



HSBC Bank plc

Regulatory Capital Instruments

31 December 2014

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

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

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

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

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

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		<u>Ordinary Shares</u>
1	Issuer	HSBC Bank plc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	NA
3	Governing law(s) of the instrument	English Law
4	Transitional CRR rules	Common Equity Tier 1
5	Post-transitional CRR rules	Common Equity Tier 1
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Solo & Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Ordinary Shares
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 21,099.0
9	Nominal amount of instrument (Currency in million)	GBP 797.0
9a	Issue price	-
9b	Redemption price	-
10	Accounting classification	Shareholders' Equity
11	Original date of issuance	Various
12	Perpetual or dated	Perpetual
13	Original maturity date	No Maturity
14	Issuer call subject to prior supervisory approval	NA
15	Optional call date, contingent call dates and redemption amount	NA
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	NA
18	Coupon rate and any related index	NA
19	Existence of a dividend stopper	No
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Fully discretionary
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Fully discretionary
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Noncumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	No
31	If write-down, write-down trigger(s)	NA
32	If write-down, full or partial	NA
33	If write-down, permanent or temporary	NA
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Additional Tier 1
36	Non-compliant transitioned features	No
37	If yes, specify non-compliant features	NA
	Terms and Conditions	Articles

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

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

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

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

		<u>5.862% Non-cumulative Step-up Perpetual Preferred Securities</u>
1	Issuer	HSBC Bank Capital Funding (Sterling 2) L.P.
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	XS0189704140
3	Governing law(s) of the instrument	Jersey Law (except English Law for Adjusted Distributable Reserves)
4	Transitional CRR rules	Additional Tier 1
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Solo & Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Perpetual non-cumulative preference shares
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 332.7
9	Nominal amount of instrument (Currency in million)	GBP 300.0
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - fair value option
11	Original date of issuance	07 April 2004
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	07 April 2020 - Redemption at Par
16	Subsequent call dates, if applicable	On each distribution date thereafter
17	Fixed or floating dividend/coupon	Fixed to floating 5.862%
18	Coupon rate and any related index	From 07 April 2020 distribution rate changes from fixed 5.862% to 6 month GBP LIBOR plus 1.85%.
19	Existence of a dividend stopper	Yes
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Fully discretionary
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Fully discretionary
21	Existence of step up or other incentive to redeem	Yes
22	Noncumulative or cumulative	Noncumulative
23	Convertible or non-convertible	Convertible
24	If convertible, conversion trigger (s)	Contractual - Converts (i) on 7 April 2019 if still outstanding, (ii) if either Solo or Consolidated Total Capital Ratio of HSBC Bank plc falls below the minimum required by UK regulator, or (iii) the Board of HSBC Bank plc expects (ii) to occur in the near future.
25	If convertible, fully or partially	Always convert fully
26	If convertible, conversion rate	1:1 Preference share
27	If convertible, mandatory or optional conversion	Mandatory
28	If convertible, specify instrument type convertible into	Additional Tier 1
29	If convertible, specify issuer of instrument it converts into	HSBC Bank plc
30	Write-down features	No
31	If write-down, write-down trigger(s)	NA
32	If write-down, full or partial	NA
33	If write-down, permanent or temporary	NA
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Tier 2
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	Dividend stopper. Step-up feature. Without Non- Viability Loss Absorption at Group level
	Terms and Conditions	Please see HSBC's website

		<u>Non-cumulative Third Dollar Preference Shares</u>
1	Issuer	HSBC Bank plc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	NA
3	Governing law(s) of the instrument	English Law
4	Transitional CRR rules	Additional Tier 1
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Solo & Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Perpetual non-cumulative preference shares
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 430.7
9	Nominal amount of instrument (Currency in million)	GBP 0.0
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Shareholders' Equity
11	Original date of issuance	22 July 2001
12	Perpetual or dated	Perpetual
13	Original maturity date	No Maturity
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	26 July 2006 - Redemption at Par
16	Subsequent call dates, if applicable	Anytime after 26 July 2006 subject to 30 days notice.
17	Fixed or floating dividend/coupon	Fixed
18	Coupon rate and any related index	7.5%
19	Existence of a dividend stopper	Yes
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Fully discretionary
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Fully discretionary
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Noncumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	No
31	If write-down, write-down trigger(s)	NA
32	If write-down, full or partial	NA
33	If write-down, permanent or temporary	NA
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Tier 2
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	Without Non- Viability Loss Absorption Clauses
	Terms and Conditions	Third USD Preference Shares

		<u>7.75% Non-cumulative Subordinated Notes 2040</u>
1	Issuer	HSBC Bank plc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	NA
3	Governing law(s) of the instrument	English and French Law
4	Transitional CRR rules	Additional Tier 1
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Solo & Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Additional Tier 1
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 701.4
9	Nominal amount of instrument (Currency in million)	EUR 900.0
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	31 October 2000
12	Perpetual or dated	Dated
13	Original maturity date	31 October 2040
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	31 October 2010 - Redemption at Par
16	Subsequent call dates, if applicable	Any Interest Payment Date after 31 October 2010
17	Fixed or floating dividend/coupon	Fixed
18	Coupon rate and any related index	7.75%
19	Existence of a dividend stopper	No
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	Yes
22	Noncumulative or cumulative	Noncumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	No
31	If write-down, write-down trigger(s)	NA
32	If write-down, full or partial	NA
33	If write-down, permanent or temporary	NA
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Tier 2
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	Without Non- Viability Loss Absorption Clauses
	Terms and Conditions	<u>EUR900 7.75% Subordinated (Due in 2040)</u>

