GENESIS COLLATERAL HOUSE COMPANY

FINAL TERM SHEET

USD 5,000,000,000

6.50% Senior Secured Green Notes due 3 June 2036

Series 2026-A-002 | Version 25

SERIES CAP	INITIAL ISSUE	FIXED COUPON
USD 5.0 billion	**USD 500 million**	**6.50% p.a.**

Regulation S | ISIN USU3712QAA05 | CUSIP U3712Q AA0 | WKN A4EZG0

Regulation S only | One Global Note | Euroclear/Clearstream NSS

Internal programme reference GCH-GNP-2026-002 | Clearstream ACPT-272847

Final Term Sheet dated 12 August 2026

Final summary of the commercial, security, settlement and trading terms of Series 2026-A-002.

IMPORTANT NOTICE

This Term Sheet is the final summary of Series 2026-A-002 established by the Programme Offering Memorandum, Version 25, dated 11 August 2026, and the Series 2026-A-002 Pricing Supplement (v25). It must be read with the sole executed Regulation S NSS eGlobal Note, Security Documents, Transfer Agent and Administrative Paying Agency Agreement and applicable ICSD, agency, listing and market-making documents. Series 2026-A-002 is represented by one Regulation S e-GN only and has no Rule 144A/DTC position. If a term in this Term Sheet is inconsistent with a definitive Transaction Document, the definitive Transaction Document governs; the Pricing Supplement and executed e-GN prevail in accordance with their terms and applicable law. The Notes have not been registered under the U.S. Securities Act of 1933. This document is not an approved prospectus and does not constitute an offer to the public in the EEA.

1. Transaction Overview

Issuer	GENESIS Collateral House Company, a North Carolina corporation; Entity No. 3214399; LEI 529900OWORDQKD4NG590
Programme	GENESIS COLLATERAL HOUSE GREEN NOTE ISSUE PROGRAMME; internal Issuer / Administrative Paying Agent reference GCH-GNP-2026-002; official ICSD programme number.
Instrument	6.50% Senior Secured Green Notes due 3 June 2036
Series	2026-A-002
Maximum Series cap	USD 5,000,000,000 aggregate principal amount represented by one Regulation S NSS e-GN only
Initial issue and subscription	USD 500,000,000 / 500,000 Notes represented by the sole permanent Regulation S NSS e-GN upon authentication and entry in the Register
Remaining Series capacity	USD 4,500,000,000 immediately following the initial issue, reduced by later taps and determined from the Register and reconciled ICSD records
Denomination	USD 1,000 per Note; registered form only
Issue price	100% of principal amount for the initial issue; each later tap as specified in its supplemental Pricing Supplement
Issue date	3 June 2026
Maturity date	3 June 2036
Currency	United States dollars (USD)
Programme rating	A- from Egan-Jones as of 29 April 2026

2. Economic Terms

Coupon	6.50% per annum, fixed
Interest commencement	3 June 2026
Interest payment dates	Semi-annually in arrears on 3 June and 3 December of each year
First interest payment	3 December 2026
Day-count convention	30/360
Business-day adjustment	Following Business Day, without additional interest solely because of the adjustment
Record date in global form	Close of the Euroclear/Clearstream business day immediately preceding the relevant due date
Final redemption	100% of principal plus accrued and unpaid interest
Tax redemption	All outstanding Notes may be redeemed at par plus accrued interest on 30 to 60 days' notice if specified additional amounts become payable following a tax-law change and cannot reasonably be avoided
Change of Control	Issuer must offer to repurchase all outstanding Notes at 101% of principal plus accrued and unpaid interest within 30 calendar days
Sinking fund	None

4. Collateral Package and Maintenance

Status	Senior secured, unsubordinated and non-convertible obligations solely of the Issuer
Ranking	Pari passu and equal and ratable among all Notes of Series 2026-A-002; pari passu in right of payment with other senior secured obligations of the Issuer, subject to applicable law and the Security Documents
Guarantee	No affiliate guarantee; the Notes are obligations solely of the Issuer
Security	First-priority security interest over the Collateral Basket (Cash under deposit) for the equal and ratable benefit of Noteholders
Collateral Agent / Security Trustee	The Issuer acts in legally distinct capacities as Collateral Agent and Security Trustee under the Security Documents
Indenture / Indenture Trustee	None for the current Regulation S Series 2026-A-002 issuance and Vienna/Frankfurt admissions
Future U.S. public transaction	A separate qualified indenture and eligible institutional trustee will be established for a future SEC-registered public debt offering or Nasdaq transaction where required by applicable law

