*Form of Final Terms for Certain Structured Notes with a denomination of at least €100,000 to be admitted to trading on the Main Securities Market of the Irish Stock Exchange*

*Mall för Slutliga Villkor för Särskilda Strukturerade Lån med valörer om minst €100 000 som ska bli föremål för handel på Irish Stock Exchanges Main Securities Market.*

**[IMPORTANT NOTICE**

**VIKTIGT MEDDELANDE**

**In accessing the attached final terms (the "Final Terms") you agree to be bound by the following terms and conditions.**

**Genom att ta del av de bilagda slutliga villkoren ("Slutliga Villkoren") godkänner du att bli bunden av följande villkor.**

The information contained in the Final Terms may be addressed to and/or targeted at persons who are residents of particular countries only as specified in the Final Terms and/or in the Base Prospectus (as defined in the Final Terms) and is not intended for use and should not be relied upon by any person outside those countries and/or to whom the offer contained in the Final Terms is not addressed. **Prior to relying on the information contained in the Final Terms, you must ascertain from the Final Terms and/or the Base Prospectus whether or not you are an intended addressee of the information contained therein.**

Informationen i dessa Slutliga Villkor är endast adresserad till och/eller riktad till personer som bor i de särskilda länder som anges i de Slutliga Villkoren och/eller i Grundprospektet (definierat i de Slutliga Villkoren) och är inte ämnad för användning och ska inte förlitas på av någon person utanför de länderna och/eller till vilka erbjudandet i dessa Slutliga Villkor inte är adresserat. **Innan du förlitar dig på innehållet i dessa Slutliga Villkor måste du säkerställa att du är en avsedd adressat av informationen i de Slutliga Villkoren och/eller Grundprospektet.**

Neither the Final Terms nor the Base Prospectus constitutes an offer to sell or the solicitation of an offer to buy securities in the United States or in any other jurisdiction in which such offer, solicitation or sale would be unlawful prior to registration, exemption from registration or qualification under the securities law of any such jurisdiction.

Varken de Slutliga Villkoren eller Grundprospektet utgör ett erbjudande att sälja eller en inbjudan att köpa värdepapper i USA eller i någon annan jurisdiktion i vilka ett sådant erbjudande, inbjudan eller försäljning skulle vara olagligt innan de har registrerats, ett undantag från registrering har erhållits eller enligt annan bestämmelse under värdepapperslagarna i en sådan jurisdiktion.

The securities described in the Final Terms and the Base Prospectus have not been, and will not be, registered under the U.S. Securities Act of 1933, as amended (the "**Securities Act**") and may not be offered or sold directly or indirectly within the United States or to, or for the account or benefit of, U.S. persons or to persons within the United States of America (as such terms are defined in Regulation S under the Securities Act ("**Regulation S**")). The securities described in the Final Terms will only be offered in offshore transactions to non-U.S. persons in reliance upon Regulation S.]

De värdepapper som beskrivs i de Slutliga Villkoren och i Grundprospektet har inte, och kommer inte, registreras i enlighet med U.S. Securities Act of 1933, såsom den har ändrats ("**Securities Act**") och får inte erbjudas eller säljas direkt eller indirekt inom USA eller till, för, eller till förmån för, amerikanska medborgare eller till personer i USA (såsom termerna definieras i Regulation S i Securities Act ("**Regulation S**")). De värdepapper som beskrivs i dessa Slutliga Villkor kommer endast erbjudas i offshore-transaktioner till icke-amerikanska medborgare i enlighet med Regulation S.

[These Final Terms have not been registered as a prospectus with the Monetary Authority of Singapore. Accordingly, these Final Terms and any other document or material in connection with the offer or sale, or invitation for subscription or purchase, of Notes may not be circulated or distributed, nor may Notes be offered or sold, or be made the subject of an invitation for subscription or purchase, whether directly or indirectly, to persons in Singapore other than (i) to an institutional investor under Section 274 of the Securities and Futures Act, Chapter 289 of Singapore (the "**SFA**"), (ii) to a relevant person pursuant to Section 275(1), or any person pursuant to Section 275(1A), and in accordance with the conditions specified in Section 275, of the SFA, or (iii) otherwise pursuant to, and in accordance with the conditions of, any other applicable provision of the SFA.

1. Where the Notes are subscribed or purchased under Section 275 of the SFA by a relevant person which is:
   1. a corporation (which is not an accredited investor (as defined in Section 4A of the SFA)) the sole business of which is to hold investments and the entire share capital of which is owned by one or more individuals, each of whom is an accredited investor; or
   2. a trust (where the trustee is not an accredited investor) whose sole purpose is to hold investments and each beneficiary of the trust is an individual who is an accredited investor,

securities (as defined in Section 239(1) of the SFA) of that corporation or the beneficiaries’ rights and interest (howsoever described) in that trust shall not be transferred within six months after that corporation or that trust has acquired the Notes pursuant to an offer made under Section 275 of the SFA except:

(1) to an institutional investor or to a relevant person defined in Section 275(2) of the SFA, or to any person arising from an offer referred to in Section 275(1A) or Section 276(4)(i)(B) of the SFA;

(2) where no consideration is or will be given for the transfer;

(3) where the transfer is by operation of law;

(4) as specified in Section 276(7) of the SFA; or

(5) as specified in Regulation 32 of the Securities and Futures (Offers of Investments) (Shares and Debentures) Regulations 2005 of Singapore.

No Notes linked to collective investment schemes (as defined under the SFA) may be offered or sold, or be made the subject of an invitation for subscription or purchase, whether directly or indirectly, to persons in Singapore.][[1]](#footnote-2)

[Dessa Slutliga Villkor har inte registrerats som ett prospekt hos den relevanta singaporianska myndigheten i enlighet med kapitel 289 i den singaporianska lagen om värdepappershandel ("**SLVP**"). Dessa Slutliga Villkor samt varje annat dokument eller material som tillhandahålls i anslutning till erbjudande eller försäljning, eller inbjudan till teckning, av Lånen får inte cirkuleras eller på annat sätt distribueras. Inte heller får erbjudande eller försäljning, eller erbjudande om teckning, av Lånen, varken direkt eller indirekt, riktas till personer i Singapore annat än (i) till institutionella investerare enligt avsnitt 274 i SLVP, (ii) till en relevant person enligt avsnitt 275(1), eller någon person enligt avsnitt 275(1A), samt i enlighet med villkoren som specificeras i avsnitt 275, i SLVP eller (iii) annars i enlighet med övriga bestämmelser i SLVP.

1. Om Lånen tecknas eller köps enligt avsnitt 275 SLVP av en relevant person som är:
   1. ett bolag (vilket inte är en ackrediterad investerare (såsom definierat i avsnitt 4A SLVP)) vars enda verksamhet är att inneha investeringstillgångar och vars hela aktiekapital ägs av en eller flera individer, vilka var och en är en ackrediterad investerare; eller
   2. en trust (där förvaltaren inte är en ackrediterad investerare) vars enda verksamhet är att inneha investeringstillgångar och där varje förmånstagare är en individ som är en ackrediterad investerare,

får värdepapper (såsom definieras i avsnitt 239(1) SLVP) i det bolaget eller förmånstagarnas rättigheter och intressen (hurän de beskrivits) i den trusten inte överföras inom sex månader efter det att bolaget eller trusten förvärvat Lånen enligt med ett erbjudande enligt 275 SLVP, förutom:

(1) till en institutionell investerare eller till en relevant person såsom definierad i avsnitt 275(2) SLVP, eller till någon person som uppkommer till följd av ett erbjudande som hänvisas till i avsnitt 275(1a) eller avsnitt 276(4)(i)(B) SLVP;

(2) där ingen prestation ges eller kommer att ges för överlåtelsen;

(3) där överlåtelsen följer av tillämplig lag;

(4) under de förutsättningar som anges i avsnitt 276(7) SLVP; eller

(5) i enlighet med förordning 32 i Securities and Futures (Offers of Investments) (Shares and Debentures) Regulations 2005 av Singapore.

Inga Lån som hör till kollektiva investeringsprogram (såsom definieras i SLVP) får erbjudas eller säljas, eller erbjudas att tecknas eller köpas, varken direkt eller indirekt, till personer i Singapore.][[2]](#footnote-3)

**Final Terms dated [•]**

**Slutliga Villkor daterade [•]**

**[NORDEA BANK AB (PUBL) / NORDEA BANK FINLAND PLC]**

**Issue of [Aggregate Nominal Amount of Tranche] [Title of Notes]**

**under the €15,000,000,000**

**Structured Note Programme**

**[NORDEA BANK AB (PUBL) / NORDEA BANK FINLAND PLC]**

**Utgivande av [Sammanlagt Nominellt Belopp av Tranch] [Namn på Lån]**

**under ett €15 000 000 000**

**Program för Strukturerade Lån**

The Base Prospectus referred to below (as completed by these Final Terms) has been prepared on the basis that any offer of Notes in any Member State of the European Economic Area which has implemented the Prospectus Directive (each, a "**Relevant Member State**") will be made pursuant to an exemption under the Prospectus Directive, as implemented in that Member State, from the requirement to publish a prospectus for offers of the Notes. Accordingly any person making or intending to make an offer in that Member State of the Notes may only do so in circumstances in which no obligation arises for the Issuer to publish a prospectus pursuant to Article 3 of the Prospectus Directive or supplement a prospectus pursuant to Article 16 of the Prospectus Directive, in each case, in relation to such offer. The Issuer has not authorised, and it does not authorise, the making of any offer of Notes in any other circumstances.

Grundprospektet som det hänvisas till nedan (som kompletteras av dessa Slutliga Villkor) har tagits fram under förutsättningen att varje erbjudande om Lån i varje Medlemsstat i det Europeiska Ekonomiska Samarbetsområdet som har genomfört Prospektdirektivet (var och en benämnda en "**Relevant** **Medlemsstat**") kommer att göras med stöd av ett undantag i Prospektdirektivet, såsom det har genomförts i den Medlemsstaten, från kravet på att publicera ett prospekt för erbjudanden om Lån. Följaktligen kan personer som lämnar eller som avser att lämna erbjudanden avseende Lånen göra det enbart under omständigheter då ingen förpliktelse uppstår för Emittenten eller något Emissionsinstitut att publicera ett prospekt i enlighet med Artikel 3 i Prospektdirektivet eller att komplettera ett prospekt i enlighet med Artikel 16 i Prospektdirektivet, i bägge fall i samband med ett sådant erbjudande. Varken Emittenten eller något Emissionsinstitut har godkänt, eller godkänner, att några erbjudanden avseende Lånen görs under några andra omständigheter.

The expression "**Prospectus Directive**" means Directive 2003/71/EC (as amended, including by Directive 2010/73/EU) **provided, however, that** all references in this document to the "Prospectus Directive" in relation to any Member State of the European Economic Area refer to Directive 2003/71/EC (as amended), and include any relevant implementing measure in the relevant Member State.]

Uttrycket "**Prospektdirektivet**" avser direktivet 2003/71/EG (med gjorda ändringar, inklusive 2010 års ändringsdirektiv 2010/73/EU) **dock att** alla hänvisningar i detta dokument till "Prospektdirektivet" i relation till varje Medlemsstat i det Europeiska Ekonomiska Samarbetsområdet hänvisar till direktiv 2003/71/EG (med gjörda ändringar), och inkluderar varje relevant implementeringsåtgärd i den relevanta Medlemsstaten).]

PART A – CONTRACTUAL TERMS

DEL A – KONTRAKTUELLA VILLKOR

Terms used herein shall be deemed to be defined as such for the purposes of the Conditions (the "**Conditions**") set forth in the [original base prospectus dated [16 April 2013/20 December 2013/19 December 2014/18 December 2015] and which are incorporated by reference into the][[3]](#footnote-4) Base Prospectus dated 19 December 2016 [and the supplemental Base Prospectus dated [•]] [which [together] constitute[s] a base prospectus (the "**Base Prospectus**") for the purposes of the Prospectus Directive[[4]](#footnote-5)]. This document constitutes the Final Terms of the Notes described herein [for the purposes of Article 5.4 of the Prospectus Directive[[5]](#footnote-6)] and must be read in conjunction with the Base Prospectus. Full information on the Issuer and the offer of the Notes is only available on the basis of the combination of these Final Terms and the Base Prospectus [as so supplemented]. The Base Prospectus [and the base prospectus supplement[s]] and these Final Terms are available for viewing during normal business hours at, and copies may be obtained from, the principal office of the Issuer at [Smålandsgatan 17, SE-105 71 Stockholm, Sweden/Satamaradankatu 5, FI-00020 Nordea, Finland] and from [www.nordea.com/www.nordea.no/www.nordea.no/www.nordea.dk].

Ord som används häri ska anses ha samma innebörd som i Villkoren ("**Villkoren**") som anges i [det ursprungliga grundprospektet daterat [16 april 2013/20 december 2013/19 december 2014/18 December 2015] och vilka är införlivade genom hänvisning till i][[6]](#footnote-7) Grundprospektet daterat 19 december 2016 [och i tillägg till Grundprospektet daterat [•]] [vilka/[et] [tillsammans] utgör ett grundprospekt ("**Grundprospektet**") i Prospektdirektivets mening[[7]](#footnote-8)]. Det här dokumentet utgör de Slutliga Villkoren för Lånen som beskrivs häri [i enlighet med artikel 5.4 i Prospektdirektivet[[8]](#footnote-9)] och måste läsas tillsammans med Grundprospektet. Fullständig information om Emittenten och erbjudandet om Lån kan endast fås genom dessa Slutliga Villkor och Grundprospektet (tillsammans med eventuella tillägg) i kombination. Grundprospektet [och tillägg till Grundprospektet] och kopior av dessa Slutliga Villkor finns tillgängliga för granskning under normal arbetstid och kopior kan erhållas från Emittentens huvudkontor på [Smålandsgatan 17, 105 71 Stockholm, Sverige/Aleksis Kiven katu 9, 00020 Nordea, Helsinki, Finland] och på [www.nordea.com/www.nordea.no/www.nordea.no/www.nordea.dk].

*[Include whichever of the following apply or specify as "Not Applicable" (N/A). Note that the numbering should remain as set out below, even if "Not Applicable" is indicated for individual paragraphs (in which case the sub-paragraphs of the paragraphs which are not applicable can be deleted). Italics denote guidance for completing the Final Terms.]*

*[Inkludera samtliga av följande som är tillämpliga eller ange "Inte Tillämpligt" (N/A). Notera att numreringen ska bibehållas såsom den har angetts nedan, även om "Inte Tillämpligt" har angetts för enkilda punkter (i vilket fall underpunkterna till sådana punkter som inte är tillgängliga kan raderas). Kursiv text är vägledning för att färdigställa de Slutliga Villkoren.]*

*[The following must be inserted where the Notes are denominated in Singapore dollars and are issued with a denomination of less than SGD 200,000:*

*The Notes will be booked in [Sweden / Finland]. The [branch / office] of the Issuer at which the Notes are booked is not subject to regulation or supervision in Singapore. The Notes and repayment of the Notes are not secured by any means (whether by mortgage, charge, guarantee or other means).]*

[*Följande stycke måste infogas om Lånen är i singaporianska dollar och emitterade i valörer mindre än SGD 200 000:*

*Lånen kommer att noteras i [Sverige / Finland]. Emittentens [filial/kontor] där emissionen noteras är inte föremål för reglering eller övervakning i Singapore. Lånen och återbetalningen av Lånen är inte säkerställda på något sätt (varken genom pantsättning, borgensåtagande eller liknande).*]

