## HSBC Bank plc

**Regulatory Capital Instruments 31 December 2017** 



This document is a disclosure document published as required by and solely for the purpose of compliance with Article 437(1) of Regulation (EU) No. 575/2013 (the "CRR") to provide a description of the main features of HSBC Bank plc's capital instruments.

The information contained in this document has been compiled in accordance with the CRR, Commission Implementing Regulation (EU) No 1423/2013, Q&A published by the European Banking Authority and regulatory guidance published by the UK Prudential Regulatory Authority.

Disclosure in the required format has resulted in simplification and abbreviation of the features of the capital instruments described herein. The information contained in this document is not intended to be a comprehensive description of such instruments. No investor or prospective investor in any such instruments should rely upon the description contained in this document and HSBC Bank plc shall not be liable for any inaccuracy or misstatement contained in this document.

The full terms and conditions of certain instruments are accessible by links embedded in this document. The full terms and conditions of the remaining instruments, being HSBC Bank plc's publicly issued instruments, are available via HSBC's website (http://www.hsbc.com/investor-relations/fixed-income-securities) or by contacting Group Investor Relations (investorrelations@hsbc.com).

Information with respect to any instrument in this document should not be used for investment advice and does not constitute an offer to sell or solicitation of an offer to buy any such instrument or any advice or recommendation with respect to such instrument. When making a decision about your investments, you should seek the advice of a professional financial advisor.

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NamensgenussscheinNamensgenussschein	43 46
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		Ordinary Shares
1	Issuer	HSBC Bank plc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	NA
3	Governing law(s) of the instrument	English Law
4	Transitional CRR rules	Common Equity Tier 1
5	Post-transitional CRR rules	Common Equity Tier 1
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Solo & Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Ordinary Shares
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 797.0
9	Nominal amount of instrument (Currency in million)	GBP 797.0
9a	Issue price	NA
9b	Redemption price	NA
10	Accounting classification	Shareholders' Equity
11	Original date of issuance	Various
12	Perpetual or dated	Perpetual
13	Original maturity date	No Maturity
14	Issuer call subject to prior supervisory approval	NA
15	Optional call date, contingent call dates and redemption amount	NA
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	NA
18	Coupon rate and any related index	NA
19	Existence of a dividend stopper	No
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Fully discretionary
20 b	Fully discretionary, partially discretionary or mandatory (in terms of	Fully discretionary
	amount)	
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	No
31	If write-down, write-down trigger(s)	NA
32	If write-down, full or partial	NA
33	If write-down, permanent or temporary	NA
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type	Immediately subordinate to Additional Tier 1
36	immediately senior to instrument) Non-compliant transitioned features	No
37	If yes, specify non-compliant features	NA
	Terms and Conditions	Articles

<u>Articles</u>

		Preferred Ordinary Share
1	Issuer	HSBC Bank plc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	NA
3	Governing law(s) of the instrument	English Law
4	Transitional CRR rules	Common Equity Tier 1
5	Post-transitional CRR rules	Common Equity Tier 1
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Solo & Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Ordinary Shares
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 0.0
9	Nominal amount of instrument (Currency in million)	GBP 0.0
9a	Issue price	NA
9b	Redemption price	NA
10	Accounting classification	Shareholders' Equity
11	Original date of issuance	16 September 1993
12	Perpetual or dated	Perpetual
13	Original maturity date	No Maturity
14	Issuer call subject to prior supervisory approval	NA
15	Optional call date, contingent call dates and redemption amount	NA
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	NA
18	Coupon rate and any related index	NA
19	Existence of a dividend stopper	No
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Fully discretionary
20 b	Fully discretionary, partially discretionary or mandatory (in terms of	Fully discretionary
21	amount)  Evictorica of stan un or other incentive to redeem	No
21 22	Existence of step up or other incentive to redeem  Noncumulative or cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	No
31	If write-down, write-down trigger(s)	NA
32	If write-down, full or partial	NA
33	If write-down, permanent or temporary	NA
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type	Immediately subordinate to Additional Tier 1
	immediately senior to instrument)	,
36	Non-compliant transitioned features	No
37	If yes, specify non-compliant features	NA

<u>Articles</u>

		Non-Controlling Interest portion (HSBC Trinkaus & Burkhardt AG)
1	Issuer	HSBC Trinkaus & Burkhardt AG (Non-Controlling Interest portion)
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	NA
3	Governing law(s) of the instrument	NA
4	Transitional CRR rules	Common Equity Tier 1
5	Post-transitional CRR rules	Common Equity Tier 1
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Ordinary Shares
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 356.0
9	Nominal amount of instrument (Currency in million)	EUR 401.2
9a	Issue price	NA
9b	Redemption price	NA
10	Accounting classification	Non-controlling interest in consolidated subsidiary
11	Original date of issuance	NA
12	Perpetual or dated	NA
13	Original maturity date	NA 
14	Issuer call subject to prior supervisory approval	NA
15	Optional call date, contingent call dates and redemption amount	NA
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	NA
18	Coupon rate and any related index	NA
19	Existence of a dividend stopper	NA
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	NA
20 b	Fully discretionary, partially discretionary or mandatory (in terms of	NA
21	amount) Existence of step up or other incentive to redeem	NA
21 22	Noncumulative or cumulative	NA NA
23	Convertible or non-convertible	NA NA
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	NA NA
28	If convertible, specify instrument type convertible into	NA NA
29 30	If convertible, specify issuer of instrument it converts into Write-down features	NA NA
30	write-down realures	IVA
31	If write-down, write-down trigger(s)	NA
32	If write-down, full or partial	NA NA
33	If write-down, permanent or temporary	NA NA
34 35	If temporary write-down, description of write-up mechanism Position in subordination hierarchy in liquidation (specify instrument type	NA NA
36	immediately senior to instrument) Non-compliant transitioned features	NA NA
37	If yes, specify non-compliant features	NA

		Non-Controlling Interest portion (HSBC Bank Malta plc)
1	Issuer	HSBC Bank Malta plc (Non-Controlling Interest portion)
2	Unique identifier	NA
3	(eg CUSIP, ISIN or Bloomberg identifier for private placement)  Governing law(s) of the instrument	NA
4 5	Transitional CRR rules Post-transitional CRR rules	Common Equity Tier 1  Common Equity Tier 1
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction) Amount recognised in regulatory capital	Ordinary Shares
8	(Currency in million, as of most recent reporting date)	GBP 125.5
9 9a	Nominal amount of instrument (Currency in million) Issue price	EUR 141.4 NA
9b	Redemption price	NA
10	Accounting classification	Non-controlling interest in consolidated subsidiary
11	Original date of issuance	NA
12	Perpetual or dated	NA NA
13 14	Original maturity date Issuer call subject to prior supervisory approval	NA NA
15	Optional call date, contingent call dates and redemption amount	NA
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	NA
18	Coupon rate and any related index	NA
19	Existence of a dividend stopper	NA
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	NA
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	NA
21	Existence of step up or other incentive to redeem	NA
22	Noncumulative or cumulative	NA
23	Convertible or non-convertible	NA
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29 30	If convertible, specify issuer of instrument it converts into Write-down features	NA NA
31	If write-down, write-down trigger(s)	NA NA
32	If write-down, full or partial	NA
33	If write-down, permanent or temporary	NA NA
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type	NA
36	immediately senior to instrument) Non-compliant transitioned features	NA
37	If yes, specify non-compliant features	NA

		Undated Subordinated Resettable Additional Tier 1 Instruments issued 2015 (Callable December 2020 onwards)
1	Issuer	HSBC Bank plc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	NA
3	Governing law(s) of the instrument	English Law
4	Transitional CRR rules	Additional Tier 1
5	Post-transitional CRR rules	Eligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Solo & Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Additional Tier 1
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 1,388.5
9	Nominal amount of instrument (Currency in million)	EUR 1,900.0
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Shareholders' Equity
11	Original date of issuance	21 December 2015
12	Perpetual or dated	Perpetual
13	Original maturity date	No Maturity
14	Issuer call subject to prior supervisory approval	Yes
4.5		21 December 2020 - Redemption at Par
15	Optional call date, contingent call dates and redemption amount	Tax and regulatory calls at any time - Par
16	Subsequent call dates, if applicable	On any annual interest payment date after 21 December 2020
17	Fixed or floating dividend/coupon	Fixed until the first call date; resettable rate every 5 years
18	Coupon rate and any related index	5.95% From 22 December 2020, resettable based on the 5-year Mid-market Swap Rate + 5.67%.
19	Existence of a dividend stopper	No
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Fully discretionary
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Fully discretionary
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	Yes
31	If write-down, write-down trigger(s)	Either Solo or Consolidated Common Equity Tier 1 Ratio of the issuer as of any date falls below 7.00%
32	If write-down, full or partial	Full
33	If write-down, permanent or temporary	Permanent
34	If temporary write-down, description of write-up mechanism	None
35	Position in subordination hierarchy in liquidation (specify instrument type	Immediately subordinate to Tier 2
36	immediately senior to instrument) Non-compliant transitioned features	No
37	If yes, specify non-compliant features	NA

AT1 issued in 2015 (Callable December 2020)

		<u>Undated Subordinated Additional Tier 1 Instrument issued 2014</u> ( <u>Callable December 2019 onwards</u> )
1	Issuer	HSBC Bank plc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	NA
3	Governing law(s) of the instrument	English Law
4	Transitional CRR rules	Additional Tier 1
5	Post-transitional CRR rules	Eligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Solo & Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Additional Tier 1
8	Amount recognised in regulatory capital	GBP 1,095.5
9	(Currency in million, as of most recent reporting date)  Nominal amount of instrument (Currency in million)	GBP 1,095.5
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Shareholders' Equity
11	Original date of issuance	19 December 2014
12	Perpetual or dated	Perpetual
13	Original maturity date	No Maturity
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	19 December 2019 - Redemption at Par
13	optional can date, contingent can dates and reachiption amount	Tax and regulatory calls at any time - Par
16	Subsequent call dates, if applicable	On any quarterly interest payment date after 19 December 2019
17	Fixed or floating dividend/coupon	Floating
18	Coupon rate and any related index	3 month GBP LIBOR + 5.05%
19	Existence of a dividend stopper	No
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Fully discretionary
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Fully discretionary
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	Yes
31	If write-down, write-down trigger(s)	Either Solo or Consolidated Common Equity Tier 1 Ratio of the issuer as of any date falls below 7.00%
32	If write-down, full or partial	Full
33	If write-down, permanent or temporary	Permanent
34	If temporary write-down, description of write-up mechanism	None
	Position in subordination hierarchy in liquidation (specify instrument type	
35	immediately senior to instrument)	Immediately subordinate to Tier 2
36	Non-compliant transitioned features	No
37	If yes, specify non-compliant features	NA
	Terms and Conditions	AT1 issued in 2014 (Callable December 2019)

