HSBC Continental Europe

Regulatory Capital Instruments 31 December 2021



This document is a disclosure document published as required by, and solely for the purpose of compliance with, Article 437(b) of Regulation (EU) No. 575/2013 ('CRR'), as amended by Regulation (EU) 2019/876 ('CRR2') to provide a description of the main features of HSBC Continental Europe's regulatory own funds instruments and eligible liabilities instruments.

The information contained in this document has been compiled in accordance with the CRR, Commission Implementing Regulation (EU) No 1423/2013, Commission Implementing Regulation (EU) 2021/637, Q&A published by the European Banking Authority. Assumptions on the regulatory treatment of the regulatory own funds instruments and eligible liabilities instruments described herein under the CRR2 reflect HSBC's interpretation of current rules.

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 capital instruments should rely upon the description contained in this document and HSBC Continental Europe shall not be liable for any inaccuracy or misstatement contained in this document.

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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HSBC Continental Europe

Ordinary Shares

1	Issuer	HSBC Continental Europe
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	N/A
2a	Public or private placement	Private
3	Governing law(s) of the instrument	French Law
3a	Contractual recognition of write down and conversion powers of resolution authorities	N/A
	Regulatory treatment	
4	Transitional CRR2 rules	Common Equity Tier 1
5	Post-transitional CRR2 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 [share capital plus issue premium] (Currency in million, as of most recent reporting date)	EUR 2628
9	Nominal amount of instrument (Currency in million)	EUR 491
9a	Issue price	N/A
9b	Redemption price	N/A
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	N/A
15	Optional call date, contingent call dates and redemption amount	N/A
16	Subsequent call dates, if applicable	N/A
	Coupons / dividends	
17	Fixed or floating dividend/coupon	N/A
18	Coupon rate and any related index	N/A
19	Existence of a dividend stopper	N/A
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Fully discretionary
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Fully discretionary
21	Existence of step up or other incentive to redeem	N/A
22	Non-cumulative or cumulative	Non-cumulative
23	Convertible or non-convertible	N/A
24	If convertible, conversion trigger (s)	N/A
25	If convertible, fully or partially	N/A
26	If convertible, conversion rate	N/A
27	If convertible, mandatory or optional conversion	N/A
28	If convertible, specify instrument type convertible into	N/A
29	If convertible, specify issuer of instrument it converts into	N/A
30	Write-down feature	N/A
31	If write-down, write-down trigger(s)	N/A
32	If write-down, full or partial	N/A
33	If write-down, permanent or temporary	N/A
34	If temporary write-down, description of write-up mechanism	N/A
34a	Type of subordination (only for eligible liabilities)	N/A
34b	Ranking of the instrument in normal insolvency proceedings	Rank 1
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	immediately subordinated to Additional Tier 1 Instruments
36	Non-compliant transitioned features	No
37	If yes, specify non-compliant features	N/A
	Terms and conditions	Available upon request

EUR 250m Undated Subordinated Resettable Additional Tier 1 Instruments issued 2019 (Callable December 2024 onwards)

	Som Officialed Subordinated Hesetrable Additional Tier I institutions issued 2019 (California December 2024 Off	······································
1	Issuer	HSBC Continental Europe
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	N/A
2a	Public or private placement	Private
3	Governing law(s) of the instrument	French Law
За	Contractual recognition of write down and conversion powers of resolution authorities	Yes
	Regulatory treatment	
4	Transitional CRR2 rules	Additional Tier 1
5	Post-transitional CRR2 rules	Additional Tier 1
6	Eligible at solo/(sub-)consolidated/solo & (sub-) consolidated	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)	EUR 250
9	Nominal amount of instrument (Currency in million)	EUR 250
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Shareholders' equity
11	Original date of issuance	18 December 2019
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	18 December 2024 at par value
13	Optional call date, contingent call dates and redemption amount	Tax and regulatory calls, at any times, at par value
16	Subsequent call dates, if applicable	Callable on any date after first call date
	Coupons / dividends	
17	Fixed or floating dividend/coupon	Fixed until the first call date; resettable rate every 5 years afterwards
18	Coupon rate and any related index	3.46% until first call date, 5Y Mid Swap+3.70% afterwards
19	Existence of a dividend stopper	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Fully discretionary
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Fully discretionary
21	Existence of step up or other incentive to redeem	No
22	Non-cumulative or cumulative	Non-cumulative
23	Convertible or non-convertible	Convertible
24	If convertible, conversion trigger (s)	< 5.125% CET1: contractual; Triggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)
25	If convertible, fully or partially	May convert fully or partially
26	If convertible, conversion rate	To be determined at conversion
27	If convertible, mandatory or optional conversion	Mandatory upon satisfaction of certain conditions
28	If convertible, specify instrument type convertible into	Common Equity Tier 1
29	If convertible, specify issuer of instrument it converts into	HSBC Continental Europe
30	Write-down feature	Yes
31	If write-down, write-down trigger(s)	< 5.125% CET1: contractual; Triggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)
32	If write-down, full or partial	May be written down fully or partially
33	If write-down, permanent or temporary	Temporary
34	If temporary write-down, description of write-up mechanism	Discretionary reinstatement of some or all of the principal amount if and only if net income > 0
34a	Type of subordination (only for eligible liabilities)	N/A
34b	Ranking of the instrument in normal insolvency proceedings	Rank 2
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinated to Tier 2 Instruments
36	Non-compliant transitioned features	No
37	If yes, specify non-compliant features	N/A
	Terms and conditions	Available upon request

EUR 300m Undated Subordinated Resettable Additional Tier 1 Instruments issued 2018 (Callable March 2023 onwards)

EUR 3	300m Undated Subordinated Resettable Additional Tier 1 Instruments issued 2018 (Callable March 2023 onwa	ras)
1	Issuer	HSBC Continental Europe
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	N/A
2a	Public or private placement	Private
3	Governing law(s) of the instrument	French Law
За	Contractual recognition of write down and conversion powers of resolution authorities	Yes
	Regulatory treatment	
4	Transitional CRR2 rules	Additional Tier 1
5	Post-transitional CRR2 rules	Additional Tier 1
6	Eligible at solo/(sub-)consolidated/solo & (sub-) consolidated	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)	EUR 300
9	Nominal amount of instrument (Currency in million)	EUR 300
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Shareholders' equity
11	Original date of issuance	28 March 2018
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	28 March 2023 at par value
		Tax and regulatory calls, at any times, at par value
16	Subsequent call dates, if applicable	Callable on any date after first call date
	Coupons / dividends	
17	Fixed or floating dividend/coupon	Fixed until the first call date; resettable rate every 5 years afterwards
18	Coupon rate and any related index	4.00% until first call date, 5Y Mid Swap+3.59% afterwards
19	Existence of a dividend stopper	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Fully discretionary
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Fully discretionary
21	Existence of step up or other incentive to redeem	No
22	Non-cumulative or cumulative	Non-cumulative
23	Convertible or non-convertible	Convertible
24	If convertible, conversion trigger (s)	< 5.125% CET1: contractual; Triggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)
25	If convertible, fully or partially	Fully or partially
26	If convertible, conversion rate	To be determined at conversion
27	If convertible, mandatory or optional conversion	Mandatory upon satisfaction of certain conditions
28	If convertible, specify instrument type convertible into	Common Equity Tier 1
29	If convertible, specify issuer of instrument it converts into	HSBC Continental Europe
30	Write-down feature	Yes
31	If write-down, write-down trigger(s)	< 5.125% CET1: contractual; Triggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)
32	If write-down, full or partial	May be written down fully or partially
33	If write-down, permanent or temporary	Temporary
34	If temporary write-down, description of write-up mechanism	Discretionary reinstatement of some or all of the principal amount if and only if net income > 0
34a	Type of subordination (only for eligible liabilities)	N/A
34b	Ranking of the instrument in normal insolvency proceedings	Rank 2
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinated to Tier 2 Instruments
36	Non-compliant transitioned features	No
37	If yes, specify non-compliant features	N/A
	Terms and conditions	Available upon request

EUR 200m Undated Subordinated Resettable Additional Tier 1 Instruments issued 2017 (Callable May 2022 onwards)

