%}{%endif%}{%endfor%}{% if loop.revindex0 == 1%}  {%else%}{%if loop.last == False %}  {%endif%}{%endif%}{%endfor%}{% if guarantors is defined %} |
| **Guarantor** | {% for guarantor in guarantors %}{{guarantor.name}} {% if garantor.lei is defined %}(LEI: {{guarantor.lei}}){%endif%}{% if loop.revindex0 == 1%} and {%else%}{%if loop.last == False %}, {%endif%}{%endif%}{%endfor%} |
| **Guarantor Rating** | {% for guarantor in guarantors %}{{guarantor.name}}  {% for rating in guarantor.ratings %}{{rating.agency}}: {{rating.value}} ({{rating.outlook}})  {%endfor%}  {%endfor%}{%endif%} {% if rating\_type == "Product" %} |
| **Product Rating** | {% for rating in ratings %}{{rating.agency}}: {{rating.value}} ({{rating.outlook}})  {%endfor%}{% elif rating\_type == "Issue"%} |
| **Expected Issue Rating** | {% for rating in ratings %}{{rating.agency}}: {{rating.value}} ({{rating.outlook}})  {%endfor%}{%endif%} |
| **Currency** | {{currency.notional}}{% if currency.settlement is defined %}, payable in {{currency.settlement}}{%endif%}{% if series\_number is defined%} |
| **Series Number** | {{series\_number}}{%endif%} |
| **Issuance Type** | {{security\_type}} |
| **Form of the Notes** | {{selling\_restrictions}} {{form.form\_of\_the\_notes}}{%if form.global\_note\_type is defined %} |
| **Note Type** | {{form.global\_note\_type}}{%endif%}{% if ecb\_eligible is defined %} |
| **ECB Eligible** | {% if ecb\_eligible == True %}Yes{%else%}No{%endif%}{%endif%} |
| **Status of the Notes** | {{status\_of\_the\_notes}} |
| **{% if is\_fungible==True%}Tranche {%endif%}Nominal Amount** | {{currency.notional}} {{size}}{% if is\_fungible==True%} |
| **Series Nominal Amount** | {{currency.notional}} {{fungible.new\_total\_size}} ({{currency.notional}} {{size}} on the existing {{currency.notional}} {{fungible.original\_size}} issue){%endif%} |
| **Specified Denominations** | {{currency.notional}} {% for denom in denominations %}{{denom.min\_denom}}{% if denom.increment is defined %} x {{currency.notional}} {{denom.increment}}{%endif%}{% if loop.revindex0 == 1%} and {%else%}{%if loop.last == False %}, {%endif%}{%endif%}{%endfor%} |
| **Trade Date** | {{trade\_date}} |
| **Settlement Date** | {{settlement\_date}} |
| **Maturity Date** | {{redemption.maturity\_date}} |
| **Interest Payment Date(s)** | {% if interest.type == "Zero Coupon" %}Not Applicable{%else%}{{interest.payment\_frequency}} on {% for date in interest.annual\_interest\_payment\_dates %}{{date}}{% if loop.revindex0 == 1%} and {%else%}{%if loop.last == False %}, {%endif%}{%endif%}{%endfor%}{% if interest.initial\_stub\_type != "None" %} commencing with a {{interest.initial\_stub\_type}} coupon,{%endif%}{% if interest.last\_stub\_type!="None" %} ending with a {{interest.last\_stub\_type }} coupon,{%endif%} up to and including the Maturity Date{% if bond\_fallback\_provisions is defined%}, subject to the Settlement Disruption Event and Fallback Provisions{%endif%}{%endif%} |
| **First Interest Payment Date** | {% if interest.type == "Zero Coupon" %}Not Applicable{%else%}{{interest.first\_interest\_payment\_date}}{%endif%} |
| **Rate of Interest** | {%if interest.type == "Fixed Rate" %}{{interest.fixed\_rate}}%, *per* *annum* payable {{interest.payment\_frequency}} in arrear{%elif interest.type == "Floating Rate" %}Floating rate based on {{interest.floating\_basis}} plus {{interest.margin}} basis points, payable {{interest.payment\_frequency}} in arrear{% elif interest.type == "Zero Coupon"%}Not Applicable{%endif%}{%if interest.type == "Floating Rate" %}{% if interest.floating\_basis\_type == "Overnight Rate" %} |
| **Reference Rate**{% if bond\_fallback\_provisions is defined%} **(details in the Annex){%endif%}** | {{interest.overnight\_calculation\_type}} {{interest.floating\_basis}}, calculated in accordance with the Terms and Conditions set out in the Base Prospectus.{% if interest.overnight\_determination\_method != "Index Determination" %} |