I. **GENERAL TERMS**

**ALLMÄNNA VILLKOR**

1. HIDDEN

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | (i) Issuer: | | | | [Nordea Bank AB (publ) / Nordea Bank Finland Plc] | | | | | | | | | | | | | | |
|  | (i) Emittent: | | | | [Nordea Bank AB (publ) / Nordea Bank Finland Plc] | | | | | | | | | | | | | | |
|  | (i) Series Number: | | | | [•] | | | | | | | | | | | | | | |
|  | (i) Serienummer: | | | | [•] | | | | | | | | | | | | | | |
|  | (ii) Tranche Number: | | | | [•] | | | | | | | | | | | | | | |
|  | (ii) Tranchenummer: | | | | [•] | | | | | | | | | | | | | | |
|  | [(iii) Date on which the Notes become fungible: | | | | [Not Applicable/The Notes shall be consolidated, form a single series and be interchangeable for trading purposes with the [*insert description of series*] on [[*insert date*]/the Issue Date/exchange of the Temporary Global Note for interests in the Permanent Global Note, as referred to in paragraph 59 below [which is expected to occur on or about [*insert date*]].] | | | | | | | | | | | | | | |
|  | [(iii) Datum då Lånen blir fungibla: | | | | [Inte Tillämpligt/Lånen ska konsolideras, bli en enda serie och vara utbytbara för handel med [*ange beskrivning av serier*] på [[*ange datum*]/Lånedatum/utbyte av Temporära Globala Lån för intressen i Permanenta Globala Lån, såsom beskrivs i punkt 58 nedan [vilket är beräknat att inträffa på eller runt omkring [*ange datum*]].] | | | | | | | | | | | | | | |
|  | Specified Currency or Currencies: | | | | [•] | | | | | | | | | | | | | | |
|  | Angiven Valuta: | | | | [•] | | | | | | | | | | | | | | |
|  | Aggregate Principal Amount: | | | | [•] | | | | | | | | | | | | | | |
|  | Sammanlagt Kapitalbelopp: | | | | [•] | | | | | | | | | | | | | | |
|  | (i) Series: | | | | [•] | | | | | | | | | | | | | | |
|  | (i) Serie: | | | | [•] | | | | | | | | | | | | | | |
|  | (ii) Tranche: | | | | [•] | | | | | | | | | | | | | | |
|  | (ii) Tranche: | | | | [•] | | | | | | | | | | | | | | |
|  | Issue Price: | | | | [[•] per cent. of the Aggregate Principal Amount of each Note [plus accrued interest from [*insert date*]]/ The Issue Price will be determined by the Issuer on a daily basis during the Offer Period (as defined below), based on the prevailing market price for the Notes. The Notes will be issued with an initial Issue Price of approximately [   ] per cent on the Issue Date]. | | | | | | | | | | | | | | |
|  | Pris: | | | | [[•] procent av det Sammanlagda Kapitalbeloppet för varje Lån [plus upplupen ränta från [*datum*]]. / Priset avgörs av Emittenten på en daglig basis under Erbjudandeperioden (som definierat nedan) baserat på Lånens rådande marknadsvärde. Lånen kommer att utges till ett initialt Pris om [   ] procent på Lånedatumet.] | | | | | | | | | | | | | | |
|  | (i) Specified Denominations: | | | | [•] | | | | | | | | | | | | | | |
|  | (i) Valörer: | | | | [•] | | | | | | | | | | | | | | |
|  | (ii) Calculation Amount: | | | | [•] | | | | | | | | | | | | | | |
|  | (ii) Beräkningsbelopp: | | | | [•] | | | | | | | | | | | | | | |
|  | (i) Issue Date: | | | | [•] | | | | | | | | | | | | | | |
|  | (i) Lånedatum: | | | | [•] | | | | | | | | | | | | | | |
|  | (ii) Interest Commencement Date: | | | | [[*insert date*]/Issue Date/Not Applicable] | | | | | | | | | | | | | | |
|  | (ii) Startdatum för Ränta: | | | | [[*datum*]/Lånedatum/Inte Tillämpligt] | | | | | | | | | | | | | | |
|  | Redemption Date: | | | | [[•]/[Interest Payment Date falling in or nearest to [•]] | | | | | | | | | | | | | | |
|  | Återbetalningsdag: | | | | [[•]/[Räntebetalningsdag som infaller i eller närmast [•]] | | | | | | | | | | | | | | |
|  | Base Redemption Amount: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Basåterbetalningsbelopp: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | Additional Amounts: | | | | [Applicable/Not Applicable] | | | | | | | | | | | | | | |
|  |  | | | | [The Additional Amount(s) will be added to/subtracted from the Base Redemption Amount] | | | | | | | | | | | | | | |
|  | Tilläggsbelopp: | | | | [Tillämpligt/Inte Tillämpligt] | | | | | | | | | | | | | | |
|  |  | | | | [Tilläggsbeloppet/en kommer läggas till/subtraheras från Basåterbetalningsbeloppet] | | | | | | | | | | | | | | |
|  | [Alternative Additional Amount Payment Date: | | | | [•]/Not Applicable] | | | | | | | | | | | | | | |
|  | [Alternativ Betalningsdag för Tilläggsbelopp: | | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | |
|  | Minimum Redemption | | | | [Applicable/Not Applicable] | | | | | | | | | | | | | | |
|  | Lägsta Återbetalning | | | | [Tillämpligt/Inte Tillämpligt] | | | | | | | | | | | | | | |
|  | * Minimum Redemption Amount | | | | [[•]/Not Applicable] | | | | | | | | | | | | | | |
|  | * Lägsta Återbetalningsbelopp | | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | |
|  | Maximum Redemption | | | | [Applicable/Not Applicable] | | | | | | | | | | | | | | |
|  | Högsta Återbetalning | | | | [Tillämpligt/Inte Tillämpligt] | | | | | | | | | | | | | | |
|  | * Maximum Redemption Amount | | | | [[•]/Not Applicable] | | | | | | | | | | | | | | |
|  | * Högsta Återbetalningsbelopp | | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | |
|  | Business Day Convention: | | | | [Following Business Day Convention/Modified Following Business Day Convention/Preceding Business Day]  [adjusted/unadjusted] | | | | | | | | | | | | | | |
|  | Bankdagskonvention: | | | | [Efterföljande Bankdagskonvention /Modifierad Efterföljande Bankdagskonvention /Föregående Bankdagskonvention]  [justerad/ojusterad] | | | | | | | | | | | | | | |
|  | Currency Business Day Convention: | | | | [Following Business Day Convention/Modified Following Business Day Convention/Preceding Business Day]/[Not Applicable] | | | | | | | | | | | | | | |
|  | Handelsdag Valutakonvention: | | | | [Efterföljande Bankdagskonvention /Modifierad Efterföljande Bankdagskonvention /Föregående Bankdagskonvention]/[Inte Tillämpligt] | | | | | | | | | | | | | | |
|  | Relevant Exchange: | | | | [[•]/[As set out in the Conditions]] | | | | | | | | | | | | | | |
|  | Relevant Börs: | | | | [[•]/[Såsom framgår av Villkoren]] | | | | | | | | | | | | | | |
|  | Scheduled Trading Day Convention: | | | | [[Following Scheduled Trading Date Convention/Modified Following Scheduled Trading Day Convention/Preceding Scheduled Trading Day Convention]/[Not Applicable]] | | | | | | | | | | | | | | |
|  | Planerad Handelsdagskonvention: | | | | [Efterföljande Planerad Handelsdagskonvention/ Modifierad Efterföljande Planerad Handelsdagskonvention /Föregående Planerad Handelsdagskonvention] | | | | | | | | | | | | | | |
| II. | **PROVISIONS RELATING TO INTEREST (IF ANY) PAYABLE** | | | | **[APPLICABLE/NOT APPLICABLE]** | | | | | | | | | | | | | | |
|  | **BESTÄMMELSER FÖR RÄNTA (OM NÅGON)** | | | | **[TILLÄMPLIGT/EJ TILLÄMPLIGT]** | | | | | | | | | | | | | | |
|  | |  | | | [Items 17- 30 have been intentionally omitted][[9]](#footnote-10) | | | | | | | | | | | | | | |
|  | |  | | | [Punkterna 17-30 har medvetet utelämnats][[10]](#footnote-11) | | | | | | | | | | | | | | |
|  | Interest Basis: | | | | [[•] per cent. Fixed Rate] | | | | | | | | | | | | | | |
|  | Räntebas: | | | | [[•] procent Fast Ränta] | | | | | | | | | | | | | | |
|  |  | | | | [EURIBOR]/[LIBOR]/[STIBOR]/[NIBOR]/ [CIBOR]/[CDOR]/[Nordea Own Funds Rate] +/– [•] per cent. Floating Rate] | | | | | | | | | | | | | | |
|  |  | | | | [EURIBOR]/[LIBOR]/[STIBOR]/[NIBOR]/ [CIBOR]/[CDOR]/[Nordeas Upplåningsränta] +/– [•] procent Rörlig Ränta] | | | | | | | | | | | | | | |
|  |  | | | | [Inflation Linked] | | | | | | | | | | | | | | |
|  |  | | | | [Inflationslänkad] | | | | | | | | | | | | | | |
|  |  | | | | [Zero Coupon] | | | | | | | | | | | | | | |
|  |  | | | | [Nollkupong] | | | | | | | | | | | | | | |
|  |  | | | | [Rate Adjustment] | | | | | | | | | | | | | | |
|  |  | | | | [Räntejustering] | | | | | | | | | | | | | | |
|  |  | | | | [Coupon Bearing Notes] | | | | | | | | | | | | | | |
|  |  | | | | [Kupongbärande Lån] | | | | | | | | | | | | | | |
|  |  | | | | [Non-Tranched CLN Interest] | | | | | | | | | | | | | | |
|  |  | | | | [Non-Tranched CLN Ränta] | | | | | | | | | | | | | | |
|  |  | | | | [Tranched CLN Interest] | | | | | | | | | | | | | | |
|  |  | | | | [Tranched CLN Ränta] | | | | | | | | | | | | | | |
|  |  | | | | [Nth to Default CLN Interest] | | | | | | | | | | | | | | |
|  |  | | | | [Nth to Default CLN Ränta] | | | | | | | | | | | | | | |
|  |  | | | | [Nth and Nth + 1 to Default CLN Interest] | | | | | | | | | | | | | | |
|  |  | | | | [Nth and Nth + 1 to Default CLN Ränta] | | | | | | | | | | | | | | |
|  |  | | | | [Capped Floor Float] | | | | | | | | | | | | | | |
|  |  | | | | [Tak Golv Float] | | | | | | | | | | | | | | |
|  |  | | | | [Cap Floor] | | | | | | | | | | | | | | |
|  |  | | | | [Tak Golv] | | | | | | | | | | | | | | |
|  |  | | | | [Cap Floor Spread] | | | | | | | | | | | | | | |
|  |  | | | | [Tak Golv Spread] | | | | | | | | | | | | | | |
|  |  | | | | [Range Accrual] | | | | | | | | | | | | | | |
|  |  | | | | [Range Accrual] | | | | | | | | | | | | | | |
|  |  | | | | [Range Accrual In/Out] | | | | | | | | | | | | | | |
|  |  | | | | [Range Accrual In/Ut] | | | | | | | | | | | | | | |
|  |  | | | | [Knockout Range Accrual] | | | | | | | | | | | | | | |
|  |  | | | | [Knockout Range Accrual] | | | | | | | | | | | | | | |
|  |  | | | | [Binary Cap/Floor] | | | | | | | | | | | | | | |
|  |  | | | | [Binärt Tak/Golv] | | | | | | | | | | | | | | |
|  |  | | | | [Binary Zero Coupon] | | | | | | | | | | | | | | |
|  |  | | | | [Binär Nollkupong] | | | | | | | | | | | | | | |
|  |  | | | | [Inverse Floater] | | | | | | | | | | | | | | |
|  |  | | | | [Inverterad Floater] | | | | | | | | | | | | | | |
|  |  | | | | [Autocallable Rate] | | | | | | | | | | | | | | |
|  |  | | | | [Autocall Swap] | | | | | | | | | | | | | | |
|  |  | | | | [Digital Long] | | | | | | | | | | | | | | |
|  |  | | | | [Digital Long] | | | | | | | | | | | | | | |
|  |  | | | | [Digital Short] | | | | | | | | | | | | | | |
|  |  | | | | [Digital Short] | | | | | | | | | | | | | | |
|  |  | | | | [Best of/Worst of Digital Long] | | | | | | | | | | | | | | |
|  |  | | | | [Best of/Worst of Digital Long] | | | | | | | | | | | | | | |
|  |  | | | | [Best of/Worst of Digital Short] | | | | | | | | | | | | | | |
|  |  | | | | [Best of/Worst of Digital Short] | | | | | | | | | | | | | | |
|  |  | | | | [Worst of Digital Memory Coupon 2] | | | | | | | | | | | | | | |
|  |  | | | | [Worst of Digital Memory Coupon 2] | | | | | | | | | | | | | | |
|  |  | | | | [Digital Podium Long] | | | | | | | | | | | | | | |
|  |  | | | | [Digital Podium Lång] | | | | | | | | | | | | | | |
|  |  | | | | [Digital Podium Short] | | | | | | | | | | | | | | |
|  |  | | | | [Digital Podium Kort] | | | | | | | | | | | | | | |
|  |  | | | | [Series of Digitals] | | | | | | | | | | | | | | |
|  |  | | | | [Serier av Digitala] | | | | | | | | | | | | | | |
|  |  | | | | [Cash Settled Swaption Straddle] | | | | | | | | | | | | | | |
|  |  | | | | [Cash Settled Swaption Straddle] | | | | | | | | | | | | | | |
|  |  | | | | [Power Cap/Floor] | | | | | | | | | | | | | | |
|  |  | | | | [Power Tak/Golv] | | | | | | | | | | | | | | |
|  |  | | | | [Compounding Floater] | | | | | | | | | | | | | | |
|  |  | | | | [Compounding Floater] | | | | | | | | | | | | | | |
|  |  | | | | [Lock-In 1] | | | | | | | | | | | | | | |
|  |  | | | | [Lock-In 1] | | | | | | | | | | | | | | |
|  |  | | | | [Lock-In 2] | | | | | | | | | | | | | | |
|  |  | | | | [Lock-In 2] | | | | | | | | | | | | | | |
|  |  | | | | [Snowball] | | | | | | | | | | | | | | |
|  |  | | | | [Snowball] | | | | | | | | | | | | | | |
|  |  | | | | [Accumulator] | | | | | | | | | | | | | | |
|  |  | | | | [Ackumulator] | | | | | | | | | | | | | | |
|  |  | | | | [Binary Accumulator] | | | | | | | | | | | | | | |
|  |  | | | | [Binär Ackumulator] | | | | | | | | | | | | | | |
|  |  | | | | [Contingent Cap/Floor] | | | | | | | | | | | | | | |
|  |  | | | | [Betingat Tak/Golv] | | | | | | | | | | | | | | |
|  |  | | | | [Dual Digital Cap] | | | | | | | | | | | | | | |
|  |  | | | | [Dubbel Digital Tak] | | | | | | | | | | | | | | |
|  |  | | | | [Dual Digital Floor] | | | | | | | | | | | | | | |
|  |  | | | | [Dubbel Digital Golv] | | | | | | | | | | | | | | |
|  |  | | | | [Binary Inflation Cap] | | | | | | | | | | | | | | |
|  |  | | | | [Binärt Inflationstak] | | | | | | | | | | | | | | |
|  |  | | | | [Binary Inflation Floor] | | | | | | | | | | | | | | |
|  |  | | | | [Binärt Inflationsgolv] | | | | | | | | | | | | | | |
|  |  | | | | [Binary Inflation Range] | | | | | | | | | | | | | | |
|  |  | | | | [Binärt Inflationsspann] | | | | | | | | | | | | | | |
|  |  | | | | [Inflation Range Accrual] | | | | | | | | | | | | | | |
|  |  | | | | [Inflationsspann Periodiserad] | | | | | | | | | | | | | | |
|  |  | | | | [Inflation Cap/Floor] | | | | | | | | | | | | | | |
|  |  | | | | [Inflation Tak/Golv] | | | | | | | | | | | | | | |
|  |  | | | | [Inflation Straddle] | | | | | | | | | | | | | | |
|  |  | | | | [Inflation Ömsesidig] | | | | | | | | | | | | | | |
|  |  | | | | [Inflation Cap Floor Spread] | | | | | | | | | | | | | | |
|  |  | | | | [Inflation Tak Golv Spread] | | | | | | | | | | | | | | |
|  |  | | | | [ZC Inflation Cap Floor] | | | | | | | | | | | | | | |
|  |  | | | | [ZC Inflation Tak Golv] | | | | | | | | | | | | | | |
|  |  | | | | [Inflation Linker 1] | | | | | | | | | | | | | | |
|  |  | | | | [Inflationslänkad 1] | | | | | | | | | | | | | | |
|  |  | | | | [Inflation Linker 2] | | | | | | | | | | | | | | |
|  |  | | | | [Inflationslänkad 2] | | | | | | | | | | | | | | |
|  |  | | | | [Strip of Call Spreads] | | | | | | | | | | | | | | |
|  |  | | | | [Strip of Call Spreads] | | | | | | | | | | | | | | |
|  |  | | | | (further particulars specified below in paragraph[s] [21/22/23/24/26/27/28/29/30]) | | | | | | | | | | | | | | |
|  |  | | | | (ytterligare detaljer specificerade nedan i punkt(erna) [21/22/23/24/26/27/28/29/30]) | | | | | | | | | | | | | | |
|  | Combination of Interest Bases: | | | | [Applicable/Not Applicable] | | | | | | | | | | | | | | |
|  | Kombination av Räntebaser: | | | | [Tillämpligt/Inte Tillämpligt] | | | | | | | | | | | | | | |
|  | (i) Method of Combination: | | | | [Single Basket Addition/Multiple Basket Addition/Alternative Calculation] | | | | | | | | | | | | | | |
|  | Kombinationsmetod: | | | | [Enskild Korgsammanslagning/Alternativ Uträkning] | | | | | | | | | | | | | | |
|  | (ii) Relevant Condition(s) for determination of Interest Amount: | | | | [Condition [•] will be applicable if Interest Barrier Level 1 is not exceeded on [any/the final] Interest Determination Date, Condition [•] will be applicable if Interest Barrier Level 1 is exceeded on [any/the final] Interest Determination Date but Interest Barrier Level 2 is not exceeded, Condition [•] will be applicable if Interest Barrier Level 2 is exceeded on [any/the final] Interest Determination Date but Interest Barrier Level [•] is not exceeded Condition [•] will be applicable if Interest Barrier Level [•] is exceeded on [any/the final] Interest Determination Date/Condition(s) [•] and [•] are applicable.] | | | | | | | | | | | | | | |
|  | Relevanta Villkor för bestämmande av Räntebelopp: | | | | [Villkor [•] ska vara tillämpligt om Räntebarriärnivå 1 överskrids på [en/slutlig] Räntebestämningsdag men Räntebarriärnivå 2 inte överskrids, Villkor [•] ska vara tillämpligt om Räntebarriärnivå 2 överskrids på [en/slutlig] Räntebestämningsdag men Räntebarriärnivå [•] inte överskrids Villkor [•] ska vara tillämpligt om Räntebarriärnivå [•] överskrids på [en/slutlig] Räntebestämningsdag/Villkor [•] och [•] är tillämpliga.] | | | | | | | | | | | | | | |
|  |  | | | | [Condition [•] in respect of Basket A/Condition [•] in respect of Basket B etc.] | | | | | | | | | | | | | | |
|  |  | | | | [Villkor [•] beträffande Korg A/Villkor [•] beträffande Korg B etc.] | | | | | | | | | | | | | | |
|  | * + [Interest Barrier Level 1:] | | | | [•] | | | | | | | | | | | | | | |
|  | * + [Räntebarriärnivå 1:] | | | | [•] | | | | | | | | | | | | | | |
|  | * + [Interest Barrier Level 2:] | | | | [•] | | | | | | | | | | | | | | |
|  | * + [Räntebarriärnivå 2:] | | | | [•] | | | | | | | | | | | | | | |
|  | * + [Interest Barrier Level 3:] | | | | [•] | | | | | | | | | | | | | | |
|  | * + [Räntebarriärnivå 3:] | | | | [•] | | | | | | | | | | | | | | |
|  | Method of calculating Basket Return for the purposes of Interest determination: | | | | [Basket Long Structure/Basket Short Structure [in respect of Basket A/B]/Not Applicable] | | | | | | | | | | | | | | |
|  | Metod för att beräkna Korgavkastningen för Räntebestämning: | | | | [Basket Long Struktur/Basket Short Struktur [avseende Korg A/B]/Inte Tillämpligt] | | | | | | | | | | | | | | |
|  | **Interest Deferral** | | | [Applicable/Not Applicable] | | | | | | | | | | | | | | | |
|  | **Uppskjuten Ränta** | | | [Tillämpligt/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | **Fixed Rate Note Provisions** | | | [Applicable/Not Applicable] | | | | | | | | | | | | | | | |
|  | **Bestämmelser för Fast Ränta** | | | [Tillämpligt/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (i) Interest Rate: | | | [•] per cent. per annum | | | | | | | | | | | | | | | |
|  | (i) Räntesats: | | | [•] procent årligen | | | | | | | | | | | | | | | |
|  | (ii) Interest Payment Date(s): | | | [•] [in each year] | | | | | | | | | | | | | | | |
|  | (ii) Räntebetalningsdag(ar): | | | [•] [varje år] | | | | | | | | | | | | | | | |
|  | (iii) Interest Determination Date: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | (iii) Räntebestämningsdag: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (iv) Fixed Interest Amount: | | | [•] per Note of [•] Denomination/Not applicable. | | | | | | | | | | | | | | | |
|  | (iv) Bestämt Räntebelopp: | | | [•] per Lån av Valören [•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (v) Details of Irregular Interest Amount(s): | | | [[•] per Calculation Amount, payable on the Interest Payment Date falling [in/on] [•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | (v) Bestämmelser för Oregelbundna Räntebelopp: | | | [[•] per Beräkningsbelopp, att betalas på Räntebetalningsdagen som infaller [i/på] [•]/[Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (vi) Day Count Fraction: | | | [[Actual/Actual (ICMA/ISDA)] / [Actual/365 (Fixed)] / [Actual 365 (Sterling)] / [Actual/360] / [30/360] / [30E/360]] | | | | | | | | | | | | | | | |
|  | (vi) Dagberäkningsmetod: | | | [[Faktisk/Faktisk (ICMA/ISDA)] / [Faktisk/365 (Fast)] / [Faktisk 365 (Sterling)] / [Faktisk/360] / [30/360] / [30E/360]] | | | | | | | | | | | | | | | |
|  | **Floating Rate Note Provisions** | | | [Applicable/Not Applicable] | | | | | | | | | | | | | | | |
|  | **Bestämmelser för Rörlig Ränta** | | | [Tillämpligt/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (i) Interest Payment Dates: | | | [•] [in each year] | | | | | | | | | | | | | | | |
|  | (i) Räntebetalningsdag(ar): | | | [•] [i varje år] | | | | | | | | | | | | | | | |
|  | (ii) Interest Determination Date: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | (ii) Räntebestämningsdag: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (iii) Issuing Agent: | | | [Not Applicable/[•]] | | | | | | | | | | | | | | | |
|  | (iii) Administrerande Institut: | | | [Inte Tillämpligt/[•] | | | | | | | | | | | | | | | |
|  | (iv) Calculation Agent: | | | [Not Applicable/[•]] | | | | | | | | | | | | | | | |
|  | (iv) Beräkningsagent: | | | [Inte Tillämpligt/[•]] | | | | | | | | | | | | | | | |
|  | (v) Interest Base Rate: | | | [[EURIBOR]/[LIBOR]/[STIBOR]/[NIBOR]/[CIBOR]/[CDOR]/[Nordea Own Funds Rate]] | | | | | | | | | | | | | | | |
|  | (v) Basränta: | | | [[EURIBOR]/[LIBOR]/[STIBOR]/[NIBOR]/[CIBOR]/[CDOR]/[Nordeas Upplåningsränta] | | | | | | | | | | | | | | | |
|  | (vi) Designated Maturity: | | | [•] | | | | | | | | | | | | | | | |
|  | (vi) Avsedd Återbetalningsdag: | | | [•] | | | | | | | | | | | | | | | |
|  | * + Alternative Designated Maturity | | | [[•]/Not Applicable/Applicable in respect of the [Short/Long] [initial/final] interest period from (and including) [*date*] to (but excluding) [*date*]]. | | | | | | | | | | | | | | | |
|  | * + Alternativ Avsedd Återbetalningsdag | | | [[•]/Inte Tillämpligt/ Tillämpligt såvitt avser den [korta/långa]/ [första/sista] ränteperioden från (och med) [datum] till (men exklusive) [datum]] | | | | | | | | | | | | | | | |
|  | (vii) Linear Interpolation: | | | [Applicable/Not Applicable/Applicable in respect of the [Short/Long] [initial/final] interest period from (and including) [*date*] to (but excluding) [*date*]]. | | | | | | | | | | | | | | | |
|  | (vii) Linjär Interpolering: | | | [Tillämpligt/Inte Tillämpligt/ Tillämpligt såvitt avser den [korta/långa]/ [första/sista] ränteperioden från (och med) [datum] till (men exklusive) [datum]] | | | | | | | | | | | | | | | |
|  | * + Alternative Maturity 1 | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | * + Alternativ Återbetalningsdag 1 | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | * + Alternative Maturity 2 | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | * + Alternativ Återbetalningsdag 2 | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (viii) Screen Page: | | | [•] | | | | | | | | | | | | | | | |
|  | (viii) Skärmsida: | | | [•] | | | | | | | | | | | | | | | |
|  | (ix) Interest Margin(s): | | | [+/-][•] per cent. per annum | | | | | | | | | | | | | | | |
|  | (ix) Räntemarginal(er): | | | [+/-][•] procent årligen | | | | | | | | | | | | | | | |
|  | (x) FRN Participation Ratio | | | [•] per cent. | | | | | | | | | | | | | | | |
|  | (x) FRN Deltagandegrad | | | [•] procent | | | | | | | | | | | | | | | |
|  | (xi) Day Count Fraction: | | | [[Actual/Actual (ICMA/ISDA)] / [Actual/365 (Fixed)] / [Actual 365 (Sterling)] / [Actual/360] / [30/360] / [30E/360]] | | | | | | | | | | | | | | | |
|  | (xi) Dagberäkningsmetod: | | | [[Faktisk/Faktisk (ICMA/ISDA)] / [Faktisk/365 (Fast)] / [Faktisk 365 (Sterling)] / [Faktisk/360] / [30/360] / [30E/360]] | | | | | | | | | | | | | | | |
|  | (xii) Maximum Interest Rate: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | (xii) Högsta Räntesats: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xiii) Minimum Interest Rate: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | (xiii) Lägsta Räntesats: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | **Zero Coupon Note Provisions** | | | [Applicable/Not Applicable] | | | | | | | | | | | | | | | |
|  | **Bestämmelser för Nollkupongslån** | | | [Tillämpligt/Inte tillämplig] | | | | | | | | | | | | | | | |
