

# HSBC Continental Europe

Regulatory Capital Instruments 31 December 2023



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 capital 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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## Ordinary shares

1	Issuer	HSBC Continental Europe
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	N/A – Internal issuance
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
<i>Regulatory treatment</i>		
4	Current treatment taking into account, where applicable, transitional CRR rules	Common Equity Tier 1
5	Post-transitional CRR rules	Common Equity Tier 1
6	Eligible at solo/(sub-)consolidated/ solo&(sub-)consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Ordinary Shares
8	Amount recognised in regulatory capital or eligible liabilities (Currency in million, as of most recent reporting date)	EUR 6,327m
9	Nominal amount of instrument	EUR 1,062m
9a	Issue price	EUR 5.0 per share
9b	Redemption price	EUR 5.0 per share
10	Accounting classification	Shareholders' equity
11	Original date of issuance	Various
12	Perpetual or dated	Perpetual
13	Original maturity date	-
14	Issuer call subject to prior supervisory approval	-
15	Optional call date, contingent call dates and redemption amount	-
16	Subsequent call dates, if applicable	-
<i>Coupons / dividends</i>		
17	Fixed or floating dividend/coupon	-
18	Coupon rate and any related index	-
19	Existence of a dividend stopper	-
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	-
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	-
21	Existence of step up or other incentive to redeem	-
22	Non-cumulative or cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger(s)	-
25	If convertible, fully or partially	-
26	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, full or partial	-
33	If write-down, permanent or temporary	-
34	If temporary write-down, description of write-up mechanism	-
34a	Type of subordination (only for eligible liabilities)	N/A
34b	Ranking of the instrument in normal insolvency proceedings	1 - Ordinary Shares
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Additional Tier 1
36	Non-compliant transitioned features	No
37	If yes, specify non-compliant features	-
37a	Link to the full terms and conditions of the instrument (signposting)	Available on request

## Ordinary shares

1	Issuer	HSBC Bank Malta plc (Non-Controlling Interest portion)
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	MT0000030107.E
2a	Public or private placement	Public
3	Governing law(s) of the instrument	Maltese Law
3a	Contractual recognition of write down and conversion powers of resolution authorities	N/A
<i>Regulatory treatment</i>		
4	Current treatment taking into account, where applicable, transitional CRR rules	Common Equity Tier 1
5	Post-transitional CRR rules	Common Equity Tier 1
6	Eligible at solo/(sub-)consolidated/ solo&(sub-)consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Ordinary Shares
8	Amount recognised in regulatory capital or eligible liabilities (Currency in million, as of most recent reporting date)	EUR 32m
9	Nominal amount of instrument	EUR 32m
9a	Issue price	EUR 0.3 per share
9b	Redemption price	EUR 0.3 per share
10	Accounting classification	Non-controlling interest in consolidated subsidiary
11	Original date of issuance	Various
12	Perpetual or dated	Perpetual
13	Original maturity date	-
14	Issuer call subject to prior supervisory approval	-
15	Optional call date, contingent call dates and redemption amount	-
16	Subsequent call dates, if applicable	-
<i>Coupons / dividends</i>		
17	Fixed or floating dividend/coupon	-
18	Coupon rate and any related index	-
19	Existence of a dividend stopper	-
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	-
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	-
21	Existence of step up or other incentive to redeem	-
22	Non-cumulative or cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger(s)	-
25	If convertible, fully or partially	-
26	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, full or partial	-
33	If write-down, permanent or temporary	-
34	If temporary write-down, description of write-up mechanism	-
34a	Type of subordination (only for eligible liabilities)	N/A
34b	Ranking of the instrument in normal insolvency proceedings	1 - Ordinary Shares
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Additional Tier 1
36	Non-compliant transitioned features	No
37	If yes, specify non-compliant features	-
37a	Link to the full terms and conditions of the instrument (signposting)	Available on request