EUR :	200m Undated Subordinated Resettable Additional Tier 1 Instruments issued 2017 (Callable May 2022 onwards	
1	Issuer	HSBC Continental Europe
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	N/A
2a	Public or private placement	Private
3	Governing law(s) of the instrument	French Law
За	Contractual recognition of write down and conversion powers of resolution authorities	Yes
	Regulatory treatment	
4	Transitional CRR2 rules	Additional Tier 1
5	Post-transitional CRR2 rules	Additional Tier 1
6	Eligible at solo/(sub-)consolidated/solo & (sub-) consolidated	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)	EUR 200
9	Nominal amount of instrument (Currency in million)	EUR 200
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Shareholders' equity
11	Original date of issuance	26 May 2017
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 May 2022 at par value
13	Optional can date, contingent can dates and redemption amount	Tax and regulatory calls, at any times, at par value
16	Subsequent call dates, if applicable	Callable on any date after first call date
	Coupons / dividends	
17	Fixed or floating dividend/coupon	Fixed until the first call date; resettable rate every 5 years afterwards
18	Coupon rate and any related index	4.56% until first call date, 5Y Mid Swap + $4.34%$ afterwards
19	Existence of a dividend stopper	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Fully discretionary
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Fully discretionary
21	Existence of step up or other incentive to redeem	No
22	Non-cumulative or cumulative	Non-cumulative
23	Convertible or non-convertible	Convertible
24	If convertible, conversion trigger (s)	< 5.125% CET1: contractual; Triggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)
25	If convertible, fully or partially	May convert fully or partially
26	If convertible, conversion rate	To be determined at conversion
27	If convertible, mandatory or optional conversion	Mandatory upon satisfaction of certain conditions
28	If convertible, specify instrument type convertible into	Common Equity Tier 1
29	If convertible, specify issuer of instrument it converts into	HSBC Continental Europe
30	Write-down feature	Yes
31	If write-down, write-down trigger(s)	< 5.125% CET1: contractual; Triggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)
32	If write-down, full or partial	May be written down fully or partially
33	If write-down, permanent or temporary	Temporary
34	If temporary write-down, description of write-up mechanism	Discretionary reinstatement of some or all of the principal amount if and only if net income > 0
34a	Type of subordination (only for eligible liabilities)	N/A
34b	Ranking of the instrument in normal insolvency proceedings	Rank 2
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinated to Tier 2 Instruments
36	Non-compliant transitioned features	No
37	If yes, specify non-compliant features	N/A
	Terms and conditions	Available upon request

EUR 500m Floating Rate Subordinated Loan 2030

EUN	boom Floating hate Subordinated Loan 2000	
1	Issuer	HSBC Continental Europe
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	N/A
2a	Public or private placement	Private
3	Governing law(s) of the instrument	French Law
За	Contractual recognition of write down and conversion powers of resolution authorities	Yes
	Regulatory treatment	
4	Transitional CRR2 rules	Tier 2
5	Post-transitional CRR2 rules	Tier 2
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)	EUR 500
9	Nominal amount of instrument (Currency in million)	EUR 500
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	22 May 2020
12	Perpetual or dated	Dated
13	Original maturity date	22 May 2030
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	22 May 2025 at par value Tax and regulatory calls, at any times, at par value
16	Subsequent call dates, if applicable	Callable on any interest payment date after first call date
	Coupons / dividends	
17	Fixed or floating dividend/coupon	Floating
18	Coupon rate and any related index	3 months EURIBOR + 2.29%
19	Existence of a dividend stopper	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Non-cumulative or cumulative	Cumulative
23	Convertible or non-convertible	Convertible
24	If convertible, conversion trigger (s)	Triggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)
25	If convertible, fully or partially	May convert fully or partially
26	If convertible, conversion rate	To be determined at conversion
27	If convertible, mandatory or optional conversion	Mandatory upon satisfaction of certain conditions
28	If convertible, specify instrument type convertible into	Common Equity Tier 1
29	If convertible, specify issuer of instrument it converts into	HSBC Continental Europe
30	Write-down features	Yes
31	If write-down, write-down trigger(s)	Triggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)
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
34a	Type of subordination (only for eligible liabilities)	N/A
34b	Ranking of the instrument in normal insolvency proceedings	Rank 2
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinated to Senior Non Preferred Instruments
36	Non-compliant transitioned features	No
37	If yes, specify non-compliant features	N/A
	Terms and conditions	Available upon request
	Terms and conditions	Available upon request

EUR 100m Floating Rate Subordinated Loan 2029

2 L 2a F 3 C	Issuer	11000 0 11 115
2a F 3 (HSBC Continental Europe
3 (Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	N/A
3a (Public or private placement	Private
	Governing law(s) of the instrument	French Law
	Contractual recognition of write down and conversion powers of resolution authorities	Yes
,	Regulatory treatment	
4	Transitional CRR2 rules	Tier 2
5	Post-transitional CRR2 rules	Tier 2
6	Eligible at solo/(sub-)consolidated/solo & (sub-) consolidated	Consolidated
7 I	Instrument type (types to be specified by each jurisdiction)	Tier 2
8 A	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	EUR 100
9 1	Nominal amount of instrument (Currency in million)	EUR 100
9a I	ssue price	100
9b F	Redemption price	100
10 A	Accounting classification	Liability - amortised cost
11 (Original date of issuance	27 June 2019
12 F	Perpetual or dated	Dated
13 (Original maturity date	27 June 2029
14 I	ssuer call subject to prior supervisory approval	Yes
15 (Optional call date, contingent call dates and redemption amount	27 June 2024 at par value Tax and regulatory calls, at any times, at par value
16 9	Subsequent call dates, if applicable	Callable on any interest payment date after first call date
(Coupons / dividends	
17 F	Fixed or floating dividend/coupon	Floating
18 (Coupon rate and any related index	3 months EURIBOR + 1.43%
19 E	Existence of a dividend stopper	No
	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory
20a F		
	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
20b F	Fully discretionary, partially discretionary or mandatory (in terms of amount) Existence of step up or other incentive to redeem	Mandatory No
20b F		
20b F 21 E 22 N	Existence of step up or other incentive to redeem	No
20b F 21 E 22 N 23 (Existence of step up or other incentive to redeem Non-cumulative or cumulative	No Cumulative
20b F 21 E 22 N 23 C 24 F	Existence of step up or other incentive to redeem Non-cumulative or cumulative Convertible or non-convertible	No Cumulative Convertible Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single
20b F 21 E 22 ↑ 23 C 24 I	Existence of step up or other incentive to redeem Non-cumulative or cumulative Convertible or non-convertible If convertible, conversion trigger (s)	No Cumulative Convertible Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)
20b F 21 E 22 N 23 C 24 I 25 I 26 I	Existence of step up or other incentive to redeem Non-cumulative or cumulative Convertible or non-convertible If convertible, conversion trigger (s)	No Cumulative Convertible Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May convert fully or partially
20b F 21 E 22 N 23 C 24 I 25 I 26 I 27 I	Existence of step up or other incentive to redeem Non-cumulative or cumulative Convertible or non-convertible If convertible, conversion trigger (s) If convertible, fully or partially If convertible, conversion rate	No Cumulative Convertible Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May convert fully or partially To be determined at conversion
20b F 21 E 22 N 23 C 24 I 25 I 26 I 27 I 28 I	Existence of step up or other incentive to redeem Non-cumulative or cumulative Convertible or non-convertible If convertible, conversion trigger (s) If convertible, fully or partially If convertible, conversion rate If convertible, mandatory or optional conversion	No Cumulative Convertible Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May convert fully or partially To be determined at conversion Mandatory upon satisfaction of certain conditions
20b F 21 E 22 N 23 C 24 I 25 I 26 I 27 I 28 I 29 I	Existence of step up or other incentive to redeem Non-cumulative or cumulative Convertible or non-convertible If convertible, conversion trigger (s) If convertible, fully or partially If convertible, conversion rate If convertible, mandatory or optional conversion If convertible, specify instrument type convertible into	No Cumulative Convertible Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May convert fully or partially To be determined at conversion Mandatory upon satisfaction of certain conditions Common Equity Tier 1
20b F 21 E 22 N 23 C 24 I 25 I 26 I 27 I 28 I 29 I 30 V	Existence of step up or other incentive to redeem Non-cumulative or cumulative Convertible or non-convertible If convertible, conversion trigger (s) If convertible, fully or partially If convertible, conversion rate If convertible, mandatory or optional conversion If convertible, specify instrument type convertible into If convertible, specify issuer of instrument it converts into	No Cumulative Convertible Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May convert fully or partially To be determined at conversion Mandatory upon satisfaction of certain conditions Common Equity Tier 1 HSBC Continental Europe
20b F 21 E 22 N 23 C 24 I 25 I 26 I 27 I 28 I 29 I 30 V 31 I	Existence of step up or other incentive to redeem Non-cumulative or cumulative Convertible or non-convertible If convertible, conversion trigger (s) If convertible, fully or partially If convertible, conversion rate If convertible, mandatory or optional conversion If convertible, specify instrument type convertible into If convertible, specify issuer of instrument it converts into Write-down features	No Cumulative Convertible Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May convert fully or partially To be determined at conversion Mandatory upon satisfaction of certain conditions Common Equity Tier 1 HSBC Continental Europe Yes Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single
20b F 21 E 22 N 23 C 24 I 25 I 26 I 27 I 28 I 29 I 30 N 31 I	Existence of step up or other incentive to redeem Non-cumulative or cumulative Convertible or non-convertible If convertible, conversion trigger (s) If convertible, fully or partially If convertible, conversion rate If convertible, mandatory or optional conversion If convertible, specify instrument type convertible into If convertible, specify issuer of instrument it converts into Write-down features If write-down, write-down trigger(s)	No Cumulative Convertible Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May convert fully or partially To be determined at conversion Mandatory upon satisfaction of certain conditions Common Equity Tier 1 HSBC Continental Europe Yes Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)
20b F 21 E 22 N 23 C 24 I 25 I 26 I 27 I 28 I 29 I 30 V 31 I 32 I 33 I	Existence of step up or other incentive to redeem Non-cumulative or cumulative Convertible or non-convertible If convertible, conversion trigger (s) If convertible, fully or partially If convertible, conversion rate If convertible, mandatory or optional conversion If convertible, specify instrument type convertible into If convertible, specify issuer of instrument it converts into Write-down features If write-down, write-down trigger(s)	Convertible Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May convert fully or partially To be determined at conversion Mandatory upon satisfaction of certain conditions Common Equity Tier 1 HSBC Continental Europe Yes Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May be written down partially
20b F 21 E 22 N 23 C 24 I 25 I 26 I 27 I 29 I 30 N 31 I 32 I 33 I 34 I	Existence of step up or other incentive to redeem Non-cumulative or cumulative Convertible or non-convertible If convertible, conversion trigger (s) If convertible, fully or partially If convertible, conversion rate If convertible, mandatory or optional conversion If convertible, specify instrument type convertible into If convertible, specify issuer of instrument it converts into Write-down features If write-down, write-down trigger(s) If write-down, full or partial If write-down, permanent or temporary	Convertible Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May convert fully or partially To be determined at conversion Mandatory upon satisfaction of certain conditions Common Equity Tier 1 HSBC Continental Europe Yes Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May be written down partially Permanent
20b F 21 E 22 N 23 C 24 I 25 I 26 I 27 I 28 I 29 I 30 N 31 I 32 I 33 I 34 I 34a I	Existence of step up or other incentive to redeem Non-cumulative or cumulative Convertible or non-convertible If convertible, conversion trigger (s) If convertible, fully or partially If convertible, conversion rate If convertible, mandatory or optional conversion If convertible, specify instrument type convertible into If convertible, specify issuer of instrument it converts into Write-down features If write-down, write-down trigger(s) If write-down, permanent or temporary If temporary write-down, description of write-up mechanism	No Cumulative Convertible Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May convert fully or partially To be determined at conversion Mandatory upon satisfaction of certain conditions Common Equity Tier 1 HSBC Continental Europe Yes Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May be written down partially Permanent NA
20b F 21 E 22 N 23 C 24 I 25 I 26 I 27 I 28 I 30 N 31 I 32 I 33 I 34 I 34a I 34b F	Existence of step up or other incentive to redeem Non-cumulative or cumulative Convertible or non-convertible If convertible, conversion trigger (s) If convertible, fully or partially If convertible, conversion rate If convertible, mandatory or optional conversion If convertible, specify instrument type convertible into If convertible, specify issuer of instrument it converts into Write-down features If write-down, write-down trigger(s) If write-down, permanent or temporary If temporary write-down, description of write-up mechanism Type of subordination (only for eligible liabilities)	No Cumulative Convertible Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May convert fully or partially To be determined at conversion Mandatory upon satisfaction of certain conditions Common Equity Tier 1 HSBC Continental Europe Yes Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May be written down partially Permanent NA N/A
20b F 21 E 22 N 23 C 24 I 25 I 26 I 27 I 28 I 29 I 30 N 31 I 32 I 33 I 34 I 34a I 34b F 35 F	Existence of step up or other incentive to redeem Non-cumulative or cumulative Convertible or non-convertible If convertible, conversion trigger (s) If convertible, fully or partially If convertible, conversion rate If convertible, mandatory or optional conversion If convertible, specify instrument type convertible into If convertible, specify instrument it converts into Write-down features If write-down, write-down trigger(s) If write-down, permanent or temporary If temporary write-down, description of write-up mechanism Type of subordination (only for eligible liabilities) Ranking of the instrument in normal insolvency proceedings	No Cumulative Convertible Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May convert fully or partially To be determined at conversion Mandatory upon satisfaction of certain conditions Common Equity Tier 1 HSBC Continental Europe Yes Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May be written down partially Permanent NA N/A Rank 2 Immediately subordinated to Senior Non Preferred
20b F 21 E 22 N 23 C 24 I 25 I 26 I 27 I 28 I 29 I 30 N 31 I 34 I 34a I 34b F 35 F	Existence of step up or other incentive to redeem Non-cumulative or cumulative Convertible or non-convertible If convertible, conversion trigger (s) If convertible, fully or partially If convertible, fully or partially If convertible, mandatory or optional conversion If convertible, specify instrument type convertible into If convertible, specify instrument it converts into Write-down features If write-down, write-down trigger(s) If write-down, permanent or temporary If temporary write-down, description of write-up mechanism Type of subordination (only for eligible liabilities) Ranking of the instrument in normal insolvency proceedings Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	No Cumulative Convertible Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May convert fully or partially To be determined at conversion Mandatory upon satisfaction of certain conditions Common Equity Tier 1 HSBC Continental Europe Yes Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May be written down partially Permanent NA N/A Rank 2 Immediately subordinated to Senior Non Preferred Instruments