Recourse	Subject to the Transaction Documents and applicable law; recovery depends on collateral value, perfection, custody, enforceability and realisation timing

4. Collateral Package and Maintenance

Initial collateral	Certificates of Deposit issued by HSBC México, S.A. (Domestic ISIN MX4042804066), pledged by AVIS Global Green Energy Fund Limited
CD tranches	Serial Nos. 489, 502, 505, 513 and 522; scheduled maturity 12 October 2027
Additional eligible collateral	Allocated LBMA Good Delivery gold, pledged project assets, pledged cash, cash equivalents and other eligible financial assets as provided in the Security Documents
Coverage at settlement	120%
Minimum continuing coverage	100% at all times; target range 100%-120%
Monitoring and reporting	Monthly valuation by the Issuer as Collateral Agent; reports made available to FE Capital S.à r.l., the Registrar and Noteholders under the Transaction Documents
Independent valuation right	Noteholders holding at least 25% in aggregate principal amount outstanding may request an independent third-party collateral valuation
Settlement condition	Collateral Agent confirmation that assets satisfying the minimum Collateral Coverage Ratio have been pledged and perfected for the applicable tranche
Negative pledge	Liens over the Collateral and Collateral Accounts are restricted, subject to the permitted exceptions in the Programme Offering Memorandum and Security Documents
Insurance	Minimum required coverage of 100% of outstanding obligations; target 120%, under the Collateral Insurance and Risk Protection Framework

Collateral maintenance

- A Collateral Shortfall must be cured within five Business Days by restoring coverage to at least 105%, depositing cash equal to the shortfall plus 5%, or causing mandatory redemption at par plus accrued interest.
- Before the initial CDs mature, AGGEF must renew or roll them over, substitute equivalent Eligible Collateral, effect a cashout, or transfer or assign them. If none is completed, all outstanding Notes become subject to mandatory redemption at par plus accrued interest within 30 days.
- Failure to cure a Collateral Shortfall, complete a required mandatory redemption or maintain required insurance coverage constitutes an Event of Default.

5. Use of Proceeds and Green Framework

Eligible Green Projects	Indicatively approximately 60%-70%: alternative green energy, sustainable infrastructure, waste-to-resource technologies, advanced materials, additive manufacturing and green industrial facilities
Additional collateral	Indicatively approximately 20%-30%, including physical gold bullion
Working capital and expenses	Indicatively approximately 10%
Allocation flexibility	No fixed allocation; actual allocations may vary among the permitted uses described in the Programme Offering Memorandum
Proceeds scope and interim investment	Applies only to primary issuance and tap proceeds received into an Issuer-designated account. Pending application, such proceeds may be held in cash or cash-equivalent instruments and administered under the FE Capital/DUNHAM arrangements. Secondary-market prices pass from buyer to seller and are not Issuer proceeds. No project profit or investment return sufficient for payment is guaranteed.
Green designation	The designation does not itself confirm compliance with Regulation (EU) 2023/2631, the EU Taxonomy Regulation or the ICMA Green Bond Principles; no external second-party opinion has been obtained

6. Form, Identifiers, Clearing and Safekeeping

Legal form	One permanent Regulation S Registered Electronic Global Note under NSS; the sole Global Note for Series 2026-A-002
Regulation S identifiers	ISIN USU3712QAA05; CUSIP U3712Q AA0; WKN A4EZG0; FISN GENESIS COLL HO/6.5 SR SECD NT 2036; ISO CFI DBFSGR; issue description SR SECD NT REG S
Other clearing identifiers	Not applicable. Series 2026-A-002 has no Rule 144A or DTC position.
Programme references	GCH-GNP-2026-002 (internal Issuer / Administrative Paying Agent reference); official ICSD programme number to be assigned and returned by Clearstream Banking S.A. under ACPT-272847
Single Global Note rule	No second Global Note is permitted for this Series. Any other Series must be established by its own Pricing Supplement and single Global Note.
Regulation S position	Permanent Registered Electronic Global Note (e-GN) under NSS electronic safekeeping through Euroclear Bank SA/NV and Clearstream Banking S.A.; authoritative PDF stored in the designated Clearstream electronic vault
Common Safekeeper	Clearstream Banking S.A., elected effective 2 July 2026, subject to the ICSDs' joint allocation procedures
Euroclear role	ICSD and settlement system; not the elected Common Safekeeper
Common Service Provider	Allocated by Euroclear and Clearstream under their joint procedures; not designated by the Issuer

Common Code	Assigned and confirmed by Euroclear and Clearstream upon final activation of the Regulation S ISIN
Legal register	Maintained by GT Securities, Inc. as Registrar; the Regulation S issue outstanding amount is reconciled with ICSD records
Definitive Notes	Issued only in the limited circumstances specified in the Programme Offering Memorandum and applicable Global Note