		<u>Midcorp Limited Non-cumulative Redeemable Preference Shares</u>
1	Issuer	Midcorp Limited
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	NA
3	Governing law(s) of the instrument	English Law
4	Transitional CRR rules	Additional Tier 1
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Perpetual non-cumulative preference shares
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 150.0
9	Nominal amount of instrument (Currency in million)	GBP 150.0
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Non-controlling interest in consolidated subsidiary
11	Original date of issuance	07 December 2005
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	15 December 2010 - Redemption at Par
16	Subsequent call dates, if applicable	Anytime after 15 December 2010 subject to 21 days notice.
17	Fixed or floating dividend/coupon	Floating 1 year GBP LIBOR + 1.30%
18	Coupon rate and any related index	The 1 year GBP LIBOR rate used to calculate the dividend shall be fixed on the preceding 15 December of each year
19	Existence of a dividend stopper	No
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Fully discretionary
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Fully discretionary
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Noncumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	No
31	If write-down, write-down trigger(s)	NA
32	If write-down, full or partial	NA
33	If write-down, permanent or temporary	NA
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Tier 2
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	Without Non- Viability Loss Absorption Clauses
	Terms and Conditions	Midcorp GBP150m Preference Shares

		<u>Undated Floating Rate Primary Capital Notes</u>
1	Issuer	HSBC Bank plc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	GB0005902332
3	Governing law(s) of the instrument	English Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Tier 2
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Solo & Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Perpetual debt instruments
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 481.2
9	Nominal amount of instrument (Currency in million)	USD 750.0
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	19 June 1985
12	Perpetual or dated	Perpetual
13	Original maturity date	No Maturity
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	01 June 1990 - Redemption at Par
16	Subsequent call dates, if applicable	On each distribution date thereafter
17	Fixed or floating dividend/coupon	Floating
18	Coupon rate and any related index	6 month USD LIBOR + 0.25%, subject to minimum of 0.68750%
19	Existence of a dividend stopper	No
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Partially discretionary Bank is not obligated to pay the interest if no dividend has been declared or paid on any class of bank's share capital during applicable interest period
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Convertible
24	If convertible, conversion trigger (s)	PONV - UK PRA - Statutory
25	If convertible, fully or partially	May convert fully or partially
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	Optional
28	If convertible, specify instrument type convertible into	Common Equity Tier 1
29	If convertible, specify issuer of instrument it converts into	HSBC Bank plc
30	Write-down features	Yes
31	If write-down, write-down trigger(s)	PONV - UK PRA - Statutory
32	If write-down, full or partial	May be written down partially
33	If write-down, permanent or temporary	Permanent
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to any other Tier 2 Capital instruments
36	Non-compliant transitioned features	No
37	If yes, specify non-compliant features	NA
	Terms and Conditions	Please see HSBC's website

		<u>Undated Floating Rate Primary Capital Notes</u>
1	Issuer	HSBC Bank plc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	XS0015190423
3	Governing law(s) of the instrument	English Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Tier 2
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Solo & Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Perpetual debt instruments
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 320.8
9	Nominal amount of instrument (Currency in million)	USD 500.0
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	18 November 1985
12	Perpetual or dated	Perpetual
13	Original maturity date	No Maturity
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	01 September 1990 - Redemption at Par
16	Subsequent call dates, if applicable	On each distribution date thereafter
17	Fixed or floating dividend/coupon	Floating
18	Coupon rate and any related index	6 month LIBOR + 0.25%, subject to minimum of 0.75%
19	Existence of a dividend stopper	No
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Partially discretionary Bank is not obligated to pay the interest if no dividend has been declared or paid on any class of bank's share capital during applicable interest period
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Convertible
24	If convertible, conversion trigger (s)	PONV - UK PRA - Statutory
25	If convertible, fully or partially	May convert fully or partially
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	Optional
28	If convertible, specify instrument type convertible into	Common Equity Tier 1
29	If convertible, specify issuer of instrument it converts into	HSBC Bank plc
30	Write-down features	Yes
31	If write-down, write-down trigger(s)	PONV - UK PRA - Statutory
32	If write-down, full or partial	May be written down partially
33	If write-down, permanent or temporary	Permanent
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to any other Tier 2 Capital instruments
36	Non-compliant transitioned features	No
37	If yes, specify non-compliant features	NA
	Terms and Conditions	Please see HSBC's website

		<u>Undated Floating Rate Primary Capital Notes (Series 3)</u>
1	Issuer	HSBC Bank plc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	GB0005903413
3	Governing law(s) of the instrument	English Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Tier 2
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Solo & Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Perpetual debt instruments
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 192.5
9	Nominal amount of instrument (Currency in million)	USD 300.0
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	11 December 1986
12	Perpetual or dated	Perpetual
13	Original maturity date	No Maturity
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	01 June 1992 - Redemption at Par
16	Subsequent call dates, if applicable	On each distribution date thereafter
17	Fixed or floating dividend/coupon	Floating
18	Coupon rate and any related index	6 month LIBOR + 0.10%, subject to minimum of 0.6%
19	Existence of a dividend stopper	No
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Partially discretionary Bank is not obligated to pay the interest if no dividend has been declared or paid on any class of bank's share capital during applicable interest period
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Convertible
24	If convertible, conversion trigger (s)	PONV - UK PRA - Statutory
25	If convertible, fully or partially	May convert fully or partially
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	Optional
28	If convertible, specify instrument type convertible into	Common Equity Tier 1
29	If convertible, specify issuer of instrument it converts into	HSBC Bank plc
30	Write-down features	Yes
31	If write-down, write-down trigger(s)	PONV - UK PRA - Statutory
32	If write-down, full or partial	May be written down partially
33	If write-down, permanent or temporary	Permanent
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to any other Tier 2 Capital instruments
36	Non-compliant transitioned features	No
37	If yes, specify non-compliant features	NA
	Terms and Conditions	Please see HSBC's website