EUR 400m Floating Rate Subordinated Loan 2029

EUN	400m Floating hate Subordinated Loan 2029	
1	Issuer	HSBC Continental Europe
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	N/A
2a	Public or private placement	Private
3	Governing law(s) of the instrument	French Law
За	Contractual recognition of write down and conversion powers of resolution authorities	Yes
	Regulatory treatment	
4	Transitional CRR2 rules	Tier 2
5	Post-transitional CRR2 rules	Tier 2
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)	EUR 400
9	Nominal amount of instrument (Currency in million)	EUR 400
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	29 January 2019
12	Perpetual or dated	Dated
13	Original maturity date	29 January 2029
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	29 January 2024 at par value Tax and regulatory calls, at any times, at par value
16	Subsequent call dates, if applicable	Callable on any interest payment date after first call date
	Coupons / dividends	
17	Fixed or floating dividend/coupon	Floating
18	Coupon rate and any related index	3 months EURIBOR + 1.86%
19	Existence of a dividend stopper	No
	Existence of a dividend stopper Fully discretionary, partially discretionary or mandatory (in terms of timing)	No Mandatory
20a		
20a 20b 21	Fully discretionary, partially discretionary or mandatory (in terms of timing) Fully discretionary, partially discretionary or mandatory (in terms of amount) Existence of step up or other incentive to redeem	Mandatory Mandatory No
20a 20b 21 22	Fully discretionary, partially discretionary or mandatory (in terms of timing) Fully discretionary, partially discretionary or mandatory (in terms of amount) Existence of step up or other incentive to redeem Non-cumulative or cumulative	Mandatory Mandatory No Cumulative
20a 20b 21 22 23	Fully discretionary, partially discretionary or mandatory (in terms of timing) Fully discretionary, partially discretionary or mandatory (in terms of amount) Existence of step up or other incentive to redeem Non-cumulative or cumulative Convertible or non-convertible	Mandatory Mandatory No Cumulative Convertible
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20a 20b 21 22 23 24	Fully discretionary, partially discretionary or mandatory (in terms of timing) Fully discretionary, partially discretionary or mandatory (in terms of amount) Existence of step up or other incentive to redeem Non-cumulative or cumulative Convertible or non-convertible	Mandatory Mandatory No Cumulative Convertible Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single
20a 20b 21 22 23 24	Fully discretionary, partially discretionary or mandatory (in terms of timing) Fully discretionary, partially discretionary or mandatory (in terms of amount) Existence of step up or other incentive to redeem Non-cumulative or cumulative Convertible or non-convertible If convertible, conversion trigger (s)	Mandatory Mandatory No Cumulative Convertible Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)
20a 20b 21 22 23 24	Fully discretionary, partially discretionary or mandatory (in terms of timing) Fully discretionary, partially discretionary or mandatory (in terms of amount) Existence of step up or other incentive to redeem Non-cumulative or cumulative Convertible or non-convertible If convertible, conversion trigger (s)	Mandatory Mandatory No Cumulative Convertible Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May convert fully or partially
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20a 20b 21 22 23 24 25 26 27 28	Fully discretionary, partially discretionary or mandatory (in terms of timing) Fully discretionary, partially discretionary or mandatory (in terms of amount) Existence of step up or other incentive to redeem Non-cumulative or cumulative Convertible or non-convertible If convertible, conversion trigger (s) If convertible, fully or partially If convertible, conversion rate If convertible, mandatory or optional conversion If convertible, specify instrument type convertible into	Mandatory Mandatory No Cumulative Convertible Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May convert fully or partially To be determined at conversion Mandatory upon satisfaction of certain conditions Common Equity Tier 1
20a 20b 21 22 23 24 25 26 27 28 29	Fully discretionary, partially discretionary or mandatory (in terms of timing) Fully discretionary, partially discretionary or mandatory (in terms of amount) Existence of step up or other incentive to redeem Non-cumulative or cumulative Convertible or non-convertible If convertible, conversion trigger (s) If convertible, fully or partially If convertible, conversion rate If convertible, mandatory or optional conversion If convertible, specify instrument type convertible into If convertible, specify issuer of instrument it converts into	Mandatory No Cumulative Convertible Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May convert fully or partially To be determined at conversion Mandatory upon satisfaction of certain conditions Common Equity Tier 1 HSBC Continental Europe
20a 20b 21 22 23 24 25 26 27 28 29 30	Fully discretionary, partially discretionary or mandatory (in terms of timing) Fully discretionary, partially discretionary or mandatory (in terms of amount) Existence of step up or other incentive to redeem Non-cumulative or cumulative Convertible or non-convertible If convertible, conversion trigger (s) If convertible, fully or partially If convertible, conversion rate If convertible, mandatory or optional conversion If convertible, specify instrument type convertible into If convertible, specify issuer of instrument it converts into Write-down features If write-down, write-down trigger(s)	Mandatory No Cumulative Convertible Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May convert fully or partially To be determined at conversion Mandatory upon satisfaction of certain conditions Common Equity Tier 1 HSBC Continental Europe Yes Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single
20a 20b 21 22 23 24 25 26 27 28 29 30 31	Fully discretionary, partially discretionary or mandatory (in terms of timing) Fully discretionary, partially discretionary or mandatory (in terms of amount) Existence of step up or other incentive to redeem Non-cumulative or cumulative Convertible or non-convertible If convertible, conversion trigger (s) If convertible, fully or partially If convertible, conversion rate If convertible, mandatory or optional conversion If convertible, specify instrument type convertible into If convertible, specify issuer of instrument it converts into Write-down features If write-down, write-down trigger(s) If write-down, full or partial If write-down, permanent or temporary	Mandatory Mandatory No Cumulative Convertible Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May convert fully or partially To be determined at conversion Mandatory upon satisfaction of certain conditions Common Equity Tier 1 HSBC Continental Europe Yes Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May be written down partially Permanent
20a 20b 21 22 23 24 25 26 27 28 29 30 31	Fully discretionary, partially discretionary or mandatory (in terms of timing) Fully discretionary, partially discretionary or mandatory (in terms of amount) Existence of step up or other incentive to redeem Non-cumulative or cumulative Convertible or non-convertible If convertible, conversion trigger (s) If convertible, fully or partially If convertible, conversion rate If convertible, mandatory or optional conversion If convertible, specify instrument type convertible into If convertible, specify issuer of instrument it converts into Write-down features If write-down, write-down trigger(s) If write-down, full or partial If write-down, permanent or temporary If temporary write-down, description of write-up mechanism	Mandatory Mandatory No Cumulative Convertible Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May convert fully or partially To be determined at conversion Mandatory upon satisfaction of certain conditions Common Equity Tier 1 HSBC Continental Europe Yes Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May be written down partially Permanent NA
20a 20b 21 22 23 24 25 26 27 28 29 30 31	Fully discretionary, partially discretionary or mandatory (in terms of timing) Fully discretionary, partially discretionary or mandatory (in terms of amount) Existence of step up or other incentive to redeem Non-cumulative or cumulative Convertible or non-convertible If convertible, conversion trigger (s) If convertible, fully or partially If convertible, conversion rate If convertible, mandatory or optional conversion If convertible, specify instrument type convertible into If convertible, specify issuer of instrument it converts into Write-down features If write-down, write-down trigger(s) If write-down, full or partial If write-down, permanent or temporary If temporary write-down, description of write-up mechanism Type of subordination (only for eligible liabilities)	Mandatory Mandatory No Cumulative Convertible Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May convert fully or partially To be determined at conversion Mandatory upon satisfaction of certain conditions Common Equity Tier 1 HSBC Continental Europe Yes Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May be written down partially Permanent NA N/A
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20a 20b 21 22 23 24 25 26 27 28 29 30 31 32 33 34 34a 34b 35	Fully discretionary, partially discretionary or mandatory (in terms of timing) Fully discretionary, partially discretionary or mandatory (in terms of amount) Existence of step up or other incentive to redeem Non-cumulative or cumulative Convertible or non-convertible If convertible, conversion trigger (s) If convertible, fully or partially If convertible, conversion rate If convertible, mandatory or optional conversion If convertible, specify instrument type convertible into If convertible, specify issuer of instrument it converts into Write-down features If write-down, write-down trigger(s) If write-down, permanent or temporary If temporary write-down, description of write-up mechanism Type of subordination (only for eligible liabilities) Ranking of the instrument in normal insolvency proceedings Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Mandatory Mandatory No Cumulative Convertible Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May convert fully or partially To be determined at conversion Mandatory upon satisfaction of certain conditions Common Equity Tier 1 HSBC Continental Europe Yes Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May be written down partially Permanent NA N/A Rank 2 Immediately subordinated to Senior Non Preferred Instruments
20a 20b 21 22 23 24 25 26 27 28 29 30 31 34 34a 34b 35	Fully discretionary, partially discretionary or mandatory (in terms of timing) Fully discretionary, partially discretionary or mandatory (in terms of amount) Existence of step up or other incentive to redeem Non-cumulative or cumulative Convertible or non-convertible If convertible, conversion trigger (s) If convertible, fully or partially If convertible, onversion rate If convertible, mandatory or optional conversion If convertible, specify instrument type convertible into If convertible, specify issuer of instrument it converts into Write-down features If write-down, write-down trigger(s) If write-down, permanent or temporary If temporary write-down, description of write-up mechanism Type of subordination (only for eligible liabilities) Ranking of the instrument in normal insolvency proceedings Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument) Non-compliant transitioned features	Mandatory Mandatory No Cumulative Convertible Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May convert fully or partially To be determined at conversion Mandatory upon satisfaction of certain conditions Common Equity Tier 1 HSBC Continental Europe Yes Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May be written down partially Permanent NA N/A Rank 2 Immediately subordinated to Senior Non Preferred Instruments No
20a 20b 21 22 23 24 25 26 27 28 29 30 31 32 33 34 34a 34b 35	Fully discretionary, partially discretionary or mandatory (in terms of timing) Fully discretionary, partially discretionary or mandatory (in terms of amount) Existence of step up or other incentive to redeem Non-cumulative or cumulative Convertible or non-convertible If convertible, conversion trigger (s) If convertible, fully or partially If convertible, conversion rate If convertible, mandatory or optional conversion If convertible, specify instrument type convertible into If convertible, specify issuer of instrument it converts into Write-down features If write-down, write-down trigger(s) If write-down, permanent or temporary If temporary write-down, description of write-up mechanism Type of subordination (only for eligible liabilities) Ranking of the instrument in normal insolvency proceedings Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Mandatory Mandatory No Cumulative Convertible Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May convert fully or partially To be determined at conversion Mandatory upon satisfaction of certain conditions Common Equity Tier 1 HSBC Continental Europe Yes Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May be written down partially Permanent NA N/A Rank 2 Immediately subordinated to Senior Non Preferred Instruments