|  | Reference Yield: | | | [•] per cent. per annum | | | | | | | | | | | | | | | |
|  | Referensavkastning: | | | [•] procent årligen | | | | | | | | | | | | | | | |
|  | **Inflation-Linked Interest Note Provisions** | | | [Applicable/Not Applicable] | | | | | | | | | | | | | | | |
|  | **Bestämmelser för Inflationslänkade Räntebärande Lån** | | | [Tillämpligt/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (i) Interest Rate: | | | [Fixed Rate Note Provisions (further details specified in paragraph 21)/Floating Rate Note Provisions (further details specified in paragraph 22)] | | | | | | | | | | | | | | | |
|  | (i) Räntesats: | | | [Bestämmelser om Lån med Fast Ränta (ytterligare detaljer specificerade i punkt 21)/Bestämmelser om Lån med Rörlig Ränta (ytterligare detaljer specificerade i punkt 22)] | | | | | | | | | | | | | | | |
|  | (ii) Base Index/CPI: | | |  | | | | | | | | | | | | | | | |
|  | (ii) Bas Index/CPI: | | |  | | | | | | | | | | | | | | | |
|  | * + Relevant date: | | | [•] | | | | | | | | | | | | | | | |
|  | * + Relevant datum: | | | [•] | | | | | | | | | | | | | | | |
|  | * + Relevant time: | | | [•] [a.m./p.m.] | | | | | | | | | | | | | | | |
|  | * + Relevant tid: | | | [•] [a.m./p.m.] | | | | | | | | | | | | | | | |
|  | **Rate Adjustment Note Provisions** | | | [Applicable/Not Applicable] | | | | | | | | | | | | | | | |
|  | **Bestämmelser för Kursjusterade Lån** | | | [Tillämpligt/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | Provisions relating to the adjustment of the Interest Rate: | | | The Interest Basis will be [•] from [and including/but excluding] [•] to [and including/but excluding] the Interest Payment Date falling in [•], and [•] from [and including/but excluding] the Interest Payment Date falling in [•] up to ([and including/but excluding]) the Redemption Date. | | | | | | | | | | | | | | | |
|  | Bestämmelser relaterade till justering av Räntesatsen: | | | Räntebasen ska vara [•] från [och med/men exklusive] [•] till [och med/men exklusive] Räntebetalningsdagen som infaller [•], och [•] från [och med/men exklusive] Räntebetalningsdagen som infaller [•] till [och med/men exklusive] Återbetalningsdagen. | | | | | | | | | | | | | | | |
|  | **Coupon Bearing Note Provisions** | | | [Applicable/Not Applicable] | | | | | | | | | | | | | | | |
|  | **Bestämmelser för Kupongbärande Autocall-lån** | | | [Tillämpligt/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (i) Valuation Date(s): | | | Reference Asset  Referens-tillgång | | | | Valuation Date(s)  Värderingsdag(ar) | | | | Valuation Date Averaging  Värderingsdag Medelvärdesberäkningsdag | | | | | | Averaging Dates relevant to applicable Valuation Date  Medelvärdesberäkningsdagar som är relevanta för tillämplig Värderingsdag | |
|  | (i) Värderingsdag(ar): | | | [•] | | | | [•] | | | | [Applicable/Not Applicable]  [Tillämpligt /Inte Tillämpligt] | | | | | | [[•]/Not Applicable]  [[•]/Inte Tillämpligt] | |
|  |  | | | [•] | | | | [•] | | | | [Applicable/Not Applicable]  [Tillämpligt/Inte Tillämpligt] | | | | | | [[•]/Not Applicable]  [[•]/Inte Tillämpligt] | |
|  | (ii) Coupon Barrier Level(s): | | | [•] | | | | | | | | | | | | | | | |
|  | (ii) Kuponbarriärnivå(er): | | | [•] | | | | | | | | | | | | | | | |
|  | (iii) Interest Payment Date(s): | | | [•] in each year | | | | | | | | | | | | | | | |
|  | (iii) Räntebetalningsdag(ar): | | | [•] varje år | | | | | | | | | | | | | | | |
|  | (iv) Flat Coupon: | | | [Applicable/Not Applicable/Applicable if Coupon Barrier [•] is reached [and Coupon Barrier [•] is not reached]] | | | | | | | | | | | | | | | |
|  | (iv) Flat Kupong: | | | [Tillämpligt/Inte Tillämpligt/Tillämpligt om Kupongbarriär [•] uppnås [och Kupongbarriär [•] inte uppnås]] | | | | | | | | | | | | | | | |
|  | (v) Memory Coupon: | | | [Applicable/Not Applicable/Applicable if Coupon Barrier [•] is reached [and Coupon Barrier [•] is not reached]] | | | | | | | | | | | | | | | |
|  | (v) Memory Kupong: | | | [Tillämpligt/Inte Tillämpligt/Tillämpligt om Kupongbarriär [•] uppnås [och Kupongbarriär [•] inte uppnås]] | | | | | | | | | | | | | | | |
|  | (vi) Plus Flat Coupon: | | | [Applicable/Not Applicable/Applicable if Coupon Barrier [•] is reached [and Coupon Barrier [•] is not reached]] | | | | | | | | | | | | | | | |
|  | (vi) Plus Flat Kupong: | | | [Tillämpligt/Inte Tillämpligt/Tillämpligt om Kupongbarriär [•] uppnås [och Kupongbarriär [•] inte uppnås]] | | | | | | | | | | | | | | | |
|  | (vii) Plus Memory Coupon: | | | [Applicable/Not Applicable/Applicable if Coupon Barrier [•] is reached [and Coupon Barrier [•] is not reached]] | | | | | | | | | | | | | | | |
|  | (vii) Plus Memory Kupong: | | | [Tillämpligt/Inte Tillämpligt/Tillämpligt om Kupongbarriär [•] uppnås [och Kupongbarriär [•] inte uppnås]] | | | | | | | | | | | | | | | |
|  | (viii) Coupon Rate(s): | | | [[•] if Coupon Barrier [•] is reached/Not Applicable] | | | | | | | | | | | | | | | |
|  | (viii) Kupongnivå(er): | | | [[•] om Kupongbarriär [•] uppnås/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (ix) Basket Rate: | | | [Applicable/Not Applicable] | | | | | | | | | | | | | | | |
|  | (ix) Korgnivå: | | | [Tillämpligt/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (x) Best of/Worst of Rate: | | | [Applicable/Not Applicable] | | | | | | | | | | | | | | | |
|  | (x) Best of/Worst of Kurs: | | | [Tillämpligt/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xi) N: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | (xi) N: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | **CLN Interest Provisions** | | | [Applicable/Not Applicable] | | | | | | | | | | | | | | | |
|  | **Bestämmelser för CLN Ränta** | | | [Tillämpligt/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (i) Interest Rate: | | | [Fixed Rate Note Provisions (further details specified in paragraph 21)/Floating Rate Note Provisions (further details specified in paragraph 22)] | | | | | | | | | | | | | | | |
|  | (i) Räntesats: | | | [Bestämmelser om Lån med Fast Ränta (ytterligare detaljer specificerade i punkt 21)/Bestämmelser om Lån med Rörlig Ränta (ytterligare detaljer specificerade i punkt 22)] | | | | | | | | | | | | | | | |
|  | (ii) Determination Date Exposure: | | | [Applicable/Not Applicable] | | | | | | | | | | | | | | | |
|  | * + [Number of Business Days: | | | [[•]/The Observation Date shall be the relevant Interest Payment Date]] | | | | | | | | | | | | | | | |
|  | * + [Antal Bankdagar: | | | [[•]/Observationsdagen ska vara den relevanta Räntebetalningsdagen]] | | | | | | | | | | | | | | | |
|  | (ii) Bestämningsdag Exponering: | | | [Tillämpligt/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (iii) Weighted Average Exposure: | | | [Applicable/Not Applicable] | | | | | | | | | | | | | | | |
|  | (iii) Viktad Genomsnittlig Exponering: | | | [Tillämpligt/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (iv) Tranche Attachment Point | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | (iv) Fästpunkt Tranche: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (v) Tranche Detachment Point: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | (v) Avskiljningspunkt Tranche: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (vi) Fixed Recovery Value: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | (vi) Fast Återbetalningsbelopp: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (vii) Market Recovery Value: | | | [Applicable/Not Applicable] | | | | | | | | | | | | | | | |
|  | (vii) Marknadsåtervinningsvärde: | | | [Tillämpligt/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (viii) N: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | (viii) N: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (ix) Observation Date(s): | | | [[•]/Not Applicable/the day falling [•] Business Days prior to each Interest Payment Date] | | | | | | | | | | | | | | | |
|  | (ix) Observationsdag(ar): | | | [[•]/Inte Tillämpligt/dagen som infaller [•] Bankdagar före varje Räntebetalningsdag] | | | | | | | | | | | | | | | |
|  | (x) Credit Event Ranked Basket Participation (Interest): | | | [Applicable/Not Applicable] | | | | | | | | | | | | | | | |
|  | (x) Kredithändelserankad Korgandel (Ränta): | | | [Tillämpligt/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | * + Credit Event Ranked Weight: | | | Credit Event (in order of occurrence)  Kredithändelse (i kronologisk ordning) | | | | | | | | Weighting  Viktning | | | | | | | |
|  | * + Kredithändelserankad vikt: | | | 1 | | | | | | | | [•]% | | | | | | | |
|  |  | | | 2 | | | | | | | | [•]% | | | | | | | |
|  |  | | | 3 | | | | | | | | [•]% | | | | | | | |
|  |  | | | N | | | | | | | | [•]% | | | | | | | |
|  | (xi) Possible Repudiation Moratorium Amount: | | | [Applicable/Not Applicable] | | | | | | | | | | | | | | | |
|  | (xi) Belopp för Potentiellt Avstående Moratorium: | | | [Tillämpligt/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xii) Restructuring Amount: | | | [Applicable/Not Applicable] | | | | | | | | | | | | | | | |
|  | (xii) Belopp för Omläggning av Skulder: | | | [Tillämpligt/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xiii) Replacement Reference Entity: | | | [Applicable/Not Applicable] | | | | | | | | | | | | | | | |
|  | (xiii) Belopp för Ersättande Referenstillgång: | | | [Tillämpligt/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xiv) Obligation Acceleration Amount: | | | [Applicable/Not Applicable] | | | | | | | | | | | | | | | |
|  | (xiv) Belopp för Uppsägning av Åtagande: | | | [Tillämpligt/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xv) Failure to Pay Amount: | | | [Applicable/Not Applicable] | | | | | | | | | | | | | | | |
|  | (xv) Belopp för Utebliven Betalning: | | | [Tillämpligt/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xvi) Credit Events: | | | [[Failure to Pay/ Restructuring/ Bankruptcy/ Governmental Intervention/ Repudiation/ Moratorium/ Obligation Acceleration]/ Not Applicable] | | | | | | | | | | | | | | | |
|  | (xvi) Kredithändelser: | | | [[Utebliven Betalning/ Omläggning av Skulder/ Insolvensförarande Myndighetsingripande/ Avstående/ Moratorium/ Uppsägning av Åtagande]/ Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xvii) Default Requirement: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | (xvii) Defaultkrav: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xviii) Grace Period Extension: | | | [Applicable/Not Applicable] | | | | | | | | | | | | | | | |
|  | Grace Period Förlängning: | | | [Tillämpligt/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xix) Maximum Length of Grace Period: | | | [[•] Business Days/Not Applicable] | | | | | | | | | | | | | | | |
|  | Maxlängd av Grace Period: | | | [[•] Arbetsdagar/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xx) Extended Redemption Date: | | | [The date falling [•] Business Days after the Grace Period Extension Date] | | | | | | | | | | | | | | | |
|  | Förlängt Återbetalningsdatum: | | | [Datumet som faller [•] Arbetysdagar efter Grace Periodens förlängning] | | | | | | | | | | | | | | | |
|  | (xxii) Multiple Holder Obligation: | | | [Applicable/Not Applicable] | | | | | | | | | | | | | | | |
|  | Flera Innehavsförpliktelser: | | | [Tillämpligt/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | **Digital Interest Provisions** | | | [Applicable/Not Applicable] | | | | | | | | | | | | | | | |
|  | **Bestämmelser om Digital Ränta** | | | [Tillämpligt/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (i) Interest Determination Date: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | (i) Räntebestämningsdag: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (ii) Interest Payment Date(s): | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | (ii) Räntebalningsdag(ar): | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (iii) Strike Level: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | (iii) Lösenprisnivå: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (iv) Coupon: | | | [•] | | | | | | | | | | | | | | | |
|  | (iv) Kupong: | | | [•] | | | | | | | | | | | | | | | |
|  | (v) Coupon 2: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | (v) Kupong 2: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (vi) N: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | (vi) N: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (vii) Barrier Level: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | (vii) Barriärnivå: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (viii) Basket Strike Level: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | (viii) Korglösennivå: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (ix) Observation Date(s): | | | [[•]/Each Scheduled Trading Day up to and including the Interest Determination Date/Not Applicable] | | | | | | | | | | | | | | | |
|  | (ix) Observationsdag(ar): | | | [[•]/Varje Planerad Handelsdag fram till och med Räntebestämningsdagen/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (x) Valuation Time: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | (x) Värderingstidpunkt: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  |  | | | Reference Asset (Interest)  Referenstillgång (Ränta) | | | | | | | | Valuation Time  Värderingstidpunkt | | | | | | | |
|  |  | | | [•] | | | | | | | | [•] | | | | | | | |
|  |  | | | [•] | | | | | | | | [•] | | | | | | | |
|  |  | | | [•] | | | | | | | | [•] | | | | | | | |
|  | **Additional Interest Provisions** | | | [Applicable/Not Applicable] | | | | | | | | | | | | | | | |
|  | **Ytterligare Räntebestämmelser** | | | [Tillämpligt/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (i) Interest Determination Date: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Räntebestämningsdag: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (ii) Interest Payment Date(s): | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Räntebalningsdag(ar): | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (iii) Day Count Fraction: | | | [[Actual/Actual (ICMA/ISDA)] / [Actual/365 (Fixed)] / [Actual 365 (Sterling)] / [Actual/360] / [30/360] / [30E/360]] | | | | | | | | | | | | | | | |
|  | Dagberäkningsmetod: | | | [[Faktisk/Faktisk (ICMA/ISDA)] / [Faktisk/365 (Fast)] / [Faktisk 365 (Sterling)] / [Faktisk/360] / [30/360] / [30E/360]] | | | | | | | | | | | | | | | |
|  | (iv) Reference Rate: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Referensränta: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (v) (Reference Rate 2: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Referensränta 2: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (vi) Spread: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Spread: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (vii) Cap Strike: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Lösenpristak: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (viii) Cap Strike 1: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Lösenpristak 1: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (ix) Cap Strike 2: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Lösenpristak 2: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (x) Floor Strike: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Lösenprisgolv: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xi) Floor Strike 1: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Lösenprisgolv 1: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xii) Floor Strike 2: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Lösenprisgolv 2: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xiii) Cap Value 1: | | | [1/-1/0/Not Applicable] | | | | | | | | | | | | | | | |
|  | Takvärde 1: | | | [1/-1/0/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xiv) Cap Value 2: | | | [1/-1/0/Not Applicable] | | | | | | | | | | | | | | | |
|  | Takvärde 2: | | | [1/-1/0/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xv) Floor Value 1: | | | [1/-1/0/Not Applicable] | | | | | | | | | | | | | | | |
|  | Golvvärde Value 1: | | | [1/-1/0/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xvi) Floor Value 2: | | | [1/-1/0/Not Applicable] | | | | | | | | | | | | | | | |
|  | Golvvärde Value 2: | | | [1/-1/0/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xvii) Leverage (Cap) 1: | | | [Applicable/Not Applicable] | | | | | | | | | | | | | | | |
|  |  | | | |  |  | | --- | --- | | [Interest Period(s) | Leverage (Cap) | | [•] | [•] | | [•] | [•] | | [•] | [•] | | [All Interest Periods] | [•]] | |  |  | | | | | | | | | | | | | | | | |
|  | Hävstång (Tak): | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xviii) Leverage (Cap) 2: | | | [Applicable/Not Applicable] | | | | | | | | | | | | | | | |
|  |  | | | |  |  | | --- | --- | | [Interest Period(s) | Leverage (Cap) | | [•] | [•] | | [•] | [•] | | [•] | [•] | | [All Interest Periods] | [•]] | |  |  | | | | | | | | | | | | | | | | |
|  | Hävstång (Tak): | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xix) Leverage (Floor) 1: | | | [Applicable/Not Applicable] | | | | | | | | | | | | | | | |
|  |  | | | |  |  | | --- | --- | | [Interest Period(s) | Leverage (Floor) | | [•] | [•] | | [•] | [•] | | [•] | [•] | | [All Interest Periods] | [•]] | |  |  | | | | | | | | | | | | | | | | |
|  | Hävstång (Golv): | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xx) Leverage (Floor) 2: | | | [Applicable/Not Applicable] | | | | | | | | | | | | | | | |
|  |  | | | |  |  | | --- | --- | | [Interest Period(s) | Leverage (Floor) | | [•] | [•] | | [•] | [•] | | [•] | [•] | | [All Interest Periods] | [•]] | |  |  | | | | | | | | | | | | | | | | |
|  | Hävstång (Golv): | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xxi) Cap Strike Upper: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Lösenpristak Högre: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xxii) Cap Strike Lower: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Lösenpristak Lägre: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xxiii) Cap Strike Upper 1: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Lösenpristak Högre 1: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | Cap Strike Lower 1: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Lösenpristak Lägre 1: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | Cap Strike Upper 2: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Lösenpristak Högre 2: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | Cap Strike Lower 2: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Lösenpristak Lägre 2: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xix) Floor Strike Upper: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Lösenprisgolv Högre: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xx) Floor Strike Lower: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Lösenprisgolv Lägre: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | Floor Strike Upper 1: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Lösenprisgolv Högre 1: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | Floor Strike Lower 1: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Lösenprisgolv Lägre 1: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | Floor Strike Upper 2: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Lösenprisgolv Högre 2: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | Floor Strike Lower 2: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Lösenprisgolv Lägre 2: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xxi) Strike Upper: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Lösenpris Högre: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xxii) Strike Lower: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Lösenpris Lägre: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xxiii) Strike 2 | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Lösenpris 2 | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xxiv) K: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | K: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xxv) N: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | N: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xxvi) W: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | W: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xxvii) X: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | X: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xxviii) Y: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Y: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xxix) Z: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Z: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xxx) Maximum Interest Rate: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Högsta Räntesats: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xxxi) Gearing: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Gearing: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xxxii) Coupon: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Kupong: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xxxiii) Coupon Barrier Level(s): | | | [[•]/Not Applicable] [The Autocall Condition will be satisfied if the Reference Rate [exceeds/equals/is below] the Coupon Barrier Level] | | | | | | | | | | | | | | | |
|  | Kupongbarriärnivå(er): | | | [[•]/Inte Tillämpligt] [Autocall-Villkoret uppfylls om Referenskursen [överstiger/är lika med/understiger] Kupongbarriärnivån] | | | | | | | | | | | | | | | |
|  | (xxxiv) Minimum Basket Return: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Minsta Korgavkastning: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xxxv) Gearing Payer: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Gearing Payer: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xxxvi) Gearing Receiver: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Gearing Receiver: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xxxvii) Payer Strike: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Payer Strike: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xxxviii)Receiver Strike: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Receiver Strike: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xxxix) Power Factor: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Powerfaktor | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xl) Fixed Rate: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Fast ränta: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xli) Flag: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Flagga: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xlii) Tenor: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Löptid: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xliii) Gearing Cap: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Gearing Tak: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xliv) Gearing Floor: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Gearing Golv: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xlv) Inflation Index: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Inflationsindex: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xlvi) Valuation Date(s): | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Värderingsdag(ar): | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  |  | | | Reference Asset (Interest)  Referenstillgång (Ränta) | | | | Valuation Date(s)  Värderingsdag (ar) | | | | Valuation Date Averaging  Värderingsdag (ar) Medelvärdes-beräkning | | | | | | | Averaging Dates relevant to applicable Valuation Date  Medelvärdesberäkningsdagar som är relevanta för tillämplig Värderingsdag |