| **Observation Method** | {{interest.overnight\_observation\_method}} |
| **{{interest.overnight\_observation\_method}} Period** | {{interest.number\_of\_days }} {{interest.relevant\_financial\_centre\_for\_fixing}} {% if interest.floating\_basis == "SONIA" %}Banking{%else%}Business{%endif%} Day{% if interest.number\_of\_days > 1 %}s{%endif%}{%endif%}{%endif%}{% if interest.min\_interest\_rate is defined%} |
| **Minimum Interest Rate** | The minimum interest rate will be {{interest.min\_interest\_rate}}%{%endif%}{% if interest.max\_interest\_rate is defined%} |
| **Maximum Interest Rate** | The maximum interest rate will be {{interest.max\_interest\_rate}}%{%endif%} |
| **Interest Determination Date(s)** | {% if interest.number\_of\_days >0 %}{{interest.number\_of\_days}} {{ interest.relevant\_financial\_centre\_for\_fixing }} {% if interest.floating\_basis == "SONIA" %}Banking{%else%}Business{%endif%} Days prior to the {% if interest.interest\_fixing\_reference\_date == "Interest Period Start Date" %}start of the next interest period{%elif interest.interest\_fixing\_reference\_date == "Interest Period End Date"%}end of the interest period{%elif interest.interest\_fixing\_reference\_date == "Interest Payment Date"%}next Interest Payment Date{%else%}Maturity Date{%endif%}{%else%}The first {{interest.relevant\_financial\_centre\_for\_fixing}} {% if interest.floating\_basis == "SONIA" %}Banking{%else%}Business{%endif%} Day of each{%endif%} taken from {{ interest.screen\_rate\_source }} page {{interest.screen\_rate\_page}}{%endif%}{%if interest.type!="Floating Rate" %}{% if pricing.benchmark\_reference is defined %} |
| **Benchmark** | {{pricing.benchmark\_reference}}{%endif%}{% if pricing.benchmark\_price is defined %} |
| **Benchmark Price** | {{pricing.benchmark\_price}}%{%endif%}{% if pricing.benchmark\_reference\_yield is defined %} |
| **Benchmark Yield** | {{ pricing.benchmark\_reference\_yield}}%{%endif%}{% if pricing.mid\_swap\_yield is defined %} |
| **Mid-swap Yield** | {{pricing.mid\_swap\_yield}}%{%endif%}{% if pricing.reoffer\_spread\_to\_benchmark is defined %} |
| **Re-Offer Spread vs. Benchmark** | {% if pricing.reoffer\_spread\_to\_benchmark >=0%}+ {%else%}- {%endif%}{{pricing.reoffer\_spread\_to\_benchmark}}bps{%endif%}{% if pricing.reoffer\_spread\_to\_mid\_swap is defined %} |
| **Re-Offer spread vs. Mid swap** | {% if pricing.reoffer\_spread\_to\_mid\_swap >=0%}+ {%else%}- {%endif%}{{ pricing.reoffer\_spread\_to\_mid\_swap}}bps{%endif%}{% if pricing.reoffer\_yield is defined %} |
| **Re-Offer Yield** | {{pricing.reoffer\_yield}}%{%endif%}{%else%}{% if pricing.reoffer\_spread is defined %} |
| **Re-Offer Spread** | {{interest.floating\_basis}} {% if pricing.reoffer\_spread>=0%}+ {%else%}- {%endif%}{{pricing.reoffer\_spread}}bps{%endif%}{%endif%}{% if pricing.reoffer\_price is defined %} |
| **Re-Offer Price** | {{pricing.reoffer\_price}}%{%endif%}{% if pricing.issue\_price is defined %} |
| **{% if is\_fungible %}Tap {% endif %}Issue Price** | {{pricing.issue\_price}}%{%endif%}{% if commission\_percentage is defined %} |
| **Net Fees** | {{commission\_percentage}}%{%endif%}{% if pricing.all\_in\_issuer\_price is defined %} |
| **All-in Issuer Price** | {{ pricing.all\_in\_issuer\_price}}%{%endif%}{% if interest.type != "Floating Rate" %}{% if pricing.all\_in\_issuer\_yield is defined %} |
| **All-In Issuer Yield** | {{pricing.all\_in\_issuer\_yield}}%{%endif%}{% if pricing.all\_in\_issuer\_spread\_vs\_benchmark is defined %} |
| **All-in Spread vs. Benchmark** | {% if pricing.all\_in\_issuer\_spread\_vs\_benchmark>=0%}+ {%else%}- {%endif%}{{pricing.all\_in\_issuer\_spread\_vs\_benchmark}} bps{%endif%}{%else%}{% if pricing.all\_in\_issuer\_spread is defined %} |