		<u>4.75% Callable Subordinated Notes 2020</u>
1	Issuer	HSBC Bank plc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	XS0230339417
3	Governing law(s) of the instrument	English Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Solo & Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 512.5
9	Nominal amount of instrument (Currency in million)	GBP 500.0
9a	Issue price	99.18
9b	Redemption price	100
10	Accounting classification	Liability - fair value option
11	Original date of issuance	29 September 2005
12	Perpetual or dated	Dated
13	Original maturity date	29 September 2020
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	29 September 2015 -Redemption at Par
16	Subsequent call dates, if applicable	On each distribution date thereafter
17	Fixed or floating dividend/coupon	Fixed to floating 4.75%
18	Coupon rate and any related index	From 29 September 2015 interest rate changes from fixed 4.75% to 3 month GBP LIBOR + 0.82%.
19	Existence of a dividend stopper	No
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	Yes
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Convertible
24	If convertible, conversion trigger (s)	PONV - UK PRA - Statutory
25	If convertible, fully or partially	May convert fully or partially
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	Optional
28	If convertible, specify instrument type convertible into	Common Equity Tier 1
29	If convertible, specify issuer of instrument it converts into	HSBC Bank plc
30	Write-down features	Yes
31	If write-down, write-down trigger(s)	PONV - UK PRA - Statutory
32	If write-down, full or partial	May be written down partially
33	If write-down, permanent or temporary	Permanent
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	Step-up feature.
	Terms and Conditions	Please see HSBC's website

		<u>Callable Subordinated Floating Rate Notes 2020</u>
1	Issuer	HSBC Bank plc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	XS0230370339
3	Governing law(s) of the instrument	English Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Solo & Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 387.0
9	Nominal amount of instrument (Currency in million)	EUR 500.0
9a	Issue price	99.73
9b	Redemption price	100
10	Accounting classification	Liability - fair value option
11	Original date of issuance	30 September 2005
12	Perpetual or dated	Dated
13	Original maturity date	30 September 2020
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	30 September 2015 -Redemption at Par
16	Subsequent call dates, if applicable	On each distribution date thereafter
17	Fixed or floating dividend/coupon	Floating 3 mth EURIBOR + 0.3%
18	Coupon rate and any related index	From 30 September 2015 interest margin over 3 month EURIBOR changes from 0.3% to 0.8%.
19	Existence of a dividend stopper	No
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	Yes
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Convertible
24	If convertible, conversion trigger (s)	PONV - UK PRA - Statutory
25	If convertible, fully or partially	May convert fully or partially
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	Optional
28	If convertible, specify instrument type convertible into	Common Equity Tier 1
29	If convertible, specify issuer of instrument it converts into	HSBC Bank plc
30	Write-down features	Yes
31	If write-down, write-down trigger(s)	PONV - UK PRA - Statutory
32	If write-down, full or partial	May be written down partially
33	If write-down, permanent or temporary	Permanent
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	Step-up feature.
	Terms and Conditions	Please see HSBC's website

		<u>5% Callable Subordinated Notes 2023</u>
1	Issuer	HSBC Bank plc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	XS0164876517
3	Governing law(s) of the instrument	English Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Solo & Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 379.7
9	Nominal amount of instrument (Currency in million)	GBP 350.0
9a	Issue price	99.09
9b	Redemption price	100
10	Accounting classification	Liability - fair value option
11	Original date of issuance	20 March 2003
12	Perpetual or dated	Dated
13	Original maturity date	20 March 2023
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	20 March 2018 - Redemption at Par
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	Fixed to floating 5%
18	Coupon rate and any related index	From 20 March 2018 interest rate changes from fixed 5% to gross redemption yield of then prevailing 5 year UK Gilt + 1.8%.
19	Existence of a dividend stopper	No
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	Yes
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Convertible
24	If convertible, conversion trigger (s)	PONV - UK PRA - Statutory
25	If convertible, fully or partially	May convert fully or partially
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	Optional
28	If convertible, specify instrument type convertible into	Common Equity Tier 1
29	If convertible, specify issuer of instrument it converts into	HSBC Bank plc
30	Write-down features	Yes
31	If write-down, write-down trigger(s)	PONV - UK PRA - Statutory
32	If write-down, full or partial	May be written down partially
33	If write-down, permanent or temporary	Permanent
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	Step-up feature.
	Terms and Conditions	Please see HSBC's website

		<u>5.375% Callable Subordinated Step-up Notes 2030</u>
1	Issuer	HSBC Bank plc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	XS0204377310
3	Governing law(s) of the instrument	English Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Solo & Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 421.8
9	Nominal amount of instrument (Currency in million)	GBP 350.0
9a	Issue price	99.05
9b	Redemption price	100
10	Accounting classification	Liability - fair value option
11	Original date of issuance	04 November 2004
12	Perpetual or dated	Dated
13	Original maturity date	04 November 2030
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	04 November 2025 - Redemption at Par
16	Subsequent call dates, if applicable	On each distribution date thereafter
17	Fixed or floating dividend/coupon	Fixed to floating 5.375%
18	Coupon rate and any related index	From 04 November 2025 interest rate changes from fixed 5.375% to 3 month GBP LIBOR + 1.5%.
19	Existence of a dividend stopper	No
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	Yes
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Convertible
24	If convertible, conversion trigger (s)	PONV - UK PRA - Statutory
25	If convertible, fully or partially	May convert fully or partially
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	Optional
28	If convertible, specify instrument type convertible into	Common Equity Tier 1
29	If convertible, specify issuer of instrument it converts into	HSBC Bank plc
30	Write-down features	Yes
31	If write-down, write-down trigger(s)	PONV - UK PRA - Statutory
32	If write-down, full or partial	May be written down partially
33	If write-down, permanent or temporary	Permanent
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	Step-up feature.
	Terms and Conditions	Please see HSBC's website