|  |  | | | [•] | | | | [•] | | | | [Applicable/ Not Applicable]  [Tillämpligt/ Inte Tillämpligt] | | | | | | | [[•]/Not Applicable]  [[•]/Inte Tillämpligt] |
|  |  | | | [•] | | | | [•] | | | | [Applicable/ Not Applicable]  [Tillämpligt/ Inte Tillämpligt] | | | | | | | [[•]/Not Applicable]  [[•]/Inte Tillämpligt] |
|  |  | | |  | | | |  | | | |  | | | | | | |  |
|  | (xlvii) Valuation Time: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Värderingstidpunkt: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  |  | | | Reference Asset (Interest)  Referenstillgång (Ränta) | | | | | | | | Valuation Time  Värderingstidpunkt | | | | | | | |
|  |  | | | [•] | | | | | | | | [•] | | | | | | | |
|  |  | | | [•] | | | | | | | | [•] | | | | | | | |
|  |  | | | [•] | | | | | | | | [•] | | | | | | | |
|  | **Provisions relating to FX Components (Interest)** | | |  | | | | | | | | | | | | | | | |
|  | **Bestämmelser för Valutakomponenter (Ränta)** | | |  | | | | | | | | | | | | | | | |
|  | FX Component (Interest): | | | [Applicable/Not Applicable/Applicable to the Interest Amounts determined in accordance with the [•] Interest Basis on the following Interest Payment Dates: [•]] | | | | | | | | | | | | | | | |
|  | Valutakomponent (Ränta): | | | [Tillämpligt/Inte Tillämpligt/Tillämpligt på Räntebelopp som bestämts i enlighet med [•] Basränta på följande Räntebetalningsdagar: [•]] | | | | | | | | | | | | | | | |
|  | * FX Rate (Interest): | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | * Valutakurs (Ränta): | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | * Initial FX Valuation Date(s) (Interest): | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | * Startdag Valuta (Ränta): | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  |  | | | Reference Asset  Referenstillgång | | | | | | | | | Initial FX Valuation Date(s) (Interest)  Startdag Valuta (Ränta) | | | | | | |
|  |  | | | [•] | | | | | | | | | [•] | | | | | | |
|  |  | | | [•] | | | | | | | | | [•] | | | | | | |
|  |  | | | [•] | | | | | | | | | [•]] | | | | | | |
|  | * FX Valuation Date(s) (Interest): | | | [[•]/Not Applicable | | | | | | | | | | | | | | | |
|  | * Värderingsdag Valuta (Ränta): | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  |  | | | Reference Asset  Referenstillgång | | | | | | | | | FX Valuation Date(s) (Interest)  Värderingsdag Valuta (Ränta) | | | | | | |
|  |  | | | [•] | | | | | | | | | [•] | | | | | | |
|  |  | | | [•] | | | | | | | | | [•] | | | | | | |
|  |  | | | [•] | | | | | | | | | [•]] | | | | | | |
|  | * FX Valuation Time (Interest): | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | * Värderingstidpunkt Valuta (Ränta): | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | * FX Factor (Interest) Long/Short: | | | [FX Factor (Interest) Long/FX Factor (Interest) Short/Not Applicable] | | | | | | | | | | | | | | | |
|  | * Valutafaktor Long/Short: | | | [Valutafaktor (Ränta) – Long/Valutafaktor (Ränta) – Short/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | * Initial FX Rate (Interest): | | | [[•]/As set out in the Base Prospectus] | | | | | | | | | | | | | | | |
|  | * Valutastartkurs (Ränta): | | | [[•]/Såsom framgår av Grundprospektet] | | | | | | | | | | | | | | | |
|  | * Final FX Rate (Interest): | | | [[•]/As set out in the Base Prospectus] | | | | | | | | | | | | | | | |
|  | * Valutaslutkurs (Ränta): | | | [[•]/Såsom framgår av Grundprospektet] | | | | | | | | | | | | | | | |
| **III. ADDITIONAL PROVISIONS RELATING TO REDEMPTION** | | | | **[APPLICABLE/NOT APPLICABLE]**  [Items 31 to 39 have been intentionally omitted][[11]](#footnote-12) | | | | | | | | | | | | | | | |
| **YTTERLIGARE BESTÄMMELSER FÖR ÅTERBETALNING** | | | | **[TILLÄMPLIGT/INTE TILLÄMPLIGT]**  [Punkterna 31 till 39 har medvetet utelämnats][[12]](#footnote-13) | | | | | | | | | | | | | | | |
|  | Applicable performance structures: | | | ["Basket Long" structure] | | | | | | | | | | | | | | | |
|  | Tillämpliga strukturer för värdeutveckling: | | | ["Basket Long" struktur] | | | | | | | | | | | | | | | |
|  |  | | | ["Basket Short" structure] | | | | | | | | | | | | | | | |
|  |  | | | ["Basket Short" struktur] | | | | | | | | | | | | | | | |
|  |  | | | ["Barrier outperformance" structure] | | | | | | | | | | | | | | | |
|  |  | | | ["Barriär outperformance" struktur] | | | | | | | | | | | | | | | |
|  |  | | | ["Barrier underperformance" structure] | | | | | | | | | | | | | | | |
|  |  | | | ["Barriär underperformance" struktur] | | | | | | | | | | | | | | | |
|  |  | | | ["Best of/Worst of Barrier Outperformance" structure] | | | | | | | | | | | | | | | |
|  |  | | | ["Best of/Worst of Barriär Outperformance" struktur] | | | | | | | | | | | | | | | |
|  |  | | | ["Best of/Worst of Barrier Underperformance" structure] | | | | | | | | | | | | | | | |
|  |  | | | ["Best of/Worst of Barriär Underperformance" struktur] | | | | | | | | | | | | | | | |
|  |  | | | ["Autocallable Structure Long"] | | | | | | | | | | | | | | | |
|  |  | | | ["Autocallstruktur Long"] | | | | | | | | | | | | | | | |
|  |  | | | ["Autocallable Structure Short"] | | | | | | | | | | | | | | | |
|  |  | | | ["Autocallstruktur Short"] | | | | | | | | | | | | | | | |
|  |  | | | ["Replacement Basket" structure] | | | | | | | | | | | | | | | |
|  |  | | | ["Ersättningskorg" struktur] | | | | | | | | | | | | | | | |
|  |  | | | ["Locally Capped Basket" structure] | | | | | | | | | | | | | | | |
|  |  | | | ["Lokalt Begränsad Korg" struktur] | | | | | | | | | | | | | | | |
|  |  | | | ["Rainbow Basket" structure] | | | | | | | | | | | | | | | |
|  |  | | | ["Rainbow" struktur] | | | | | | | | | | | | | | | |
|  |  | | | ["Booster Short" structure] | | | | | | | | | | | | | | | |
|  |  | | | ["Booster Kort" struktur] | | | | | | | | | | | | | | | |
|  |  | | | ["Booster Long" structure] | | | | | | | | | | | | | | | |
|  |  | | | ["Booster Long" struktur] | | | | | | | | | | | | | | | |
|  |  | | | ["Booster Risk Barrier Short" structure] | | | | | | | | | | | | | | | |
|  |  | | | ["Booster Risk Barriär Short" struktur] | | | | | | | | | | | | | | | |
|  |  | | | ["Booster Risk Barrier Long" structure] | | | | | | | | | | | | | | | |
|  |  | | | ["Booster Risk Barriär Long" struktur] | | | | | | | | | | | | | | | |
|  |  | | | ["Twin Win" structure] | | | | | | | | | | | | | | | |
|  |  | | | ["Twin Win" struktur] | | | | | | | | | | | | | | | |
|  |  | | | ["Bonus Booster Short" structure] | | | | | | | | | | | | | | | |
|  |  | | | ["Bonus Booster Short" struktur] | | | | | | | | | | | | | | | |
|  |  | | | ["Bonus Booster Long" structure] | | | | | | | | | | | | | | | |
|  |  | | | ["Bonus Booster Long" struktur] | | | | | | | | | | | | | | | |
|  |  | | | ["Cliquet" structure] | | | | | | | | | | | | | | | |
|  |  | | | ["Cliquet" struktur] | | | | | | | | | | | | | | | |
|  |  | | | ["Reverse Cliquet" structure] | | | | | | | | | | | | | | | |
|  |  | | | ["Omvänd Periodsumme" struktur] | | | | | | | | | | | | | | | |
|  |  | | | ["Replacement Cliquet" structure] | | | | | | | | | | | | | | | |
|  |  | | | ["Ersättning Periodsumme" struktur] | | | | | | | | | | | | | | | |
|  |  | | | ["Reverse Replacement Cliquet" structure] | | | | | | | | | | | | | | | |
|  |  | | | ["Omvänd Ersättande Periodsumme" struktur] | | | | | | | | | | | | | | | |
|  |  | | | ["Rainbow Replacement Cliquet" structure] | | | | | | | | | | | | | | | |
|  |  | | | ["Regnbåge Ersättande Periodsumme" struktur] | | | | | | | | | | | | | | | |
|  |  | | | ["Reverse Convertible" structure] | | | | | | | | | | | | | | | |
|  |  | | | ["Omvänd Konvertibel" struktur] | | | | | | | | | | | | | | | |
|  |  | | | ["Reverse Convertible Risk Barrier" structure] | | | | | | | | | | | | | | | |
|  |  | | | ["Omvänd Konvertibel Riskbarriär" struktur] | | | | | | | | | | | | | | | |
|  |  | | | ["Best of/Worst of Reverse Convertible" structure] | | | | | | | | | | | | | | | |
|  |  | | | ["Best of/Worst of Omvänd Konvertibel" struktur] | | | | | | | | | | | | | | | |
|  |  | | | [Worst of Digital Memory Coupon 1] | | | | | | | | | | | | | | | |
|  |  | | | [Worst of Digital Memory Kupong 1] | | | | | | | | | | | | | | | |
|  |  | | | [Worst of Call Option] | | | | | | | | | | | | | | | |
|  |  | | | [Worst of Call Option] | | | | | | | | | | | | | | | |
|  |  | | | [Outperformance Option [Long Against Short/Long Against Long]] | | | | | | | | | | | | | | | |
|  |  | | | [Outperformance Option [Long Against Short/Long Against Long]] | | | | | | | | | | | | | | | |
|  |  | | | ["Non-Tranched CLN" structure] | | | | | | | | | | | | | | | |
|  |  | | | ["Non-Tranched CLN" struktur] | | | | | | | | | | | | | | | |
|  |  | | | ["Tranched CLN" structure] | | | | | | | | | | | | | | | |
|  |  | | | ["Tranched CLN" struktur] | | | | | | | | | | | | | | | |
|  |  | | | ["Nth to Default CLN" structure] | | | | | | | | | | | | | | | |
|  |  | | | ["Nth to Default CLN" struktur] | | | | | | | | | | | | | | | |
|  |  | | | ["Nth and Nth + 1 Default CLN" structure] | | | | | | | | | | | | | | | |
|  |  | | | ["Nth and Nth + 1 Default CLN" struktur] | | | | | | | | | | | | | | | |
|  |  | | | ["Option CLN" structure] | | | | | | | | | | | | | | | |
|  |  | | | ["Option CLN"-struktur] | | | | | | | | | | | | | | | |
|  |  | | | ["Digital Long" structure] | | | | | | | | | | | | | | | |
|  |  | | | ["Digital Long" struktur] | | | | | | | | | | | | | | | |
|  |  | | | ["Digital Short" structure] | | | | | | | | | | | | | | | |
|  |  | | | ["Digital Kort" struktur] | | | | | | | | | | | | | | | |
|  |  | | | ["Worst of Digital Long" structure] | | | | | | | | | | | | | | | |
|  |  | | | ["Worst of Digital Long" struktur] | | | | | | | | | | | | | | | |
|  |  | | | ["Worst of Digital Short" structure] | | | | | | | | | | | | | | | |
|  |  | | | ["Worst of Digital Short" struktur] | | | | | | | | | | | | | | | |
|  |  | | | ["Series of Digitals" structure] | | | | | | | | | | | | | | | |
|  |  | | | ["Serier av Digitala"-struktur] | | | | | | | | | | | | | | | |
|  |  | | | ["Delta 1" structure] | | | | | | | | | | | | | | | |
|  |  | | | ["Delta 1" struktur] | | | | | | | | | | | | | | | |
|  |  | | | [Inflation Linker 2] | | | | | | | | | | | | | | | |
|  |  | | | [Inflationslänkad 2] | | | | | | | | | | | | | | | |
|  |  | | | ["Barrier Outperformance" Structure 2] | | | | | | | | | | | | | | | |
|  |  | | | ["Barrier Outperformance" Struktur 2] | | | | | | | | | | | | | | | |
|  |  | | | ["Barrier Underperformance" Structure 2] | | | | | | | | | | | | | | | |
|  |  | | | ["Barrier Underperformance" Struktur 2] | | | | | | | | | | | | | | | |
|  |  | | | ["Target Volatility" Structure] | | | | | | | | | | | | | | | |
|  |  | | | ["Eftersträvad Volatilitet" Struktur] | | | | | | | | | | | | | | | |
|  |  | | | ["Booster Risk Barrier 2" structure] | | | | | | | | | | | | | | | |
|  |  | | | ["Booster Risk Barrier 2"-struktur] | | | | | | | | | | | | | | | |
|  |  | | | ["Autocallable Rate" structure] | | | | | | | | | | | | | | | |
|  |  | | | ["Autocallable-nivå-struktur] | | | | | | | | | | | | | | | |
|  |  | | | ["In Option – Basket Long" structure] | | | | | | | | | | | | | | | |
|  |  | | | ["In Option – Basket Long"-struktur] | | | | | | | | | | | | | | | |
|  |  | | | ["In Option – Basket Short" structure] | | | | | | | | | | | | | | | |
|  |  | | | ["In Option – Basket Short"-struktur] | | | | | | | | | | | | | | | |
|  |  | | | ["Out Option – Basket Long" structure] | | | | | | | | | | | | | | | |
|  |  | | | ["Out Option – Basket Long"-struktur] | | | | | | | | | | | | | | | |
|  |  | | | ["Out Option – Basket Short" structure] | | | | | | | | | | | | | | | |
|  |  | | | ["Out Option – Basket Short"-struktur] | | | | | | | | | | | | | | | |
|  | Method of calculating Basket Return for the purposes of applicable Performance Structure: | | | [Basket Long Structure/Basket Short Structure/ Not Applicable] Basket A: Basket Long/Short Structure] [Basket B: Basket Long/Short Structure] | | | | | | | | | | | | | | | |
|  | Metod för att beräkna Korgavkastningen för tillämplig Värdeutvecklingsstruktur: | | | [Basket Long Struktur/Basket Short Strutur/ Inte Tillämpligt] [Korg A: Basket Long/Short Struktur] [Korg B: Basket Long/Short Struktur] | | | | | | | | | | | | | | | |
|  | Combination of structures: | | | [Addition/Alternative Calculation] | | | | | | | | | | | | | | | |
|  | Kombinationer av strukturer: | | | [Sammanslagning/Alternativ Uträkning] | | | | | | | | | | | | | | | |
|  | (i) Method of Combination: | | | [Addition/Subtraction/Alternative Calculation] | | | | | | | | | | | | | | | |
|  | Kombinationsmetod: | | | [Sammanslagning/Subtraktion/Alternativ Uträkning] | | | | | | | | | | | | | | | |
|  | (ii) Additional Amount Basket A: | | | [Not Applicable/the [•] structure] | | | | | | | | | | | | | | | |
|  | Tilläggsbelopp Korg A: | | | [Inte Tillämpligt/[•] strukturen] | | | | | | | | | | | | | | | |
|  | (iii) Additional Amount Basket B: | | | [Not Applicable/the [•] structure] | | | | | | | | | | | | | | | |
|  | Tilläggsbelopp Korg B: | | | [Inte Tillämpligt/[•] strukturen] | | | | | | | | | | | | | | | |
|  | (iv) (Relevant Condition(s) for determination of Redemption Amount: | | | [Condition [•] will be applicable if Barrier Level 1 is not exceeded on [any/the final] Valuation Date, Condition [•] will be applicable if Barrier Level 1 is exceeded on [any/the final] Valuation Date but Barrier Level 2 is not exceeded, Condition [•] will be applicable if Barrier Level 2 is exceeded on [any/the final] Valuation Date but Barrier Level [•] has not been exceeded… Condition [•] will be applicable if Barrier Level [•] is exceeded on [any/the final] Valuation Date/Condition(s) [•] and [•] are applicable and the following Performance Percentages shall apply: | | | | | | | | | | | | | | | |
|  | Relevanta Villkor för bestämmande av Återbetalningsbeloppet: | | | [Villkor [•] ska vara tillämpligt om Barriärnivå 1 inte överskrids på [en/slutlig] Värderingsdag, Villkor [•] ska vara tillämpligt om Barriärnivå 1 överskrids på [en/slutlig] Värderingsdag men Barriärnivå 2 inte överskrids, Villkor [•], ska vara tillämpligt om Barriärnivå 2 överskrids på [en/slutlig] Värderingsdag men Barriärnivå [•] inte överskrids… Villkor [•] ska vara tillämpligt om Barriärnivå [•] överskrids på [en/slutlig] Värderingsdag/Villkor [•] och [•] är tillämpliga och följade Värdeutvecklingsprocentsats ska tillämpas: | | | | | | | | | | | | | | | |
|  |  | | | Basket  Korg | | | | | | Performance Structure  Värdeutecklingsstruktur | | | | | | | Performance Percentage  Värdeutveckling Procent | | |
|  |  | | | [Basket A/Single Basket]  [Korg A/Enskild Korg] | | | | | | [•] | | | | | | | [•] | | |
|  |  | | | [Basket B]  [Korg B] | | | | | | [•] | | | | | | | [•] | | |
|  |  | | | [Basket [•]]  [Korg [•]] | | | | | | [•] | | | | | | | [•] | | |
|  | **Performance structure-related items:** | | | [Applicable/Not Applicable] | | | | | | | | | | | | | | | |
|  | **Värdeutvecklingsstruktur-relaterade punkter:** | | | [Tillämpligt/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | ***Dates and Times*** | | |  | | | | | | | | | | | | | | | |
|  | ***Datum och tid*** | | |  | | | | | | | | | | | | | | | |
|  | (i) Initial Valuation Date(s): | | | [[•]Not Applicable] | | | | | | | | | | | | | | | |
|  | Startdag: | | | [[•]Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  |  | | | Reference Asset  Referens-tillgång | | | | | Initial Valuation Date(s)  Startdag | | | | Initial Valuation Date Averaging  Startdag Medelvärdesberäkning | | | | | Averaging Dates relevant to applicable Valuation Date  Medelvärdesberäkningsdagar som är relevanta för tillämplig Värderingsdag | |
|  |  | | | [•] | | | | | [•] | | | | [Applicable/Not Applicable]  [Tillämpligt/Inte Tillämpligt] | | | | | [[•]/Not Applicable]  [[•]/Inte Tillämpligt] | |
|  |  | | | [•] | | | | | [•] | | | | [Applicable/Not Applicable]  [Tillämpligt/Inte Tillämpligt] | | | | | [[•]/Not Applicable]  [[•]/Inte Tillämpligt] | |
|  | (ii) Valuation Date(s): | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Värderingdag(ar): | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  |  | | | [The relevant Valuation Date(s) for comparing the Baset Return to the [Initial Basket Level/Barrier Level 1/Barrier Level 2] are:] | | | | | | | | | | | | | | | |
|  |  | | | [Relevant(a) Värderingsdag(ar) för att jämföra Korgavkastningen med [Korgs Startvärde/Barriärnivå 1/Barriärnivå 2] är:] | | | | | | | | | | | | | | | |
|  |  | | | Reference Asset  Referenstillgång | | | | | Valuation Date(s)  Värderingsdag(ar) | | | | Valuation Date Averaging  Värderingsdag Medelvärdesberäkning | | | | | Averaging Dates relevant to applicable Valuation Date  Medelvärdesberäkningsdagar som är relevanta för tillämplig Värderingsdag | |
|  |  | | | [•] | | | | | [•] | | | | [Applicable/Not Applicable/Applicable to Synthetic Index Return calculation only]  [Tillämpligt/Inte Tillämpligt/Tillämpligt endast i förhållande till beräkning av Syntetisk Index-avkastning] | | | | | [[•]/Not Applicable]  [[•]/Inte Tillämpligt] | |
|  |  | | | [•] | | | | | [•] | | | | [Applicable/Not Applicable/Applicable to Synthetic Index Return calculation only]  [Tillämpligt/Inte Tillämpligt/Tillämpligt endast i förhållande till beräkning av Syntetisk Index-avkastning] | | | | | [[•]/Not Applicable]  [[•]/Inte Tillämpligt] | |
|  | (iii) Twin-Win Valuation Date(s): | | | [•] if the Initial Basket Level is reached or exceeded on the relevant Valuation Date(s), [•] if Barrier Level 1 is reached or exceeded on the relevant Valuation Date(s), [•] if Barrier Level 2 is reached or exceeded on the relevant Valuation Date(s), [•] if Barrier Level N is reached or exceeded on the relevant Valuation Date(s). | | | | | | | | | | | | | | | |
|  | Twin-Win Värderingsdag(ar): | | | [•] om Korgs Startvärde nåtts eller överskridits på den eller de relevanta Värderingsdagarna, [•] om Barriärnivå 1 nåtts eller överskridits på den eller de relevanta Värderingsdagarna, [•] om Barriärnivå 2 nåtts eller överskridits på den eller de relevanta Värderingsdagarna, [•] om Barriärnivå N nåtts eller överskridits på den eller de relevanta Värderingsdagarna, [•]. | | | | | | | | | | | | | | | |
|  | (iv) Valuation Time: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Värderingstidpunkt: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  |  | | | Reference Asset  Referenstillgång | | | | | | | | | Valuation Time  Värderingstidpunkt | | | | | | |
|  |  | | | [•] | | | | | | | | | [•] | | | | | | |
|  |  | | | [•] | | | | | | | | | [•] | | | | | | |
|  |  | | | [•] | | | | | | | | | [•] | | | | | | |
|  | (v) Rebalancing Date: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Ombalanseringsdag: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (vi) Scheduled Redemption Date: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Planerad Återbetalningsdag: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (vii) Back Stop Date: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Back Stop-Datum: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (viii) Observation Date(s): | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Observationsdag(ar): | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (ix) Observating Date Averaging: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Observationsdag Medelvärdesberäkning: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  |  | | | Reference Asset  Referenstillgång | | | | | Observation Date(s)  Observationsdag(ar) | | | | Observation Date Averaging  Observationsdag Medelvärdesberäkning | | | | | Averaging Dates relevant to applicable Observation Date  Medelvärdesberäkningsdagar som är relevanta för tillämplig Observationsdag | |
|  |  | | |  | | | | |  | | | | [Applicable/Not Applicable] | | | | | [[•]/Not Applicable] | |
|  |  | | | [•] | | | | | [•] | | | | [Tillämpligt/Inte Tillämpligt] | | | | | [[•]/Inte Tillämpligt] | |
|  |  | | | [•] | | | | | [•] | | | | [Applicable/Not Applicable]  [Tillämpligt/Inte Tillämpligt] | | | | | [[•]/Not Applicable]  [[•]/Inte Tillämpligt] | |
|  | (x) Risk Barrier Observation Date(s): | | |  | | | | |  | | | |  | | | | |  | |
|  | Riskbarriärobservationsdag(ar): | | |  | | | | |  | | | |  | | | | |  | |
|  |  | | | Reference Asset  Referenstillgång | | | | | Risk Barrier Observation Date(s)  Riskbarriärobservationsdag(ar) | | | | Risk Barrier Observation Date Averaging  Riskbarriärobservationsdag  Medelvärdesberäkning | | | | | Averaging Dates relevant to Risk Barrier Observation Date  Medelvärdesberäkningsdagar som är relevanta för tillämplig Riskbarriärobservationsdag | |
|  |  | | | [•] | | | | | [•] | | | | [Applicable/Not Applicable]  [Tillämpligt/Inte Tillämpligt] | | | | | [[•]/Not Applicable]  [[•]/Inte Tillämpligt] | |
|  |  | | | [•] | | | | | [•] | | | | [Applicable/Not Applicable]  [Tillämpligt/Inte Tillämpligt] | | | | | [[•]/Not Applicable]  [[•]/Inte Tillämpligt] | |
|  | ***Amounts and Values*** | | |  | | | | | | | | | | | | | | | |
|  | ***Belopp och Värden*** | | |  | | | | | | | | | | | | | | | |
|  | (xi) Participation Ratio: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Deltagandegrad: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xii) Participation Ratio 2: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Deltagandegrad 2: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xiii) Participation Ratio 3: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Deltagandegrad 3: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xiv) Initial Price: | | | [[•]/as set out in the Conditions] | | | | | | | | | | | | | | | |
|  | Startkurs: | | | [[•]/såsom framgår av Villkoren] | | | | | | | | | | | | | | | |
|  | (xv) Final Price: | | | [[•]/as set out in the Conditions] | | | | | | | | | | | | | | | |
|  | Slutkurs: | | | [[•]/såsom framgår av Villkoren] | | | | | | | | | | | | | | | |
|  | (xvi) Initial Basket Level: | | | [[•]/Not Applicable]/[•] in respect of Basket A and [•] in respect of Basket B | | | | | | | | | | | | | | | |