| **All-In Issuer Spread** | {{interest.floating\_basis}} {% if pricing.all\_in\_issuer\_spread>=0%}+{%else%}-{%endif%}{{pricing.all\_in\_issuer\_spread}} bps{% endif %}{%endif%}{%if interest.type == "Floating Rate"%}{% if is\_fungible==False%}{%if interest.first\_stub\_type != "None" or interest.last\_stub\_type != "None"%}{%if interest.linear\_interpolation is defined%} |
| **Linear Interpolation** | {{interest.linear\_interpolation}}{%endif%}{%endif%}{%endif%}{%endif%}{% if is\_fungible ==True%} |
| **Tap Accrued Interest** | {{currency.notional}} {{fungible.accrued\_interest\_notional}} ({{ fungible.accrued\_interest\_days}} days){%endif%} |
| **{% if is\_fungible ==True %}Tap {%endif%}Net Proceeds** | {{currency.notional}} {{net\_proceeds}} |
| **Redemption Price** | {{redemption.price}}% |
| **Day Count Fraction** | {{interest.day\_count\_fraction}} |
| **Business Day Convention** | {{interest.business\_day\_convention}} {{interest.business\_day\_adjustment}} |
| **Business Days** | Payments: {% for days in interest.business\_days\_for\_payment %}{{days}}{% if loop.revindex0 == 1%} and {%else%}{%if loop.last == False %}, {%endif%}{%endif%}{%endfor%}{%if interest.type == "Floating Rate"%}  Calculation: {{interest.relevant\_financial\_centre\_for\_fixing}}{%endif%}{% if redemption.type == "Call"%} |
| **Issuer Call** | Issuer Optional Call Applicable: {% for date in redemption.call\_optional\_redemption\_dates %}{{date}}{% if loop.revindex0 == 1%} and {%else%}{%if loop.last == False %}, {%endif%}{%endif%}{%endfor%} |
| **Optional Redemption Price** | {{redemption.call\_optional\_redemption\_price}}%{%endif%}{% if redemption.call\_features != "None"%} |
| **{% if redemption.type == "Call"%}Additional {%endif%}Early Redemption Features** | {% for feature in redemption.call\_features %}{% if feature == "Par Call" %}{{redemption.call\_par\_call\_term}}-month {{feature}}{%elif feature == "Clean-up Call" %}{{feature}} ({{clean\_up\_call\_redemption\_amount}}%){%else%}{{feature}}{%endif%}{%if loop.last == False %}, {%endif%}{%endfor%}{%endif%}{%if redemption.change\_of\_control\_put\_required==True%} |
| **Change of Control Put Option** | Applicable{%endif%}{% if other\_provisions.negative\_pledge\_details is defined %} |
| **Negative Pledge** | {{other\_provisions.negative\_pledge\_details}}{%endif%}{% if other\_provisions.events\_of\_default is defined %} |
| **Events of Default** | {{other\_provisions.events\_of\_default}}{%endif%}{% if bond\_fallback\_provisions is defined %} |
| **Settlement Disruption Event and Currency Fallback Provisions** | {{bond\_fallback\_provisions}}{%endif%}{% if use\_of\_proceeds is defined %} |
| **Use of Proceeds** | {{use\_of\_proceeds}}{%endif%} |
| **Product Governance/Target Market** | Target Market: {{product\_governance.target\_market}}  {{product\_governance.target\_market\_verbose}}{% if method\_of\_distribution=="NSYN"%} |
| **Sole Manager** | Non-syndicated: {% for dealer in dealers if dealer.role=="Sole Manager" %}{{dealer.name}}{% if dealer.country is defined %} ({{dealer.country}}){%endif%}{%endfor%}{%else%} {% set existing\_roles = dealers|map(attribute='role')|list %}{% if "Lead Manager & Sole Bookrunner" in existing\_roles%} |
| **Lead Manager & Sole Bookrunner** | {% for dealer in dealers if dealer.role=="Lead Manager & Sole Bookrunner" %}Lead Manager & Sole Bookrunner: {{dealer.name}}{% if dealer.country is defined %} ({{dealer.country}}){%endif%}{% if loop.revindex0 == 1%} and {%else%}{%if loop.last == False %}, {%endif%}{%endif%}{%endfor%}{%endif%}{% if "Lead Manager" in existing\_roles%} |