EUR 300m Floating Rate Subordinated Loan 2028

Secretarian for CUSIF, EIN or Bourhoop isentifier for private placement NA			
20 Delicit or private slacement Private	1	Issuer	HSBC Continental Europe
Governing towis of the instrument Contractual recognition or visite down and conversion powers of resolution authorities Contractual recognition or visite down and conversion powers of resolution authorities Contractual CREZ rules Ture 2 Contractual CREZ rules Ture 2 Contractual CREZ rules CREZ ru	2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	N/A
Page	2a	Public or private placement	Private
Regulatory reactment	3	Governing law(s) of the instrument	French Law
Time	За	Contractual recognition of write down and conversion powers of resolution authorities	Yes
Foot-transitional CRR2 rules Tier 2		Regulatory treatment	
Fligible at solo-flust-bi-consolidated folio & found-1 consolidated Trist views type types to be specified by each jurisdoction Tris 2	4	Transitional CRR2 rules	Tier 2
Instrument type types to be specified by each jurisdiction Ter 2	5	Post-transitional CRR2 rules	Tier 2
8 Amount recognised in regulatory capital (Currency in million) as of most recent reporting date) 9 Nominal amount of instrument (Currency in million) 9 Redemption price 100 100 Accounting disselfication 100 Labelity - amortised cost 100 101 Accounting disselfication 100 plant and cold insurance 2 1 June 2018 10 Original and cold insurance 2 2 June 2018 10 Original and cold insurance 11 Original cold cold insurance 12 June 2028 11 Suser call subject to prior supervisory approval 12 Subsequent call dates, original problematic original and cold dates, contingent call dates and redemption amount 13 Original and dates, original and cold dates, contingent call dates and redemption amount 14 Subsequent call dates, if applicable 15 Original and dates, original and cold dates, contingent call dates and redemption amount 16 Subsequent call dates, if applicable 16 Calcable on any interest payment date after first call date 17 Fixed or floating dividend/docupon 18 Calcable on any interest payment date after first call date 18 Calcable on any interest payment date after first call date 19 Existence of a dividend disoper 10 No 10 Original and any interest payment date after first call date 10 Carepton tall and any interest payment date after first call date 10 Carepton tall and any interest payment date after first call date 10 Carepton tall dates, original dates and any interest call of a dividend disoper 10 No 10 Subsequent call dates, original dates and redemption amount original dates and any interest call dates 10 Carepton tall dates and any interest call dates 10 Carepton tall dates and any interest call dates 10 Carepton tall dates and any interest call dates 10 Carepton tall dates and any interest call dates 10 Carepton tall dates and any interest call dates 10 Carepton tall dates and any interest call dates and redemption and any interest call dates 10 Carepton tall dates and any interest call dates and redemption and any i	6	Eligible at solo/(sub-)consolidated/solo & (sub-) consolidated	Consolidated
9 Nominal amount of instrument (Currency in million) 9 Issue price 100 100 100 100 100 100 100 100 100 10	7	Instrument type (types to be specified by each jurisdiction)	Tier 2
Basilian	8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	EUR 300
Both Redemption price 100 Lability - amortised cost Lability - amortised Lability - am	9	Nominal amount of instrument (Currency in million)	EUR 300
10 Accounting classification 11 Original date of issuance 21 June 2018 21 Perpetual or dated 21 June 2018 22 June 2018 23 at pay value Tax and regulatory cells, at any times, at par value Coupons' dividends 22 June 2018 23 at pay value Tax and regulatory cells, at any times, at par value Coupon rate and any related index 3 months EURIBOR + 1.67% 3 months EURIBOR + 1.67% 3 months EURIBOR + 1.67% 4 Value discretionary partially discretionary or mandatory (in terms of timing) 4 Mandatory 4 Value discretionary, partially discretionary or mandatory (in terms of amount) 4 Existence of step up or other incentive to redeem 4 No 4 No 5 Convertible or non-convertible 5 Convertible or non-convertible 6 Triggers to statutory ball-in power and mandatory write-down/conversion frigger (s) 5 If convertible, fully or partially 5 If convertible, conversion trigger (s) 6 If convertible, papelly instrument power under the Single Resolution of capital instruments power under the Single Resolution or optimal convertion 6 If convertible, specify instrument type convertible into 6 Common Equity Tier 1 7 If convertible, specify instrument it converts into 7 If convertible, specify instrument or temporary 8 If convertible, specify instrument or temporary 9 If it write-down, full or partially 11 If write-down, full or partiall 12 If write-down, full or partiall 13 If write-down, full or partiall 14 If write-down, full or partiall 15 If write-down, full or partiall 16 If write-down, full or partiall 17 If convertible, specify instrument or temporary 18 If write-down, full or partiall 18 If write-down, full or partiall	9a	Issue price	100
11 Original date of issuance 21 June 2018 12 Perpetual or dated 21 13 Original maturity date 21 June 2028 14 Issuer call subject to prior supervisory approval Yes 15 Optional call date, contrigent call dates and redemption amount 21 June 2023 at par value Tax and requisory calls, at any times, at par value Tax and requisory calls, at any times, at par value Coupons' dividends 16 Subsequent call dates, if applicable Callable on any interest payment date after first call date Coupons' dividends 17 Fixed or floating dividend/coupon Floating 18 Coupons at and any related index 3 months EURIBOR + 1.67% 19 Existence of a dividend stopper 19 No 20 Fully discretionary, partially discretionary or mandatory (in terms of timing) Mandatory 20 Fully discretionary, partially discretionary or mandatory (in terms of amount) Mandatory 21 Existence of step up or other incentive to redeem No 22 Non-cumulative or cumulative Convertible Convertible Convertible or non-convertible Convertible or non-convertible Convertible or non-convertible Convertible or complete to the Single Resolution Mechanism (SIM) Regulation – Single Resolution Secultions (SIM) Regulation – Single Resolution Secultions (SIM) Regulation – Single Resolution Secultion (SIM) Regulation – Single Resolution Secolution (SIM) Regulation – Single Resolution Secultion (SIM) Reg	9b	Redemption price	100
12 Purpersual or dated	10	Accounting classification	Liability - amortised cost
13 Original maturity date 21 June 2028 14 Issuer call subject to prior supervisory approval Yes 15 Optional call date, contingent call dates and redemption amount 21 June 2023 at par value Tax and regulatory calls, at any times, at par value Calable on any interest payment date after first call date Coupons dividends 17 Fixed or floating dividend/coupon Floating 18 Coupon rate and any related index 19 Existence of a dividend attopper No 20a Fully discretionary, partially discretionary or mandatory (in terms of timing) Mandatory 20b Fully discretionary, partially discretionary or mandatory (in terms of timing) Mandatory 20c Fully discretionary, partially discretionary or mandatory (in terms of timing) Mandatory 20c Fully discretionary, partially discretionary or mandatory (in terms of timing) Mandatory 20c Fully discretionary, partially discretionary or mandatory (in terms of timing) Mandatory 20c Fully discretionary, partially discretionary or mandatory (in terms of timing) Mandatory 20c Fully discretionary, partially discretionary or mandatory (in terms of timing) Mandatory 21 Existence of step up or other incentive to redeem No 22 Non-cumulative or cumulative 23 Convertible or non-convertible 24 If convertible, conversion trigger (e) Triggers to statutory ball-in power and mandatory write-down-conversion trigger (e) Triggers to statutory ball-in power and mandatory write-flower floating flat (e) 25 If convertible, conversion rate 26 If convertible, conversion rate 27 If convertible, specify instrument try convertible into 28 If convertible, specify instrument try convertible into 39 Virte-down, features 30 Virte-down, features 31 If write-down, write-down, description of write-up mechanism 31 If write-down, permanent or temporary 31 If write-down, permanent or temporary 32 If write-down, permanent or temporary 33 If write-down, permanent in normal insolvency proceedings 34 If temporary write-down, description of write-up mechanism 35 Position in subordination hinerarchy in liquidation (specify instrument type	11	Original date of issuance	21 June 2018
14 Issuer call subject to prior supervisory approval 15 Optional call date, contingent call dates and rodemption amount 16 Subsequent call dates, if applicable 20 Coupons / dividends 21 June 2023 at par value 20 Coupons / dividends 22 Subsequent call dates, if applicable 23 Subsequent call dates, if applicable 24 Subsequent call dates, if applicable 25 Coupons / dividends 26 Subsequent call dates, if applicable 26 Subsequent call dates, if applicable 27 Subsequent call dates, if applicable 28 Subsequent call dates, if applicable 29 Subsequent call dates, if applicable 29 Subsequent call dates, if applicable 20 Subsequent call dates, if applicable 21 Subsequent call dates, if applicable 22 Subsequent call dates, if applicable 23 Subsequent call dates, if applicable 24 Subsequent call dates, if applicable 25 Subsequent call dates, if applicable 26 Subsequent call dates, if applicable 27 If convertible, conversion trigger (s) 28 Subsequent call dates, if applicable call dates are applicable, conversion trigger (s) 29 Subsequent call dates, if applicable call dates are applicable call dates and any related index 29 Subsequent call dates are applicable call dates are applicable call dates and any related to index 29 Subsequent call dates are applicable call dates and any related index 29 Subsequent call dates are applicable call dates and any related to index 29 Subsequent call dates are applicable call dates and any related to index 20 Subsequent call dates are applicable call dates are applicable call dates and any related to index 20 Subsequent call dates are applicable cal	12	Perpetual or dated	Dated
15 Optional call date, ontingent call dates and redemption amount 21 June 2023 at par value Tax and regulatory calls, at any times, at par value Callabbe on any interest payment date after first call date Calpons (dividends 17 Fixed or floating dividend/coupon 18 Coupon rate and any related index 3 months EURIBOR + 1.67% 19 Existence of a dividend stopper No	13	Original maturity date	21 June 2028