|  | Korg Startvärde: | | | [[•]/Inte Tillämpligt]/[•] för Korg A och [•] för Korg B | | | | | | | | | | | | | | | |
|  | (xvii) Basket Strike Level: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Korglösennivå: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xviii) Basket Floor: | | | [Applicable/Not Applicable] | | | | | | | | | | | | | | | |
|  | Korggolv: | | | [Tillämpligt/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xix) Minimum Basket Return: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Lägsta Korgavkastning: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xx) Basket Cap: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Korgtak: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xxi) Maximum Basket Return: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Maximal Korgavkastning: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xxii) Reference Asset Floor: | | | | [Applicable/Not Applicable] | | | | | | | | | | | | | | |
|  | Referenstillgång Golv: | | | | [Tillämpligt/Inte Tillämpligt] | | | | | | | | | | | | | | |
|  | (xxiii) Minimum Reference Asset Return: | | | | [Not Applicable/ | | | | | | | | | | | | | | |
|  | Lägsta Referenstillgångsavkastning: | | | |  | | | | | | | | | | | | | | |
|  |  | | | | Reference Asset  Referenstillgång | | | | | | | | Minimum Reference Asset Return  Lägsta Referenstillgångsavkastning | | | | | | |
|  |  | | | | [•] | | | | | | | | [•] | | | | | | |
|  |  | | | | [•] | | | | | | | | [•] | | | | | | |
|  |  | | | | [•] | | | | | | | | [•] | | | | | | |
|  |  | | | | ] | | | | | | | | | | | | | | |
|  | (xxiv) Reference Asset Cap: | | | | [Applicable/Not Applicable] | | | | | | | | | | | | | | |
|  | Referenstillgång Tak: | | | | [Tillämpligt/Inte Tillämpligt] | | | | | | | | | | | | | | |
|  | (xxv) Maximum Reference Asset Return: | | | | [Not Applicable/ | | | | | | | | | | | | | | |
|  | Högsta Referenstillgångsavkastning: | | | |  | | | | | | | | | | | | | | |
|  |  | | | | Reference Asset  Referenstillgång | | | | | | | | Maximum Reference Asset Return  Högsta Referenstillgångsavkastning | | | | | | |
|  |  | | | | [•] | | | | | | | | [•] | | | | | | |
|  |  | | | | [•] | | | | | | | | [•] | | | | | | |
|  |  | | | | [•] | | | | | | | | [•] | | | | | | |
|  |  | | | | ] | | | | | | | | | | | | | | |
|  | (xxvi) Barrier Level(s): | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Barriärnivå(er): | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xxvii) Replacement Factor: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Ersättningsfaktor: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xxviii) Maximum Performance: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Maximal Avkastning: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xxix) Minimum Performance: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Minsta Avkastning: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xxx) Lock-in Level(s): | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Lock-in Nivå/er: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | * + Locked-in Return(s) | | | [Applicable/Not Applicable] | | | | | | | | | | | | | | | |
|  | * + Locked-in Avkastning(ar) | | | [Tillämpligt/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | * + Lock-in Level [1/2/3 … n] | | | [•] | | | | | | | | | | | | | | | |
|  | * + Lock-in Nivå [1/2/3 … n] | | | [•] | | | | | | | | | | | | | | | |
|  | (xxxi) Global Cap: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Globalt Tak: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xxxii) Global Floor: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Globalt Golv: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xxxiii) Initial Coupon: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Initial Kupong: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xxxiv) Local Cap: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Lokalt Tak: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xxxv) Local Floor: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Lokalt Golv: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xxxvi) N: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | N: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xxxvii) Outperformance Option: | | | [Applicable/Not Applicable] | | | | | | | | | | | | | | | |
|  | Outperformance Option: | | | [Tillämpligt/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xxxviii) Fixed Periodic Basket Return(s): | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Fast Periodiserad Korgavkastning: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xxxix) Fixed Reference Asset Return(s): | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Fast Referenstillgångsavkastning: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xl) Coupon Barrier Level(s): | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Kupong Barriärnivå(er): | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xli) Coupon: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Kupong: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xlii) K: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | K: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xliii) I: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | I: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xliv) Inflation-Protected Principal: | | | [Applicable/Not Applicable] | | | | | | | | | | | | | | | |
|  | Inflationsskyddat Kapitalbelopp: | | | [Tillämplig/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xlv) Fee Amount: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Avgifter: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xlvi) Rebate: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Rabatt: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | (xlvii) Target Volatility: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Eftersträvad Volatilitet: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | * + Minimum Adjustment Threshold | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | * + Lägsta Justeringströskel: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | * + Minimum Exposure: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Minsta Exponering: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | * + Maximum Exposure: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Högsta Exponering: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | * + Annualising Factor: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | Årsberäkningsfaktor: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | * + Second Annualising Factor: | | | [[•]/Not Applicable] | | | | | | | | | | | | | | | |
|  | * + Andra Årsberäkningsfaktor: | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | |
|  | * + Initial Synthetic Index Value | | [[•]/Not Applicable] | | | | | | | | | | | | | | | | |
|  | * + Startvärde för Syntetiskt Index | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | | |
|  | * + Synthetic Index Strike Level | | [[•]/Not Applicable] | | | | | | | | | | | | | | | | |
|  | * + Syntetiska Index-strikenivån | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | | |
|  | * + Minimum Synthetic Index Return: | | [[•]/Not Applicable] | | | | | | | | | | | | | | | | |
|  | * + Lägsta Syntetiska Index-avkastningen | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | | |
|  | * + Cash Rate | | [[•]/Not Applicable] | | | | | | | | | | | | | | | | |
|  | * + Kontantränta | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | | |
|  | * + Cash Return Day Count Fraction: | | [[Actual/Actual (ICMA/ISDA)] / [Actual/365 (Fixed)] / [Actual 365 (Sterling)] / [Actual/360] / [30/360] / [30E/360]] | | | | | | | | | | | | | | | | |
|  | * + Kontant Återbetalning Dagberäkningsmetod | | [[Faktisk/Faktisk (ICMA/ISDA)] / [Faktisk/365 (Fast)] / [Faktisk 365 (Sterling)] / [Faktisk/360] / [30/360] / [30E/360]] | | | | | | | | | | | | | | | | |
|  | (xlviii) In Option – Basket Long: | | [Applicable/Not Applicable] | | | | | | | | | | | | | | | | |
|  | * + Option Type: | | [Bought Up and In/ Sold Up and In/ Bought Down and In/ Sold Down and In] | | | | | | | | | | | | | | | | |
|  | In Option – Basket Long: | | [Tillämpligt/Inte Tillämpligt] | | | | | | | | | | | | | | | | |
|  | * + Options-typ | | [Bought Up and In/ Sold Up and In/ Bought Down and In/ Sold Down and In] | | | | | | | | | | | | | | | | |
|  | (xlvix) In Option – Basket Short: | | [Applicable/Not Applicable] | | | | | | | | | | | | | | | | |
|  | * + Option Type: | | [Bought Up and In/ Sold Up and In/ Bought Down and In/ Sold Down and In] | | | | | | | | | | | | | | | | |
|  | In Option – Basket Short: | | [Tillämpligt/Inte Tillämpligt] | | | | | | | | | | | | | | | | |
|  | * + Options-typ | | [Bought Up and In/ Sold Up and In/ Bought Down and In/ Sold Down and In] | | | | | | | | | | | | | | | | |
|  | (xlx) Out Option – Basket Long: | | [Applicable/Not Applicable] | | | | | | | | | | | | | | | | |
|  | * + Option Type: | | [Bought Up and Out/ Sold Up and Out/ Bought Down and Out/ Sold Down and Out] | | | | | | | | | | | | | | | | |
|  | Out Option – Basket Long: | | [Tillämpligt/Inte Tillämpligt] | | | | | | | | | | | | | | | | |
|  | * + Options-typ | | [Bought Up and Out/ Sold Up and Out/ Bought Down and Out/ Sold Down and Out] | | | | | | | | | | | | | | | | |
|  | (xlxi) Out Option – Basket Short: | | [Applicable/Not Applicable] | | | | | | | | | | | | | | | | |
|  | Option Type: | | [Bought Up and Out/ Sold Up and Out/ Bought Down and Out/ Sold Down and Out] | | | | | | | | | | | | | | | | |
|  | Out Option – Basket Short: | | [Tillämpligt/Inte Tillämpligt] | | | | | | | | | | | | | | | | |
|  | * + Options-typ | | [Bought Up and Out/ Sold Up and Out/ Bought Down and Out/ Sold Down and Out] | | | | | | | | | | | | | | | | |
|  | 1. **Strategy-related items** | | [Applicable/Not Applicable] | | | | | | | | | | | | | | | | |
|  | **Strategirelaterade punkter** | | [Tillämplig/Inte Tillämpligt] | | | | | | | | | | | | | | | | |
|  | (i) Best of/Worst of Modifier | | [Applicable/Not Applicable/Applicable for the purposes of Condition [•] only] | | | | | | | | | | | | | | | | |
|  | Best of/Worst of Modifierare | | [Tillämplig/Inte Tillämpligt/Tillämpligt endast för Villkor [•]] | | | | | | | | | | | | | | | | |
|  | * + N: | | [[•]/Not Applicable] | | | | | | | | | | | | | | | | |
|  | * + N: | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | | |
|  | (ii) TOM Cumulative Strategy: | | [Applicable/Not Applicable] | | | | | | | | | | | | | | | | |
|  | TOM Ackumulerande struktur: | | [Tillämplig/Inte Tillämpligt] | | | | | | | | | | | | | | | | |
|  | * + Reference Rate: | | [[•]/Not Applicable] | | | | | | | | | | | | | | | | |
|  | * + Referensränta: | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | | |
|  | * + TOM Participation Ratio: | | [[•]/Not Applicable] | | | | | | | | | | | | | | | | |
|  | * + TOM Deltagandegrad: | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | | |
|  | * + Day Count Fraction: | | [[Actual/Actual (ICMA/ISDA)] / [Actual/365 (Fixed)] / [Actual 365 (Sterling)] / [Actual/360] / [30/360] / [30E/360]] | | | | | | | | | | | | | | | | |
|  | * + Dagberäkningsmetod: | | [[Faktisk/Faktisk (ICMA/ISDA)] / [Faktisk/365 (Fast)] / [Faktisk 365 (Sterling)] / [Faktisk/360] / [30/360] / [30E/360]] | | | | | | | | | | | | | | | | |
|  | * + TOM Commencement Date: | | [•] | | | | | | | | | | | | | | | | |
|  | * + Startdatum för TOM: | | [•] | | | | | | | | | | | | | | | | |
|  | * + TOM End Date: | | [•] | | | | | | | | | | | | | | | | |
|  | * + Slutdatum för TOM: | | [•] | | | | | | | | | | | | | | | | |
|  | * + TOM Calculation Start Date: | | [•] Scheduled Trading Days preceding the first Scheduled Trading Day in each calendar month | | | | | | | | | | | | | | | | |
|  | * + TOM Inledande Beräkningsdag: | | [•] Planerade Handelsdagar innan första Planerade Handelsdagen i varje månad | | | | | | | | | | | | | | | | |
|  |  | | TOM Calculation Start Date Averaging  TOM Inledande Beräkningsdag Medelvärdes-beräkning | | | | | | | | | | Averaging Dates relevant to applicable TOM Calculation Start Date  Medelvärdes-beräkningsdagar som är relevanta för tillämplig TOM Inledande Beräkningsdag | | | | | | |
|  |  | | [Applicable/Not Applicable]  [Tillämplig/Inte Tillämpligt] | | | | | | | | | | [[•] Scheduled Trading Days prior to the first Scheduled Trading Day in each calendar month /Not Applicable]  [[•] Planerade Handelsdagar innan första Planerade Handelsdagen i varje månad/Inte Tillämpligt] | | | | | | |
|  |  | |  | | | | | | | | | |  | | | | | | |
|  | * + TOM Calculation End Date: | | [•] Scheduled Trading Days following the first Scheduled Trading Day in each calendar month | | | | | | | | | | | | | | | | |
|  | * + TOM Slutlig Beräkningsdag: | | [•] Planerade Handelsdagar innan första Planerade Handelsdagen i varje månad | | | | | | | | | | | | | | | | |
|  |  | | TOM Calculation End Date Averaging  TOM Slutlig Beräkningsdag Medelvärdes-beräkning | | | | | | | | | | Averaging Dates relevant to applicable TOM Calculation End Date  Medelvärdes-beräkningsdagar som är relevanta för tillämplig TOM Slutlig Beräkningsdag | | | | | | |
|  |  | | [Applicable/Not Applicable]  [Tillämplig/Inte Tillämpligt] | | | | | | | | | | [[•] Scheduled Trading Days prior to the first Scheduled Trading Day in each calendar month /Not Applicable]  [[•] Planerade Handelsdagar innan första Planerade Handelsdagen i varje månad/ Inte Tillämpligt] | | | | | | |
|  |  | |  | | | | | | | | | |  | | | | | | |
|  | * + TOM Final Value Averaging: | | [Applicable/Not Applicable] | | | | | | | | | | | | | | | | |
|  | * + TOM Slutvärde Medelvärdesberäkning: | | [Tillämplig/Inte Tillämpligt] | | | | | | | | | | | | | | | | |
|  | * + TOM Final Value Averaging Dates: | | [The TOM Valuation Dates falling on [•] and [•]/Not Applicable] | | | | | | | | | | | | | | | | |
|  | * + TOM Slutvärde Medelvärdesberäknings-dagar: | | [De TOM-Värderingsdagar som infaller den [•] och [•]/Inte Tillämpligt] | | | | | | | | | | | | | | | | |
|  | * + Final TOM Period Performance Averaging: | | [Applicable/Not Applicable] | | | | | | | | | | | | | | | | |
|  | * + Slutlig TOM-Period-Värdeutveckling Medelvärdesberäkning: | | [Tillämplig/Inte Tillämpligt] | | | | | | | | | | | | | | | | |
|  | * + N: | | [[●]/Not Applicable] | | | | | | | | | | | | | | | | |
|  | * + N: | | [Tillämplig/Inte Tillämpligt] | | | | | | | | | | | | | | | | |
|  | (iii) Lookback Initial Price Modifier: | | [Applicable/Not Applicable] | | | | | | | | | | | | | | | | |
|  | Lookback Startkurs Modifierare | | [Tillämplig/Inte Tillämpligt] | | | | | | | | | | | | | | | | |
|  | (iv) Lookback Final Price Modifier: | | [Applicable/Not Applicable] | | | | | | | | | | | | | | | | |
|  | Lookback Slutkurs Modifierare | | [Tillämplig/Inte Tillämpligt] | | | | | | | | | | | | | | | | |
|  | (v) Lookback Observation Period[s]: | | The Initial Lookback Observation Period will comprise each Scheduled Trading Day falling on or after [•]] [and] [the Final Observation Period will comprise each Scheduled Trading Day falling on or after [•] and on or before [•]] | | | | | | | | | | | | | | | | |
|  | Lookback Observationsperiod[er]: | | [Den initiala Lookback Observationsperioden kommer att innefatta varje Schemalagd Trading Day som faller på eller efter [•]] [och] [den Slutliga Observationsperioden kommer att innefatta varje Schemalagd Training Day som faller på eller efter [•] och på eller innan [•]] | | | | | | | | | | | | | | | | |
|  | (vi) Lookback Factor: | | [Minimum Asset Price/Maximum Asset Price/Minimum Basket Price/Maximum Basket Price] | | | | | | | | | | | | | | | | |
|  | Lookback-Faktor: | | [Minsta Tillgångspris/Högsta Tillgångspris/ Minsta Korgpris/Högsta Korgpris] | | | | | | | | | | | | | | | | |
|  | (vii) Lock-in Modifier: | | [Applicable. The relevant Lock-in Levels are specified in paragraph 34 above/Not Applicable] | | | | | | | | | | | | | | | | |
|  | Lock-in Modifier: | | [Tillämpligt. De relevanta Lock-in-Nivåerna är specificerade i punkten 34 ovan/Inte Tillämpligt] | | | | | | | | | | | | | | | | |
|  | (viii) Lock-in Basket Floor: | | [Applicable/Not Applicable] | | | | | | | | | | | | | | | | |
|  | Lock-in Korggolv: | | [Tillämplig/Inte Tillämpligt] | | | | | | | | | | | | | | | | |
|  | (ix) Running PnL Strategy: | | [Applicable/Not Applicable] | | | | | | | | | | | | | | | | |
|  | Running PnL Strategy: | | [Tillämplig/Inte Tillämpligt] | | | | | | | | | | | | | | | | |
|  | (x) Reserve Provision: | | [Applicable/Not Applicable] | | | | | | | | | | | | | | | | |
|  | Reserve Provision: | | [Tillämplig/Inte Tillämpligt] | | | | | | | | | | | | | | | | |
|  | (xi) Initial Reserve Amount: | | [[•] per cent of the Principal Amount of each Note//Not Applicable] | | | | | | | | | | | | | | | | |
|  | Initial Reserve Belopp: | | [[•] % av Huvudbeloppet av varje Lån/Inte Tillämpligt] | | | | | | | | | | | | | | | | |
|  | (xii) Reserve Provision End Date: | | [[•]/Maturity/ Not Applicable] | | | | | | | | | | | | | | | | |
|  | Reserve Provision Slutdatum: | | [[•]/Förfallodagen/Inte Tillämpligt] | | | | | | | | | | | | | | | | |
|  | **Provisions relating to FX Components**  **Bestämmelser för Valutakomponenter** | |  | | | | | | | | | | | | | | | | |
|  | (i) FX Component - Reference Asset: | | [Applicable/Not Applicable/Applicable if the Basket Return is positive/Applicable if the Basket Return is negative] | | | | | | | | | | | | | | | | |
|  | Valutakomponent - Referenstillgång: | | [Tillämpligt/Inte Tillämpligt/Tillämpligt om den Korgavkastningen är positiv/Tillämpligt om summan av Korgavkastningen är negativ] | | | | | | | | | | | | | | | | |
|  | * + FX Rate: | | [[•]/Not Applicable] | | | | | | | | | | | | | | | | |
|  | * + Valutakurs: | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | | |
|  | * + Initial FX Valuation Date: | | [Reference Asset | | | | | | | | | | | | | | | | |
|  | * + Startdag Valuta: | | Referenstillgång | | | | | | | | | | | | | | | | |
|  |  | | [•] | | | | | | | | | | | | | | | | |
|  |  | | [•] | | | | | | | | | | | | | | | | |
|  |  | | [•] | | | | | | | | | | | | | | | | |
|  | * + FX Valuation Date(s): | | Reference Asset | | | | | | | | | | | | | | | | |
|  | * + Värderingsdag Valuta: | | Referenstillgång | | | | | | | | | | | | | | | | |
|  |  | | [•] | | | | | | | | | | | | | | | | |
|  |  | | [•] | | | | | | | | | | | | | | | | |
|  |  | | [•] | | | | | | | | | | | | | | | | |
|  | * + FX Valuation Time: | | [[•]/Not Applicable] | | | | | | | | | | | | | | | | |
|  | * + Värderingstidpunkt Valuta: | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | | |
|  | * + FX Factor Long/Short: | | [FX Factor – Long/FX Factor – Short/Not Applicable] | | | | | | | | | | | | | | | | |
|  | * + Valutafaktor Long/Short: | | [Valutafaktor – Long/Valutafaktor – Short/Inte Tillämpligt] | | | | | | | | | | | | | | | | |
|  | * + Initial FX Rate: | | [[•]/As set out in the Base Prospectus] | | | | | | | | | | | | | | | | |
|  | * + Valutastartkurs: | | [[•]/Såsom framgår av Grundprospektet] | | | | | | | | | | | | | | | | |
|  | * + Final FX Rate: | | [[•]/As set out in the Base Prospectus] | | | | | | | | | | | | | | | | |
|  | * + Valutaslutkurs: | | [[•]/Såsom framgår av Grundprospektet] | | | | | | | | | | | | | | | | |
|  | (i) FX Component – Additional Amount: | | [Applicable/Not Applicable/Applicable if the Basket Return is positive/Applicable if the Basket Return is negative] | | | | | | | | | | | | | | | | |
|  | Valutakomponent – Tilläggsbelopp: | | [Tillämpligt/Inte Tillämpligt/Tillämpligt om Korgavkastningen är positiv/Tillämpligt om Korgavkastningen är negativ] | | | | | | | | | | | | | | | | |
|  | * + FX Rate: | | [[•]/Not Applicable] | | | | | | | | | | | | | | | | |
|  | * + Valutakurs: | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | | | | |
|  | * + Initial FX Valuation Date: | | [Additional Amount | | | | | | | | | | | Initial FX Valuation Date(s) | | | | | |
|  |  | | [•] | | | | | | | | | | | [•] | | | | | |
|  |  | | [•] | | | | | | | | | | | [•] | | | | | |
|  |  | | [•] | | | | | | | | | | | [•] | | | | | |
|  | * + Initial Valutakursvärderingsdag: | | [Tilläggsbelopp | | | | | | | | | | | Initial(a) Valutakursvärderingsdag (ar) | | | | | |
|  |  | | [•] | | | | | | | | | | | [•] | | | | | |
|  |  | | [•] | | | | | | | | | | | [•] | | | | | |
|  |  | | [•] | | | | | | | | | | | [•] | | | | | |
|  |  | | [•] | | | | | | | | | | | [•]] | | | | | |
|  | * + FX Valuation Time: | | | | | | [[•]/Not Applicable] | | | | | | | | | | | | |
|  | * + Valutakursvärderingstidpunkt: | | | | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | |
|  | * + FX Factor Long/Short: | | | | | | [FX Factor – Long/FX Factor – Short/Not Applicable] | | | | | | | | | | | | |
|  | * + Valutakursfaktor Long/Short: | | | | | | [Valutakursfaktor – Long/Valutakursfaktor – Short/Inte Tillämpligt] | | | | | | | | | | | | |
|  | * + Initial FX Rate: | | | | | | [[•]/As set out in the Base Prospectus] | | | | | | | | | | | | |
|  | * + Valutastartkurs: | | | | | | [[•]/Såsom anges i Grundprospektet] | | | | | | | | | | | | |
|  | * + Final FX Rate: | | | | | | [[•]/As set out in the Base Prospectus] | | | | | | | | | | | | |
|  | * + Valutaslutkurs: | | | | | | [[•]/Såsom anges i Grundprospektet] | | | | | | | | | | | | |
|  | (iii) FX Component – Base Redemption Amount or Redemption Amount: | | | | | | [Applicable to Base Redemption Amount/Applicable to Redemption Amount/Not Applicable] | | | | | | | | | | | | |
|  | Valutakomponent – Basåterbetalningsbelopp | | | | | | [Tillämpligt/Inte Tillämpligt] | | | | | | | | | | | | |
|  | * + FX Rate: | | | | | | [[•]/Not Applicable] | | | | | | | | | | | | |
|  | * + Valutakurs: | | | | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | |
|  | * + Initial FX Valuation Date: | | | | | | Initial FX Valuation Date(s) | | | | | | | | FX Valuation Date(s) | | | | |
|  |  | | | | | | [•] | | | | | | | | [•] | | | | |
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|  | Initial Valutakursvärderingsdag: | | | | | | Initial Valutakursvärderingsdag | | | | | | | | Valutakursvärderingsdag(ar) | | | | |
|  |  | | | | | | [•] | | | | | | | | [•] | | | | |
|  |  | | | | | | [•] | | | | | | | | [•] | | | | |
|  |  | | | | | | [•] | | | | | | | | [•] | | | | |
|  | * + FX Valuation Time: | | | | | | [[•]/Not Applicable] | | | | | | | | | | | | |
|  | * + Valutakursvärderingstidpunkt: | | | | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | |
|  | * + FX Factor Long/Short: | | | | | | [FX Factor – Long/FX Factor – Short/Not Applicable] | | | | | | | | | | | | |
|  | * + Valutakursfaktor Long/Short: | | | | | | [Valutakursfaktor – Long/Valutakursfaktor – Short/Inte Tillämpligt] | | | | | | | | | | | | |