## Additional Tier 1

1	Issuer	HSBC Continental Europe
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	N/A – Internal issuance FR006
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
<i>Regulatory treatment</i>		
4	Current treatment taking into account, where applicable, transitional CRR rules	Additional Tier 1
5	Post-transitional CRR rules	Additional Tier 1
6	Eligible at solo/(sub-)consolidated/ solo&(sub-)consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Other equity instruments
8	Amount recognised in regulatory capital or eligible liabilities (Currency in million, as of most recent reporting date)	EUR 200m
9	Nominal amount of instrument	EUR 200m
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	-
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	26 May 2022 / Tax or Regulatory event at any time / Par
16	Subsequent call dates, if applicable	Callable on any date after first call date
<i>Coupons / dividends</i>		
17	Fixed or floating dividend/coupon	Fixed to floating
18	Coupon rate and any related index	From 26/05/2022 rate resets from fixed 4.560% to 5-year Mid-Market Swap Rate + 4.340%, resettable every 5 years.
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)	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)	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	2 - Deeply Subordinated Loans
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
37a	Link to the full terms and conditions of the instrument (signposting)	Available on request

## Additional Tier 1

1	Issuer	HSBC Continental Europe
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	N/A – Internal issuance FR007
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
<i>Regulatory treatment</i>		
4	Current treatment taking into account, where applicable, transitional CRR rules	Additional Tier 1
5	Post-transitional CRR rules	Additional Tier 1
6	Eligible at solo/(sub-)consolidated/ solo&(sub-)consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Other equity instruments
8	Amount recognised in regulatory capital or eligible liabilities (Currency in million, as of most recent reporting date)	EUR 300m
9	Nominal amount of instrument	EUR 300m
9a	Issue price	100%
9b	Redemption price	100%
10	Accounting classification	Shareholders' equity
11	Original date of issuance	28 Mar 2018
12	Perpetual or dated	Perpetual
13	Original maturity date	-
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	28 Mar 2023 / Tax or Regulatory event at any time / Par
16	Subsequent call dates, if applicable	Callable on any date after first call date
<i>Coupons / dividends</i>		
17	Fixed or floating dividend/coupon	Fixed to floating
18	Coupon rate and any related index	From 28/03/2023 rate resets from fixed 4.000% to 5-year Mid-Market Swap Rate + 3.590%, resettable every 5 years.
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)	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)	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	2 - Deeply Subordinated Loans
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
37a	Link to the full terms and conditions of the instrument (signposting)	Available on request

## Additional Tier 1

1	Issuer	HSBC Continental Europe
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	N/A – Internal issuance FR012
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
<i>Regulatory treatment</i>		
4	Current treatment taking into account, where applicable, transitional CRR rules	Additional Tier 1
5	Post-transitional CRR rules	Additional Tier 1
6	Eligible at solo/(sub-)consolidated/ solo&(sub-)consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Other equity instruments
8	Amount recognised in regulatory capital or eligible liabilities (Currency in million, as of most recent reporting date)	EUR 250m
9	Nominal amount of instrument	EUR 250m
9a	Issue price	100%
9b	Redemption price	100%
10	Accounting classification	Shareholders' equity
11	Original date of issuance	18 Dec 2019
12	Perpetual or dated	Perpetual
13	Original maturity date	-
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	18 Dec 2024 / Tax or Regulatory event at any time / Par
16	Subsequent call dates, if applicable	Callable on any date after first call date
<i>Coupons / dividends</i>		
17	Fixed or floating dividend/coupon	Fixed to floating
18	Coupon rate and any related index	From 18/12/2024 rate resets from fixed 3.460% to 5-year Mid-Market Swap Rate + 3.700%, resettable every 5 years.
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)	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)	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	2 - Deeply Subordinated Loans
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
37a	Link to the full terms and conditions of the instrument (signposting)	Available on request



## Additional Tier 1

1	Issuer	HSBC Continental Europe
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	N/A – Internal issuance FR014
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
<i>Regulatory treatment</i>		
4	Current treatment taking into account, where applicable, transitional CRR rules	Additional Tier 1
5	Post-transitional CRR rules	Additional Tier 1
6	Eligible at solo/(sub-)consolidated/ solo&(sub-)consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Other equity instruments
8	Amount recognised in regulatory capital or eligible liabilities (Currency in million, as of most recent reporting date)	EUR 247m
9	Nominal amount of instrument	EUR 250m
9a	Issue price	100%
9b	Redemption price	100%
10	Accounting classification	Shareholders' equity
11	Original date of issuance	23 Mar 2022
12	Perpetual or dated	Perpetual
13	Original maturity date	-
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	23 Mar 2027 / Tax and regulatory calls at any time / Par
16	Subsequent call dates, if applicable	Callable on any date after first call date
<i>Coupons / dividends</i>		
17	Fixed or floating dividend/coupon	Floating
18	Coupon rate and any related index	3m EURIBOR + 4.060%
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)	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)	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	2 - Deeply Subordinated Loans
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
37a	Link to the full terms and conditions of the instrument (signposting)	Available on request