		<u>Undated Subordinated Additional Tier 1 Instrument issued 2014</u> (Callable December 2024 onwards)
1	Issuer	HSBC Bank plc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	NA
3	Governing law(s) of the instrument	English Law
4	Transitional CRR rules	Additional Tier 1
5	Post-transitional CRR rules	Eligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Solo & Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Additional Tier 1
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 1,100.0
9	Nominal amount of instrument (Currency in million)	GBP 1,100.0
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Shareholders' Equity
11	Original date of issuance	19 December 2014
12	Perpetual or dated	Perpetual
13	Original maturity date	No Maturity
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	19 December 2024 - Redemption at Par Tax and regulatory calls at any time - Par
16	Subsequent call dates, if applicable	On any quarterly interest payment date after 19 December 2024
17	Fixed or floating dividend/coupon	Floating
18	Coupon rate and any related index	3 month GBP LIBOR + 5.20%
19	Existence of a dividend stopper	No
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Fully discretionary
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Fully discretionary
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	NA NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	Yes
31	If write-down, write-down trigger(s)	Either Solo or Consolidated Common Equity Tier 1 Ratio of the issuer as of any date falls below 7.00%
22	If we're down full or postiol	
32	If write-down, full or partial	Full
33	If temperary write down description of write up mechanism	Permanent
34	If temporary write-down, description of write-up mechanism	None
35	Position in subordination hierarchy in liquidation (specify instrument type	Immediately subordinate to Tier 2
36	immediately senior to instrument) Non-compliant transitioned features	No
37	If yes, specify non-compliant features	NA
	Terms and Conditions	AT1 issued in 2014 (Callable December 2024)

5.844% Non-cumulative	Ston un	Dornotual	Droforrod Soc	urition
5.844% Non-cumulative	Step-up	Perbetuai	Preferred Sec	urities

HSBC Bank Capital Funding (Sterling 1) L.P. 1 Issuer Unique identifier XS0179407910 2 (eg CUSIP, ISIN or Bloomberg identifier for private placement) 3 Governing law(s) of the instrument Jersey Law (except English Law for Adjusted Distributable Reserves) 4 Transitional CRR rules Additional Tier 1 5 Post-transitional CRR rules Ineligible Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated Solo & Consolidated 6 7 Instrument type (types to be specified by each jurisdiction) Perpetual non-cumulative preference shares Amount recognised in regulatory capital 8 GBP 700.0 (Currency in million, as of most recent reporting date) 9 Nominal amount of instrument (Currency in million) GBP 700.0 9a Issue price 100 9b Redemption price 100 Liability - amortised cost 10 Accounting classification Original date of issuance 05 November 2003 11 12 Perpetual or dated Pernetual 13 Original maturity date No Maturity 14 Issuer call subject to prior supervisory approval 05 November 2031 - Redemption at Par Optional call date, contingent call dates and redemption amount 15 Tax and regulatory calls at any time Subsequent call dates, if applicable On each distribution date thereafter 16 Fixed or floating dividend/coupon Fixed to floating 17 5.844% 18 Coupon rate and any related index From 05 November 2031, distribution rate changes from fixed 5.844% to 6 month GBP LIBOR plus 1.76%. Existence of a dividend stopper Yes Fully discretionary, partially discretionary or mandatory (in terms of 20 a Fully discretionary timing) Fully discretionary, partially discretionary or mandatory (in terms of 20 b Fully discretionary amount) 21 Existence of step up or other incentive to redeem Yes Non-cumulative 22 Noncumulative or cumulative 23 Convertible or non-convertible Convertible Contractual - Converts (i) on 5 Nov 2048 if still outstanding, (ii) if either Solo or Consolidated Total Capital Ratio of HSBC Bank plc falls below the If convertible, conversion trigger (s) 24 minimum required by UK regulator, or (iil) the Board of HSBC Bank plc expects (ii) to occur in the near future. 25 If convertible, fully or partially Always convert fully If convertible, conversion rate 1:1 Preference share 26 If convertible, mandatory or optional conversion Mandatory 28 If convertible, specify instrument type convertible into Additional Tier 1 If convertible, specify issuer of instrument it converts into **HSBC** Bank plc 29 Write-down features 30 31 If write-down, write-down trigger(s) NA 32 If write-down, full or partial NA NA 33 If write-down, permanent or temporary If temporary write-down, description of write-up mechanism 34 Position in subordination hierarchy in liquidation (specify instrument type 35 Immediately subordinate to Tier 2 immediately senior to instrument) Non-compliant transitioned features Yes 36 Dividend stopper. If yes, specify non-compliant features Step-up feature. Without Non- Viability Loss Absorption at Group level

Issuer HSBC Bank Capital Funding (Sterling 2) L.P. 1 Unique identifier XS0189704140 2 (eg CUSIP, ISIN or Bloomberg identifier for private placement) 3 Governing law(s) of the instrument Jersey Law (except English Law for Adjusted Distributable Reserves) 4 Transitional CRR rules Additional Tier 1 5 Post-transitional CRR rules Ineligible Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated Solo & Consolidated 6 7 Instrument type (types to be specified by each jurisdiction) Perpetual non-cumulative preference shares Amount recognised in regulatory capital GBP 316.9 8 (Currency in million, as of most recent reporting date) 9 Nominal amount of instrument (Currency in million) GBP 300.0 9a Issue price 100 Redemption price 100 9b 10 Accounting classification Liability - fair value option 07 April 2004 Original date of issuance 11 Perpetual or dated 12 Perpetual 13 Original maturity date No Maturity 14 Issuer call subject to prior supervisory approval 07 April 2020 - Redemption at Par Optional call date, contingent call dates and redemption amount 15 Tax and regulatory calls at any time Subsequent call dates, if applicable On each distribution date thereafter 16 Fixed or floating dividend/coupon Fixed to floating 17 5.862% 18 Coupon rate and any related index From 07 April 2020, distribution rate changes from fixed 5.862% to 6 month GBP LIBOR plus 1.85%. Existence of a dividend stopper Yes Fully discretionary, partially discretionary or mandatory (in terms of 20 a **Fully discretionary** timing) Fully discretionary, partially discretionary or mandatory (in terms of 20 b Fully discretionary amount) 21 Existence of step up or other incentive to redeem Yes Noncumulative or cumulative Non-cumulative 22 23 Convertible or non-convertible Convertible Contractual - Converts (i) on 7 April 2019 if still outstanding, (ii) if either Solo or Consolidated Total Capital Ratio of HSBC Bank plc falls below the If convertible, conversion trigger (s) 24 minimum required by UK regulator, or (iil) the Board of HSBC Bank plc expects (ii) to occur in the near future. 25 If convertible, fully or partially Always convert fully 1:1 Preference share 26 If convertible, conversion rate If convertible, mandatory or optional conversion Mandatory 28 If convertible, specify instrument type convertible into Additional Tier 1 If convertible, specify issuer of instrument it converts into HSBC Bank plc 29 Write-down features 30 31 If write-down, write-down trigger(s) NA If write-down, full or partial NA 32 If write-down, permanent or temporary NΑ 33 If temporary write-down, description of write-up mechanism 34 NA Position in subordination hierarchy in liquidation (specify instrument type 35 Immediately subordinate to Tier 2 immediately senior to instrument) Non-compliant transitioned features Yes 36 Dividend stopper. If yes, specify non-compliant features Step-up feature. Without Non- Viability Loss Absorption at Group level

		Non-cumulative Third Dollar Preference Shares
1	Issuer	HSBC Bank plc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	NA
3	Governing law(s) of the instrument	English Law
4	Transitional CRR rules	Additional Tier 1
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Solo & Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Perpetual non-cumulative preference shares
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 430.7
9	Nominal amount of instrument (Currency in million)	USD 875.0
9a	Issue price	100
9b 10	Redemption price	100 Shareholders' Equity
11	Accounting classification Original date of issuance	22 July 2001
12	Perpetual or dated	Perpetual
13	Original maturity date	No Maturity
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	26 July 2006 - Redemption at Par
16	Subsequent call dates, if applicable	Anytime after 26 July 2006 subject to 30 days notice.
17	Fixed or floating dividend/coupon	Fixed
18	Coupon rate and any related index	7.50%
19	Existence of a dividend stopper	Yes
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Fully discretionary
20 b	Fully discretionary, partially discretionary or mandatory (in terms of	Fully discretionary
21	amount) Existence of step up or other incentive to redeem	No
21 22	Noncumulative or cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	No
31	If write-down, write-down trigger(s)	NA
32	If write-down, full or partial	NA
33	If write-down, permanent or temporary	NA NA
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type	Immediately subordinate to Tier 2
36	immediately senior to instrument) Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	Without Non- Viability Loss Absorption Clauses

Third USD Preference Shares

		<u>Undated Subordinated Resettable Additional Tier 1 Instruments issued 2016 (Callable 1 January 2022 onwards)</u>
1	Issuer	HSBC Bank plc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	NA
3	Governing law(s) of the instrument	English Law
4	Transitional CRR rules	Additional Tier 1
5	Post-transitional CRR rules	Eligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Solo & Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Additional Tier 1
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 197.1
9	Nominal amount of instrument (Currency in million)	EUR 235.0
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Shareholders' Equity
11	Original date of issuance	09 December 2016
12	Perpetual or dated	Perpetual
13	Original maturity date	No Maturity
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	1 January 2022 - Redemption at Par Tax and regulatory calls at any time - Par
16	Subsequent call dates, if applicable	On any annual interest payment date after 1 January 2022
17	Fixed or floating dividend/coupon	Fixed until the first call date; resettable rate every 5 years
18	Coupon rate and any related index	5.65% From 01 January 2022, resettable based on the 5-year Mid-market Swap Rate + 5.55%.
19	Existence of a dividend stopper	No
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Fully discretionary
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Fully discretionary
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	Yes
31	If write-down, write-down trigger(s)	Either Solo or Consolidated Common Equity Tier 1 Ratio of the issuer as of any date falls below 7.000%
32	If write-down, full or partial	Full
33	If write-down, permanent or temporary	Permanent
34	If temporary write-down, description of write-up mechanism	None
25	Position in subordination hierarchy in liquidation (specify instrument type	Immediately subordinate to Tier 2
35 36	immediately senior to instrument) Non-compliant transitioned features	Immediately subordinate to Tier 2  No
37	If yes, specify non-compliant features	NA

AT1 issued in 2016 (Callable January 2022)