| **Lead Manager** | {% for dealer in dealers if dealer.role=="Lead Manager" %}{{dealer.name}}{% if dealer.country is defined %} ({{dealer.country}}){%endif%}{% if loop.revindex0 == 1%} and {%else%}{%if loop.last == False %}, {%endif%}{%endif%}{%endfor%}{%endif%}{% if " Joint-Lead Manager" in existing\_roles%} |
| **Joint Lead Manager**s | {% for dealer in dealers if dealer.role=="Joint-Lead Manager" %}{{dealer.name}}{% if dealer.country is defined %} ({{dealer.country}}){%endif%}{% if loop.revindex0 == 1%} and {%else%}{%if loop.last == False %}, {%endif%}{%endif%}{%endfor%}{%endif%}{% if "Senior Co-lead Manager" in existing\_roles%} |
| **Senior Co-lead Manager(s)** | {% for dealer in dealers if dealer.role=="Senior Co-lead Manager" %}{{dealer.name}}{% if dealer.country is defined %} ({{dealer.country}}){%endif%}{% if loop.revindex0 == 1%} and {%else%}{%if loop.last == False %}, {%endif%}{%endif%}{%endfor%}{%endif%}{% if "Co-lead Manager" in existing\_roles%} |
| **Co-lead Manager(s)** | {% for dealer in dealers if dealer.role=="Co-lead Manager" %}{{dealer.name}}{% if dealer.country is defined %} ({{dealer.country}}){%endif%}{% if loop.revindex0 == 1%} and {%else%}{%if loop.last == False %}, {%endif%}{%endif%}{%endfor%}{%endif%}{%endif%} |
| **Issuing and Paying Agent** | {{agents.issuing\_and\_paying\_agent.name}}{% if agents.calculation\_agent is defined%} |
| **Calculation Agent** | {{agents.calculation\_agent.name}}{%endif%}{% if interest.type=="Floating Rate"%}{% if agents.determination\_agent is defined %} |
| **Determination Agent** | {{agents.determination\_agent.name}}{%endif%}{% endif%} |
| **ISIN / Common Code** | {% if identifiers.isin\_code is defined %}{%if is\_fungible==True%}{%if fungible.fungibility\_status=="Immediately fungible"%}{{identifiers.isin\_code}} (immediately fungible with the ISIN of the existing issue){%else%}{{fungible.identifiers.isin\_code}} (temporary ISIN) (fungible 40 days after Settlement Date, when it will be fungible with the initial tranche) then {{identifiers.isin\_code}}{%endif%}{%else %}{{identifiers.isin\_code}}{%endif%}{%endif%}{% if identifiers.common\_code is defined %} / {%if is\_fungible==True%}{%if fungible.fungibility\_status=="Immediately fungible"%}{{identifiers.common\_code}} (immediately fungible with the Common Code of the existing issue){%else%}{{fungible.identifiers.common\_code}} (temporary Common Code) (fungible 40 days after Settlement Date, when it will be fungible with the initial tranche) then {{identifiers.common\_code}}{%endif%}{%else %}{{identifiers.common\_code}}{%endif%}{%endif%}{% if identifiers.wkn\_code is defined %} |
| **WKN** | {{wkn\_code}}{%endif%}{% if identifiers.cfi\_code is defined %} |
| **CFI** | {{cfi\_code}}{%endif%}{% if identifiers.fisn\_code is defined %} |
| **FISN** | {{fisn\_code}}{%endif%}{% if identifiers.cusip\_code is defined %} |
| **CUSIP** | {{cusip\_code}}{%endif%}{% if identifiers.cins\_code is defined %} |
| **CINS** | {{cins\_code}}{%endif%}{% if identifiers.cmu\_code is defined %} |
| **CMU Code** | {{cmu\_code}}{%endif%}{% if identifiers.sedol\_code is defined %} |
| **SEDOL** | {{sedol\_code}}{%endif%}{% if identifiers.valoren\_code is defined %} |
| **Valoren Number** | {{valoren\_code}}{%endif%} |
| **Listing** | {% if is\_listed ==True %}{{listing.exchanges}}{%else%}Not listed{%endif%} |
| **Governing Law** | {{governing\_law}} law |
| **Clearing System(s)** | {{clearing.clearing\_system}} |
| **TEFRA Category** | {% if tefra\_category == "RULC" %}TEFRA C{%elif tefra\_category == "RULD" %}TEFRA D{%else%}Not Applicable{%endif%} |
| **Documentation** | As per the documentation relating to the Issuer's {{programme.currency}} {{programme.limit}} billion {{programme.type}} |
| **Selling Restrictions** | As per the Notes Documentation |

{% if bond\_fallback\_provisions is defined %}

**Annex:**

{{bond\_fallback\_provisions}}{%endif%}