## Additional Tier 1

1	Issuer	HSBC Continental Europe (transferred from HSBC Trinkaus & Burkhardt GmbH)
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	N/A – Internal issuance DE000TD99995
2a	Public or private placement	Private
3	Governing law(s) of the instrument	German law
3a	Contractual recognition of write down and conversion powers of resolution authorities	No
<i>Regulatory treatment</i>		
4	Current treatment taking into account, where applicable, transitional CRR rules	Additional Tier 1
5	Post-transitional CRR rules	Additional Tier 1
6	Eligible at solo/(sub-)consolidated/ solo&(sub-)consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Instruments under deed of covenant
8	Amount recognised in regulatory capital or eligible liabilities (Currency in million, as of most recent reporting date)	EUR 235m
9	Nominal amount of instrument	EUR 235m
9a	Issue price	100%
9b	Redemption price	100%
10	Accounting classification	Shareholders' equity
11	Original date of issuance	09 Dec 2016
12	Perpetual or dated	Perpetual
13	Original maturity date	-
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	1 January 2022 at par value Tax and regulatory event at any time
16	Subsequent call dates, if applicable	Every anniversary after first call date
<i>Coupons / dividends</i>		
17	Fixed or floating dividend/coupon	Fixed to floating
18	Coupon rate and any related index	From 01/01/2022 rate resets from fixed 5.565% to 5-year Mid-Market Swap Rate + 5.550%, resettable every 5 years.
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)	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)	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
34a	Type of subordination (only for eligible liabilities)	N/A
34b	Ranking of the instrument in normal insolvency proceedings	2 - Deeply Subordinated Loans
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
37a	Link to the full terms and conditions of the instrument (signposting)	Available on request

## Additional Tier 1

1	Issuer	HSBC Continental Europe (transferred from HSBC Trinkaus & Burkhardt GmbH)
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	N/A – Internal issuance DE000TD9ZZZ5
2a	Public or private placement	Private
3	Governing law(s) of the instrument	German law
3a	Contractual recognition of write down and conversion powers of resolution authorities	No
<i>Regulatory treatment</i>		
4	Current treatment taking into account, where applicable, transitional CRR rules	Additional Tier 1
5	Post-transitional CRR rules	Additional Tier 1
6	Eligible at solo/(sub-)consolidated/ solo&(sub-)consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Instruments under deed of covenant
8	Amount recognised in regulatory capital or eligible liabilities (Currency in million, as of most recent reporting date)	EUR 200m
9	Nominal amount of instrument	EUR 200m
9a	Issue price	100%
9b	Redemption price	100%
10	Accounting classification	Shareholders' equity
11	Original date of issuance	28 Jan 2019
12	Perpetual or dated	Perpetual
13	Original maturity date	-
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	1 January 2025 at par value Tax and regulatory event at any time
16	Subsequent call dates, if applicable	Every anniversary after first call date
<i>Coupons / dividends</i>		
17	Fixed or floating dividend/coupon	Fixed to floating
18	Coupon rate and any related index	From 01/01/2025 rate resets from fixed 5.039% to 5-year Mid-Market Swap Rate + 4.625%, resettable every 5 years.
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)	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)	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
34a	Type of subordination (only for eligible liabilities)	N/A
34b	Ranking of the instrument in normal insolvency proceedings	2 - Deeply Subordinated Loans
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
37a	Link to the full terms and conditions of the instrument (signposting)	Available on request