		Undated Floating Rate Primary Capital Notes
1	Issuer	HSBC Bank plc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	GB0005902332
3	Governing law(s) of the instrument	English Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Eligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Solo & Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Perpetual debt instruments
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 555.1
9	Nominal amount of instrument (Currency in million)	USD 750.0
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	19 June 1985
12	Perpetual or dated	Perpetual
13	Original maturity date	No Maturity
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	01 June 1990 - Redemption at Par Tax call at any time - Par
16	Subsequent call dates, if applicable	On each distribution date thereafter
17	Fixed or floating dividend/coupon	Floating
18	Coupon rate and any related index	6 month USD LIBOR + 0.25%, subject to minimum of 0.68750%.
19	Existence of a dividend stopper	No
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Partially discretionary Bank is not obligated to pay the interest if no dividend has been declared or paid on any class of bank's share capital during applicable interest period
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Convertible
24	If convertible, conversion trigger (s)	PONV - UK PRA - Statutory
25	If convertible, fully or partially	May convert fully or partially
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	Optional
28	If convertible, specify instrument type convertible into	Common Equity Tier 1
29	If convertible, specify issuer of instrument it converts into	HSBC Bank plc
30	Write-down features	Yes
31	If write-down, write-down trigger(s)	PONV - UK PRA - Statutory
32	If write-down, full or partial	May be written down partially
33	If write-down, permanent or temporary	Permanent
34	If temporary write-down, description of write-up mechanism  Position in subordination hierarchy in liquidation (specify instrument type	NA
35	immediately senior to instrument)	Immediately subordinate to any other Tier 2 Capital instruments
36	Non-compliant transitioned features	No

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37 If yes, specify non-compliant features

NA

Undated	Hoating	Kate	Primary	Capital	Notes

HSBC Bank plc 1 Issuer Unique identifier XS0015190423 2 (eg CUSIP, ISIN or Bloomberg identifier for private placement) 3 Governing law(s) of the instrument **English Law** Tier 2 Transitional CRR rules 5 Post-transitional CRR rules Eligible 6 Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated Solo & Consolidated 7 Instrument type (types to be specified by each jurisdiction) Perpetual debt instruments Amount recognised in regulatory capital 8 GBP 370.1 (Currency in million, as of most recent reporting date) 9 Nominal amount of instrument (Currency in million) USD 500.0 9a Issue price 100 Redemption price 100 10 Accounting classification Liability - amortised cost Original date of issuance 11 18 September 1985 Perpetual or dated Perpetual 12 13 Original maturity date No Maturity 14 Issuer call subject to prior supervisory approval Yes 01 September 1990 - Redemption at Par Optional call date, contingent call dates and redemption amount Tax call at any time - Par Subsequent call dates, if applicable On each distribution date thereafter 16 Floating 17 Fixed or floating dividend/coupon Coupon rate and any related index 6 month LIBOR + 0.25%, subject to minimum of 0.75%. 19 Existence of a dividend stopper No Partially discretionary Fully discretionary, partially discretionary or mandatory (in terms of Bank is not obligated to pay the interest if no dividend has been 20 a timing) declared or paid on any class of bank's share capital during applicable interest period Fully discretionary, partially discretionary or mandatory (in terms of 20 b Mandatory amount) Existence of step up or other incentive to redeem Cumulative 22 Noncumulative or cumulative 23 Convertible or non-convertible Convertible If convertible, conversion trigger (s) PONV - UK PRA - Statutory 24 25 If convertible, fully or partially May convert fully or partially 26 If convertible, conversion rate NΑ If convertible, mandatory or optional conversion Optional 28 If convertible, specify instrument type convertible into Common Equity Tier 1 If convertible, specify issuer of instrument it converts into **HSBC** Bank plc 29 Write-down features 31 If write-down, write-down trigger(s) PONV - UK PRA - Statutory 32 If write-down, full or partial May be written down partially 33 If write-down, permanent or temporary If temporary write-down, description of write-up mechanism 34 Position in subordination hierarchy in liquidation (specify instrument type 35 Immediately subordinate to any other Tier 2 Capital instruments immediately senior to instrument) Non-compliant transitioned features 36 No If yes, specify non-compliant features NA **Terms and Conditions** Please see HSBC's website under Investor Relations

Undated Floating Rate Primary Capital Notes (Series 3)
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HSBC Bank plc 1 Issuer Unique identifier GB0005903413 2 (eg CUSIP, ISIN or Bloomberg identifier for private placement) 3 Governing law(s) of the instrument **English Law** Tier 2 Transitional CRR rules 5 Post-transitional CRR rules Eligible 6 Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated Solo & Consolidated 7 Instrument type (types to be specified by each jurisdiction) Perpetual debt instruments Amount recognised in regulatory capital 8 GBP 222.1 (Currency in million, as of most recent reporting date) 9 Nominal amount of instrument (Currency in million) USD 300.0 9a Issue price 100 Redemption price 100 Liability - amortised cost 10 Accounting classification Original date of issuance 11 December 1986 11 Perpetual or dated Perpetual 12 13 Original maturity date No Maturity 14 Issuer call subject to prior supervisory approval Yes 01 June 1992 - Redemption at Par Optional call date, contingent call dates and redemption amount Tax call at any time - Par Subsequent call dates, if applicable On each distribution date thereafter 16 Fixed or floating dividend/coupon Floating 17 Coupon rate and any related index 6 month LIBOR + 0.10%, subject to minimum of 0.6%. 19 Existence of a dividend stopper No Partially discretionary Fully discretionary, partially discretionary or mandatory (in terms of Bank is not obligated to pay the interest if no dividend has been 20 a timing) declared or paid on any class of bank's share capital during applicable interest period Fully discretionary, partially discretionary or mandatory (in terms of 20 b Mandatory amount) Existence of step up or other incentive to redeem Cumulative Noncumulative or cumulative 22 23 Convertible or non-convertible Convertible If convertible, conversion trigger (s) PONV - UK PRA - Statutory 24 25 If convertible, fully or partially May convert fully or partially If convertible, conversion rate 26 NΑ If convertible, mandatory or optional conversion Optional 28 If convertible, specify instrument type convertible into Common Equity Tier 1 If convertible, specify issuer of instrument it converts into **HSBC** Bank plc 29 Write-down features 31 If write-down, write-down trigger(s) PONV - UK PRA - Statutory 32 If write-down, full or partial May be written down partially 33 If write-down, permanent or temporary If temporary write-down, description of write-up mechanism Position in subordination hierarchy in liquidation (specify instrument type 35 Immediately subordinate to any other Tier 2 Capital instruments immediately senior to instrument) Non-compliant transitioned features 36 No If yes, specify non-compliant features NA

Issuer

Unique identifier

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5% Callable Subordinated Notes 2023
HSBC Bank plc
XS0164876517

3 Governing law(s) of the instrument **English Law** 

Transitional CRR rules Tier 2 5 Post-transitional CRR rules Ineligible

(eg CUSIP, ISIN or Bloomberg identifier for private placement)

Instrument type (types to be specified by each jurisdiction)

Subsequent call dates, if applicable

Convertible or non-convertible

6 Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated Solo & Consolidated

Amount recognised in regulatory capital 8 GBP 365.5 (Currency in million, as of most recent reporting date) 9 Nominal amount of instrument (Currency in million) GBP 350.0 9a Issue price 99.09 Redemption price 100

10 Accounting classification Liability - fair value option Original date of issuance 20 March 2003 Dated Perpetual or dated 12 13 20 March 2023

Original maturity date 14 Issuer call subject to prior supervisory approval Yes

20 March 2018 - Redemption at Par Optional call date, contingent call dates and redemption amount

Tax call at any time - Par

Fixed or floating dividend/coupon Fixed to floating 17

Convertible

NA

Tier 2

Coupon rate and any related index From 20 March 2018, interest rate changes from fixed 5% to gross

redemption yield of then prevailing 5 year UK Gilt + 1.8%.

19 Existence of a dividend stopper No

Fully discretionary, partially discretionary or mandatory (in terms of 20 a Mandatory timing)

Fully discretionary, partially discretionary or mandatory (in terms of 20 b Mandatory amount) Existence of step up or other incentive to redeem Cumulative Noncumulative or cumulative 22

PONV - UK PRA - Statutory If convertible, conversion trigger (s) 24

25 If convertible, fully or partially May convert fully or partially If convertible, conversion rate 26 NΑ

If convertible, mandatory or optional conversion Optional 28 If convertible, specify instrument type convertible into Common Equity Tier 1 If convertible, specify issuer of instrument it converts into **HSBC** Bank plc 29

Write-down features

31 If write-down, write-down trigger(s) PONV - UK PRA - Statutory

32 If write-down, full or partial May be written down partially 33

If write-down, permanent or temporary If temporary write-down, description of write-up mechanism 34

Position in subordination hierarchy in liquidation (specify instrument type 35 Immediately subordinate to Senior Creditors immediately senior to instrument)

Non-compliant transitioned features Yes 36

If yes, specify non-compliant features Step-up feature.

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	5.375% Callable Subordinated Step-up Notes 2030
Issuer	HSBC Bank plc
Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	XS0204377310
Governing law(s) of the instrument	English Law
Transitional CRR rules Post-transitional CRR rules	Tier 2 Ineligible
Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Solo & Consolidated
Instrument type (types to be specified by each jurisdiction)	Tier 2
Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 415.0
Nominal amount of instrument (Currency in million) Issue price Redemption price Accounting classification Original date of issuance Perpetual or dated Original maturity date Issuer call subject to prior supervisory approval Optional call date, contingent call dates and redemption amount	GBP 350.0 99.05 100 Liability - fair value option 04 November 2004 Dated 04 November 2030 Yes 04 November 2025 - Redemption at Par Tax call at any time - Par
Subsequent call dates, if applicable	
Fixed or floating dividend/coupon	Fixed to floating 5.375%
Coupon rate and any related index	From 04 November 2025, interest rate changes from fixed 5.375% to 3 month GBP LIBOR + 1.5%.
Existence of a dividend stopper	No
Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory

Fully discretionary, partially discretionary or mandatory (in ter timing)

20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	Yes
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Convertible

If convertible, conversion trigger (s) 24

May convert fully or partially

PONV - UK PRA - Statutory

25 If convertible, fully or partially If convertible, conversion rate 26 NΑ If convertible, mandatory or optional conversion Optional 28 If convertible, specify instrument type convertible into Common Equity Tier 1 29 If convertible, specify issuer of instrument it converts into **HSBC** Bank plc Write-down features

31 If write-down, write-down trigger(s) PONV - UK PRA - Statutory

32 If write-down, full or partial 33 If write-down, permanent or temporary May be written down partially

If temporary write-down, description of write-up mechanism

Position in subordination hierarchy in liquidation (specify instrument type 35 immediately senior to instrument)

Immediately subordinate to Senior Creditors

36 Non-compliant transitioned features Yes

If yes, specify non-compliant features

Step-up feature.