Tax and regulatory calls, at any times, at par value Callable on any interest payment date after first call date Coupons' dividends 17 Fixed or floating dividend/coupon 18 Coupon rate and any related index 3 months EURIBOR + 1.67% 19 Existence of a dividend stopper No 20 Fully discretionary, partially discretionary or mandatory (in terms of timing) 20 Mandatory 21 Existence of a tipe up or other incentitive to redeem No 22 Communitative or cumulative 23 Convertible 24 If convertible, conversion trigger (s) 25 If convertible, conversion trigger (s) 26 If convertible, fully or partially 27 If convertible, conversion rate 28 If convertible, specify instrument type convertible into 29 If convertible, specify instrument it converts into 30 Write-down features 4 If write-down, write-down trigger(s) 31 If write-down, features 4 If write-down, write-down trigger(s) 4 If write-down, permanent or temporary 4 If write-down, permanent or temporary 5 If write-down, permanent or temporary 6 Permanent 6 If write-down, permanent or temporary 7 Permanent 8 If write-down, permanent or temporary 8 If write-down, permanent or temporary 9 Permanent 19 If write-down, permanent or temporary 10 If write-down in subordination (only for eligible liabilities) 10 If write-down in subordination (only for eligible liabilities) 11 If write-down, permanent or temporary 12 If write-down in subordination (only for eligible liabilities) 13 If write-down, permanent or temporary 14 If write-down, permanent or temporary 15 Position in subordination (only for eligible liabilities) 16 Non-compliant features 17 If permanent 18 If write-d	14	Issuer call subject to prior supervisory approval	Yes
Coupons / dividends 17 Fixed or floating dividend/coupon 18 Coupon rate and any related index 29 Existence of a dividend stopper 200 Fully discretionary, partially discretionary or mandatory (in terms of timing) 201 Fully discretionary, partially discretionary or mandatory (in terms of amount) 202 Fully discretionary, partially discretionary or mandatory (in terms of amount) 203 Fully discretionary, partially discretionary or mandatory (in terms of amount) 204 Existence of step up or other incentive to redeem 205 Non-cumulative or cumulative 206 Convertible or non-convertible 207 Convertible or non-convertible 208 If convertible, conversion trigger (s) 209 If convertible, conversion trigger (s) 209 If convertible, fully or partially 209 If convertible, poserity instruments power under the Single Resolution Board (SRB) 210 If convertible, specify instrument type convertible into 211 If convertible, specify instrument type convertible into 212 If convertible, specify instrument type convertible into 213 If write-down, write-down trigger(s) 214 If write-down, write-down trigger(s) 215 If write-down, full or partiall 216 If write-down, full or partiall 217 If write-down, full or partiall 218 If write-down, write-down trigger(s) 219 If write-down, full or partiall 220 If write-down, full or partiall 231 If write-down, full or partiall 241 If temporary write-down, description of write-up mechanism 242 If the proper write-down, description of write-up mechanism 243 If the propersy write-down, description of write-up mechanism 244 If temporary write-down, description of write-up mechanism 255 Position in subordination (only for eligible liabilities) 266 Non-compliant transitioned features 277 If yes, specify non-compliant features 278 Non-compliant fransitioned features 289 Non-compliant fransitioned features 290 Non-compliant features 300 Non-compliant features 310 Non-compliant features 311 If we specify non-compliant features 312 If we specify non-compliant features 313 If y	15	Optional call date, contingent call dates and redemption amount	
Floating Coupon rate and any related index Coupon rate and	16	Subsequent call dates, if applicable	Callable on any interest payment date after first call date
18 Coupon rate and any related index 3 months EURIBOR + 1.67% 19 Existence of a dividend stopper No 20 Fully discretionary, partially discretionary or mandatory (in terms of timing) Mandatory 10 Fully discretionary, partially discretionary or mandatory (in terms of amount) Mandatory 10 Fully discretionary, partially discretionary or mandatory (in terms of amount) Mandatory 21 Existence of step up or other incentive to redeem No 22 Non-cumulative or cumulative 23 Convertible or non-convertible 24 If convertible, conversion trigger (s) Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Mechanism (SRM) Regulation – Single Resolution Mandatory upon satisfaction of certain conditions 25 If convertible, conversion rate 16 If convertible, specify instrument type convertible into 27 If convertible, specify instrument type convertible into 28 If convertible, specify instrument it converts into 30 Write-down features Yes 31 If write-down, write-down trigger(s) 32 If write-down, full or partial 33 If write-down, full or partial 34 If write-down, full or partial 35 Pasition in subordination (only for eligible liabilities) NA 36 Nan-compliant transitioned features No		Coupons / dividends	
Fully discretionary, partially discretionary or mandatory (in terms of timing) Fully discretionary, partially discretionary or mandatory (in terms of timing) Existence of step up or other incentive to redeem No Cumulative Convertible Convertible or non-convertible Convertible, conversion trigger (s) Triggers to statutory bail-in power and mandatory write-bying face to the single Resolution Meard (SRB) If convertible, fully or partially May convert fully or partially May convert fully or partially If convertible, mandatory or optional conversion To be determined at conversion To be determined at conversion To be determined at conversion To word to word the specify instrument type convertible into convertible, specify instrument trigger in strument trigger in struments power under the Single Resolution beard (SRB) If write-down, full or partial If write-down, full or partial If write-down, full or partial If therporary write-down, description of write-up mechanism NA Type of subordination (only for eligible liabilities) No No No No No No No No No N	17	Fixed or floating dividend/coupon	Floating
Fully discretionary, partially discretionary or mandatory (in terms of timing) Fully discretionary, partially discretionary or mandatory (in terms of amount) Mandatory Existence of step up or other incentive to redeem No Cumulative Cumulative Convertible or non-convertible Triggers to statutory ball-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single R	18	Coupon rate and any related index	3 months EURIBOR + 1.67%
Evilly discretionary, partially discretionary or mandatory (in terms of amount) Existence of step up or other incentive to redeem No Cumulative Convertible or non-convertible Convertible, conversion trigger (s) If convertible, conversion trigger (s) If convertible, fully or partially If convertible, fully or partially If convertible, conversion rate If convertible, specify instrument type conversion Mandatory upon satisfaction of certain conditions If convertible, specify instrument it converts into Mandatory upon satisfaction of certain conditions Write-down features Write-down, write-down trigger(s) Write-down, write-down trigger(s) If write-down, write-down trigger(s) If write-down, features If write-down, full or partial If write-down, full or partial All the write-down, full or partial All the propary write-down, description of write-up mechanism NA Type of subordination (only for eligible liabilities) No No No No No No No No No N	19	Existence of a dividend stopper	No
21 Existence of step up or other incentive to redeem No Non-commutative or cumulative Convertible or non-convertible Convertible or non-convertible Convertible or non-convertible If convertible, conversion trigger (s) If convertible, fully or partially If convertible, fully or partially If convertible, conversion rate If convertible, conversion rate To be determined at conversion Mandatory upon satisfaction of certain conditions If convertible, specify instrument type convertible into Common Equity Tier 1 HSBC Continental Europe Write-down features Yes If write-down, write-down trigger(s) Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the single Resolution Board (SRB) Resolution Board (SRB) If write-down, write-down, tull or partial If write-down, permanent or temporary Permanent If write-down, permanent or temporary Permanent NA Type of subordination (only for eligible liabilities) Non-compliant transitioned features No Non-compliant transitioned features No No No If yes, specify non-compliant features No No No Camulative Convertible Convertible Ariggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Board (SRB) Resolution Board (SRB) No Immediately subordinated to Senior Non Preferred Instruments No No-compliant transitioned features No	20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory
22 Non-cumulative or cumulative 23 Convertible or non-convertible 24 If convertible, conversion trigger (s) 25 If convertible, conversion trigger (s) 26 If convertible, fully or partially 27 If convertible, conversion rate 28 If convertible, specify instrument power and mandatory write-down/conversion rate 29 If convertible, specify instrument type convertible into 30 Write-down features 31 If write-down, write-down trigger(s) 32 If write-down, write-down trigger(s) 33 If write-down, write-down trigger(s) 34 If write-down, full or partial 35 If write-down, tull or partial 36 If write-down, tull or partial 37 If write-down, permanent or temporary 38 If temporary write-down, description of write-up mechanism 39 If write-down, description of write-up mechanism 30 NA 31 Type of subordination (only for eligible liabilities) 36 Non-compliant transitioned features 37 Non-compliant transitioned features 38 Non-compliant transitioned features 39 Non-compliant transitioned features 30 Non-compliant features 30 Non-compliant features 30 Non-compliant features 31 If yes, specify non-compliant features 32 Non-compliant features 34 Non-compliant features 35 Non-compliant features 36 Non-compliant features 37 Non-compliant features	20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