		<u>7.65% Subordinated Notes 2025</u>
1	Issuer	HSBC Bank plc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	US597433AC57
3	Governing law(s) of the instrument	New York Law (except English Law for subordination provisions)
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Solo & Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 264.5
9	Nominal amount of instrument (Currency in million)	USD 299.992
9a	Issue price	99.83
9b	Redemption price	100
10	Accounting classification	Liability - fair value option
11	Original date of issuance	10 May 1995
12	Perpetual or dated	Dated
13	Original maturity date	01 May 2025
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	01 May 2007 - Redemption at Par
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	Fixed
18	Coupon rate and any related index	7.65%
19	Existence of a dividend stopper	No
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	No
31	If write-down, write-down trigger(s)	NA
32	If write-down, full or partial	NA
33	If write-down, permanent or temporary	NA
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	<p>Holder had a one-off right to accelerate the scheduled payment of principal.</p> <p>Without Non- Viability Loss Absorption at Group level</p>
	Terms and Conditions	Please see HSBC's website

		<u>6.5% Subordinated Notes 2023</u>
1	Issuer	HSBC Bank plc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	XS0088317853
3	Governing law(s) of the instrument	English Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Tier 2
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Solo & Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 299.1
9	Nominal amount of instrument (Currency in million)	GBP 300.0
9a	Issue price	99.083% and 101.132% for 1998 and 2000 issue respectively
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	07 July 1998 and 30 November 2000
12	Perpetual or dated	Dated
13	Original maturity date	07 July 2023
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	Tax and Regulatory event / Par
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	Fixed
18	Coupon rate and any related index	6.5%
19	Existence of a dividend stopper	No
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Convertible
24	If convertible, conversion trigger (s)	PONV - UK PRA - Statutory
25	If convertible, fully or partially	May convert fully or partially
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	Optional
28	If convertible, specify instrument type convertible into	Common Equity Tier 1
29	If convertible, specify issuer of instrument it converts into	HSBC Bank plc
30	Write-down features	Yes
31	If write-down, write-down trigger(s)	PONV - UK PRA - Statutory
32	If write-down, full or partial	May be written down partially
33	If write-down, permanent or temporary	Permanent
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	No
37	If yes, specify non-compliant features	NA
	Terms and Conditions	Please see HSBC's website

		<u>5.375% Subordinated Notes 2033</u>
1	Issuer	HSBC Bank plc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	XS0174470764
3	Governing law(s) of the instrument	English Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Tier 2
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Solo & Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 629.7
9	Nominal amount of instrument (Currency in million)	GBP 500.0
9a	Issue price	98.83
9b	Redemption price	100
10	Accounting classification	Liability - fair value option
11	Original date of issuance	22 August 2003
12	Perpetual or dated	Dated
13	Original maturity date	22 August 2033
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	Tax and Regulatory event / Par
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	Fixed
18	Coupon rate and any related index	5.375%
19	Existence of a dividend stopper	No
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Convertible
24	If convertible, conversion trigger (s)	PONV - UK PRA - Statutory
25	If convertible, fully or partially	May convert fully or partially
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	Optional
28	If convertible, specify instrument type convertible into	Common Equity Tier 1
29	If convertible, specify issuer of instrument it converts into	HSBC Bank plc
30	Write-down features	Yes
31	If write-down, write-down trigger(s)	PONV - UK PRA - Statutory
32	If write-down, full or partial	May be written down partially
33	If write-down, permanent or temporary	Permanent
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	No
37	If yes, specify non-compliant features	NA
	Terms and Conditions	Please see HSBC's website

		<u>6.25% Subordinated Notes 2041</u>
1	Issuer	HSBC Bank plc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	XS0120514335
3	Governing law(s) of the instrument	English Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Tier 2
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Solo & Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 223.8
9	Nominal amount of instrument (Currency in million)	GBP 225.0
9a	Issue price	99.043% and 102.328% for 2000 and 2001 issue respectively
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	30 November 2000 and 23 February 2001
12	Perpetual or dated	Dated
13	Original maturity date	30 January 2041
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	Tax and Regulatory event / Par
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	Fixed
18	Coupon rate and any related index	6.25%
19	Existence of a dividend stopper	No
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Convertible
24	If convertible, conversion trigger (s)	PONV - UK PRA - Statutory
25	If convertible, fully or partially	May convert fully or partially
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	Optional
28	If convertible, specify instrument type convertible into	Common Equity Tier 1
29	If convertible, specify issuer of instrument it converts into	HSBC Bank plc
30	Write-down features	Yes
31	If write-down, write-down trigger(s)	PONV - UK PRA - Statutory
32	If write-down, full or partial	May be written down partially
33	If write-down, permanent or temporary	Permanent
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	No
37	If yes, specify non-compliant features	NA
	Terms and Conditions	Please see HSBC's website