**Terms and Conditions** 

		7.65% Subordinated Notes 2025
1	Issuer	HSBC Bank plc
2	Unique identifier	US597433AC57
3	(eg CUSIP, ISIN or Bloomberg identifier for private placement)  Governing law(s) of the instrument	New York Law (except English Law for subordination provisions)
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Solo & Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 265.9
9	Nominal amount of instrument (Currency in million)	USD 300.0
9a	Issue price	99.83
9b	Redemption price	100
10	Accounting classification	Liability - fair value option
11	Original date of issuance	10 May 1995
12	Perpetual or dated Original maturity date	Dated
13 14	Issuer call subject to prior supervisory approval	01 May 2025 No
		No optional call for issuer.
15	Optional call date, contingent call dates and redemption amount	Holder had option to call on 01 May 2007 at par.
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	Fixed
18	Coupon rate and any related index	7.65%
19	Existence of a dividend stopper	No
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	No
31	If write-down, write-down trigger(s)	NA
32	If write-down, full or partial	NA
33	If write-down, permanent or temporary	NA
34	If temporary write-down, description of write-up mechanism	NA
25	Position in subordination hierarchy in liquidation (specify instrument type	Immediately subordinate to Sonier Creditors
35	immediately senior to instrument)	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes
		Holders had a one-off right to accelerate the scheduled payment of
37	If yes, specify non-compliant features	principal. Without Non- Viability Loss Absorption at Group level

HSBC Bank plc 1 Issuer Unique identifier XS0088317853 2 (eg CUSIP, ISIN or Bloomberg identifier for private placement) 3 Governing law(s) of the instrument **English Law** Tier 2 Transitional CRR rules 5 Post-transitional CRR rules Eligible 6 Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated Solo & Consolidated 7 Instrument type (types to be specified by each jurisdiction) Tier 2 Amount recognised in regulatory capital 8 GBP 299.4 (Currency in million, as of most recent reporting date) 9 Nominal amount of instrument (Currency in million) GBP 300.0 9a Issue price 99.083% and 101.132% for 1998 and 2000 issue respectively Redemption price 10 Accounting classification Liability - amortised cost Original date of issuance 07 July 1998 and 30 November 2000 11 Dated Perpetual or dated 12 13 Original maturity date 07 July 2023 14 Issuer call subject to prior supervisory approval No No optional call for issuer. Optional call date, contingent call dates and redemption amount Tax call at any time - Par Subsequent call dates, if applicable NA 16 Fixed or floating dividend/coupon Fixed 17 Coupon rate and any related index 6.5% 19 Existence of a dividend stopper No Fully discretionary, partially discretionary or mandatory (in terms of 20 a Mandatory timing) Fully discretionary, partially discretionary or mandatory (in terms of 20 b Mandatory amount) Existence of step up or other incentive to redeem Cumulative Noncumulative or cumulative 22 23 Convertible or non-convertible Convertible PONV - UK PRA - Statutory If convertible, conversion trigger (s) 24 25 If convertible, fully or partially May convert fully or partially If convertible, conversion rate 26 NΑ If convertible, mandatory or optional conversion Optional 28 If convertible, specify instrument type convertible into Common Equity Tier 1 If convertible, specify issuer of instrument it converts into **HSBC** Bank plc 29 Write-down features 31 If write-down, write-down trigger(s) PONV - UK PRA - Statutory 32 If write-down, full or partial May be written down partially 33 If write-down, permanent or temporary If temporary write-down, description of write-up mechanism 34 Position in subordination hierarchy in liquidation (specify instrument type 35 Immediately subordinate to Senior Creditors immediately senior to instrument) Non-compliant transitioned features No 36 If yes, specify non-compliant features NA

375% Subordinated Notes 2033

HSBC Bank plc 1 Issuer Unique identifier XS0174470764 2 (eg CUSIP, ISIN or Bloomberg identifier for private placement) 3 Governing law(s) of the instrument **English Law** Tier 2 Transitional CRR rules 5 Post-transitional CRR rules Eligible 6 Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated Solo & Consolidated 7 Instrument type (types to be specified by each jurisdiction) Tier 2 Amount recognised in regulatory capital 8 GBP 663.8 (Currency in million, as of most recent reporting date) 9 Nominal amount of instrument (Currency in million) GBP 500.0 9a Issue price 98.83 Redemption price 100 10 Accounting classification Liability - fair value option Original date of issuance 22 August 2003 Perpetual or dated Dated 12 13 Original maturity date 22 August 2033 14 Issuer call subject to prior supervisory approval No optional call for issuer. Optional call date, contingent call dates and redemption amount Tax call at any time - Par Subsequent call dates, if applicable NA 16 Fixed or floating dividend/coupon Fixed 17 Coupon rate and any related index 5.375% 19 Existence of a dividend stopper No Fully discretionary, partially discretionary or mandatory (in terms of 20 a Mandatory timing) Fully discretionary, partially discretionary or mandatory (in terms of 20 b Mandatory amount) Existence of step up or other incentive to redeem Cumulative Noncumulative or cumulative 22 23 Convertible or non-convertible Convertible PONV - UK PRA - Statutory If convertible, conversion trigger (s) 24 25 If convertible, fully or partially May convert fully or partially If convertible, conversion rate 26 NΑ If convertible, mandatory or optional conversion Optional 28 If convertible, specify instrument type convertible into Common Equity Tier 1 If convertible, specify issuer of instrument it converts into **HSBC** Bank plc 29 Write-down features 31 If write-down, write-down trigger(s) PONV - UK PRA - Statutory 32 If write-down, full or partial May be written down partially 33 If write-down, permanent or temporary If temporary write-down, description of write-up mechanism 34 Position in subordination hierarchy in liquidation (specify instrument type 35 Immediately subordinate to Senior Creditors immediately senior to instrument) Non-compliant transitioned features No 36 If yes, specify non-compliant features NA

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	6.25% Subordinated Notes 2041
Issuer	HSBC Bank plc
Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	XS0120514335
Governing law(s) of the instrument	English Law
Transitional CRR rules	Tier 2
Post-transitional CRR rules	Eligible
Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Solo & Consolidated
Instrument type (types to be specified by each jurisdiction)	Tier 2
Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 223.9
Nominal amount of instrument (Currency in million)	GBP 225.0
Issue price	99.043% and 102.328% for 2000 and 2001 issue respectively
Redemption price Accounting classification	100 Liability - amortised cost
Original date of issuance	30 November 2000 and 23 February 2001
Perpetual or dated	Dated
Original maturity date	30 January 2041
Issuer call subject to prior supervisory approval	No
, , , , , , , , , , , , , , , , , , , ,	No optional call for issuer.
Optional call date, contingent call dates and redemption amount	Tax call at any time - Par
Subsequent call dates, if applicable	NA
Fixed or floating dividend/coupon	Fixed
Coupon rate and any related index	6.25%
Existence of a dividend stopper	No
Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory

20 b	Fully discretionary, partially discretionary or mandatory (in terms of
20 0	amount)

21 Existence of step up or other incentive to redeem

Noncumulative or cumulative 22 23 Convertible or non-convertible

24 If convertible, conversion trigger (s)

25 If convertible, fully or partially 26 If convertible, conversion rate

If convertible, mandatory or optional conversion 28 If convertible, specify instrument type convertible into If convertible, specify issuer of instrument it converts into 29

Write-down features

31 If write-down, write-down trigger(s)

32 If write-down, full or partial

33 If write-down, permanent or temporary

If temporary write-down, description of write-up mechanism

Position in subordination hierarchy in liquidation (specify instrument type 35

immediately senior to instrument) 36 Non-compliant transitioned features

If yes, specify non-compliant features

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Mandatory

Cumulative Convertible

PONV - UK PRA - Statutory

May convert fully or partially NΑ

Optional

Common Equity Tier 1 **HSBC** Bank plc

PONV - UK PRA - Statutory

May be written down partially

Immediately subordinate to Senior Creditors

No NA

		4.75% Subordinated Notes 2046
1	Issuer	HSBC Bank plc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	XS0247840969
3	Governing law(s) of the instrument	English Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Eligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Solo & Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 593.7
9	Nominal amount of instrument (Currency in million)	GBP 600.0
9a	Issue price	98.51
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	24 March 2006
12	Perpetual or dated	Dated
13	Original maturity date	24 March 2046
14	Issuer call subject to prior supervisory approval	No
	, , , , , , , , , , , , , , , , , , , ,	No optional call for issuer.
15	Optional call date, contingent call dates and redemption amount	Tax call at any time - Par
16 17	Subsequent call dates, if applicable  Fixed or floating dividend/coupon	NA Fixed
17	Tived of Hoating dividend/coupon	Tixeu
18	Coupon rate and any related index	4.75%
19	Existence of a dividend stopper	No
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Convertible
24	If convertible, conversion trigger (s)	PONV - UK PRA - Statutory
25	If convertible, fully or partially	May convert fully or partially
26	If convertible, conversion rate	NA

If convertible, mandatory or optional conversion Optional 28 If convertible, specify instrument type convertible into Common Equity Tier 1 29 If convertible, specify issuer of instrument it converts into HSBC Bank plc Write-down features 31 If write-down, write-down trigger(s) PONV - UK PRA - Statutory 32 If write-down, full or partial May be written down partially 33 If write-down, permanent or temporary Permanent 34 If temporary write-down, description of write-up mechanism

Position in subordination hierarchy in liquidation (specify instrument type Immediately subordinate to Senior Creditors

35 immediately senior to instrument) Non-compliant transitioned features 36

If yes, specify non-compliant features

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No

NA

		Subordinated Floating Rate Notes 2021
1	Issuer	HSBC Bank plc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	NA
3	Governing law(s) of the instrument	English Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Eligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Solo & Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital	GBP 207.5
9	(Currency in million, as of most recent reporting date)  Nominal amount of instrument (Currency in million)	USD 450.0
9 9a	Issue price	100
9a 9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	11 February 2011
12	Perpetual or dated	Dated
13	Original maturity date	11 February 2021
14	Issuer call subject to prior supervisory approval	No
15	Optional call date, contingent call dates and redemption amount	Tax call at any time - Par
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	Floating
18	Coupon rate and any related index	3 month USD LIBOR + 1.86%
19	Existence of a dividend stopper	No
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory
20 b	Fully discretionary, partially discretionary or mandatory (in terms of	Mandatory
21	amount) Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Convertible
23	convertible of non-convertible	Convertible
24	If convertible, conversion trigger (s)	PONV - UK PRA - Statutory
25	If convertible, fully or partially	May convert fully or partially
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	Optional
28	If convertible, specify instrument type convertible into	Common Equity Tier 1
29	If convertible, specify issuer of instrument it converts into	HSBC Bank plc
30	Write-down features	Yes
31	If write-down, write-down trigger(s)	PONV - UK PRA - Statutory

7 If yes, specify non-compliant features NA

32 If write-down, full or partial

**Terms and Conditions** 

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33 If write-down, permanent or temporary

immediately senior to instrument)

Non-compliant transitioned features

34 If temporary write-down, description of write-up mechanism

Position in subordination hierarchy in liquidation (specify instrument type

May be written down partially

No

Immediately subordinate to Senior Creditors

USD450m Subordinated Floating (Due in 2021)