23 Convertible or non-convertible 24 If convertible, conversion trigger (s) 25 If convertible, conversion trigger (s) 26 If convertible, conversion trigger (s) 27 If convertible, fully or partially 28 If convertible, fully or partially 29 If convertible, conversion rate 29 If convertible, specify instrument type conversion 29 If convertible, specify instrument type convertible into 30 Write-down features 31 If write-down, write-down trigger(s) 32 If write-down, write-down trigger(s) 33 If write-down, convertible specify instrument in convertible specify instrument in convertible specify instrument in convertible specify instrument in convertible into 30 Write-down features 31 If write-down, write-down trigger(s) 32 If write-down, write-down trigger(s) 33 If write-down, write-down features 34 If write-down, description of write-up mechanism 35 If write-down, spermanent or temporary 36 Permanent 37 If temporary write-down, description of write-up mechanism 38 Ranking of the instrument in normal insolvency proceedings 39 Position in subordination (only for eligible liabilities) 40 Non-compliant transitioned features 40 Non-compliant transitioned features 40 Non-compliant features 41 If yes, specify non-compliant features 42 Non-compliant features 43 Non-compliant features	21	Existence of step up or other incentive to redeem	No
Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) If convertible, fully or partially If convertible, conversion rate To be determined at conversion Mandatory upon satisfaction of certain conditions If convertible, specify instrument type convertible into If convertible, specify issuer of instrument it converts into Write-down features If write-down, write-down trigger(s) If write-down, write-down trigger(s) If write-down, full or partial If write-down, full or partial May be written down partially If write-down, permanent or temporary Permanent May be writen down partially Permanent NA Type of subordination (only for eligible liabilities) Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument) If we, specify non-compliant features No No N/A	22	Non-cumulative or cumulative	Cumulative
down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) 25 If convertible, conversion rate 16 If convertible, conversion rate 17 De determined at conversion 18 If convertible, specify instrument type convertible into 19 If convertible, specify instrument type convertible into 20 If convertible, specify instrument type convertible into 21 If convertible, specify issuer of instrument it converts into 22 If convertible, specify issuer of instrument it converts into 23 Write-down features 34 If write-down, write-down trigger(s) 35 If write-down, write-down trigger(s) 36 If write-down, full or partial 37 If write-down, permanent or temporary 38 If write-down, permanent or temporary 39 If temporary write-down, description of write-up mechanism 30 If temporary write-down, description of write-up mechanism 31 If temporary write-down, description of write-up mechanism 32 If temporary write-down, description of write-up mechanism 39 Position in subordination (only for eligible liabilities) 30 Non-compliant transitioned features 31 Non-compliant transitioned features 32 Non-compliant features 33 Non-compliant features 34 Non-compliant features 35 Non-compliant features 36 Non-compliant features 37 Non-compliant features No	23	Convertible or non-convertible	Convertible
1 If convertible, conversion rate 27 If convertible, mandatory or optional conversion 28 If convertible, specify instrument type convertible into 29 If convertible, specify issuer of instrument it converts into 30 Write-down features 31 If write-down, write-down trigger(s) 32 If write-down, write-down trigger(s) 33 If write-down, write-down, write-down trigger(s) 34 If write-down, write-down, write-down trigger(s) 35 If write-down, permanent or temporary 36 If temporary write-down, description of write-up mechanism 37 If temporary write-down, description of write-up mechanism 38 Ranking of the instrument in normal insolvency proceedings 39 Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument) 30 If yes, specify non-compliant features 31 If yes, specify non-compliant features 32 If yes, specify non-compliant features 33 N/A	24	If convertible, conversion trigger (s)	down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single
If convertible, mandatory or optional conversion Mandatory upon satisfaction of certain conditions Common Equity Tier 1 Figure 1 Figure 1 Figure 2 Figure 3 Figure 3 Figure 4 Figure 4 Figure 4 Figure 4 Figure 4 Figure 5 Figure 6 Figure 7 Figure 5 Figure 7 Figure 5 Figure 7 Figure 5 Figure 7 Figure 5 Figure 8 Fig	25	If convertible, fully or partially	May convert fully or partially
If convertible, specify instrument type convertible into If convertible, specify issuer of instrument it converts into Write-down features If write-down, write-down trigger(s) If write-down, write-down trigger(s) If write-down, full or partial If write-down, full or partial If write-down, permanent or temporary If temporary write-down, description of write-up mechanism NA Type of subordination (only for eligible liabilities) Ranking of the instrument in normal insolvency proceedings Non-compliant transitioned features No If yes, specify non-compliant features No N/A	26	If convertible, conversion rate	To be determined at conversion
29 If convertible, specify issuer of instrument it converts into 30 Write-down features 31 If write-down, write-down trigger(s) 32 If write-down, write-down trigger(s) 33 If write-down, full or partial 34 If write-down, permanent or temporary 35 If temporary write-down, description of write-up mechanism 36 Ranking of the instrument in normal insolvency proceedings 37 If yes, specify non-compliant features 38 Non-compliant features 39 Write-down features 30 Write-down, write-down features 30 Write-down, write-down features 31 If write-down, permanent or temporary 32 If write-down, permanent or temporary 33 If temporary write-down, description of write-up mechanism 34 NA 35 Non-compliant transitioned features 36 Non-compliant features 37 Non-compliant features 38 Non-compliant features 39 Non-compliant features 30 Non-compliant features 30 Non-compliant features 31 If yes, specify non-compliant features 32 Non-compliant features 33 Non-compliant features 34 Non-compliant features 35 Non-compliant features 36 Non-compliant features 37 Non-compliant features 38 Non-compliant features 39 Non-compliant features 30 Non-compliant features 30 Non-compliant features 30 Non-compliant features 30 Non-compliant features 31 Non-compliant features 32 Non-compliant features 33 Non-compliant features	27	If convertible, mandatory or optional conversion	Mandatory upon satisfaction of certain conditions
Yes If write-down, write-down trigger(s) If write-down, write-down trigger(s) If write-down, write-down trigger(s) If write-down, write-down trigger(s) If write-down, full or partial If write-down, full or partial If write-down, permanent or temporary Permanent If temporary write-down, description of write-up mechanism NA Type of subordination (only for eligible liabilities) Nor-compliant transitioned features No If yes, specify non-compliant features No Nor-compliant features Yes Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May be written down partially Permanent NA NA NA If write-down, description of write-up mechanism NA If temporary write-down, description of write-up mechanism NA Immediately subordinated to Senior Non Preferred Instruments No NO N/A	28	If convertible, specify instrument type convertible into	Common Equity Tier 1
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 35 Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument) 36 Non-compliant transitioned features 37 If yes, specify non-compliant features 38 Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May be written down partially Permanent NA NA NA NA Type of subordination (only for eligible liabilities) N/A NA NA NA NA NA NA NA NA N	29	If convertible, specify issuer of instrument it converts into	HSBC Continental Europe
down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) 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 34a Type of subordination (only for eligible liabilities) N/A 34b Ranking of the instrument in normal insolvency proceedings Rank 2 35 Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument) Immediately subordinated to Senior Non Preferred Instruments 36 Non-compliant transitioned features No 37 If yes, specify non-compliant features N/A	30	Write-down features	Yes
If write-down, permanent or temporary 14 If temporary write-down, description of write-up mechanism 15 Non-compliant transitioned features 16 Write-down, permanent or temporary 18 Permanent 19 Permanent 10 NA 10 NA 11 Permanent 10 NA 11 Permanent 10 NA 12 Non-compliant transitioned features 10 Non-compliant features 11 Permanent 12 NA 13 Non-compliant features 14 Permanent 15 Non-compliant features 16 Non-compliant features 17 Non-compliant features 18 Non-compliant features 18 Non-compliant features 19 Non-compliant features 10 Non-compliant features 10 Non-compliant features 10 Non-compliant features 10 Non-compliant features 11 Non-compliant features 12 Non-compliant features 13 Non-compliant features 14 Non-compliant features 15 Non-compliant features 16 Non-compliant features 17 Non-compliant features 18 Non-compliant features	31	If write-down, write-down trigger(s)	down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single
34 If temporary write-down, description of write-up mechanism NA Type of subordination (only for eligible liabilities) N/A Ranking of the instrument in normal insolvency proceedings Rank 2 Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument) Non-compliant transitioned features No If yes, specify non-compliant features N/A	32	If write-down, full or partial	May be written down partially
Type of subordination (only for eligible liabilities) N/A Ranking of the instrument in normal insolvency proceedings Rank 2 Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument) Immediately subordinated to Senior Non Preferred Instruments No If yes, specify non-compliant features N/A	33	If write-down, permanent or temporary	Permanent
Ranking of the instrument in normal insolvency proceedings Rank 2 Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument) Immediately subordinated to Senior Non Preferred Instruments No If yes, specify non-compliant features N/A	34	If temporary write-down, description of write-up mechanism	NA
Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument) Immediately subordinated to Senior Non Preferred Instruments No If yes, specify non-compliant features N/A	34a	Type of subordination (only for eligible liabilities)	N/A
Instruments No Instruments No No No No No	34b	Ranking of the instrument in normal insolvency proceedings	Rank 2
37 If yes, specify non-compliant features N/A			Instruments
	36	Non-compliant transitioned features	No
Terms and conditions Available upon request	37	If yes, specify non-compliant features	N/A
		Terms and conditions	Available upon request