		<u>4.75% Subordinated Notes 2046</u>
1	Issuer	HSBC Bank plc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	XS0247840969
3	Governing law(s) of the instrument	English Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Tier 2
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Solo & Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 593.0
9	Nominal amount of instrument (Currency in million)	GBP 600.0
9a	Issue price	98.51
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	24 March 2006
12	Perpetual or dated	Dated
13	Original maturity date	24 March 2046
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	Tax and Regulatory event / Par
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	Fixed
18	Coupon rate and any related index	4.75%
19	Existence of a dividend stopper	No
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Convertible
24	If convertible, conversion trigger (s)	PONV - UK PRA - Statutory
25	If convertible, fully or partially	May convert fully or partially
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	Optional
28	If convertible, specify instrument type convertible into	Common Equity Tier 1
29	If convertible, specify issuer of instrument it converts into	HSBC Bank plc
30	Write-down features	Yes
31	If write-down, write-down trigger(s)	PONV - UK PRA - Statutory
32	If write-down, full or partial	May be written down partially
33	If write-down, permanent or temporary	Permanent
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	No
37	If yes, specify non-compliant features	NA
	Terms and Conditions	Please see HSBC's website

		<u>Subordinated Floating Rate Notes 2021</u>
1	Issuer	HSBC Bank plc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	NA
3	Governing law(s) of the instrument	English Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Tier 2
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Solo & Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 288.7
9	Nominal amount of instrument (Currency in million)	USD 450.00
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	11 February 2011
12	Perpetual or dated	Dated
13	Original maturity date	11 February 2021
14	Issuer call subject to prior supervisory approval	No
15	Optional call date, contingent call dates and redemption amount	NA
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	Floating
18	Coupon rate and any related index	3 month USD LIBOR + 1.86%
19	Existence of a dividend stopper	No
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Convertible
24	If convertible, conversion trigger (s)	PONV - UK PRA - Statutory
25	If convertible, fully or partially	May convert fully or partially
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	Optional
28	If convertible, specify instrument type convertible into	Common Equity Tier 1
29	If convertible, specify issuer of instrument it converts into	HSBC Bank plc
30	Write-down features	Yes
31	If write-down, write-down trigger(s)	PONV - UK PRA - Statutory
32	If write-down, full or partial	May be written down partially
33	If write-down, permanent or temporary	Permanent
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	No
37	If yes, specify non-compliant features	NA
	Terms and Conditions	USD450m Subordinated Floating (Due in 2021)

		<u>Floating Rate Subordinated Loan 2021</u>
1	Issuer	HSBC Bank plc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	NA
3	Governing law(s) of the instrument	English Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Tier 2
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Solo & Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 930.3
9	Nominal amount of instrument (Currency in million)	USD 1,450.00
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	11 February 2011
12	Perpetual or dated	Dated
13	Original maturity date	11 February 2021
14	Issuer call subject to prior supervisory approval	No
15	Optional call date, contingent call dates and redemption amount	NA
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	Floating
18	Coupon rate and any related index	3 month USD LIBOR + 1.86%
19	Existence of a dividend stopper	No
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Convertible
24	If convertible, conversion trigger (s)	PONV - UK PRA - Statutory
25	If convertible, fully or partially	May convert fully or partially
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	Optional
28	If convertible, specify instrument type convertible into	Common Equity Tier 1
29	If convertible, specify issuer of instrument it converts into	HSBC Bank plc
30	Write-down features	Yes
31	If write-down, write-down trigger(s)	PONV - UK PRA - Statutory
32	If write-down, full or partial	May be written down partially
33	If write-down, permanent or temporary	Permanent
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	No
37	If yes, specify non-compliant features	NA
	Terms and Conditions	USD1,450m Floating Rate (Due 2021)

		<u>Floating Rate Subordinated Loan 2023</u>
1	Issuer	HSBC Bank plc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	NA
3	Governing law(s) of the instrument	English Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Tier 2
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Solo & Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 506.6
9	Nominal amount of instrument (Currency in million)	EUR 650.0
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	12 December 2013
12	Perpetual or dated	Dated
13	Original maturity date	12 December 2023
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	12 December 2018 - Redemption at Par
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	Floating 3 month EURIBOR + 2.03%
18	Coupon rate and any related index	
19	Existence of a dividend stopper	No
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Convertible
24	If convertible, conversion trigger (s)	PONV - UK PRA - Statutory
25	If convertible, fully or partially	May convert fully or partially
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	Optional
28	If convertible, specify instrument type convertible into	Common Equity Tier 1
29	If convertible, specify issuer of instrument it converts into	HSBC Bank plc
30	Write-down features	Yes
31	If write-down, write-down trigger(s)	PONV - UK PRA - Statutory
32	If write-down, full or partial	May be written down partially
33	If write-down, permanent or temporary	Permanent
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	No
37	If yes, specify non-compliant features	NA
	Terms and Conditions	EUR650m Floating Rate (Due 2023)

		<u>Perpetual Subordinated Debt</u>
1	Issuer	HSBC Bank plc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	NA
3	Governing law(s) of the instrument	English Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Tier 2
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Solo & Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 1,836.4
9	Nominal amount of instrument (Currency in million)	USD 2,862.42
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	28 March 2011
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	29 March 2016 - Redemption at Par
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	Floating
18	Coupon rate and any related index	USD LIBOR + 2.68%
19	Existence of a dividend stopper	No
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Partially discretionary
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Convertible
24	If convertible, conversion trigger (s)	PONV - UK PRA - Statutory
25	If convertible, fully or partially	May convert fully or partially
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	Optional
28	If convertible, specify instrument type convertible into	Common Equity Tier 1
29	If convertible, specify issuer of instrument it converts into	HSBC Bank plc
30	Write-down features	Yes
31	If write-down, write-down trigger(s)	PONV - UK PRA - Statutory
32	If write-down, full or partial	May be written down partially
33	If write-down, permanent or temporary	Permanent
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	No
37	If yes, specify non-compliant features	NA
	Terms and Conditions	<u>USD2,862mm Floating Rate (Perpetual)</u>