7. Payment and Settlement Operations

Administrative paying / calculation / data-processing / reporting agent	Securities Transfer Corporation (STC), acting solely as non-cash-moving Administrative Paying Agent and calculation, data-processing, reporting and transfer agent
Payment Funding Coordinator	FE Capital S.à r.l. and, where applicable, DUNHAM Trust Company coordinate liquidity, account administration and funding instructions with the Issuer and designated account banks. The Issuer remains solely liable.
Coupon calculation	STC calculates the aggregate amount due for the sole e-GN using the Note terms, amount outstanding, Register and settled record-date positions, then reports the amount and timetable. STC does not move funds.
Regulation S distribution	The Issuer causes its designated account bank to make cleared funds available through the Euroclear/Clearstream payment channel. Euroclear and Clearstream allocate received and reconciled funds according to settled record-date positions. STC does not receive, hold, safeguard, transmit, settle or disburse cash.
DTC distribution	Not applicable. Series 2026-A-002 has no DTC position.
Trading data	Available execution, settlement, position and corporate-action data may support reconciliation only. Trade prices and beneficial-buyer identities do not determine payment entitlements or transfer funds. Baader Bank settles Frankfurt trades it executes through the applicable market and participant-bank channels.

8. Listing, Quotation and Trading

Vienna MTF	Application for the full USD 5,000,000,000 Series cap under Regulation S ISIN USU3712QAA05 and WKN A4EZG0
Vienna segment	Bond market - corporates standard continuous; Xetra T7 Continuous Trading with Auctions; outside the Qualified Investor Segment, subject to Wiener Börse AG's final allocation and activation
Vienna Market Maker	A separate eligible Wiener Börse trading participant must be appointed by the Issuer and accepted and activated for ISIN USU3712QAA05 before continuous trading begins

Frankfurt	Application to the Open Market (Freiverkehr) of the Frankfurt Stock Exchange; Baader Bank AG is nominated in principle as listing bank and trading/pricing agent
U.S. institutional OTC	Not applicable to Series 2026-A-002. Any U.S. issuance requires a different Series and its own Pricing Supplement and single Global Note.
U.S. venue status	Series 2026-A-002 is not SEC registered, DTC eligible, Nasdaq listed or admitted to a U.S. OTC market.
TRACE	Not applicable to the issuance structure of Series 2026-A-002. Any reporting obligation arising from a secondary transaction rests with the relevant obligated FINRA member, not the Issuer or STC.
Market status	The Vienna MTF and Frankfurt Open Market are multilateral trading facilities and not regulated markets under MiFID II or the EU Prospectus Regulation
Liquidity	No assurance that an active or liquid secondary market, continuous quotation or any particular trading price will develop or be maintained

9. Further Issuances

The Issuer may issue additional Notes of Series 2026-A-002 without existing Noteholder consent until the amount outstanding under its sole Regulation S e-GN reaches, but does not exceed, USD 5,000,000,000. Each tap increases that same Global Note and ICSD position. Any other Series requires its own Pricing Supplement, identifiers and single Global Note.

- Each tap must be documented by a supplemental Pricing Supplement specifying the tap amount and updated aggregate amount outstanding.
- Each tap must use the applicable Vienna MTF tap-issuance documentation where relevant and be credited to the same Regulation S e-GN position.
- Additional eligible collateral must be pledged simultaneously so the Collateral Coverage Ratio remains at least 100%.
- Any amount beyond the USD 5,000,000,000 Series cap must be constituted as a new series under separate pricing and admission documentation.

10. Covenants, Amendments and Enforcement

Financial reporting	Annual audited financial statements within 120 days of fiscal year-end and semi-annual unaudited financial statements within 60 days
General amendments	Written consent of Noteholders holding at least 66 2/3% in aggregate principal amount outstanding
Reserved Matters	Unanimous consent for specified changes, including reduction of principal or interest, payment-date postponement, impermissible collateral release or material substitution, and changes to Reserved Matter thresholds
Enforcement direction	Noteholders holding at least 25% in aggregate principal amount outstanding may direct enforcement by written notice to the Issuer and Registrar

Issuer action	The Issuer, acting as Collateral Agent and Security Trustee, must act promptly on a valid direction; otherwise the directing Noteholders may appoint a qualified professional enforcement agent, subject to law and reasonable indemnification and funding
Acceleration	Upon an Event of Default, Noteholders holding at least 25% may declare principal, accrued and unpaid interest and other amounts immediately due and payable
Trustee position	No Indenture Trustee acts for Noteholders; enforcement rights arise under the sole Global Note, Security Documents and Programme Offering Memorandum

Principal Events of Default

- Failure to complete mandatory redemption following a Collateral Shortfall.
- A Collateral Shortfall remaining uncured for more than five Business Days after notice.
- Failure to pay interest within five Business Days after its due date or principal when due.
- A material covenant or Security Document breach continuing after the applicable cure period.
- Bankruptcy, insolvency, administration, receivership, winding-up or analogous proceedings involving the Issuer.
- Specified cross-default on indebtedness exceeding USD 100 million that is not cured or waived within the applicable grace period.
- Failure to maintain required insurance coverage.