## Tier 2

1	Issuer	HSBC Continental Europe
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	N/A – Internal issuance 9223
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
<i>Regulatory treatment</i>		
4	Current treatment taking into account, where applicable, transitional CRR rules	Tier 2
5	Post-transitional CRR 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 or eligible liabilities (Currency in million, as of most recent reporting date)	EUR 260m
9	Nominal amount of instrument	EUR 260m
9a	Issue price	100%
9b	Redemption price	100%
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	22 Dec 2014
12	Perpetual or dated	Dated
13	Original maturity date	22 Dec 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
<i>Coupons / dividends</i>		
17	Fixed or floating dividend/coupon	Floating
18	Coupon rate and any related index	3 month EURIBOR + 2.010%
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	N/A
34a	Type of subordination (only for eligible liabilities)	N/A
34b	Ranking of the instrument in normal insolvency proceedings	3 - Subordinated loans
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
37a	Link to the full terms and conditions of the instrument (signposting)	Available on request

## Tier 2

1	Issuer	HSBC Continental Europe
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	N/A – Internal issuance FR009
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
<i>Regulatory treatment</i>		
4	Current treatment taking into account, where applicable, transitional CRR rules	Tier 2
5	Post-transitional CRR 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 or eligible liabilities (Currency in million, as of most recent reporting date)	EUR 268m
9	Nominal amount of instrument	EUR 300m
9a	Issue price	100%
9b	Redemption price	100%
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	21 Jun 2018
12	Perpetual or dated	Dated
13	Original maturity date	21 Jun 2028
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	21 Jun 2023 / Tax or Regulatory event at any time / Par
16	Subsequent call dates, if applicable	Callable on any interest payment date after first call date
<i>Coupons / dividends</i>		
17	Fixed or floating dividend/coupon	Floating
18	Coupon rate and any related index	3 month EURIBOR + 1.670%
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	N/A
34a	Type of subordination (only for eligible liabilities)	N/A
34b	Ranking of the instrument in normal insolvency proceedings	3 - Subordinated loans
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
37a	Link to the full terms and conditions of the instrument (signposting)	Available on request

## Tier 2

1	Issuer	HSBC Continental Europe
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	N/A – Internal issuance FR008
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
<i>Regulatory treatment</i>		
4	Current treatment taking into account, where applicable, transitional CRR rules	Tier 2
5	Post-transitional CRR 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 or eligible liabilities (Currency in million, as of most recent reporting date)	EUR 400m
9	Nominal amount of instrument	EUR 400m
9a	Issue price	100%
9b	Redemption price	100%
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	29 Jan 2019
12	Perpetual or dated	Dated
13	Original maturity date	29 Jan 2029
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	29 Jan 2024 / Tax or Regulatory event at any time / Par
16	Subsequent call dates, if applicable	Callable on any interest payment date after first call date
<i>Coupons / dividends</i>		
17	Fixed or floating dividend/coupon	Floating
18	Coupon rate and any related index	3 month EURIBOR + 1.860%
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	N/A
34a	Type of subordination (only for eligible liabilities)	N/A
34b	Ranking of the instrument in normal insolvency proceedings	3 - Subordinated loans
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
37a	Link to the full terms and conditions of the instrument (signposting)	Available on request

## Tier 2

1	Issuer	HSBC Continental Europe
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	N/A – Internal issuance FR011
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
<i>Regulatory treatment</i>		
4	Current treatment taking into account, where applicable, transitional CRR rules	Tier 2
5	Post-transitional CRR 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 or eligible liabilities (Currency in million, as of most recent reporting date)	EUR 100m
9	Nominal amount of instrument	EUR 100m
9a	Issue price	100%
9b	Redemption price	100%
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	27 Jun 2019
12	Perpetual or dated	Dated
13	Original maturity date	27 Jun 2029
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	27 Jun 2024 / Tax or Regulatory event at any time / Par
16	Subsequent call dates, if applicable	Callable on any interest payment date after first call date
<i>Coupons / dividends</i>		
17	Fixed or floating dividend/coupon	Floating
18	Coupon rate and any related index	3 month EURIBOR + 1.430%
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	N/A
34a	Type of subordination (only for eligible liabilities)	N/A
34b	Ranking of the instrument in normal insolvency proceedings	3 - Subordinated loans
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
37a	Link to the full terms and conditions of the instrument (signposting)	Available on request