		<u>5.25% nachr. Anleihe</u>
1	Issuer	HSBC Trinkaus & Burkhardt AG
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	DE000A0AMEY5
3	Governing law(s) of the instrument	German Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 3.2
9	Nominal amount of instrument (Currency in million)	EUR 5.0
9a	Issue price	99.33
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	09 February 2004
12	Perpetual or dated	Dated
13	Original maturity date	18 February 2019
14	Issuer call subject to prior supervisory approval	No
15	Optional call date, contingent call dates and redemption amount	NA
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	Fixed
18	Coupon rate and any related index	5.25%
19	Existence of a dividend stopper	No
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	No
31	If write-down, write-down trigger(s)	NA
32	If write-down, full or partial	NA
33	If write-down, permanent or temporary	NA
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	Without Non- Viability Loss Absorption at Group level
	Terms and Conditions	HSBC Trinkaus & Burkhardt AG EUR5m (Due 2019)

		<u>5.18% Schuldscheindarlehen 2016</u>
1	Issuer	HSBC Trinkaus & Burkhardt AG
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	Private Placement
3	Governing law(s) of the instrument	German Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 2.4
9	Nominal amount of instrument (Currency in million)	EUR 10.0
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	08 July 2004
12	Perpetual or dated	Dated
13	Original maturity date	13 July 2016
14	Issuer call subject to prior supervisory approval	No
15	Optional call date, contingent call dates and redemption amount	NA
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	Fixed
18	Coupon rate and any related index	5.18%
19	Existence of a dividend stopper	No Partially discretionary If remaining maturity is > 2 years: - No interest shall be paid if core capital ratio does not fulfil the regulatory minimum requirement If remaining maturity is < 2 years: - No interest shall be paid if total capital ratio does not fulfil the regulatory minimum requirement
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	No
31	If write-down, write-down trigger(s)	NA
32	If write-down, full or partial	NA
33	If write-down, permanent or temporary	NA
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	Without Non- Viability Loss Absorption at Group level
	Terms and Conditions	HSBC Trinkaus & Burkhardt AG Subordinated

		<u>4.31 % Schuldscheindarlehen 2016</u>
1	Issuer	HSBC Trinkaus & Burkhardt AG
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	Private Placement
3	Governing law(s) of the instrument	German Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 3.0
9	Nominal amount of instrument (Currency in million)	EUR 10.2
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	13 November 2006
12	Perpetual or dated	Dated
13	Original maturity date	16 November 2016
14	Issuer call subject to prior supervisory approval	No
15	Optional call date, contingent call dates and redemption amount	NA
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	Fixed
18	Coupon rate and any related index	4.31%
19	Existence of a dividend stopper	No Partially discretionary If remaining maturity is > 2 years: - No interest shall be paid if core capital ratio does not fulfil the regulatory minimum requirement If remaining maturity is < 2 years: - No interest shall be paid if total capital ratio does not fulfil the regulatory minimum requirement
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	No
31	If write-down, write-down trigger(s)	NA
32	If write-down, full or partial	NA
33	If write-down, permanent or temporary	NA
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	Without Non- Viability Loss Absorption at Group level
	Terms and Conditions	HSBC Trinkaus & Burkhardt AG Subordinated

		<u>5.29% Schuldscheindarlehen 2017</u>
1	Issuer	HSBC Trinkaus & Burkhardt AG
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	Private Placement
3	Governing law(s) of the instrument	German Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 3.8
9	Nominal amount of instrument (Currency in million)	EUR 10.0
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	14 June 2007
12	Perpetual or dated	Dated
13	Original maturity date	19 June 2017
14	Issuer call subject to prior supervisory approval	No
15	Optional call date, contingent call dates and redemption amount	NA
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	Fixed
18	Coupon rate and any related index	5.29%
19	Existence of a dividend stopper	No Partially discretionary If remaining maturity is > 2 years: - No interest shall be paid if core capital ratio does not fulfil the regulatory minimum requirement If remaining maturity is < 2 years: - No interest shall be paid if total capital ratio does not fulfil the regulatory minimum requirement
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	No
31	If write-down, write-down trigger(s)	NA
32	If write-down, full or partial	NA
33	If write-down, permanent or temporary	NA
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	Without Non- Viability Loss Absorption at Group level
	Terms and Conditions	HSBC Trinkaus & Burkhardt AG Subordinated

		<u>5.33% Schuldscheindarlehen 2017</u>
1	Issuer	HSBC Trinkaus & Burkhardt AG
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	Private Placement
3	Governing law(s) of the instrument	German Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 7.7
9	Nominal amount of instrument (Currency in million)	EUR 20.0
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	19 June 2007
12	Perpetual or dated	Dated
13	Original maturity date	19 June 2017
14	Issuer call subject to prior supervisory approval	No
15	Optional call date, contingent call dates and redemption amount	NA
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	Fixed
18	Coupon rate and any related index	5.33%
19	Existence of a dividend stopper	No Partially discretionary If remaining maturity is > 2 years: - No interest shall be paid if core capital ratio does not fulfil the regulatory minimum requirement If remaining maturity is < 2 years: - No interest shall be paid if total capital ratio does not fulfil the regulatory minimum requirement
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	No
31	If write-down, write-down trigger(s)	NA
32	If write-down, full or partial	NA
33	If write-down, permanent or temporary	NA
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	Without Non- Viability Loss Absorption at Group level
	Terms and Conditions	HSBC Trinkaus & Burkhardt AG Subordinated