|  | * + Initial FX Rate: | | | | | | [[•]/As set out in the Base Prospectus] | | | | | | | | | | | | |
|  | * + Valutastartkurs: | | | | | | [[•]/Såsom anges i Grundprospektet] | | | | | | | | | | | | |
|  | * + Final FX Rate: | | | | | | [[•]/As set out in the Base Prospectus] | | | | | | | | | | | | |
|  | * + Valutaslutkurs: | | | | | | [[•]/Såsom anges i Grundprospektet] | | | | | | | | | | | | |
|  | (iv) FX Component - Composite: | | | | | | [Applicable/Not Applicable] | | | | | | | | | | | | |
|  | Valutakurskomponent – Sammansatt: | | | | | | [Tillämpligt/Inte Tillämpligt] | | | | | | | | | | | | |
|  | * + FX Rate: | | | | | | [[•]/Not Applicable] | | | | | | | | | | | | |
|  | * + Valutakurs: | | | | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | |
|  | * + Initial FX Valuation Date: | | | | | | [Reference Asset | | | | Initial FX Valuation Date(s) | | | | | | | | |
|  |  | | | | | | [•] | | | | [•] | | | | | | | | |
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|  | * + Initial Valutakursvärderingsdag: | | | | | | [Referenstillgång | | | | Initial(a) Valutakursvärderingsdag (ar) | | | | | | | | |
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|  |  | | | | | | [•] | | | | [•]] | | | | | | | | |
|  | * + FX Valuation Time: | | | | | | [[•]/Not Applicable] | | | | | | | | | | | | |
|  | * + Valutakursvärderingstidpunkt: | | | | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | |
|  | * + FX Factor Long/Short: | | | | | | [FX Factor – Long/FX Factor – Short/Not Applicable] | | | | | | | | | | | | |
|  | * + Valutakursfaktor Long/Short: | | | | | | [Valutakursfaktor – Long/Valutakursfaktor – Short/Inte Tillämpligt] | | | | | | | | | | | | |
|  | * + Initial FX Rate: | | | | | | [[•]/As set out in the Base Prospectus] | | | | | | | | | | | | |
|  | * + Valutastartkurs: | | | | | | [[•]/Såsom framgår av Grundprospektet] | | | | | | | | | | | | |
|  | * + Final FX Rate: | | | | | | [[•]/As set out in the Base Prospectus] | | | | | | | | | | | | |
|  | * + Valutaslutkurs: | | | | | | [[•]/Såsom framgår av Grundprospektet] | | | | | | | | | | | | |
|  | **Provisions relating to Inflation-Linked Notes:** | | | | | | [Applicable/Not Applicable] | | | | | | | | | | | | |
|  | **Bestämmelser för Inflationslänkade Lån** | | | | | | [Tillämpligt/Inte Tillämpligt] | | | | | | | | | | | | |
|  | (i) Inflation-Protected Principal: | | | | | | [[•]/Not Applicable] | | | | | | | | | | | | |
|  | Inflationsskyddat Kapital: | | | | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | |
|  | (ii) Inflation Rate: | | | | | | [[•]/Not Applicable] | | | | | | | | | | | | |
|  | Inflationstakt: | | | | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | |
|  | (iii) Final CPI: | | | | | | [[•]/Not Applicable] | | | | | | | | | | | | |
|  | Slutlig KPI: | | | | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | |
|  | **Provisions relating to Credit Linked Notes:** | | | | | | [Applicable/Not Applicable] | | | | | | | | | | | | |
|  | **Bestämmelser för Kreditlänkade Lån** | | | | | | [Tillämpligt/Inte Tillämpligt] | | | | | | | | | | | | |
|  | (i) Observation Start Date: | | | | | | [[•]/Not Applicable] | | | | | | | | | | | | |
|  | Observationsstartdatum: | | | | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | |
|  | (ii) Observation End Date: | | | | | | [[•]/Not Applicable] | | | | | | | | | | | | |
|  | Observationsslutdatum: | | | | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | |
|  | (iii) Portfolio Exposure: | | | | | | [[•] [in respect of Basket A/B]/Not Applicable] | | | | | | | | | | | | |
|  | Portföljexponering: | | | | | | [[•] [i förhållande till Korg A/B]/Inte Tillämpligt] | | | | | | | | | | | | |
|  | (iv) Fixed Recovery Value: | | | | | | [[•] [in respect of Basket A/B]/Not Applicable] | | | | | | | | | | | | |
|  | Fast Återbetalningsbelopp: | | | | | | [[•] [i förhållande till Korg A/B]/Inte Tillämpligt] | | | | | | | | | | | | |
|  | (v) Market Recovery Value: | | | | | | [Applicable [in respect of Basket A/B]/Not Applicable] | | | | | | | | | | | | |
|  | Marknadsåterbetalningsbelopp: | | | | | | [Tillämpligt [i förhållande till Korg A/B]/Inte Tillämpligt] | | | | | | | | | | | | |
|  | (vi) Tranche Attachment Point: | | | | | | [[•] [in respect of Basket A/B]/Not Applicable] | | | | | | | | | | | | |
|  | Fästpunkt Tranch: | | | | | | [[•] [i förhållande till Korg A/B]/Inte Tillämpligt] | | | | | | | | | | | | |
|  | (vii) Tranche Detachment Point: | | | | | | [[•] [in respect of Basket A/B]/Not Applicable] | | | | | | | | | | | | |
|  | Avskiljningspunkt Tranch: | | | | | | [[•] [i förhållande till Korg A/B]/Inte Tillämpligt] | | | | | | | | | | | | |
|  | (viii) Restructuring Amount: | | | | | | [[•]/Not Applicable] | | | | | | | | | | | | |
|  | Omläggning av Skulder – Belopp: | | | | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | |
|  | (ix) Replacement Reference Entity: | | | | | | [Applicable/Not Applicable] | | | | | | | | | | | | |
|  | Ersättande Referensenhet: | | | | | | [Tillämpligt/Inte Tillämpligt] | | | | | | | | | | | | |
|  | (x) Obligation Acceleration Amount: | | | | | | [[•]/Not Applicable] | | | | | | | | | | | | |
|  | Uppsägning av Åtagande – Belopp: | | | | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | |
|  | (xi) Failure to Pay Amount: | | | | | | [[•]/Not Applicable] | | | | | | | | | | | | |
|  | Utebliven Betalning – Belopp: | | | | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | |
|  | (xii) Default Requirement: | | | | | | [[•]/Not Applicable] | | | | | | | | | | | | |
|  | Defaultkrav: | | | | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | |
|  | (xiii) Credit Events: | | | | | | [Failure to Pay/ Restructuring/ Bankruptcy/ Governmental Intervention/ Repudiation/ Moratorium/ Obligation Acceleration]/Not Applicable] | | | | | | | | | | | | |
|  | Kredithändelser: | | | | | | [Utebliven Betalning/ Omläggning av Skulder/ Insolvensförfarande/ Myndighetsingripande/ Avstående/Moratorium/ Uppsägning av Åtagande]/ Inte Tillämpligt] | | | | | | | | | | | | |
|  | (xiv) Grace Period Extension: | | | | | | [Applicable/Not Applicable] | | | | | | | | | | | | |
|  | Grace Period Förlängning: | | | | | | [Tillämpligt/Inte Tillämpligt] | | | | | | | | | | | | |
|  | (xv) Maximum Length of Grace Period: | | | | | | [[•] Business Days/Not Applicable] | | | | | | | | | | | | |
|  | Maxlängd av Grace Period: | | | | | | [[•] Arbetsdagar/Inte Tillämpligt] | | | | | | | | | | | | |
|  | (xvi) Extended Redemption Date: | | | | | | [The date falling [•] Business Days after the Grace Period Extension Date] | | | | | | | | | | | | |
|  | Förlängt Återbetalningsdatum: | | | | | | [Datumet som faller [•] Arbetysdagar efter Grace Periodens förlängning] | | | | | | | | | | | | |
|  | (xvii) Multiple Holder Obligation: | | | | | | [Applicable/Not Applicable] | | | | | | | | | | | | |
|  | Flera Innehavsförpliktelser: | | | | | | [Tillämpligt/Inte Tillämpligt] | | | | | | | | | | | | |
|  | (xviii) Target Redemption Amount: | | | | | | [[•] [in respect of Basket A/B]/Not Applicable] | | | | | | | | | | | | |
|  | Eftersträvat Återbetalningsbelopp: | | | | | | [[•] [i förhållande till Korg A/B]/Inte Tillämpligt] | | | | | | | | | | | | |
|  | (xix) Back Stop Date: | | | | | | [[•]/Not Applicable] | | | | | | | | | | | | |
|  | Back-Stop Datum: | | | | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | |
|  | (xx) Credit Event Ranked Basket Participation: | | | | | | [Applicable/Not Applicable] | | | | | | | | | | | | |
|  | Kredithändelserankad Korgandel: | | | | | | [Tillämpligt/Inte Tillämpligt] | | | | | | | | | | | | |
|  | * + Credit Event Ranked Weight: | | | | | | Credit Event (in order of occurrence) | | | | | | | | | Weighting | | | |
|  |  | | | | | | Kredithändelse (i kronologisk ordning) | | | | | | | | | Viktning | | | |
|  | * + Kredithändelserankad vikt: | | | | | | 1 | | | | | | | | | [•]% | | | |
|  |  | | | | | | 2 | | | | | | | | | [•]% | | | |
|  |  | | | | | | 3 | | | | | | | | | [•]% | | | |
|  |  | | | | | | N | | | | | | | | | [•]% | | | |
|  | (xxi) Scheduled Redemption Date: | | | | | | [[•]/Not Applicable] | | | | | | | | | | | | |
|  | Planerad Återbetalningsdag: | | | | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | |
|  | (xxii) Back Stop Date: | | | | | | [[•]/Not Applicable] | | | | | | | | | | | | |
|  | Back Stop-Datum: | | | | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | |
|  | (xxiii) N: | | | | | | [[•]/Not Applicable] | | | | | | | | | | | | |
|  | N: | | | | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | |
|  | | (xxiv) K: | | | | | [[•]/Not Applicable] | | | | | | | | | | | | |
|  | | K: | | | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | |
|  | | (xxv) Factor 1: | | | | | [[•]/Not Applicable] | | | | | | | | | | | | |
|  | | Faktor 1: | | | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | |
|  | | (xxvi) Factor 2: | | | | | [[•]/Not Applicable] | | | | | | | | | | | | |
|  | | Faktor 2: | | | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | |
|  | | (xxvii) Factor 3: | | | | | [[•]/Not Applicable] | | | | | | | | | | | | |
|  | | Faktor 3: | | | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | |
|  | | (xxviii) Factor 4: | | | | | [[•]/Not Applicable] | | | | | | | | | | | | |
|  | | Faktor 4: | | | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | |
|  | | (xxix) Strike 1: | | | | | [[•]/Not Applicable] | | | | | | | | | | | | |
|  | | Strike 1: | | | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | |
|  | | (xxx) Strike 2: | | | | | [[•]/Not Applicable] | | | | | | | | | | | | |
|  | | Strike 2: | | | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | |
|  | | (xxxi) Strike 3: | | | | | [[•]/Not Applicable] | | | | | | | | | | | | |
|  | | Strike 3: | | | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | |
|  | | (xxxii) Strike 4: | | | | | [[•]/Not Applicable] | | | | | | | | | | | | |
|  | | Strike 4: | | | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | |
|  | | (xxxiii) Indicator 1: | | | | | [[•]/Not Applicable] | | | | | | | | | | | | |
|  | | Indikator 1: | | | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | |
|  | | (xxxiv) Indicator 2: | | | | | [[•]/Not Applicable] | | | | | | | | | | | | |
|  | | Indikator 2: | | | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | |
|  | | (xxxv) Indicator 3: | | | | | [[•]/Not Applicable] | | | | | | | | | | | | |
|  | | Indikator 3: | | | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | |
|  | | (xxxvi) Indicator 4: | | | | | [[•]/Not Applicable] | | | | | | | | | | | | |
|  | | Indikator 4: | | | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | |
|  | | (xxxvi) Trigger Percentage: | | | | | [[•]/Not Applicable] | | | | | | | | | | | | |
|  | | Triggerandel: | | | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | |
|  | **Provisions relating to Fund Linked Notes**: | | | | | | [Applicable/Not Applicable] | | | | | | | | | | | | |
|  | **Bestämmelser för Fondlänkade Lån** | | | | | | [Tillämpligt/Inte Tillämpligt] | | | | | | | | | | | | |
|  | (i) Fund: | | | | | | [[•]/Not Applicable] | | | | | | | | | | | | |
|  | Fond: | | | | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | |
|  | (ii) Fund Manager: | | | | | | [[•]/Not Applicable] | | | | | | | | | | | | |
|  | Fondförvaltare: | | | | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | |
|  | (iii) Back Stop Date: | | | | | | [[•]/Not Applicable] | | | | | | | | | | | | |
|  | Back-Stop Datum: | | | | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | |
| IV. | **INSTALMENT AND EARLY REDEMPTION** | | | | | | **[APPLICABLE/NOT APPLICABLE]** | | | | | | | | | | | | |
|  | **AVBETALNING OCH FÖRTIDA INLÖSEN** | | | | | | **[TILLÄMPLIGT/INTE TILLÄMPLIGT]**  [Items 40-46 have been intentionally omitted][[13]](#footnote-14) | | | | | | | | | | | | |
|  |  | | | | | | [Punkterna 40-46 har medvetet utelämnats][[14]](#footnote-15) | | | | | | | | | | | | |
|  | Instalment Redemption | | | | | | [Applicable/Not Applicable] | | | | | | | | | | | | |
|  | Avbetalning: | | | | | | [Tillämpligt/Inte Tillämpligt] | | | | | | | | | | | | |
|  | (i) Instalment Amount: | | | | | | [[•] per Calculation Amount/Not Applicable] | | | | | | | | | | | | |
|  | (i) Avbetalningsbelopp: | | | | | | [[•] per Beräkningsbelopp/Inte Tillämpligt] | | | | | | | | | | | | |
|  | (ii) Instalment Date(s): | | | | | | [[•]/Not Applicable] | | | | | | | | | | | | |
|  | (ii) Avbetalningsdatum: | | | | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | |
|  | Optional Early Redemption (Call) | | | | | | [Applicable/Not Applicable] | | | | | | | | | | | | |
|  | Frivillig Förtida Återbetalning (Call) | | | | | | [Tillämpligt/Inte Tillämpligt] | | | | | | | | | | | | |
|  | (i) Early Redemption Date(s): | | | | | | [•] | | | | | | | | | | | | |
|  | (i) Förtida Återbetalningsdatum: | | | | | | [•] | | | | | | | | | | | | |
|  | (ii) Early Redemption Amount(s) of each Note: | | | | | | [•] per Calculation Amount | | | | | | | | | | | | |
|  | (ii) Förtida Återbetalningsbelopp per Lån: | | | | | | [•] per Beräkningsbelopp | | | | | | | | | | | | |
|  | Optional Early Redemption (Put) | | | | | | [Applicable/Not Applicable] | | | | | | | | | | | | |
|  | Frivillig Förtida Återbetalning (Put) | | | | | | [Tillämpligt/Inte Tillämpligt] | | | | | | | | | | | | |
|  | (i) Early Redemption Date(s): | | | | | | [•] | | | | | | | | | | | | |
|  | (i) Förtida Återbetalningsdatum: | | | | | | [•] | | | | | | | | | | | | |
|  | (ii) Early Redemption Amount(s) of each Note: | | | | | | [•] per Calculation Amount | | | | | | | | | | | | |
|  | (ii) Förtida Återbetalningsdatum: | | | | | | [•] | | | | | | | | | | | | |
|  | Early Redemption Amount(s) per Calculation Amount payable on redemption for taxation reasons: | | | | | | [•] per Calculation Amount | | | | | | | | | | | | |
|  | Förtida Återbetalningsbelopp per Beräkningsbelopp att betalas vid återbetalning av skatteskäl | | | | | | [•] per Calculation Amount | | | | | | | | | | | | |
|  | Substantial Repurchase Event | | | | | | [Applicable/Not Applicable] | | | | | | | | | | | | |
|  | Väsentlig Återköpshändelse | | | | | | [Tillämpligt/Inte Tillämpligt] | | | | | | | | | | | | |
|  | Early Redemption Date(s) of Notes with "Autocallable" or "Autocallable Rate" performance structure: | | | | | | [[•]/Not Applicable] | | | | | | | | | | | | |
|  | Förtida Återbetalningsdatum för Lån med "Autocallable" eller "Autocallable-nivå" värdeutecklingsstruktur | | | | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | |
|  | * Call Barrier Level: | | | | | | [[•]/Not Applicable] | | | | | | | | | | | | |
|  | * Inlösenbarriärnivå: | | | | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | |
|  | Payment of Unwind Amount on Early Redemption: | | | | | | [Applicable/Not Applicable] | | | | | | | | | | | | |
|  | Betalning av Korrigeringsbelopp vid Förtida Återbetalning: | | | | | | [Tillämpligt/Inte Tillämpligt] | | | | | | | | | | | | |
| V. **PROVISIONS APPLICABLE TO DISRUPTION, ADJUSTMENTS AND OTHER EXTRAORDINARY EVENTS** | | | | | | | | | | | | | | | | | | | |
| **BESTÄMMELSER TILLÄMPLIGA FÖR AVBROTT, JUSTERINGAR OCH ANDRA EXTRAORDINÄRA HÄNDELSER** | | | | | | | | | | | | | | | | | | | |
|  | Change in Law: | | | | | [As set out in the Conditions/Not Applicable] | | | | | | | | | | | | | |
|  | Ändring av Lag: | | | | | [Såsom framgår av Villkoren/Inte Tillämpligt] | | | | | | | | | | | | | |
|  | Increased Costs of Hedging: | | | | | [As set out in the Conditions/Not Applicable] | | | | | | | | | | | | | |
|  | Ökade Riskhanteringskostnader: | | | | | [Såsom framgår av Villkoren/Inte Tillämpligt] | | | | | | | | | | | | | |
|  | Hedging Disruption: | | | | | [As set out in the Conditions/Not Applicable] | | | | | | | | | | | | | |
|  | Störning av Riskhantering: | | | | | [Såsom framgår av Villkoren/Inte Tillämpligt] | | | | | | | | | | | | | |
|  | Market Disruption: | | | | | [As set out in the Conditions/Not Applicable] | | | | | | | | | | | | | |
|  | Marknadsavbrott: | | | | | [Såsom framgår av Villkoren/Inte Tillämpligt] | | | | | | | | | | | | | |
|  | Market Disruption Commodity: | | | | | [As set out in the Conditions/Not Applicable] | | | | | | | | | | | | | |
|  | Marknadsavbrott Råvaror: | | | | | [Såsom framgår av Villkoren/Inte Tillämpligt] | | | | | | | | | | | | | |
|  | Disruption Currency: | | | | | [As set out in the Conditions/Not Applicable] | | | | | | | | | | | | | |
|  | Valutastörning: | | | | | [Såsom framgår av Villkoren/Inte Tillämpligt] | | | | | | | | | | | | | |
|  | Calculation Adjustment: | | | | | [As set out in the Conditions/Not Applicable] | | | | | | | | | | | | | |
|  | Beräkningsjustering: | | | | | [Såsom framgår av Villkoren/Inte Tillämpligt] | | | | | | | | | | | | | |
|  | Corrections: | | | | | [As set out in the Conditions/Not Applicable] | | | | | | | | | | | | | |
|  | Korrigeringar: | | | | | [Såsom framgår av Villkoren/Inte Tillämpligt] | | | | | | | | | | | | | |
|  | [Number of Exchange Business Days: | | | | | [•]/As set out in the Conditions] | | | | | | | | | | | | | |
|  | [Antal Valutahandelsdagar: | | | | | [•]/Såsom framgår av Villkoren] | | | | | | | | | | | | | |
|  | Correction Commodity: | | | | | [As set out in the Conditions/Not Applicable] | | | | | | | | | | | | | |
|  | Korrigering Råvaror: | | | | | [Såsom framgår av Villkoren/Inte Tillämpligt] | | | | | | | | | | | | | |
|  | Correction Currency: | | | | | [As set out in the Conditions/Not Applicable] | | | | | | | | | | | | | |
|  | Korrigeringar Valuta: | | | | | [Såsom framgår av Villkoren/Inte Tillämpligt] | | | | | | | | | | | | | |
|  | Extraordinary Events: | | | | | [As set out in the Conditions/Not Applicable] | | | | | | | | | | | | | |
|  | Extraordinära Händelser | | | | | [Såsom framgår av Villkoren/Inte Tillämpligt] | | | | | | | | | | | | | |
|  | Rate Option Fallback: | | | | | [As set out in the Conditions/Not Applicable] | | | | | | | | | | | | | |
|  | Ränteoption Fallback | | | | | [Såsom framgår av Villkoren/Inte Tillämpligt] | | | | | | | | | | | | | |
| **GENERAL PROVISIONS APPLICABLE TO THE NOTES** | | | | | | | | | | | | | | | | | | | |
| **GENERELLA BESTÄMMELSER FÖR LÅNEN** | | | | | | | | | | | | | | | | | | | |
|  | Form of Notes: | | | | | [Bearer Notes:] | | | | | | | | | | | | | |
|  | Typ av Lån: | | | | | [Fysiska Lån:] | | | | | | | | | | | | | |
|  |  | | | | | [Temporary Global Note exchangeable for a Permanent Global Note which is exchangeable for Definitive Notes in the limited circumstances specified in the Permanent Global Note] | | | | | | | | | | | | | |
|  |  | | | | | [Temporärt Globalt Lån utbytbart mot ett Permanent Globalt Lån vilket är utbytbart mot Definitiva Lån vid de begränsade omständigheter som anges i Permanent Globalt Lån] | | | | | | | | | | | | | |
|  |  | | | | | [Temporary Global Note exchangeable for Definitive Notes] | | | | | | | | | | | | | |
|  |  | | | | | [Temporärt Globalt Lån utbytbart mot Definitiva Lån] | | | | | | | | | | | | | |
|  |  | | | | | [Permanent Global Note exchangeable for Definitive Notes in the limited circumstances specified in the Permanent Global Note] | | | | | | | | | | | | | |
|  |  | | | | | [Temporärt Globalt Lån utbytbart mot Definitiva Lån vid de begränsade omständigheter som anges i Permanent Globalt Lån] | | | | | | | | | | | | | |
|  |  | | | | | [Swiss Franc Notes] | | | | | | | | | | | | | |
|  |  | | | | | [Lån i Schweiziska Franc] | | | | | | | | | | | | | |
|  |  | | | | | [Registered Notes:] | | | | | | | | | | | | | |
|  |  | | | | | [Registrerade Lån:] | | | | | | | | | | | | | |
|  |  | | | | | Global Registered Note registered in the name of a nominee for [a common depositary for Euroclear and Clearstream, Luxembourg/a common safekeeper for Euroclear and Clearstream, Luxembourg (that is held under the New Safekeeping Structure)] | | | | | | | | | | | | | |
|  |  | | | | | Globalt Registrerat Lån registrerat i förvaltares namn för [en "common depositary" för Euroclear och Clearstream, Luxembourg/en "common safekeeper" för Euroclear och Clearstream, Luxembourg (som hålls under den Nya Förvaringsstrukturen)] | | | | | | | | | | | | | |
|  |  | | | | | [VP Notes] | | | | | | | | | | | | | |
|  |  | | | | | [VP Lån] | | | | | | | | | | | | | |
|  |  | | | | | [The Notes are VP Notes in uncertificated and dematerialised book entry form] | | | | | | | | | | | | | |
|  |  | | | | | [Lånen är VP Lån i dematerialiserad och kontoförd form] | | | | | | | | | | | | | |
|  |  | | | | | [VPS Notes]: | | | | | | | | | | | | | |
|  |  | | | | | [VSP Lån]: | | | | | | | | | | | | | |
|  |  | | | | | [The Notes are VPS Notes in uncertificated and dematerialised book entry form] | | | | | | | | | | | | | |
|  |  | | | | | [Lånen är VPS Lån i dematerialiserad och kontoförd form] | | | | | | | | | | | | | |
|  |  | | | | | [Swedish Notes] | | | | | | | | | | | | | |
|  |  | | | | | [Svenska Lån] | | | | | | | | | | | | | |
|  |  | | | | | [The Notes are Swedish Notes in uncertificated and dematerialised book entry form] | | | | | | | | | | | | | |
|  |  | | | | | [Lånen är Svenska Lån i dematerialiserad och kontoförd form] | | | | | | | | | | | | | |
|  |  | | | | | [Finnish Notes] | | | | | | | | | | | | | |
|  |  | | | | | [Finska Lån] | | | | | | | | | | | | | |
|  |  | | | | | [The Notes are Finnish Notes in uncertificated and dematerialised book entry form] | | | | | | | | | | | | | |
|  |  | | | | | [Lånen är Finska Lån i dematerialiserad och kontoför form] | | | | | | | | | | | | | |
|  | New Global Note: | | | | | [Yes] [No] | | | | | | | | | | | | | |
|  | Nytt Globalt Lån: | | | | | [Ja] [Nej] | | | | | | | | | | | | | |
|  | Additional Financial Centre(s) or other special provisions relating to payment dates: | | | | | [[•]/Not Applicable] | | | | | | | | | | | | | |
|  | Ytterligare Finansiella Center eller andra särskilda bestämmelser relaterade till betalningsdatum: | | | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | |
|  | Calculation Agent: | | | | | [[•]/Not Applicable] | | | | | | | | | | | | | |
|  | Beräkningsagent: | | | | | [[•]/Inte Tillämpligt] | | | | | | | | | | | | | |
|  | Talons for future Coupons or Receipts to be attached to Definitive Notes (and dates on which such Talons mature): | | | | | [Yes/No.] | | | | | | | | | | | | | |
|  | Talonger för framtida Kuponger eller Kvitton som ska fästas vid Definitiva Lån (och datum då sådana Talonger förfaller): | | | | | [Ja/Nej.] | | | | | | | | | | | | | |
|  | Governing Law: | | | | | [English Law/  Finnish Law/  Swedish Law/  Norwegian Law/  Danish Law] | | | | | | | | | | | | | |
|  | Gällande Lag: | | | | | [Engelsk Lag/  Finsk Lag/  Svensk Lag/  Norsk Lag/  Dansk Lag] | | | | | | | | | | | | | |