## Tier 2

1	Issuer	HSBC Continental Europe
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	N/A – Internal issuance FR013
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
<i>Regulatory treatment</i>		
4	Current treatment taking into account, where applicable, transitional CRR rules	Tier 2
5	Post-transitional CRR 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 or eligible liabilities (Currency in million, as of most recent reporting date)	EUR 500m
9	Nominal amount of instrument	EUR 500m
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 / Tax or Regulatory event at any time / Par
16	Subsequent call dates, if applicable	Callable on any interest payment date after first call date
<i>Coupons / dividends</i>		
17	Fixed or floating dividend/coupon	Floating
18	Coupon rate and any related index	3 month EURIBOR + 2.290%
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	N/A
34a	Type of subordination (only for eligible liabilities)	N/A
34b	Ranking of the instrument in normal insolvency proceedings	3 - Subordinated loans
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
37a	Link to the full terms and conditions of the instrument (signposting)	Available on request



## Tier 2

1	Issuer	HSBC Continental Europe
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	N/A – Internal issuance FR015
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
<i>Regulatory treatment</i>		
4	Current treatment taking into account, where applicable, transitional CRR rules	Tier 2
5	Post-transitional CRR 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 or eligible liabilities (Currency in million, as of most recent reporting date)	EUR 200m
9	Nominal amount of instrument	EUR 200m
9a	Issue price	100%
9b	Redemption price	100%
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	08 Dec 2023
12	Perpetual or dated	Dated
13	Original maturity date	08 Dec 2034
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	8 Dec 2029 / Tax or Regulatory event at any time / Par
16	Subsequent call dates, if applicable	Callable on any interest payment date after first call date
<i>Coupons / dividends</i>		
17	Fixed or floating dividend/coupon	Floating
18	Coupon rate and any related index	3 month EURIBOR + 2.560%
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	N/A
34a	Type of subordination (only for eligible liabilities)	N/A
34b	Ranking of the instrument in normal insolvency proceedings	3 - Subordinated loans
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
37a	Link to the full terms and conditions of the instrument (signposting)	Available on request

## Tier 2

1	Issuer	HSBC Continental Europe (transferred from HSBC Trinkaus & Burkhardt GmbH)
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	N/A – Internal issuance LQ.)9E0NORT
2a	Public or private placement	Private
3	Governing law(s) of the instrument	German law
3a	Contractual recognition of write down and conversion powers of resolution authorities	No
<i>Regulatory treatment</i>		
4	Current treatment taking into account, where applicable, transitional CRR rules	Tier 2
5	Post-transitional CRR 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 or eligible liabilities (Currency in million, as of most recent reporting date)	EUR 150m
9	Nominal amount of instrument	EUR 150m
9a	Issue price	100%
9b	Redemption price	100%
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	28 Aug 2019
12	Perpetual or dated	Dated
13	Original maturity date	28 Aug 2029
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	28 August 2024 at par value Tax or Regulatory event at any time
16	Subsequent call dates, if applicable	Callable on any interest payment date after first call date
<i>Coupons / dividends</i>		
17	Fixed or floating dividend/coupon	Floating
18	Coupon rate and any related index	3 month EURIBOR + 1.490%
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	N/A
34a	Type of subordination (only for eligible liabilities)	N/A
34b	Ranking of the instrument in normal insolvency proceedings	3 - Subordinated loans
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
37a	Link to the full terms and conditions of the instrument (signposting)	Available on request

## Tier 2

1	Issuer	HSBC Continental Europe
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	FR0000585333
2a	Public or private placement	Public
3	Governing law(s) of the instrument	French law
3a	Contractual recognition of write down and conversion powers of resolution authorities	No
<i>Regulatory treatment</i>		
4	Current treatment taking into account, where applicable, transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo/(sub-)consolidated/ solo&(sub-)consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital or eligible liabilities (Currency in million, as of most recent reporting date)	EUR 0m
9	Nominal amount of instrument	EUR 16m
9a	Issue price	100%
9b	Redemption price	100%
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	22 Jul 1985
12	Perpetual or dated	Perpetual
13	Original maturity date	-
14	Issuer call subject to prior supervisory approval	No
15	Optional call date, contingent call dates and redemption amount	-
16	Subsequent call dates, if applicable	N/A
<i>Coupons / dividends</i>		
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 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	N/A
34a	Type of subordination (only for eligible liabilities)	N/A
34b	Ranking of the instrument in normal insolvency proceedings	3 - Subordinated loans
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
37a	Link to the full terms and conditions of the instrument (signposting)	<a href="#">click here</a>