		<u>4.36% Schuldscheindarlehen 2018</u>
1	Issuer	HSBC Trinkaus & Burkhardt AG
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	Private Placement
3	Governing law(s) of the instrument	German Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 6.0
9	Nominal amount of instrument (Currency in million)	EUR 10.0
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	13 November 2006
12	Perpetual or dated	Dated
13	Original maturity date	16 November 2018
14	Issuer call subject to prior supervisory approval	No
15	Optional call date, contingent call dates and redemption amount	NA
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	Fixed
18	Coupon rate and any related index	4.36%
19	Existence of a dividend stopper	No Partially discretionary If remaining maturity is > 2 years: - No interest shall be paid if core capital ratio does not fulfil the regulatory minimum requirement If remaining maturity is < 2 years: - No interest shall be paid if total capital ratio does not fulfil the regulatory minimum requirement
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	No
31	If write-down, write-down trigger(s)	NA
32	If write-down, full or partial	NA
33	If write-down, permanent or temporary	NA
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	Without Non- Viability Loss Absorption at Group level
	Terms and Conditions	HSBC Trinkaus & Burkhardt AG Subordinated

		<u>4.42% Schuldscheindarlehen 2018</u>
1	Issuer	HSBC Trinkaus & Burkhardt AG
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	Private Placement
3	Governing law(s) of the instrument	German Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 3.0
9	Nominal amount of instrument (Currency in million)	EUR 5.0
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	17 November 2006
12	Perpetual or dated	Dated
13	Original maturity date	22 November 2018
14	Issuer call subject to prior supervisory approval	No
15	Optional call date, contingent call dates and redemption amount	NA
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	Fixed
18	Coupon rate and any related index	4.42%
19	Existence of a dividend stopper	No Partially discretionary If remaining maturity is > 2 years: - No interest shall be paid if core capital ratio does not fulfil the regulatory minimum requirement If remaining maturity is < 2 years: - No interest shall be paid if total capital ratio does not fulfil the regulatory minimum requirement
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	No
31	If write-down, write-down trigger(s)	NA
32	If write-down, full or partial	NA
33	If write-down, permanent or temporary	NA
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	Without Non- Viability Loss Absorption at Group level
	Terms and Conditions	HSBC Trinkaus & Burkhardt AG Subordinated

		<u>5.36% Schuldscheindarlehen 2019</u>
1	Issuer	HSBC Trinkaus & Burkhardt AG
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	Private Placement
3	Governing law(s) of the instrument	German Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 3.2
9	Nominal amount of instrument (Currency in million)	EUR 5.0
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	09 February 2004
12	Perpetual or dated	Dated
13	Original maturity date	12 February 2019
14	Issuer call subject to prior supervisory approval	No
15	Optional call date, contingent call dates and redemption amount	NA
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	Fixed
18	Coupon rate and any related index	5.36%
19	Existence of a dividend stopper	No Partially discretionary If remaining maturity is > 2 years: - No interest shall be paid if core capital ratio does not fulfil the regulatory minimum requirement If remaining maturity is < 2 years: - No interest shall be paid if total capital ratio does not fulfil the regulatory minimum requirement
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	No
31	If write-down, write-down trigger(s)	NA
32	If write-down, full or partial	NA
33	If write-down, permanent or temporary	NA
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	Without Non- Viability Loss Absorption at Group level
	Terms and Conditions	HSBC Trinkaus & Burkhardt AG Subordinated

		<u>5.35% Schuldscheindarlehen 2019</u>
1	Issuer	HSBC Trinkaus & Burkhardt AG
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	Private Placement
3	Governing law(s) of the instrument	German Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 3.2
9	Nominal amount of instrument (Currency in million)	EUR 5.0
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	09 February 2004
12	Perpetual or dated	Dated
13	Original maturity date	25 February 2019
14	Issuer call subject to prior supervisory approval	No
15	Optional call date, contingent call dates and redemption amount	NA
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	Fixed
18	Coupon rate and any related index	5.35%
19	Existence of a dividend stopper	No Partially discretionary If remaining maturity is > 2 years: - No interest shall be paid if core capital ratio does not fulfil the regulatory minimum requirement If remaining maturity is < 2 years: - No interest shall be paid if total capital ratio does not fulfil the regulatory minimum requirement
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	No
31	If write-down, write-down trigger(s)	NA
32	If write-down, full or partial	NA
33	If write-down, permanent or temporary	NA
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	Without Non- Viability Loss Absorption at Group level
	Terms and Conditions	HSBC Trinkaus & Burkhardt AG Subordinated

		<u>5.43% Schuldscheindarlehen 2019</u>
1	Issuer	HSBC Trinkaus & Burkhardt AG
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	Private Placement
3	Governing law(s) of the instrument	German Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 3.2
9	Nominal amount of instrument (Currency in million)	EUR 5.0
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	06 February 2004
12	Perpetual or dated	Dated
13	Original maturity date	25 February 2019
14	Issuer call subject to prior supervisory approval	No
15	Optional call date, contingent call dates and redemption amount	NA
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	Fixed
18	Coupon rate and any related index	5.43%
19	Existence of a dividend stopper	No Partially discretionary If remaining maturity is > 2 years: - No interest shall be paid if core capital ratio does not fulfil the regulatory minimum requirement If remaining maturity is < 2 years: - No interest shall be paid if total capital ratio does not fulfil the regulatory minimum requirement
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	No
31	If write-down, write-down trigger(s)	NA
32	If write-down, full or partial	NA
33	If write-down, permanent or temporary	NA
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	Without Non- Viability Loss Absorption at Group level
	Terms and Conditions	HSBC Trinkaus & Burkhardt AG Subordinated