**[PURPOSE OF FINAL TERMS**

**[SYFTE MED SLUTLIGA VILLKOR**

These Final Terms comprise the final terms required for the issue [and admission to trading on the regulated market of the Irish Stock Exchange] of the Notes described herein pursuant to the €15,000,000,000 Structured Note Programme of Nordea Bank AB (publ) and Nordea Bank Finland Plc.

Dessa Slutliga Villkor omfattar de slutliga villkor som erfordras för utgivandet [och upptagande till handel på den reglerade marknaden vid Irish Stock Exchange av Lånen som beskrivs häri enligt det €15 000 000 000 Strukturerade Lån Programmet med Nordea Bank AB (publ) och Nordea Bank Finland Plc. som emittent]

**RESPONSIBILITY**

**ANSVAR**

The Issuer accepts responsibility for the information contained in these Final Terms. [*Relevant third party information*] has been extracted from [*specify source*]. The Issuer confirms that such information has been accurately reproduced and that, so far as it is aware, and is able to ascertain from information published by [*specify source*], no facts have been omitted which would render the reproduced information inaccurate or misleading.

Emittenten åtar sig ansvar för den informationen som innefattas i dessa Slutliga Villkor. [*Relevant information från tredje man*] har hämtats från [*specificera källa*]. Emittenten bekräftar att sådan information har återgivits korrekt och att, såvitt Emittenten känner till, och har möjlighet att bekräfta genom information som publicerats av [*specificera källa*], inga fakta har utelämnats som skulle innebära att den återgivna informationen är felaktig eller misvisande.

Signed on behalf of [Nordea Bank AB (publ)/Nordea Bank Finland Plc]:

Undertecknas för [Nordea Bank AB (publ)/Nordea Bank Finland Plc]:

By:

Duly authorised

Av:

Behörigen utsedd

PART B – OTHER INFORMATION

DEL B – Övrig information

1. HIDDEN

|  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | | **LISTING AND ADMISSION TO TRADING** | | | [Application has been made by the Issuer (or on its behalf) for the Notes to be admitted to the official list and to trading on the [Irish Stock Exchange/Nasdaq Stockholm/Nasdaq Helsinki/Nasdaq Copenhagen/Oslo Børs/Nordic Derivatives Exchange/Luxembourg Stock Exchange] with effect from [•].] [Application is expected to be made by the Issuer (or on its behalf) for the Notes to be admitted to the official list and to trading on the [Irish Stock Exchange/Nasdaq Stockholm/Nasdaq Helsinki/Nasdaq Copenhagen/Oslo Børs/Nordic Derivatives Exchange/Luxembourg Stock Exchange] with effect from [•].] | | | | |
|  | |  | | | [Application will be made for the Notes to be listed on the SIX Swiss Exchange. Application has been made for the Notes to be admitted to trading on [SIX Structured Products (formerly Scoach Switzerland)] [in the case of derivatives]/[the SIX Swiss Exchange] [in the case of bonds] with effect from [•]/other.] The last trading day is expected to be on [•].] [Not Applicable.] | | | | |
|  | | **LISTNING OCH UPPTAGANDE TILL HANDEL** | | | [Ansökan har gjorts av Emittenten (eller på dennes vägnar) för att Lånen ska listas på den officiella listan vid Irish Stock Exchange/Nasdaq Stockholm/Nasdaq Helsinki] samt handlas från och med [•].] [Ansökan förväntas ges in av Emittenten (eller på dennes vägnar) för att Lånen ska listas på den officiella listan vid [Irish Stock Exchange/Nasdaq Stockholm/Nasdaq Helsinki] samt handlas från och med [•].] | | | | |
|  | |  | | | [Ansökan ska göras för att Lånen ska listas på SIX Swiss Exchange. Ansökan har gjorts för att Lånen ska tas upp till handel på [SIX Structured Products (före detta Scoach Schweiz)] [såvitt avser derivat]/[SIX Swiss Exchange] [såvitt avser obligationer] samt handlas från och med [•]/annat]. Sista handelsdag beräknas vara [•].] [Inte Tillämpligt]. | | | | |
|  | | **RATINGS** | | | The Notes to be issued have not been rated: | | | | |
|  | | **BETYG** | | | Lånen som ska emitteras har inte givits något kreditbetyg. | | | | |
|  | | **INTERESTS OF NATURAL AND LEGAL PERSONS INVOLVED IN THE ISSUE/OFFER** | | | | | | | |
|  | | **INTRESSEN FRÅN FYSISKA OCH JURIDISKA PERSONER SOM ÄR INVOLVERADE I EMISSIONEN/ERBJUDANDET** | | | | | | | |
|  | | Need to include a description of any interest, including conflicting ones, that is material to the issue/offer, detailing the persons involved and the nature of the interest. May be satisfied by the inclusion of the following statement: | | | | | | | |
|  | | "Save as discussed in ["Subscription and Sale"], so far as the Issuer is aware, no person involved in the offer of the Notes has an interest material to the offer."] (*Amend as appropriate if there are other interests)* | | | | | | | |
|  | | *[(When adding any other description, consideration should be given as to whether such matters described constitute "significant new factors" and consequently trigger the need for a supplement to the Prospectus under Article 16 of the Prospectus Directive.)]* | | | | | | | |
|  | | Inkludera beskrivning av alla intressen, inklusive intressekonflikter, vilka är av materiell betydelse för emissionen/erbjudandet, som beskriver de personer som är involverade och vilken typ av intresse det rör sig om. | | | | | | | |
|  | | "Utöver beskrivningen i ["Teckning och Försäljning"], har, såvitt Emittenten känner till, ingen person som är involverad i erbjudandet av Lånen något väsentligt intresse i erbjudandet."] (*Ändras om det finns andra intressen*) | | | | | | | |
|  | | *[(När någon annan beskrivning läggs till, ska det övervägas om sådana beskrivningar utgör sådana "nya omständigheter" som aktualiserar behovet av ett tillägg till Prospektet under Artikel 16 i Prospektdirektivet.)]* | | | | | | | |
|  | | **REASONS FOR THE OFFER, ESTIMATED NET PROCEEDS AND TOTAL EXPENSES** | | | | | | | |
|  | | **SKÄL FÖR ERBJUDANDET, BERÄKNADE NETTOLIKVID OCH TOTALA KOSTNADER** | | | | | | | |
|  | | [(i) Reasons for the offer | | [•] | | | | | |
|  | | [(i) Skäl för erbjudandet: | | [•] | | | | | |
|  | | [(ii)] Estimated net proceeds: | | [•] | | | | | |
|  | | [(ii)] Beräknad nettolikvid: | | [•] | | | | | |
|  | | [(iii)] Estimated total expenses in relation to admission to trading:: | | [•] | | | | | |
|  | | [(iii)] Beräknade totala kostnader i anslutning till upptagande till handel: | | [•] | | | | | |
|  | | **[*Fixed Rate Notes only* – YIELD** | |  | | | | | |
|  | | **[Lån med Fast Ränta enbart - AVKASTNING** | |  | | | | | |
|  | | Indication of yield: | | Indicatively [•], but in no event lower than [•] | | | | | |
|  | | Indikation om avkastning: | | Indikativt [•], men inte lägre än [•] | | | | | |
|  | **[*Floating Rate Notes only* - HISTORIC INTEREST RATES** | | | | | | |
|  | **[*Lån med Rörlig Ränta enbart* - HISTORISKA RÄNTENIVÅER** | | | | | | |
|  | Details of historic [LIBOR/EURIBOR/STIBOR/NIBOR/CIBOR/CDOR] rates can be obtained from [Reuters].] | | | | | | |
|  | Uppgifter om historiska nivåer avseende [LIBOR/EURIBOR/STIBOR/NIBOR/ CIBOR/CDOR] kan erhållas från [Reuters].] | | | | | | |
|  | ***[Index-linked or other variable-linked notes only* – PERFORMANCE OF INDEX/FORMULA/OTHER VARIABLE, EXPLANATION OF EFFECT ON VALUE OF INVESTMENT AND ASSOCIATED RISKS AND OTHER INFORMATION CONCERNING THE UNDERLYING** | | | | | | |
|  | ***[Indexlänkade eller andra variabellänkade lån endast –* VÄRDEUTVECKLING FÖR INDEX/FORMULA/ANDRA VARIABLER, FÖRKLARING AV EFFEKTEN PÅ VÄRDET AV INVESTERINGEN OCH ASSOCIERADE RISKER OCH ANNAN INFORMATION OM DET UNDERLIGGANDE** | | | | | | |
|  | *Need to include details of where past and future performance and volatility of the index/formula/other variable can be obtained.[[15]](#footnote-16)]* | | | | | | |
|  | *Uppgifter om när tidigare och framtida värdeutveckling och volatilitet av index/formula/andra variabler kan erhållas.[[16]](#footnote-17)]* | | | | | | |
|  | | Basket  Korg | Reference Asset(s)  Referenstillgång(ar) | Basket Participation  Korgandel | Stock Exchange and Options or Futures Exchange  Aktiebörs och Options- eller Terminsbörs | Initial Price  Startkurs | Strike Level  Lösenprisnivå | Source for past and future performance data  Källa för historisk och framtida prestationsdata | | --- | --- | --- | --- | --- | --- | --- | | [Basket A] [/Single Basket]  [Korg A] [/Enskild Korg] | [●] | [●] | [●] | [●]/ [As determined in accordance with the Conditions set out in the Base Prospectus]  [●]/ [Bestämd i enlighet med villkoren i Grundprospektet] | [●] | [●] | | [Basket B]  [Korg B] | [●] | [●] | [●] | [●] | [●] | [●] | | | | | | | |
|  |  | | | | | | |
|  | | Basket  Korg | Reference Entity(ies) (Interest)/ Reference Entity(ies)/Reference Entity(ies) (Interest)  Referens-enhet(er) (Ränta)/ Referens-enhet(er)/Referensenhet(er) (Ränta) | Basket Participation (Interest)/ Basket Participation  Korgandel (Ränta)/Korgandel | Observation Start Date  Startdatum för Observation | Observation End Date  Slutdatum för Observation | Source for past and future performance data  Källa för historiska och framtida prestationsdata | | --- | --- | --- | --- | --- | --- | | [Basket A]  [Korg A] | [●] | [●] | [●] | [●] | [●] | | [Basket B]  [Korg B] | [●] | [●] | [●] | [●] | [●] | | | | | | | |
|  |  | | | | | | |
|  | [CDS Maturity: [•]]  The Issuer [intends to provide post-issuance information [*specify what information will be reported and where it can be obtained*]] [does not intend to provide post-issuance information][[17]](#footnote-18). | | | | | | |
|  | | [Option]  [Val] | CDS | CDS Maturity and Convention Spread  CDS- förfallodag och CDS-konventionsspread | CDS Factor  CDS-faktor | Reference Entities/Index  Referensenheter/ Index | Source for past and future performance data  Källa för historiska och framtida prestationsdata | | --- | --- | --- | --- | --- | --- | | [Option1]  [Val 1] | [●] | [●] | [●] | [●] | [●] | | [Option 2]  [Val 2] | [●] | [●] | [●] | [●] | [●] | | [Option 3]  [Val 3] | [●] | [●] | [●] | [●] | [●] | | [Option 4]  Val 4] | [●] | [●] | [●] | [●] | [●] | | | | | | | | |
|  |  | | | | | | |
|  | Emittenten [avser att tillhandahålla information efter emissionen [*specificera vilket information som kommer rapporteras och var den går att ta del av*]] [avser inte att tillhandahålla någon information efter emissionen.][[18]](#footnote-19). | | | | | | |
|  | **FURTHER DETAILS OF BASKET PARTICIPATION** | | | | | |
|  | **YTTERLIGARE UPPGIFTER FÖR KORGANDEL** | | | | | |
|  | ***Basket Participation (Interest):*** | |  | | | |
|  | ***Korgandel (Ränta)*** | |  | | | |
|  | * Fixed Basket Participation (Interest): | | [Applicable/Not Applicable] | | | |
|  | * Fast Korgandel (Ränta): | | [Tillämpligt/Inte Tillämpligt] | | | |
|  | * Rainbow Basket Participation (Interest): | | [Applicable/Not Applicable] | | | |
|  | * Rainbow Korgandel (Ränta): | | [Tillämpligt/Inte Tillämpligt] | | | |
|  |  | | Ranking (Best performing first)  Ranking (Bäst värdeutveckling först) | | | Weighting  Viktning |
|  |  | | 1 | | | [•]% |
|  |  | | 2 | | | [•]% |
|  |  | | 3 | | | [•]% |
|  |  | | N | | | [•]% |
|  | * Replacement Cliquet Basket Participation (Interest): | | [Applicable/Not Applicable] | | | |
|  | * Ersättande Periodsumme Korgandel (Ränta): | | [Tillämpligt/Inte Tillämpligt] | | | |
|  | * Momentum Basket Participation (Interest): | | [Applicable/Not Applicable] | | | |
|  | * Korgandel Momentum (Ränta): | | [Tillämpligt/Inte Tillämpligt] | | | |
|  | * Accumulating Rainbow Basket Participation (Interest): | | [Applicable/Not Applicable] | | | |
|  | * Ackumulerande Rainbow Korgandel (Ränta): | | [Tillämpligt/Inte Tillämpligt] | | | |
|  | ***Basket Participation:*** | |  | | | |
|  | ***Korgandel:*** | |  | | | |
|  | * Fixed Basket Participation: | | [Applicable/Not Applicable] | | | |
|  | * Fast Korgandel: | | [Tillämpligt/Inte Tillämpligt] | | | |
|  | * Rainbow Basket Participation: | | [Applicable/Not Applicable] | | | |
|  | * Rainbow Korgandel: | | [Tillämpligt/Inte Tillämpligt] | | | |
|  |  | | Ranking (Best performing first)  Ranking (Bäst värdeutveckling först) | | | Weighting  Viktning |
|  |  | | 1 | | | [•]% |
|  |  | | 2 | | | [•]% |
|  |  | | 3 | | | [•]% |
|  |  | | N | | | [•]% |
|  | * Replacement Cliquet Basket Participation: | | [Applicable/Not Applicable] | | | |
|  | * Ersättande Periodsumme Korgandel: | | [Tillämpligt/Inte Tillämpligt] | | | |
|  | * Momentum Basket Participation: | | [Applicable/Not Applicable] | | | |
|  | * Korgandel Momentum: | | [Tillämpligt/Inte Tillämpligt] | | | |
|  | * Accumulating Rainbow Basket Participation: | | [Applicable/Not Applicable] | | | |
|  | * Ackumulerande Rainbow Korgandel: | | [Tillämpligt/Inte Tillämpligt] | | | |
|  | **OPERATIONAL INFORMATION** | | | | | |
|  | **OPERATIONELL INFORMATION** | | | | | |
|  | ISIN Code: | | [•] | | | |
|  | ISIN Kod: | | [•] | | | |
|  | Common Code: | | [•] | | | |
|  | [Swiss Security Number: | | [•]] | | | |
|  | [Schweiziskt Säkerhetsnummer: | | [•]] | | | |
|  | [Intended to be held in a manner which would allow Eurosystem eligibility: | | [Yes][No] | | | |
|  | [Avsedd att hållas på ett sätt som skulle möjliggöra Eurosystem-tillgängligthet] | | [Ja] [Nej] | | | |
|  |  | | [Note that the designation "yes" means that the Notes are intended upon issue to be deposited with one of the ICSDs as common safekeeper [and registered in the name of a nominee of one of the ICSDs acting as common safekeeper,][[19]](#footnote-20) and does not necessarily mean that the Notes will be recognised as eligible collateral for Eurosystem monetary policy and intra-day credit operations by the Eurosystem either upon issue or at any or all times during their life. Such recognition will depend upon satisfaction of the Eurosystem eligibility criteria.] | | | |
|  |  | | [Whilst the designation is specified as "no" at the date of these Final Terms, should the Eurosystem eligibility criteria be amended in the future such that the Notes are capable of meeting them, the Notes may then be deposited with one of the ICSDs as common safekeeper [and registered in the name of a nominee of one of the ICSDs acting as common Safekeeper]. Note that this does not necessarily mean that the Notes will then be recognised as eligible collateral for Eurosystem monetary policy and intra-day credit operations by the Eurosystem at any time during their life. Such recognition will depend upon the ECB being satisfied that Eurosystem eligibility criteria have been met.][[20]](#footnote-21) | | | |
|  |  | | [Notera att valet "ja" innebär att Lånen är avsedda att från utgivandet förvaras vid någon ICSD som "common safekeeper" [och förvaltarregistreradevid den ICSD som är "common safekeeper",] [[21]](#footnote-22) och innebär inte nödvändigtvis att Lånen kommer erkännas som användbara säkerheter för Eurosystems monetära policy och intradags kredithantering av Eurosystem, varken vid utgivandet eller vid var annan tid under deras livstid. Sådant erkännande kommer vara avhängigt uppfyllandet av Eurosystems användbarhetskriterier.] | | | |
|  |  | | [Även om valet "nej" har gjorts vid datumet för dessa Slutliga Villkor, kan Lånen förvaras hos en ICSD som "common safekeeper" [och förvaltarregistreras av den ICSD som är "common safekeeper"], om Eurosystems kriterier för tillgänglighet ändrats framöver på ett sådant sätt att Lånen uppfyller dem. Notera att detta inte nödvändigtvis innebär att Lånen då kommer erkännas som användbara säkerheter för Eurosystems monetära policy och intradags kredithantering av Eurosystem vid någon tid under deras livstid. Sådant erkännande kommer vara avhängigt att ECB är tillfredsställda med Eurosystems användbarhetskriterier.] [[22]](#footnote-23) | | | |
|  | Clearing system(s) [and identification  number, if applicable]: | | Euroclear / Clearstream, Luxembourg / Euroclear Finland / Euroclear Sweden / VP / VPS / SIS | | | |
|  | Clearingsystem [och identifikationsnummer, om tilläpligt] | | Euroclear / Clearstream, Luxembourg / Euroclear Finland / Euroclear Sweden / VP / VPS / SIS | | | |
|  | Name(s) and address(es) of additional [Paying Agent(s) / VP Issuing Agent(s) / VPS Paying Agent(s) / Swedish Issuing Agent(s) / Swiss Paying Agent(s)] (if any): | | Not applicable / *Give name and address* | | | |
|  | Namn och adress till ytterligare [Betalningsagent / VP-Administrerande Institut / VPS-Betalningsagent / Svenskt Administrerande Institut / Schweizisk Betalningsagent] (om någon) | | Inte tillämpligt / Ange namn och adress | | | |
|  | **DISTRIBUTION** | |  | | | |
|  | **DISTRIBUTION** | |  | | | |
|  | U.S. Selling Restrictions: | | [TEFRA C/TEFRA D/Not Applicable]  [The Notes are [not] subject to U.S. federal withholding tax under Section 871(m).]  [Lånen är [inte] föremål för USA:s federala källskatt under § 871(m).] | | | |
|  | Försäljningsrestriktioner USA: | | [TEFRA C/TEFRA D/Inte Tillämpligt] | | | |
|  |  | | [(In the case of Swiss Franc Notes) – TEFRA D in accordance with usual Swiss practice] | | | |
|  |  | | [(För Lån i Schweiziska Franc) – TEFRA D i enlighet med Schweizisk sedvanlig praxis] | | | |
|  | **TERMS AND CONDITIONS** | |  | | | |
|  | **VILLKOR** | |  | | | |
|  | Offer Price: | | [•] | | | |
|  | Pris för Erbjudandet: | | [•] | | | |
|  | Conditions to which the offer is subject: | | [Not Applicable/[•]]   1. [The Issuer reserves its rights to cancel the offer under the following circumstances; | | | |
|  |  | | * 1. if the aggregate principal amount of Notes subscribed on or before [*insert date*] is less than [*insert amount*]; | | | |
|  |  | | * 1. if the [insert relevant variable] cannot be set at [relevant value corresponding to the indicated minimum value]; or | | | |
|  |  | | * 1. if any event of an economic, financial or political nature occurs and which may jeopardise a successful offer, as determined by the Issuer]. | | | |
|  |  | | [The Issuer may also replace any Reference Asset listed in the table(s) above at any time on or prior to [*insert date*] with a comparable type of underlying Reference Asset]. | | | |
|  | Villkor för erbjudandet: | | [Inte Tillämpligt/[•]]   1. [Emittenten förbehåller sig rätten att dra tillbaka erbjudandet under följande omständigheter; | | | |
|  |  | | * 1. om det sammanlagda beloppet av Lån som tecknats på eller före [*ange datum*] är lägre än [*ange belopp*]; | | | |
|  |  | | * 1. om [ange relevant variabel] inte kan anges till [relevant värde som korresponderar till det indikerade lägsta värdet]; eller | | | |
|  |  | | * 1. om någon händelse av ekonomisk, finansiell eller politisk natur inträffar och som kan äventyra ett framgångsrikt erbjudande, enligt Emittentens bedömning]. | | | |
|  |  | | [Emittenten kan också ersätta varje Referenstillgång som listas i tabellerna ovan vid var tid på eller före [*ange datum*] med en jämförbar typ av underliggande Referenstillgång. | | | |
|  | Description of the application process: | | [Not Applicable/[•]] | | | |
|  | Beskrivning av ansökningsprocessen: | | [Inte Tillämpligt/[•]] | | | |
|  | Description of possibility to reduce subscriptions and manner for refunding excess amount paid by applicants: | | [Not Applicable/[•]] | | | |
|  | Beskrivning av möjligheten att reducera antalet teckningar och metod för att återbetala överstigande belopp som har betalats av kandidater. | | [Inte Tillämpligt/[•]] | | | |
|  | Details of the minimum and/or maximum amount of application: | | [Not Applicable/[•]] | | | |
|  | Uppgifter om det minsta och/eller högsta antalet ansökningar: | | [Inte Tillämpligt/[•]] | | | |
|  | Details of the method and time limits for paying up and delivering the Notes: | | [Not Applicable/[•]] | | | |
|  | Uppgifter om metoden och tidsbegränsningar för att betala och leverera Lånen: | | [Inte Tillämpligt/[•]] | | | |
|  | Manner in and date on which results of the offer are to be made public: | | [Not Applicable/[•]] | | | |
|  | Metod för och datum när resultat av erbjudandet kommer offentliggöras till allmänheten: | | [Inte Tillämpligt/[•]] | | | |
|  | Categories of potential investors to which the Notes are offered and whether tranche(s) have been reserved for certain countries: | | [Not Applicable/[•]] | | | |
|  | Kategorier av potentiella investerare till vilka Lånen erbjuds och huruvida trancher har reserverats för särskilda länder: | | [Inte Tillämpligt/[•]] | | | |
|  | Process for notification to applicants of the amount allotted and the indication whether dealing may begin before notification is made: | | [Not Applicable/[•]] | | | |
|  | Process för att underrätta kandidater om det tilldelade belopp och om handel kan komma att påbörjas före det att underrättelse har skett: | | [Inte Tillämpligt/[•]] | | | |
|  | Name(s) and address(es), to the extent known to the Issuer, of the placers in the various countries where the offer takes place. | | [None/[•]]  [Address: [[•]] | | | |
|  | Namn och adress(er), i den utsträckning som Emittenten känner till, till placerare i de olika länder där erbjudanden tar plats. | | [Inget/[•]]  [Adress: [[•]] | | | |
|  | [***Swiss Franc Notes only -* DOCUMENTS AVAILABLE** | | | | | |
|  | [***Lån i Schweiziska Franc enbart -* DOKUMENT TILLGÄNGLIGA** | | | | | |
|  | Copies of the Final Terms and the Base Prospectus are available [at UBS AG, Prospectus Library, P.O. Box, CH-8098 Zürich, Switzerland (tel: +41 44 239 47 03, fax: +41 44 239 21 11 or email: [swiss-prospectus@ubs.com](mailto:swiss-prospectus@ubs.com)) / from the offices of Credit Suisse AG at Uetlibergstrasse 231, 8070 Zürich, Switzerland].] | | | | | |
|  | Kopior av de Slutliga Villkoren och Grundprospektet finns tillgängligt [vid UBS AG, Prospectus Library, P.O. Box, CH-8098 Zürich, Schweiz (tel: +41 44 239 47 03, fax: +41 44 239 21 11 eller epost: [swiss-prospectus@ubs.com](mailto:swiss-prospectus@ubs.com)) / från Credit Suisse AG kontor vid Uetlibergstrasse 231, 8070 Zürich, Schweiz].] | | | | | |
|  | [***Swiss Franc Notes only -* REPRESENTATIVE** | | | | | |
|  | **[*Lån i Schweiziska Franc enbart* - REPRESENTANT** | | | | | |
|  | In accordance with Article 43 of the Listing Rules of the SIX Swiss Exchange, [•] has been appointed by the Issuer as representative to lodge the listing application with the Admission Board of the SIX Swiss Exchange.] | | | | | |
|  | I enlighet med Artikel 43 i Reglerna för Listning från SIX Swiss Exchange, har [•] utsetts av Emittenten som representant att genomföra ansökningen om notering hos SIX Swiss Exchanges Admission Board.] | | | | | |
|  | [***Swiss Franc Notes only -* NO MATERIAL ADVERSE CHANGE / MATERIAL CHANGES SINCE THE MOST RECENT ANNUAL FINANCIAL STATEMENTS** | | | | | |
|  | **[*Lån i Schweiziska Franc enbart -* INGEN VÄSENTLIG NEGATIV FÖRÄNDRING / VÄSENTLIGA FÖRÄNDRINGAR SEDAN DEN SENASTE ÅRSREDOVISNINGEN** | | | | | |
|  | Except as disclosed in the Base Prospectus, there has been no material adverse change in the financial condition or operations of the Issuer since [31 December 2015], which would materially affect its ability to carry out its obligations under the Notes.] | | | | | |
|  | Förutom såsom redogjorts för i Grundprospektet, har det inte skett någon väsentlig negativ förändring i Emittentens ekonomiska situation eller verksamhet sedan [31 December 2013], som väsentligen kan påverka dess möjligheter att uppfylla sina förpliktelser under Lånen.] | | | | | |
|  | [***Swiss Franc Notes only -* LISTING/TRADING INFORMATION** | | | | | |
|  | **[*Lån i Schweiziska Franc enbart* - LISTNING/HANDELSINFORMATION** | | | | | |
|  | (a) Trading Size and Ratio: [minimum and maximum trading size and the standard exercise ratio] | | | | | |
|  | (a) Handelsstorlek och Förhållande: [minsta och högsta handelsstorlek och standard för utövandeförhållande] | | | | | |
|  | (b) First Trading Day: [first trading day] | | | | | |
|  | (b) Första Handelsdag: [första handelsdag] | | | | | |
|  | (c) Last Trading Day and Time: [last trading day as well as (in the case of derivatives) the time of day at which trading shall cease] | | | | | |
|  | (c) Sista Handelsdag och -tidpunkt: [sista handelsdagen såväl som (om derivat) tidpunkten på den dag handel ska upphöra] | | | | | |
|  | (d) [(In the case of derivatives) Capital Protection: [Capital protection [specify] / no capital protection]] | | | | | |
|  | (d) [(Om derivat) Kapitalskydd: [Kapitalskydd [specificera] / inget kapitalskydd]] | | | | | |
|  | (e) [(In the case of derivatives) Type of quoting: [the Notes are traded or quoted including accrued interest (dirty trading)] [accrued interest is shown separately (clean trading)]] | | | | | |
|  | (e) [(Om derivat) Typ av återgivning: [Lånen handlas och återges inklusive upplupen ränta (dirty trading)] [upplupen ränta visas separat (clean trading)]] | | | | | |
|  | [***Swiss Franc Notes only* – INFORMATION RELATING TO UNDERLYINGS** | | | | | |
|  | [***Lån i Schweiziska Franc enbart*** **–** **INFORMATION AVSEENDE UNDERLIGGANDE** | | | | | |
|  | [insert the information on the underlying instruments required by section 4 of scheme F (for derivatives) and the tax information in relation to a purchase of underlying instruments required by section 3.2.12 of scheme F (for derivatives) of the SIX Swiss Exchange (for derivatives) in respect of Notes to be listed on the SIX Swiss Exchange, to the extent such information is not already included elsewhere in the Final Terms.] | | | | | |
|  | [för in den information om de underliggade instrumenten som krävs enligt avsnitt 2 i investeringsplan F och den skatteinformation för ett köp av underliggande instrument som krävs enligt avsnitt 3.2.12 i investeringsplan F (för derivat) för SIX Swiss Exchange (för derivat) beträffande Lån som ska listas på SIX Swiss Exchange, såvida sådan information inte redan inkluderats på annan plats i Slutliga Villkor. | | | | | |
|  | [***Swiss Franc Notes only* – ADDITIONAL INFORMATION** | | | | | |
|  | [***Lån i Schweiziska Franc enbart*** **–** **YTTERLIGARE INFORMATION** | | | | | |
|  | Fees charged by the Issuer to the Noteholders post issuance: [none] [give details] | | | | | |
|  | Avifter som tas ut av Emittenten från Innehavare efter emission: [inga] [infoga detaljer] | | | | | |

1. Insert disclaimer text for Singapore targeted offerings. [↑](#footnote-ref-2)
2. Infoga ansvarsfriskrivning text för Singapore riktade erbjudanden. [↑](#footnote-ref-3)
3. Insert for fungible issues. [↑](#footnote-ref-4)
4. Delete wording in square brackets for an unlisted issuance. [↑](#footnote-ref-5)
5. Delete wording in square brackets for an unlisted issuance. [↑](#footnote-ref-6)
6. Ange vid fungibla emissioner. [↑](#footnote-ref-7)
7. Radera text inom hakparenteser för ett erbjudande som inte listas. [↑](#footnote-ref-8)
8. Radera text inom hakparenteser för ett erbjudande som inte listas. [↑](#footnote-ref-9)
9. Include where interest provisions are marked as "Not Applicable" [↑](#footnote-ref-10)
10. Att inkluderas då räntebestämmelser angivits som "Inte Tillämpligt" [↑](#footnote-ref-11)
11. Insert where additional redemption provisions are marked as Not Applicable. [↑](#footnote-ref-12)
12. Att inkluderas då ytterligare bestämmelser för återbetalning angivits som Inte Tillämpligt. [↑](#footnote-ref-13)
13. Include where instalment and early redemption provisions are marked as "Not Applicable" [↑](#footnote-ref-14)
14. Att inkluderas då bestämmelser om avbetalning och förtida inlösen angivits som "Inte Tillämpligt" [↑](#footnote-ref-15)
15. Required for derivative securities to which Annex XII to the Prospectus Directive Regulation applies. [↑](#footnote-ref-16)
16. Erfordras för derivatvärdepapper till vilka Annex XII i Prospektdirektivsförordningen är tillämpligt. [↑](#footnote-ref-17)
17. Required for derivative securities to which Annex XII to the Prospectus Directive Regulation applies. [↑](#footnote-ref-18)
18. Erfordras för derivatvärdepapper till vilka Annex XII till Prospektdirektivsförordningen är tillämpligt. [↑](#footnote-ref-19)
19. Insert this text for registered notes. [↑](#footnote-ref-20)
20. Include this text if "yes" is selected, in which case bearer Notes must be issued in NGN form. [↑](#footnote-ref-21)
21. Inkludera denna text för registrerade lån. [↑](#footnote-ref-22)
22. Inkludera denna text om "ja" anges, i vilket fall Innehavarlån måste vara emitterade i NGN-form. [↑](#footnote-ref-23)