EUR 300m Floating Rate Subordinated Loan 2027

EUK	300m Floating Hate Subordinated Loan 2027	
1	Issuer	HSBC Continental Europe
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	N/A
2a	Public or private placement	Private
3	Governing law(s) of the instrument	French Law
3a	Contractual recognition of write down and conversion powers of resolution authorities	Yes
	Regulatory treatment	
4	Transitional CRR2 rules	Tier 2
5	Post-transitional CRR2 rules	Tier 2
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)	EUR 300
9	Nominal amount of instrument (Currency in million)	EUR 300
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	26 May 2017
12	Perpetual or dated	Dated
13	Original maturity date	26 May 2027
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	26 May 2022 at par value Tax and regulatory calls, at any times, at par value
16	Subsequent call dates, if applicable	Callable on any date after first call date
	Coupons / dividends	
17	Fixed or floating dividend/coupon	Floating
18	Coupon rate and any related index	3 months EURIBOR + 1.76%
19	Existence of a dividend stopper	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Non-cumulative or cumulative	Cumulative
23	Convertible or non-convertible	Convertible
24	If convertible, conversion trigger (s)	Triggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)
25	If convertible, fully or partially	May convert fully or partially
26	If convertible, conversion rate	To be determined at conversion
27	If convertible, mandatory or optional conversion	Mandatory upon satisfaction of certain conditions
28	If convertible, specify instrument type convertible into	Common Equity Tier 1
29	If convertible, specify issuer of instrument it converts into	HSBC Continental Europe
30	Write-down feature	Yes
31	If write-down, write-down trigger(s)	Triggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)
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
34a	Type of subordination (only for eligible liabilities)	N/A
34b	Ranking of the instrument in normal insolvency proceedings	Rank 2
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinated to Senior Non Preferred Instruments
36	Non-compliant transitioned features	No
37	If yes, specify non-compliant features	N/A
	Terms and conditions	Available upon request