11. Offering and Transfer Restrictions

United States	No initial offer or sale in the United States. Series 2026-A-002 is a Regulation S-only Series and has no Rule 144A/DTC Global Note.
Outside the United States	Offshore transactions to non-U.S. persons in reliance on Regulation S
EEA primary placement	Solely to qualified investors in reliance on Article 1(4)(a) of Regulation (EU) 2017/1129; no Issuer-authorised public retail offering
Vienna trading status	Inclusion outside the Qualified Investor Segment permits visibility and trading in the exchange system but does not itself constitute an offer to the public
PRIIPs	No PRIIPs key information document has been prepared; each distributor remains responsible for its own PRIIPs, MiFID II product-governance, target-market, suitability and appropriateness assessments
United Kingdom	Not intended to be offered, sold or otherwise made available to UK retail investors; applicable UK prospectus, financial-promotion and distribution requirements or exemptions must be satisfied

ERISA	Purchasers and transferees are subject to the deemed representations and prohibited-transaction provisions stated in the Programme Offering Memorandum
Anti-fraud provisions	All U.S. activity remains subject to applicable federal anti-fraud and anti-manipulation provisions, including Exchange Act Section 10(b) and Rule 10b-5

12. Principal Transaction Parties

Issuer / Collateral Agent / Security Trustee	GENESIS Collateral House Company
Collateral Pledgor	AVIS Global Green Energy Fund Limited
Registrar / Issuer Agent	GT Securities, Inc., 12130 Millennium Drive, Suite 300, Los Angeles, California 90094, acting as Registrar and Issuer Agent for Series 2026-A-002
Administrative Paying / Calculation / Data-Processing / Reporting / Transfer Agent	Securities Transfer Corporation; non-cash-moving calculation, data-processing, reporting and transfer-agent functions only
Payment Funding Coordinator / Investment Manager (EU)	FE Capital S.à r.l.; Asset Manager: Donner & Reuschel AG
DUNHAM role	DUNHAM Trust Company, acting as U.S. Fiduciary Asset Manager and Custody Administrator for fund, trust and collateral assets through segregated accounts with multiple regulated institutional banking custodians of recognised international standing
DUNHAM exclusions	DUNHAM is not Common Safekeeper, Administrative Paying Agent, Registrar, calculation agent or Note enforcement agent
Common Safekeeper	Clearstream Banking S.A. for the Regulation S eGN
Clearing systems	Euroclear Bank SA/NV and Clearstream Banking S.A. under NSS only; no DTC position
U.S. Depositary	Not applicable to Series 2026-A-002
Frankfurt listing / pricing	Baader Bank AG, nominated in principle
Vienna Market Maker	Separate eligible Wiener Börse trading participant to be appointed and activated for ISIN USU3712QAA05
U.S. OTC broker-dealer	Not applicable to Series 2026-A-002

13. Governing Law and Transaction Documentation

Governing law	State of New York, including Sections 5-1401 and 5-1402 of the New York General Obligations Law

Jurisdiction	Non-exclusive jurisdiction of the state and federal courts located in New York County, New York; jury-trial waiver as stated in the Programme Offering Memorandum and Global Note
Transaction Documents	Programme Offering Memorandum Version 25; Series 2026-A-002 Pricing Supplement Version 25; the sole executed Regulation S NSS eGlobal Note; Security Documents; Transfer Agent and Administrative Paying Agency Agreement; DUNHAM fiduciary/custody arrangements; Issuer-ICSD Agreement, Common Safekeeper authorisation and election; and Vienna/Frankfurt admission and market-making documents
Precedence	The Series 2026-A-002 Pricing Supplement and executed e-GN prevail over inconsistent terms in the Programme Offering Memorandum and this Term Sheet to the extent permitted by law

This Term Sheet must be read with the Programme Offering Memorandum, the Series 2026-A-002 Pricing Supplement and the complete Transaction Documents, including their definitions, risk factors, covenants, security provisions and transfer restrictions.