Floating Rate Subordinated Loan 2023

1	Issuer	HSBC Bank plc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	NA
3	Governing law(s) of the instrument	English Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Eligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Solo & Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 576.7
9	Nominal amount of instrument (Currency in million)	EUR 650.0
9a	Issue price	100
9b 10	Redemption price Accounting classification	100 Liability - amortised cost
11	Original date of issuance	12 December 2013
12	Perpetual or dated	Dated
13	Original maturity date	12 December 2023
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	12 December 2018 - Redemption at Par.
16	Subsequent call dates, if applicable	On each distribution date thereafter
17	Fixed or floating dividend/coupon	Floating
18	Coupon rate and any related index	3 month EURIBOR + 2.03%
19	Existence of a dividend stopper	No
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Convertible
24	If convertible, conversion trigger (s)	PONV - UK PRA - Statutory
25	If convertible, fully or partially	May convert fully or partially
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	Optional
28	If convertible, specify instrument type convertible into	Common Equity Tier 1
29 30	If convertible, specify issuer of instrument it converts into Write-down features	HSBC Bank plc Yes
31	If write-down, write-down trigger(s)	PONV - UK PRA - Statutory
32	If write-down, full or partial	May be written down partially
33	If write-down, permanent or temporary	Permanent
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type	Immediately subordinate to Senior Creditors
	immediately senior to instrument)	•
36	Non-compliant transitioned features	No
37	If yes, specify non-compliant features	NA
	Torms and Conditions	ELIPSEOn Floating Pate (Due 2022)

EUR650m Floating Rate (Due 2023)

		Floating Rate Subordinated Loan 2025
1	Issuer	HSBC Bank plc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	NA
3	Governing law(s) of the instrument	English Law
4 5	Transitional CRR rules Post-transitional CRR rules	Tier 2 Eligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Solo & Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 1,036.3
9 9a 9b 10 11 12 13	Nominal amount of instrument (Currency in million) Issue price Redemption price Accounting classification Original date of issuance Perpetual or dated Original maturity date Issuer call subject to prior supervisory approval	USD 1,400.0 100 100 Liability - amortised cost 11 August 2015 Dated 11 August 2025 No
15	Optional call date, contingent call dates and redemption amount	NA
16 17	Subsequent call dates, if applicable  Fixed or floating dividend/coupon	NA Floating
17	rixed of floating dividend/coupon	rivating
18	Coupon rate and any related index	3 month US LIBOR + 1.95%
19	Existence of a dividend stopper	No
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory
20 b 21 22 23	Fully discretionary, partially discretionary or mandatory (in terms of amount) Existence of step up or other incentive to redeem Noncumulative or cumulative Convertible or non-convertible	Mandatory No Cumulative Convertible
24	If convertible, conversion trigger (s)	PONV - UK PRA - Statutory

25 If convertible, fully or partially May convert fully or partially

26 If convertible, conversion rate NA

7 If convertible, mandatory or optional conversion Optional

28 If convertible, specify instrument type convertible into Common Equity Tier 1
29 If convertible, specify issuer of instrument it converts into HSBC Bank plc

Write-down features

write down reacures

36

31 If write-down, write-down trigger(s) PONV - UK PRA - Statutory

32 If write-down, full or partial May be written down partially
33 If write-down, permanent or temporary Permanent

If temporary write-down, description of write-up mechanism

NA

Position in subordination hierarchy in liquidation (specify instrument type

Immediately subordinate to Senior Creditors

immediately senior to instrument)
Non-compliant transitioned features

7 If yes, specify non-compliant features NA

Terms and Conditions <u>USD1,400m Floating Rate (Due 2025)</u>

No

		Floating Rate Subordinated Loan 2026
1	Issuer	HSBC Bank plc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	NA
3	Governing law(s) of the instrument	English Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Eligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Solo & Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 962.3
9	Nominal amount of instrument (Currency in million)	USD 1,300.0
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	15 December 2016
12	Perpetual or dated	Dated
13	Original maturity date	15 December 2026
14	Issuer call subject to prior supervisory approval	No
15	Optional call date, contingent call dates and redemption amount	NA
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	Floating
18	Coupon rate and any related index	3 month US LIBOR + 2.34625%
19	Existence of a dividend stopper	No
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Convertible
24	If convertible, conversion trigger (s)	PONV - UK PRA - Statutory
25	If convertible, fully or partially	May convert fully or partially
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	Optional
28	If convertible, specify instrument type convertible into	Common Equity Tier 1
29 30	If convertible, specify issuer of instrument it converts into Write-down features	HSBC Bank plc Yes
31	If write-down, write-down trigger(s)	PONV - UK PRA - Statutory
	If write-down, full or partial	·
32 33	If write-down, permanent or temporary	May be written down partially Permanent
34	If temporary write-down, description of write-up mechanism	NA
	Position in subordination hierarchy in liquidation (specify instrument type	
35	immediately senior to instrument)	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	No

Terms and Conditions <u>USD1,300m Floating Rate (Due 2026)</u>

37 If yes, specify non-compliant features

NA

		Floating Rate Subordinated Loan 2027
1	Issuer	HSBC Bank plc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	NA
3	Governing law(s) of the instrument	English Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Eligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Solo & Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 266.2
9	Nominal amount of instrument (Currency in million)	EUR 300.0
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	28 June 2017
12	Perpetual or dated	Dated
13 14	Original maturity date Issuer call subject to prior supervisory approval	28 June 2027 No
15	Optional call date, contingent call dates and redemption amount	28 June 2022
16	Subsequent call dates, if applicable	On each distribution date thereafter
17	Fixed or floating dividend/coupon	Floating
18	Coupon rate and any related index	3 month EURIBOR + 1.37%
19	Existence of a dividend stopper	No
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Convertible
24	If convertible, conversion trigger (s)	PONV - UK PRA - Statutory
25	If convertible, fully or partially	May convert fully or partially
26	If convertible, conversion rate	NA O ::
27	If convertible, mandatory or optional conversion	Optional
28 29	If convertible, specify instrument type convertible into  If convertible, specify issuer of instrument it converts into	Common Equity Tier 1 HSBC Bank plc
30	Write-down features	Yes
31	If write-down, write-down trigger(s)	PONV - UK PRA - Statutory
32	If write-down, full or partial	May be written down partially
33	If write-down, permanent or temporary	Permanent
34	If temporary write-down, description of write-up mechanism  Position in subordination hierarchy in liquidation (specify instrument type	NA
35	immediately senior to instrument)	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	No
37	If yes, specify non-compliant features	NA

EUR300m Floating Rate (Due 2027)

		5.25% nachr. Anleihe
1	Issuer	HSBC Trinkaus & Burkhardt AG
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	DE000A0AMEY5
3	Governing law(s) of the instrument	German Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 1.006
9	Nominal amount of instrument (Currency in million)	EUR 5.0
9a	Issue price	99.33
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	09 February 2004
12 13	Perpetual or dated Original maturity date	Dated 18 February 2019
14	Issuer call subject to prior supervisory approval	No
15	Optional call date, contingent call dates and redemption amount	NA
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	Fixed
18	Coupon rate and any related index	5.25%
19	Existence of a dividend stopper	No
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory
20 b	Fully discretionary, partially discretionary or mandatory (in terms of	Mandatory
21	amount) Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	No
31	If write-down, write-down trigger(s)	NA
32	If write-down, full or partial	NA
33	If write-down, permanent or temporary	NA
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes
20		
37	If yes, specify non-compliant features	Without Non-Viability Loss Absorption at Group level

HSBC Trinkaus & Burkhardt AG EUR5m (Due 2019)

4.36% Schuldscheind	larlehen 2018
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1	Issuer	HSBC Trinkaus & Burkhardt AG
_	Unique identifier	
2	(eg CUSIP, ISIN or Bloomberg identifier for private placement)	Private Placement
3	Governing law(s) of the instrument	German Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital	GBP 1.555
	(Currency in million, as of most recent reporting date)	
9	Nominal amount of instrument (Currency in million)	EUR 10.0
9a	Issue price	100
9b 10	Redemption price Accounting classification	100
11		Liability - amortised cost 13 November 2006
12	Original date of issuance	Dated
13	Perpetual or dated	16 November 2018
14	Original maturity date Issuer call subject to prior supervisory approval	No
14	issuer call subject to prior supervisory approval	NO
15	Optional call date, contingent call dates and redemption amount	NA
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	Fixed
18	Coupon rate and any related index	4.36%
19	Existence of a dividend stopper	No Partially discretionary
		If remaining maturity is > 2 years:
		- No interest shall be paid if core capital ratio does not fulfil the
	Fully discretionary, partially discretionary or mandatory (in terms of	regulatory minimum requirement
20 a	timing)	If remaining maturity is < 2 years:
	(mm <sub>6</sub> )	- No interest shall be paid if total capital ratio does not fulfil the
		regulatory minimum requirement
		regulatory minimum requirement
20 b	Fully discretionary, partially discretionary or mandatory (in terms of	Mandatory
	amount)	
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible conversion trigger (c)	NA
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	No
31	If write-down, write-down trigger(s)	NA
31	write down, write down trigger(3)	IVA
32	If write-down, full or partial	NA NA
33	If write-down, permanent or temporary	NA
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	Without Non- Viability Loss Absorption at Group level

1 12%	Schuldscheindarlel	han 2018

1	Issuer	HSBC Trinkaus & Burkhardt AG
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	Private Placement
3	Governing law(s) of the instrument	German Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 0.792
9	Nominal amount of instrument (Currency in million)	EUR 5.0
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	17 November 2006
12	Perpetual or dated	Dated
13	Original maturity date	22 November 2018
14	Issuer call subject to prior supervisory approval	No
15	Optional call date, contingent call dates and redemption amount	NA
	. , ,	
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	Fixed
18	Coupon rate and any related index	4.42%
19 20 a	Existence of a dividend stopper  Fully discretionary, partially discretionary or mandatory (in terms of timing)	No Partially discretionary If remaining maturity is > 2 years:  - No interest shall be paid if core capital ratio does not fulfil the regulatory minimum requirement If remaining maturity is < 2 years:  - No interest shall be paid if total capital ratio does not fulfil the regulatory minimum requirement
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	No
31	If write-down, write-down trigger(s)	NA
32	If write-down, full or partial	NA
33	If write-down, permanent or temporary	NA
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	Without Non- Viability Loss Absorption at Group level