EUR 260m Floating Rate Subordinated Loan 2029

1		
	Issuer	HBSC Continental Europe
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	N/A
2a	Public or private placement	Private
3	Governing law(s) of the instrument	French Law
За	Contractual recognition of write down and conversion powers of resolution authorities	Yes
	Regulatory treatment	
4	Transitional CRR2 rules	Tier 2
5	Post-transitional CRR2 rules	Tier 2
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)	EUR 260
9	Nominal amount of instrument (Currency in million)	EUR 260
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	22 December 2014
12	Perpetual or dated	Dated
13	Original maturity date	22 December 2029
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	22 December 2024 at par value
16	Subsequent call dates, if applicable	Callable on any interest payment date after first call date
	Coupons / dividends	
17	Fixed or floating dividend/coupon	Floating
18	Coupon rate and any related index	3 months EURIBOR + 2.01%
19	Existence of a dividend stopper	No
20a		Mandatory
	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
	Non-cumulative or cumulative	Cumulative
22		
23	Convertible or non-convertible	Convertible
23		
23	Convertible or non-convertible	Convertible Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single
23 24	Convertible or non-convertible If convertible, conversion trigger (s)	Convertible Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)
23 24 25	Convertible or non-convertible If convertible, conversion trigger (s) If convertible, fully or partially	Convertible Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May convert fully or partially
23 24 25 26	Convertible or non-convertible If convertible, conversion trigger (s) If convertible, fully or partially If convertible, conversion rate	Convertible Triggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May convert fully or partially To be determined at conversion
23 24 25 26 27 28	Convertible or non-convertible If convertible, conversion trigger (s) If convertible, fully or partially If convertible, conversion rate If convertible, mandatory or optional conversion	Convertible Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May convert fully or partially To be determined at conversion Mandatory upon satisfaction of certain conditions
23 24 25 26 27 28	Convertible or non-convertible If convertible, conversion trigger (s) If convertible, fully or partially If convertible, conversion rate If convertible, mandatory or optional conversion If convertible, specify instrument type convertible into	Convertible Triggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May convert fully or partially To be determined at conversion Mandatory upon satisfaction of certain conditions Common Equity Tier 1
23 24 25 26 27 28 29	Convertible or non-convertible If convertible, conversion trigger (s) If convertible, fully or partially If convertible, conversion rate If convertible, mandatory or optional conversion If convertible, specify instrument type convertible into If convertible, specify issuer of instrument it converts into	Convertible Triggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May convert fully or partially To be determined at conversion Mandatory upon satisfaction of certain conditions Common Equity Tier 1 HSBC Continental Europe
23 24 25 26 27 28 29 30 31	Convertible or non-convertible If convertible, conversion trigger (s) If convertible, fully or partially If convertible, conversion rate If convertible, mandatory or optional conversion If convertible, specify instrument type convertible into If convertible, specify issuer of instrument it converts into Write-down feature	Convertible Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May convert fully or partially To be determined at conversion Mandatory upon satisfaction of certain conditions Common Equity Tier 1 HSBC Continental Europe Yes Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single
23 24 25 26 27 28 29 30 31	Convertible or non-convertible If convertible, conversion trigger (s) If convertible, fully or partially If convertible, conversion rate If convertible, mandatory or optional conversion If convertible, specify instrument type convertible into If convertible, specify issuer of instrument it converts into Write-down feature If write-down, write-down trigger(s)	Convertible Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May convert fully or partially To be determined at conversion Mandatory upon satisfaction of certain conditions Common Equity Tier 1 HSBC Continental Europe Yes Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)
23 24 25 26 27 28 29 30 31	Convertible or non-convertible If convertible, conversion trigger (s) If convertible, fully or partially If convertible, conversion rate If convertible, mandatory or optional conversion If convertible, specify instrument type convertible into If convertible, specify issuer of instrument it converts into Write-down feature If write-down, write-down trigger(s)	Convertible Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May convert fully or partially To be determined at conversion Mandatory upon satisfaction of certain conditions Common Equity Tier 1 HSBC Continental Europe Yes Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May be written down partially
23 24 25 26 27 28 29 30 31 32 33 34	Convertible or non-convertible If convertible, conversion trigger (s) If convertible, fully or partially If convertible, conversion rate If convertible, mandatory or optional conversion If convertible, specify instrument type convertible into If convertible, specify issuer of instrument it converts into Write-down feature If write-down, write-down trigger(s) If write-down, full or partial If write-down, permanent or temporary	Convertible Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May convert fully or partially To be determined at conversion Mandatory upon satisfaction of certain conditions Common Equity Tier 1 HSBC Continental Europe Yes Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May be written down partially Permanent
23 24 25 26 27 28 29 30 31 32 33 34 34a	Convertible or non-convertible If convertible, conversion trigger (s) If convertible, fully or partially If convertible, conversion rate If convertible, mandatory or optional conversion If convertible, specify instrument type convertible into If convertible, specify issuer of instrument it converts into Write-down feature If write-down, write-down trigger(s) If write-down, permanent or temporary If temporary write-down, description of write-up mechanism Type of subordination (only for eligible liabilities)	Convertible Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May convert fully or partially To be determined at conversion Mandatory upon satisfaction of certain conditions Common Equity Tier 1 HSBC Continental Europe Yes Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May be written down partially Permanent NA
23 24 25 26 27 28 29 30 31 32 33 34 34a 35	Convertible or non-convertible If convertible, conversion trigger (s) If convertible, fully or partially If convertible, conversion rate If convertible, mandatory or optional conversion If convertible, specify instrument type convertible into If convertible, specify issuer of instrument it converts into Write-down feature If write-down, write-down trigger(s) If write-down, permanent or temporary If temporary write-down, description of write-up mechanism Type of subordination (only for eligible liabilities) Ranking of the instrument in normal insolvency proceedings Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Convertible Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May convert fully or partially To be determined at conversion Mandatory upon satisfaction of certain conditions Common Equity Tier 1 HSBC Continental Europe Yes Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May be written down partially Permanent NA N/A Rank 2 Immediately subordinated to Senior Non Preferred Instruments
23 24 25 26 27 28 29 30 31 32 33 34 34a 35 36	Convertible or non-convertible If convertible, conversion trigger (s) If convertible, fully or partially If convertible, conversion rate If convertible, mandatory or optional conversion If convertible, specify instrument type convertible into If convertible, specify issuer of instrument it converts into Write-down feature If write-down, write-down trigger(s) If write-down, permanent or temporary If temporary write-down, description of write-up mechanism Type of subordination (only for eligible liabilities) Ranking of the instrument in normal insolvency proceedings Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument) Non-compliant transitioned features	Convertible Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May convert fully or partially To be determined at conversion Mandatory upon satisfaction of certain conditions Common Equity Tier 1 HSBC Continental Europe Yes Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May be written down partially Permanent NA N/A Rank 2 Immediately subordinated to Senior Non Preferred Instruments No
23 24 25 26 27 28 29 30 31 32 33 34 34a 35 36	Convertible or non-convertible If convertible, conversion trigger (s) If convertible, fully or partially If convertible, conversion rate If convertible, mandatory or optional conversion If convertible, specify instrument type convertible into If convertible, specify issuer of instrument it converts into Write-down feature If write-down, write-down trigger(s) If write-down, permanent or temporary If temporary write-down, description of write-up mechanism Type of subordination (only for eligible liabilities) Ranking of the instrument in normal insolvency proceedings Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Convertible Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May convert fully or partially To be determined at conversion Mandatory upon satisfaction of certain conditions Common Equity Tier 1 HSBC Continental Europe Yes Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May be written down partially Permanent NA N/A Rank 2 Immediately subordinated to Senior Non Preferred Instruments

EUR 16m, TSDI, TMO-0.25%, Perpetual

EUN	Tom, TSDI, TMO-0.25%, Perpetual	
1	Issuer	HSBC Continental Europe
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	ISIN FR0000585333
2a	Public or private placement	Public
3	Governing law(s) of the instrument	French Law
За	Contractual recognition of write down and conversion powers of resolution authorities	No
	Regulatory treatment	
4	Transitional CRR2 rules	Tier 2
5	Post-transitional CRR2 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)	EUR 16
9	Nominal amount of instrument (Currency in million)	EUR 16
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	22 July 1985
12	Perpetual or dated	Perpetual
13	Original maturity date	No maturity
14	Issuer call subject to prior supervisory approval	No
15	Optional call date, contingent call dates and redemption amount	N/A
16	Subsequent call dates, if applicable	N/A
	Coupons / dividends	
17	Fixed or floating dividend/coupon	Floating
18	Coupon rate and any related index	TEC10 (TMO has been replaced by TEC10+0.25%, i.e. 10y constant maturity French government bond)
19	Existence of a dividend stopper	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Non-cumulative or cumulative	Cumulative
23	Convertible or non-convertible	Convertible
24	If convertible, conversion trigger (s)	Triggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)
25	If convertible, fully or partially	May convert fully or partially
26	If convertible, conversion rate	To be determined at conversion
27	If convertible, mandatory or optional conversion	Mandatory upon satisfaction of certain conditions
28	If convertible, specify instrument type convertible into	Common Equity Tier 1
29	If convertible, specify issuer of instrument it converts into	HSBC Continental Europe
30	Write-down feature	Yes
31	If write-down, write-down trigger(s)	Triggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)
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	N/A
34a	Type of subordination (only for eligible liabilities)	N/A
34b	Ranking of the instrument in normal insolvency proceedings	Rank 2
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinated to Senior Non Preferred Instruments
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	No express waiver of set-off; Grandfathered to June 2025
	Terms and conditions	Available upon request