## Tier 2

1	Issuer	HSBC Continental Europe (transferred from HSBC Trinkaus & Burkhardt GmbH)
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	Private Placement 17
2a	Public or private placement	Private
3	Governing law(s) of the instrument	German law
3a	Contractual recognition of write down and conversion powers of resolution authorities	No
<i>Regulatory treatment</i>		
4	Current treatment taking into account, where applicable, transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo/(sub-)consolidated/ solo&(sub-)consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital or eligible liabilities (Currency in million, as of most recent reporting date)	EUR 3m in regulatory capital value EUR 0m in MREL value
9	Nominal amount of instrument	EUR 10m
9a	Issue price	100%
9b	Redemption price	100%
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	07 Jul 2005
12	Perpetual or dated	Dated
13	Original maturity date	07 Jul 2025
14	Issuer call subject to prior supervisory approval	No
15	Optional call date, contingent call dates and redemption amount	-
16	Subsequent call dates, if applicable	N/A
<i>Coupons / dividends</i>		
17	Fixed or floating dividend/coupon	Fixed
18	Coupon rate and any related index	4.210%
19	Existence of a dividend stopper	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Partially discretionary
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	N/A
34a	Type of subordination (only for eligible liabilities)	N/A
34b	Ranking of the instrument in normal insolvency proceedings	3 - Subordinated loans
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
37a	Link to the full terms and conditions of the instrument (signposting)	<a href="#">Click here</a>

## Tier 2

1	Issuer	HSBC Continental Europe (transferred from HSBC Trinkaus & Burkhardt GmbH)
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	Private Placement 18
2a	Public or private placement	Private
3	Governing law(s) of the instrument	German law
3a	Contractual recognition of write down and conversion powers of resolution authorities	No
<i>Regulatory treatment</i>		
4	Current treatment taking into account, where applicable, transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo/(sub-)consolidated/ solo&(sub-)consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital or eligible liabilities (Currency in million, as of most recent reporting date)	EUR 2m in regulatory capital value EUR 0m in MREL value
9	Nominal amount of instrument	EUR 5m
9a	Issue price	100%
9b	Redemption price	100%
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	08 Jul 2005
12	Perpetual or dated	Dated
13	Original maturity date	08 Jul 2025
14	Issuer call subject to prior supervisory approval	No
15	Optional call date, contingent call dates and redemption amount	-
16	Subsequent call dates, if applicable	N/A
<i>Coupons / dividends</i>		
17	Fixed or floating dividend/coupon	Fixed
18	Coupon rate and any related index	4.210%
19	Existence of a dividend stopper	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Partially discretionary
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	N/A
34a	Type of subordination (only for eligible liabilities)	N/A
34b	Ranking of the instrument in normal insolvency proceedings	3 - Subordinated loans
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
37a	Link to the full terms and conditions of the instrument (signposting)	<a href="#">Click here</a>

## Tier 2

1	Issuer	HSBC Continental Europe (transferred from HSBC Trinkaus & Burkhardt GmbH)
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	Private Placement 19
2a	Public or private placement	Private
3	Governing law(s) of the instrument	German law
3a	Contractual recognition of write down and conversion powers of resolution authorities	No
<i>Regulatory treatment</i>		
4	Current treatment taking into account, where applicable, transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo/(sub-)consolidated/ solo&(sub-)consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital or eligible liabilities (Currency in million, as of most recent reporting date)	EUR 9m in regulatory capital value EUR 0m in MREL value
9	Nominal amount of instrument	EUR 10m
9a	Issue price	86.53%
9b	Redemption price	100%
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	25 Jun 2002
12	Perpetual or dated	Dated
13	Original maturity date	26 Jun 2028
14	Issuer call subject to prior supervisory approval	No
15	Optional call date, contingent call dates and redemption amount	-
16	Subsequent call dates, if applicable	N/A
<i>Coupons / dividends</i>		
17	Fixed or floating dividend/coupon	Fixed
18	Coupon rate and any related index	5.500%
19	Existence of a dividend stopper	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Partially discretionary
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	N/A
34a	Type of subordination (only for eligible liabilities)	N/A
34b	Ranking of the instrument in normal insolvency proceedings	3 - Subordinated loans
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
37a	Link to the full terms and conditions of the instrument (signposting)	<a href="#">Click here</a>