HSBC Trinkaus & Burkhardt AG 1 Issuer Unique identifier Private Placement 2 (eg CUSIP, ISIN or Bloomberg identifier for private placement) 3 Governing law(s) of the instrument German Law Transitional CRR rules 5 Post-transitional CRR rules Ineligible 6 Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated Consolidated 7 Instrument type (types to be specified by each jurisdiction) Tier 2 Amount recognised in regulatory capital 8 GBP 0.991 (Currency in million, as of most recent reporting date) 9 Nominal amount of instrument (Currency in million) **EUR 5.0** 9a Issue price 100 Redemption price 100 10 Accounting classification Liability - amortised cost Original date of issuance 09 February 2004 Dated Perpetual or dated 12 13 Original maturity date 12 February 2019 14 Issuer call subject to prior supervisory approval No Optional call date, contingent call dates and redemption amount NA Subsequent call dates, if applicable NA 16 Fixed or floating dividend/coupon 17 Fixed Coupon rate and any related index 5.36% 19 Existence of a dividend stopper Partially discretionary If remaining maturity is > 2 years: - No interest shall be paid if core capital ratio does not fulfil the Fully discretionary, partially discretionary or mandatory (in terms of regulatory minimum requirement 20 a If remaining maturity is < 2 years: timing) - No interest shall be paid if total capital ratio does not fulfil the regulatory minimum requirement Fully discretionary, partially discretionary or mandatory (in terms of 20 b Mandatory amount) Existence of step up or other incentive to redeem Cumulative Noncumulative or cumulative 22 23 Convertible or non-convertible Non-convertible If convertible, conversion trigger (s) NA 24 25 If convertible, fully or partially NA If convertible, conversion rate 26 NΑ If convertible, mandatory or optional conversion NA 28 If convertible, specify instrument type convertible into NA If convertible, specify issuer of instrument it converts into 29 NΔ Write-down features 31 If write-down, write-down trigger(s) NA 32 If write-down, full or partial NA 33 If write-down, permanent or temporary NA If temporary write-down, description of write-up mechanism Position in subordination hierarchy in liquidation (specify instrument type 35 Immediately subordinate to Senior Creditors immediately senior to instrument) 36 Non-compliant transitioned features Yes If yes, specify non-compliant features Without Non- Viability Loss Absorption at Group level

5.35% Schuldscheindarlel	hen 2019
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1	Issuer	HSBC Trinkaus & Burkhardt AG
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	Private Placement
3	Governing law(s) of the instrument	German Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 1.023
9	Nominal amount of instrument (Currency in million)	EUR 5.0
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	09 February 2004
12	Perpetual or dated	Dated
13	Original maturity date	12 February 2019
14	Issuer call subject to prior supervisory approval	No
1-7	issuer can subject to prior supervisory approvar	NO
15	Optional call date, contingent call dates and redemption amount	NA
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	Fixed
18	Coupon rate and any related index	5.35%
19 20 a	Existence of a dividend stopper  Fully discretionary, partially discretionary or mandatory (in terms of timing)	No Partially discretionary If remaining maturity is > 2 years:  - No interest shall be paid if core capital ratio does not fulfil the regulatory minimum requirement If remaining maturity is < 2 years:  - No interest shall be paid if total capital ratio does not fulfil the regulatory minimum requirement
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	No
31	If write-down, write-down trigger(s)	NA
32	If write-down, full or partial	NA
33	If write-down, permanent or temporary	NA
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	Without Non-Viability Loss Absorption at Group level

<u>5.43%</u>	Schuldscheindarlehen 2019	9

1	Issuer	HSBC Trinkaus & Burkhardt AG
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	Private Placement
3	Governing law(s) of the instrument	German Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 1.023
9	Nominal amount of instrument (Currency in million)	EUR 5.0
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	06 February 2004
12	Perpetual or dated	Dated
13	Original maturity date	25 February 2019
14	Issuer call subject to prior supervisory approval	No
4-		***
15	Optional call date, contingent call dates and redemption amount	NA
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	Fixed
18	Coupon rate and any related index	5.43%
19 20 a	Existence of a dividend stopper  Fully discretionary, partially discretionary or mandatory (in terms of timing)	No Partially discretionary If remaining maturity is > 2 years: - No interest shall be paid if core capital ratio does not fulfil the regulatory minimum requirement If remaining maturity is < 2 years: - No interest shall be paid if total capital ratio does not fulfil the regulatory minimum requirement
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	No
31	If write-down, write-down trigger(s)	NA
32	If write-down, full or partial	NA
33	If write-down, permanent or temporary	NA
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	Without Non- Viability Loss Absorption at Group level

5.35% Schuldscheindarlel	hen 2019
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1	Issuer	HSBC Trinkaus & Burkhardt AG
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	Private Placement
3	Governing law(s) of the instrument	German Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 1.023
9	Nominal amount of instrument (Currency in million)	EUR 5.0
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	06 February 2004
12	Perpetual or dated	Dated
13	Original maturity date	12 February 2019
14	-	No
14	Issuer call subject to prior supervisory approval	NO
15	Optional call date, contingent call dates and redemption amount	NA
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	Fixed
18	Coupon rate and any related index	5.35%
19 20 a	Existence of a dividend stopper  Fully discretionary, partially discretionary or mandatory (in terms of timing)	No Partially discretionary If remaining maturity is > 2 years:  - No interest shall be paid if core capital ratio does not fulfil the regulatory minimum requirement If remaining maturity is < 2 years:  - No interest shall be paid if total capital ratio does not fulfil the regulatory minimum requirement
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23		Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	No
31	If write-down, write-down trigger(s)	NA
32	If write-down, full or partial	NA
33	If write-down, permanent or temporary	NA
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	Without Non-Viability Loss Absorption at Group level

5 36%	Schule	Ischain	darleher	2010
5.30%	Schuld	ischein	oariener	1 2019

HSBC Trinkaus & Burkhardt AG 1 Issuer Unique identifier Private Placement 2 (eg CUSIP, ISIN or Bloomberg identifier for private placement) 3 Governing law(s) of the instrument German Law Transitional CRR rules 5 Post-transitional CRR rules Ineligible 6 Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated Consolidated 7 Instrument type (types to be specified by each jurisdiction) Tier 2 Amount recognised in regulatory capital 8 GBP 0.701 (Currency in million, as of most recent reporting date) 9 Nominal amount of instrument (Currency in million) **EUR 3.0** 9a Issue price 100 Redemption price 100 10 Accounting classification Liability - amortised cost Original date of issuance 22 April 2004 Dated Perpetual or dated 12 13 Original maturity date 26 April 2019 14 Issuer call subject to prior supervisory approval No Optional call date, contingent call dates and redemption amount NA Subsequent call dates, if applicable NA 16 Fixed or floating dividend/coupon 17 Fixed Coupon rate and any related index 5.36% 19 Existence of a dividend stopper Partially discretionary If remaining maturity is > 2 years: - No interest shall be paid if core capital ratio does not fulfil the Fully discretionary, partially discretionary or mandatory (in terms of regulatory minimum requirement 20 a timing) If remaining maturity is < 2 years: - No interest shall be paid if total capital ratio does not fulfil the regulatory minimum requirement Fully discretionary, partially discretionary or mandatory (in terms of 20 b Mandatory amount) Existence of step up or other incentive to redeem Cumulative Noncumulative or cumulative 22 23 Convertible or non-convertible Non-convertible If convertible, conversion trigger (s) NA 24 25 If convertible, fully or partially NA If convertible, conversion rate 26 NΑ If convertible, mandatory or optional conversion NA 28 If convertible, specify instrument type convertible into NA If convertible, specify issuer of instrument it converts into 29 NΔ Write-down features 31 If write-down, write-down trigger(s) NA 32 If write-down, full or partial NA 33 If write-down, permanent or temporary NA If temporary write-down, description of write-up mechanism 34 Position in subordination hierarchy in liquidation (specify instrument type 35 Immediately subordinate to Senior Creditors immediately senior to instrument) Non-compliant transitioned features Yes 36 If yes, specify non-compliant features Without Non- Viability Loss Absorption at Group level

4.1% Schuldscheindarlehen 20	2	0	)
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HSBC Trinkaus & Burkhardt AG 1 Issuer Unique identifier Private Placement 2 (eg CUSIP, ISIN or Bloomberg identifier for private placement) 3 Governing law(s) of the instrument German Law Tier 2 Transitional CRR rules 5 Post-transitional CRR rules Ineligible 6 Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated Consolidated 7 Instrument type (types to be specified by each jurisdiction) Tier 2 Amount recognised in regulatory capital 8 GBP 8.781 (Currency in million, as of most recent reporting date) 9 Nominal amount of instrument (Currency in million) **EUR 20.0** 9a Issue price 100 Redemption price 100 10 Accounting classification Liability - amortised cost Original date of issuance 01 June 2005 Dated Perpetual or dated 12 13 Original maturity date 22 June 2020 14 Issuer call subject to prior supervisory approval No Optional call date, contingent call dates and redemption amount NA Subsequent call dates, if applicable NA 16 Fixed or floating dividend/coupon Fixed 17 Coupon rate and any related index 4.10% 19 Existence of a dividend stopper Partially discretionary If remaining maturity is > 2 years: - No interest shall be paid if core capital ratio does not fulfil the Fully discretionary, partially discretionary or mandatory (in terms of regulatory minimum requirement 20 a timing) If remaining maturity is < 2 years: - No interest shall be paid if total capital ratio does not fulfil the regulatory minimum requirement Fully discretionary, partially discretionary or mandatory (in terms of 20 b Mandatory amount) Existence of step up or other incentive to redeem Cumulative Noncumulative or cumulative 22 23 Convertible or non-convertible Non-convertible If convertible, conversion trigger (s) NA 24 25 If convertible, fully or partially NA If convertible, conversion rate 26 NΑ If convertible, mandatory or optional conversion NA 28 If convertible, specify instrument type convertible into NA If convertible, specify issuer of instrument it converts into 29 NΔ Write-down features 31 If write-down, write-down trigger(s) NA 32 If write-down, full or partial NA 33 If write-down, permanent or temporary NA If temporary write-down, description of write-up mechanism Position in subordination hierarchy in liquidation (specify instrument type 35 Immediately subordinate to Senior Creditors immediately senior to instrument) Non-compliant transitioned features Yes 36 If yes, specify non-compliant features Without Non- Viability Loss Absorption at Group level

4.77%	Schul	dscheind	larle	hen	2021
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1	Issuer	HSBC Trinkaus & Burkhardt AG
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	Private Placement
3	Governing law(s) of the instrument	German Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 17.872
9	Nominal amount of instrument (Currency in million)	EUR 30.0
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	04 May 2006
12	Perpetual or dated	Dated
13	Original maturity date	10 May 2021
14	Issuer call subject to prior supervisory approval	No
4-		
15	Optional call date, contingent call dates and redemption amount	NA
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	Fixed
18	Coupon rate and any related index	4.77%
19 20 a	Existence of a dividend stopper  Fully discretionary, partially discretionary or mandatory (in terms of timing)	No Partially discretionary If remaining maturity is > 2 years:  - No interest shall be paid if core capital ratio does not fulfil the regulatory minimum requirement If remaining maturity is < 2 years:  - No interest shall be paid if total capital ratio does not fulfil the regulatory minimum requirement
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	No
31	If write-down, write-down trigger(s)	NA
32	If write-down, full or partial	NA
33	If write-down, permanent or temporary	NA
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	Without Non-Viability Loss Absorption at Group level

		4.50% Schuldscheindarlehen 2021
1	Issuer	HSBC Trinkaus & Burkhardt AG
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	Private Placement
3	Governing law(s) of the instrument	German Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital	GBP 6.706
9	(Currency in million, as of most recent reporting date)  Nominal amount of instrument (Currency in million)	EUR 10.0
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	02 October 2006
12	Perpetual or dated	Dated
13	Original maturity date	11 October 2021
14	Issuer call subject to prior supervisory approval	No
15	Optional call date, contingent call dates and redemption amount	NA
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	Fixed
18	Coupon rate and any related index	4.50%
19	Existence of a dividend stopper	No Partially discretionary If remaining maturity is > 2 years:
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	<ul> <li>No interest shall be paid if core capital ratio does not fulfil the regulatory minimum requirement</li> <li>If remaining maturity is &lt; 2 years:</li> <li>No interest shall be paid if total capital ratio does not fulfil the regulatory minimum requirement</li> </ul>
20 b	Fully discretionary, partially discretionary or mandatory (in terms of	Mandatory
21	amount) Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA 
30	Write-down features	No
31 32	If write-down, write-down trigger(s)  If write-down, full or partial	NA NA
33	If write-down, permanent or temporary	NA NA
34	If temporary write-down, description of write-up mechanism	NA NA
	Position in subordination hierarchy in liquidation (specify instrument type	
35	immediately senior to instrument)	Immediately subordinate to Senior Creditors

**Terms and Conditions** HSBC Trinkaus & Burkhardt AG Subordinated

immediately senior to instrument)

Non-compliant transitioned features

If yes, specify non-compliant features

36

Yes

Without Non- Viability Loss Absorption at Group level

5.5% S	chuld	scheind	larle	hen	2022
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HSBC Trinkaus & Burkhardt AG 1 Issuer Unique identifier Private Placement 2 (eg CUSIP, ISIN or Bloomberg identifier for private placement) 3 Governing law(s) of the instrument German Law Transitional CRR rules 5 Post-transitional CRR rules Ineligible 6 Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated Consolidated 7 Instrument type (types to be specified by each jurisdiction) Tier 2 Amount recognised in regulatory capital 8 GBP 7.964 (Currency in million, as of most recent reporting date) 9 Nominal amount of instrument (Currency in million) **EUR 10.0** 9a Issue price 88.24 Redemption price 100 10 Accounting classification Liability - amortised cost Original date of issuance 23 May 2002 Dated Perpetual or dated 12 13 Original maturity date 27 June 2022 14 Issuer call subject to prior supervisory approval No Optional call date, contingent call dates and redemption amount NA Subsequent call dates, if applicable NA 16 17 Fixed or floating dividend/coupon Fixed Coupon rate and any related index 5.50% 19 Existence of a dividend stopper Partially discretionary If remaining maturity is > 2 years: - No interest shall be paid if core capital ratio does not fulfil the Fully discretionary, partially discretionary or mandatory (in terms of regulatory minimum requirement 20 a timing) If remaining maturity is < 2 years: - No interest shall be paid if total capital ratio does not fulfil the regulatory minimum requirement Fully discretionary, partially discretionary or mandatory (in terms of 20 b Mandatory amount) Existence of step up or other incentive to redeem Cumulative 22 Noncumulative or cumulative 23 Convertible or non-convertible Non-convertible If convertible, conversion trigger (s) NA 24 25 If convertible, fully or partially NA 26 If convertible, conversion rate NΑ If convertible, mandatory or optional conversion NA 28 If convertible, specify instrument type convertible into NA If convertible, specify issuer of instrument it converts into 29 NΔ Write-down features 31 If write-down, write-down trigger(s) NA 32 If write-down, full or partial NA 33 NA If write-down, permanent or temporary If temporary write-down, description of write-up mechanism Position in subordination hierarchy in liquidation (specify instrument type 35 Immediately subordinate to Senior Creditors immediately senior to instrument) Non-compliant transitioned features Yes 36 If yes, specify non-compliant features Without Non- Viability Loss Absorption at Group level

HSBC Trinkaus & Burkhardt AG 1 Issuer Unique identifier Private Placement 2 (eg CUSIP, ISIN or Bloomberg identifier for private placement) 3 Governing law(s) of the instrument German Law Tier 2 Transitional CRR rules 5 Post-transitional CRR rules Ineligible 6 Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated Consolidated 7 Instrument type (types to be specified by each jurisdiction) Tier 2 Amount recognised in regulatory capital 8 GBP 8.873 (Currency in million, as of most recent reporting date) 9 Nominal amount of instrument (Currency in million) **EUR 10.0** 9a Issue price 87.87 Redemption price 100 10 Accounting classification Liability - amortised cost Original date of issuance 23 May 2002 Dated Perpetual or dated 12 13 Original maturity date 27 June 2023 14 Issuer call subject to prior supervisory approval No Optional call date, contingent call dates and redemption amount NA Subsequent call dates, if applicable NA 16 17 Fixed or floating dividend/coupon Fixed Coupon rate and any related index 5.50% 19 Existence of a dividend stopper Partially discretionary If remaining maturity is > 2 years: - No interest shall be paid if core capital ratio does not fulfil the Fully discretionary, partially discretionary or mandatory (in terms of regulatory minimum requirement 20 a timing) If remaining maturity is < 2 years: - No interest shall be paid if total capital ratio does not fulfil the regulatory minimum requirement Fully discretionary, partially discretionary or mandatory (in terms of 20 b Mandatory amount) Existence of step up or other incentive to redeem Cumulative Noncumulative or cumulative 22 23 Convertible or non-convertible Non-convertible If convertible, conversion trigger (s) NA 24 25 If convertible, fully or partially NA If convertible, conversion rate 26 NΑ If convertible, mandatory or optional conversion NA 28 If convertible, specify instrument type convertible into NA If convertible, specify issuer of instrument it converts into 29 NΔ Write-down features 31 If write-down, write-down trigger(s) NA 32 If write-down, full or partial NA 33 If write-down, permanent or temporary NA If temporary write-down, description of write-up mechanism Position in subordination hierarchy in liquidation (specify instrument type 35 Immediately subordinate to Senior Creditors immediately senior to instrument) 36 Non-compliant transitioned features Yes If yes, specify non-compliant features Without Non- Viability Loss Absorption at Group level

1 21%	Schuldscheindarlehen	2025
4.4170	Schuluscheingarierien	ZUZO

1 2 3 4 5 6 7 8 9 9a 9b 10 11 12	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement) Governing law(s) of the instrument  Transitional CRR rules Post-transitional CRR rules Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated Instrument type (types to be specified by each jurisdiction) Amount recognised in regulatory capital (Currency in million, as of most recent reporting date) Nominal amount of instrument (Currency in million) Issue price Redemption price Accounting classification Original date of issuance Perpetual or dated Original maturity date	HSBC Trinkaus & Burkhardt AG  Private Placement  German Law  Tier 2 Ineligible  Consolidated  Tier 2  GBP 8.873  EUR 10.0  100  100  Liability - amortised cost
3 4 5 6 7 8 9 9a 9b 10 11	(eg CUSIP, ISIN or Bloomberg identifier for private placement)  Governing law(s) of the instrument  Transitional CRR rules  Post-transitional CRR rules  Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated  Instrument type (types to be specified by each jurisdiction)  Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)  Nominal amount of instrument (Currency in million)  Issue price  Redemption price  Accounting classification  Original date of issuance  Perpetual or dated	German Law Tier 2 Ineligible Consolidated Tier 2 GBP 8.873 EUR 10.0 100
4 5 6 7 8 9 9a 9b 10	Transitional CRR rules  Post-transitional CRR rules  Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated  Instrument type (types to be specified by each jurisdiction)  Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)  Nominal amount of instrument (Currency in million)  Issue price Redemption price  Accounting classification  Original date of issuance  Perpetual or dated	Tier 2 Ineligible Consolidated Tier 2 GBP 8.873 EUR 10.0 100
5 6 7 8 9 9a 9b 10	Post-transitional CRR rules Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated Instrument type (types to be specified by each jurisdiction) Amount recognised in regulatory capital (Currency in million, as of most recent reporting date) Nominal amount of instrument (Currency in million) Issue price Redemption price Accounting classification Original date of issuance Perpetual or dated	Ineligible Consolidated Tier 2 GBP 8.873 EUR 10.0 100
5 6 7 8 9 9a 9b 10	Post-transitional CRR rules Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated Instrument type (types to be specified by each jurisdiction) Amount recognised in regulatory capital (Currency in million, as of most recent reporting date) Nominal amount of instrument (Currency in million) Issue price Redemption price Accounting classification Original date of issuance Perpetual or dated	Ineligible Consolidated Tier 2 GBP 8.873 EUR 10.0 100
7 8 9 9a 9b 10 11	Instrument type (types to be specified by each jurisdiction) Amount recognised in regulatory capital (Currency in million, as of most recent reporting date) Nominal amount of instrument (Currency in million) Issue price Redemption price Accounting classification Original date of issuance Perpetual or dated	Tier 2 GBP 8.873 EUR 10.0 100 100
8 9 9a 9b 10 11	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date) Nominal amount of instrument (Currency in million) Issue price Redemption price Accounting classification Original date of issuance Perpetual or dated	GBP 8.873 EUR 10.0 100 100
9 9a 9b 10 11	(Currency in million, as of most recent reporting date) Nominal amount of instrument (Currency in million) Issue price Redemption price Accounting classification Original date of issuance Perpetual or dated	EUR 10.0 100 100
9a 9b 10 11	Nominal amount of instrument (Currency in million) Issue price Redemption price Accounting classification Original date of issuance Perpetual or dated	100 100
9a 9b 10 11	Issue price Redemption price Accounting classification Original date of issuance Perpetual or dated	100 100
9b 10 11	Redemption price Accounting classification Original date of issuance Perpetual or dated	100
10 11	Accounting classification Original date of issuance Perpetual or dated	
11	Original date of issuance Perpetual or dated	Liability - amortised cost
	Perpetual or dated	06 July 2005
12		06 July 2005
12		Dated
13	-	07 July 2025
14	Issuer call subject to prior supervisory approval	No
15	Optional call date, contingent call dates and redemption amount	NA
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	Fixed
18	Coupon rate and any related index	4.21%
19 20 a	Existence of a dividend stopper  Fully discretionary, partially discretionary or mandatory (in terms of timing)	No Partially discretionary If remaining maturity is > 2 years:  No interest shall be paid if core capital ratio does not fulfil the regulatory minimum requirement If remaining maturity is < 2 years:  No interest shall be paid if total capital ratio does not fulfil the regulatory minimum requirement
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23		Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	No
31	If write-down, write-down trigger(s)	NA
32	If write-down, full or partial	NA
33	If write-down, permanent or temporary	NA
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes
37		Without Non- Viability Loss Absorption at Group level

4 21%	Schuld	schaind	larlehen	2025

1	Issuer	HSBC Trinkaus & Burkhardt AG
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	Private Placement
3	Governing law(s) of the instrument	German Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 4.437
9	Nominal amount of instrument (Currency in million)	EUR 5.0
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	06 July 2005
12	Perpetual or dated	Dated
13	Original maturity date	08 July 2025
14	Issuer call subject to prior supervisory approval	No
15	Optional call date, contingent call dates and redemption amount	NA
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	Fixed
18	Coupon rate and any related index	4.21%
19 20 a	Existence of a dividend stopper  Fully discretionary, partially discretionary or mandatory (in terms of timing)	No Partially discretionary If remaining maturity is > 2 years:  - No interest shall be paid if core capital ratio does not fulfil the regulatory minimum requirement If remaining maturity is < 2 years:  - No interest shall be paid if total capital ratio does not fulfil the regulatory minimum requirement
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	No
31	If write-down, write-down trigger(s)	NA
32	If write-down, full or partial	NA
33	If write-down, permanent or temporary	NA
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	Without Non-Viability Loss Absorption at Group level

5.5%	Schul	ldsch	eindar	lehen	2028
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HSBC Trinkaus & Burkhardt AG 1 Issuer Unique identifier Private Placement 2 (eg CUSIP, ISIN or Bloomberg identifier for private placement) 3 Governing law(s) of the instrument German Law Transitional CRR rules 5 Post-transitional CRR rules Ineligible 6 Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated Consolidated 7 Instrument type (types to be specified by each jurisdiction) Tier 2 Amount recognised in regulatory capital 8 GBP 8.873 (Currency in million, as of most recent reporting date) 9 Nominal amount of instrument (Currency in million) **EUR 10.0** 9a Issue price 86.53 Redemption price 100 10 Accounting classification Liability - amortised cost Original date of issuance 23 May 2002 Dated Perpetual or dated 12 13 Original maturity date 27 June 2028 14 Issuer call subject to prior supervisory approval No Optional call date, contingent call dates and redemption amount NA Subsequent call dates, if applicable NA 16 Fixed or floating dividend/coupon 17 Fixed Coupon rate and any related index 5.50% 19 Existence of a dividend stopper Partially discretionary If remaining maturity is > 2 years: - No interest shall be paid if core capital ratio does not fulfil the Fully discretionary, partially discretionary or mandatory (in terms of regulatory minimum requirement 20 a If remaining maturity is < 2 years: timing) - No interest shall be paid if total capital ratio does not fulfil the regulatory minimum requirement Fully discretionary, partially discretionary or mandatory (in terms of 20 b Mandatory amount) Existence of step up or other incentive to redeem Cumulative Noncumulative or cumulative 22 23 Convertible or non-convertible Non-convertible If convertible, conversion trigger (s) NA 24 25 If convertible, fully or partially NA If convertible, conversion rate 26 NΑ If convertible, mandatory or optional conversion NA 28 If convertible, specify instrument type convertible into NA If convertible, specify issuer of instrument it converts into 29 NΔ Write-down features 31 If write-down, write-down trigger(s) NA 32 If write-down, full or partial NA If write-down, permanent or temporary 33 NA If temporary write-down, description of write-up mechanism Position in subordination hierarchy in liquidation (specify instrument type 35 Immediately subordinate to Senior Creditors immediately senior to instrument) Non-compliant transitioned features Yes 36 If yes, specify non-compliant features Without Non- Viability Loss Absorption at Group level

		<u>Namensgenussschein</u>
1	Issuer	HSBC Trinkaus & Burkhardt AG
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	XF0004249136
3	Governing law(s) of the instrument	German Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital	GBP 19.695
0	(Currency in million, as of most recent reporting date)	GBF 15.055
9	Nominal amount of instrument (Currency in million)	EUR 37.0
9a	Issue price	100
9b	Redemption price	100
10 11	Accounting classification	Liability - amortised cost 22 September 2006
12	Original date of issuance Perpetual or dated	Dated
13	Original maturity date	31 December 2020
14	Issuer call subject to prior supervisory approval	No
15		NA
15	Optional call date, contingent call dates and redemption amount	Tax call at any time - Par
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	Fixed
18	Coupon rate and any related index	4.91%
19	Existence of a dividend stopper	No Partially discretionary If remaining maturity is > 2 years: - No interest shall be paid if core capital ratio does not fulfil the
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	regulatory minimum requirement  If remaining maturity is < 2 years:  - No interest shall be paid if total capital ratio does not fulfil the regulatory minimum requirement
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible fully or partially	NA
25 26	If convertible, fully or partially If convertible, conversion rate	NA NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	Yes
31	If write-down, write-down trigger(s)	Triggered by a P&L loss under German GAAP.
32	If write-down, full or partial	Partial
33	If write-down, permanent or temporary	Temporary
34	If temporary write-down, description of write-up mechanism	Accumulated profits used for write-up
35	Position in subordination hierarchy in liquidation (specify instrument type	Immediately subordinate to Senior Creditors
36	immediately senior to instrument) Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	Without Non- Viability Loss Absorption at Group level

1 Issuer HSBC Trinkaus & Burkhardt AG	3
2 Unique identifier XF0004249177 (eg CUSIP, ISIN or Bloomberg identifier for private placement)	
3 Governing law(s) of the instrument German Law	
4 Transitional CRR rules Tier 2	
5 Post-transitional CRR rules Ineligible	
6 Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated Consolidated	
7 Instrument type (types to be specified by each jurisdiction) Tier 2	
Amount recognised in regulatory capital  (Currency in million, as of most recent reporting date)  GBP 27.679	
9 Nominal amount of instrument (Currency in million) EUR 52.0	
9a Issue price 100	
9b Redemption price 100	
10 Accounting classification Liability - amortised cost	
11 Original date of issuance 25 September 2006	
12 Perpetual or dated Dated	
13 Original maturity date 31 December 2020	
14 Issuer call subject to prior supervisory approval No	
15 Optional call date, contingent call dates and redemption amount	
Tax call at any time - Par	
16 Subsequent call dates, if applicable NA	
17 Fixed or floating dividend/coupon Fixed	
18 Coupon rate and any related index 4.89%	
19 Existence of a dividend stopper No Partially discretionary If remaining maturity is > 2 ye - No interest shall be paid if co	ars: ore capital ratio does not fulfil the
Fully discretionary, partially discretionary or mandatory (in terms of timing) regulatory minimum requirem	nent ars: tal capital ratio does not fulfil the
Fully discretionary, partially discretionary or mandatory (in terms of amount)  Mandatory	
21 Existence of step up or other incentive to redeem No	
22 Noncumulative or cumulative Cumulative	
23 Convertible or non-convertible Non-convertible	
24 If convertible, conversion trigger (s) NA	
25 If convertible, fully or partially NA	
26 If convertible, conversion rate NA	
27 If convertible, mandatory or optional conversion NA	
28 If convertible, specify instrument type convertible into	
29 If convertible, specify issuer of instrument it converts into	
20 Write down features	
30 Write-down features Yes	
30 Write-down features Yes  31 If write-down, write-down trigger(s) Triggered by a P&L loss under	German GAAP.
31 If write-down, write-down trigger(s)  Triggered by a P&L loss under 32 If write-down, full or partial  Partial	German GAAP.
31 If write-down, write-down trigger(s)  Triggered by a P&L loss under  32 If write-down, full or partial  33 If write-down, permanent or temporary  Temporary	
31 If write-down, write-down trigger(s)  Triggered by a P&L loss under  32 If write-down, full or partial  33 If write-down, permanent or temporary  34 If temporary write-down, description of write-up mechanism  Temporary  Accumulated profits used for write-up mechanism	
31 If write-down, write-down trigger(s)  32 If write-down, full or partial  33 If write-down, permanent or temporary  34 If temporary write-down, description of write-up mechanism  Position in subordination hierarchy in liquidation (specify instrument type  Immediately subordinate to Second	write-up
31 If write-down, write-down trigger(s)  32 If write-down, full or partial  33 If write-down, permanent or temporary  34 If temporary write-down, description of write-up mechanism  25 Position in subordination bigrarchy in liquidation (specify instrument type)	write-up

EUR16m,	TSDI,	TMO-0.	. <u>25%, P</u>	erpetual

**HSBC** France 1 Issuer Unique identifier FR0000585333 2 (eg CUSIP, ISIN or Bloomberg identifier for private placement) 3 Governing law(s) of the instrument French Law Tier 2 Transitional CRR rules 5 Post-transitional CRR rules Ineligible 6 Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated Consolidated 7 Instrument type (types to be specified by each jurisdiction) Tier 2 Amount recognised in regulatory capital 8 GBP 14.356 (Currency in million, as of most recent reporting date) 9 Nominal amount of instrument (Currency in million) EUR 16.2 9a Issue price 100 Redemption price 100 10 Accounting classification Liability - amortised cost Original date of issuance 22 July 1985 Perpetual or dated Perpetual 12 13 Original maturity date No Maturity 14 Issuer call subject to prior supervisory approval No Optional call date, contingent call dates and redemption amount NA Subsequent call dates, if applicable NA 16 Fixed or floating dividend/coupon 17 Floating TEC10 (TMO has been replaced by TEC10 + 0.25% i.e. 10y constant Coupon rate and any related index maturity French government bond). 19 Existence of a dividend stopper No Fully discretionary, partially discretionary or mandatory (in terms of 20 a Mandatory timing) Fully discretionary, partially discretionary or mandatory (in terms of 20 b Mandatory amount) Existence of step up or other incentive to redeem Cumulative Noncumulative or cumulative 22 23 Convertible or non-convertible Non-convertible If convertible, conversion trigger (s) NA 24 25 If convertible, fully or partially NA If convertible, conversion rate 26 NΑ If convertible, mandatory or optional conversion NA 28 If convertible, specify instrument type convertible into NA If convertible, specify issuer of instrument it converts into 29 NΔ Write-down features 31 If write-down, write-down trigger(s) NA 32 If write-down, full or partial NA 33 If write-down, permanent or temporary NA If temporary write-down, description of write-up mechanism Position in subordination hierarchy in liquidation (specify instrument type Immediately subordinate to all other Tier 2 Capital instruments 35 immediately senior to instrument) 36 Non-compliant transitioned features Yes If yes, specify non-compliant features Without Non- Viability Loss Absorption at Group level

HSBC France EUR16m TSDI TMO 0.25% Perpetual

		EUR30m 5.9% Subordinated Bonds
1	Issuer	HSBC Bank Malta
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	MT0000031238
3	Governing law(s) of the instrument	Maltese Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 4.082
9	Nominal amount of instrument (Currency in million)	EUR 30.0
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11 12	Original date of issuance Perpetual or dated	16 October 2008 Dated
13	Original maturity date	07 August 2018
14	Issuer call subject to prior supervisory approval	No
		NA
15	Optional call date, contingent call dates and redemption amount	Tax and regulatory calls at any time - Par
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	Fixed
18	Coupon rate and any related index	5.90%
19	Existence of a dividend stopper	No
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory
20 b	Fully discretionary, partially discretionary or mandatory (in terms of	Mandatory
21	amount)	, No.
21 22	Existence of step up or other incentive to redeem  Noncumulative or cumulative	No Non-Cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	No
31	If write-down, write-down trigger(s)	NA
32	If write-down, full or partial	NA
33	If write-down, permanent or temporary	NA
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type	Immediately subordinate to Senior Creditors
36	immediately senior to instrument) Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	Without Non- Viability Loss Absorption at Group level

HSBC Bank Malta 5.9% Subordinated (Due in 2018)

## **HSBC** Bank plc

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