		<u>5.35% Schuldscheindarlehen 2019</u>
1	Issuer	HSBC Trinkaus & Burkhardt AG
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	Private Placement
3	Governing law(s) of the instrument	German Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 3.2
9	Nominal amount of instrument (Currency in million)	EUR 5.0
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	06 February 2004
12	Perpetual or dated	Dated
13	Original maturity date	25 February 2019
14	Issuer call subject to prior supervisory approval	No
15	Optional call date, contingent call dates and redemption amount	NA
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	Fixed
18	Coupon rate and any related index	5.35%
19	Existence of a dividend stopper	No Partially discretionary If remaining maturity is > 2 years: - No interest shall be paid if core capital ratio does not fulfil the regulatory minimum requirement If remaining maturity is < 2 years: - No interest shall be paid if total capital ratio does not fulfil the regulatory minimum requirement
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	No
31	If write-down, write-down trigger(s)	NA
32	If write-down, full or partial	NA
33	If write-down, permanent or temporary	NA
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	Without Non- Viability Loss Absorption at Group level
	Terms and Conditions	HSBC Trinkaus & Burkhardt AG Subordinated

		<u>5.36% Schuldscheindarlehen 2019</u>
1	Issuer	HSBC Trinkaus & Burkhardt AG
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	Private Placement
3	Governing law(s) of the instrument	German Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 2.0
9	Nominal amount of instrument (Currency in million)	EUR 3.0
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	22 April 2004
12	Perpetual or dated	Dated
13	Original maturity date	26 April 2019
14	Issuer call subject to prior supervisory approval	No
15	Optional call date, contingent call dates and redemption amount	NA
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	Fixed
18	Coupon rate and any related index	5.36%
19	Existence of a dividend stopper	No Partially discretionary If remaining maturity is > 2 years: - No interest shall be paid if core capital ratio does not fulfil the regulatory minimum requirement If remaining maturity is < 2 years: - No interest shall be paid if total capital ratio does not fulfil the regulatory minimum requirement
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	No
31	If write-down, write-down trigger(s)	NA
32	If write-down, full or partial	NA
33	If write-down, permanent or temporary	NA
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	Without Non- Viability Loss Absorption at Group level
	Terms and Conditions	HSBC Trinkaus & Burkhardt AG Subordinated

		<u>4.1% Schuldscheindarlehen 2020</u>
1	Issuer	HSBC Trinkaus & Burkhardt AG
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	Private Placement
3	Governing law(s) of the instrument	German Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 15.6
9	Nominal amount of instrument (Currency in million)	EUR 20.0
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	01 June 2005
12	Perpetual or dated	Dated
13	Original maturity date	22 June 2020
14	Issuer call subject to prior supervisory approval	No
15	Optional call date, contingent call dates and redemption amount	NA
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	Fixed
18	Coupon rate and any related index	4.10%
19	Existence of a dividend stopper	No Partially discretionary If remaining maturity is > 2 years: - No interest shall be paid if core capital ratio does not fulfil the regulatory minimum requirement If remaining maturity is < 2 years: - No interest shall be paid if total capital ratio does not fulfil the regulatory minimum requirement
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	No
31	If write-down, write-down trigger(s)	NA
32	If write-down, full or partial	NA
33	If write-down, permanent or temporary	NA
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	Without Non- Viability Loss Absorption at Group level
	Terms and Conditions	HSBC Trinkaus & Burkhardt AG Subordinated

		<u>4.77% Schuldscheindarlehen 2021</u>
1	Issuer	HSBC Trinkaus & Burkhardt AG
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	Private Placement
3	Governing law(s) of the instrument	German Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 23.4
9	Nominal amount of instrument (Currency in million)	EUR 30.0
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	04 May 2006
12	Perpetual or dated	Dated
13	Original maturity date	10 May 2021
14	Issuer call subject to prior supervisory approval	No
15	Optional call date, contingent call dates and redemption amount	NA
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	Fixed
18	Coupon rate and any related index	4.77%
19	Existence of a dividend stopper	No Partially discretionary If remaining maturity is > 2 years: - No interest shall be paid if core capital ratio does not fulfil the regulatory minimum requirement If remaining maturity is < 2 years: - No interest shall be paid if total capital ratio does not fulfil the regulatory minimum requirement
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	No
31	If write-down, write-down trigger(s)	NA
32	If write-down, full or partial	NA
33	If write-down, permanent or temporary	NA
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	Without Non- Viability Loss Absorption at Group level
	Terms and Conditions	HSBC Trinkaus & Burkhardt AG Subordinated

		<u>4.50% Schuldscheindarlehen 2021</u>
1	Issuer	HSBC Trinkaus & Burkhardt AG
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	Private Placement
3	Governing law(s) of the instrument	German Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 7.8
9	Nominal amount of instrument (Currency in million)	EUR 10.0
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	02 October 2006
12	Perpetual or dated	Dated
13	Original maturity date	11 October 2021
14	Issuer call subject to prior supervisory approval	No
15	Optional call date, contingent call dates and redemption amount	NA
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	Fixed
18	Coupon rate and any related index	4.50%
19	Existence of a dividend stopper	No Partially discretionary If remaining maturity is > 2 years: - No interest shall be paid if core capital ratio does not fulfil the regulatory minimum requirement If remaining maturity is < 2 years: - No interest shall be paid if total capital ratio does not fulfil the regulatory minimum requirement
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	No
31	If write-down, write-down trigger(s)	NA
32	If write-down, full or partial	NA
33	If write-down, permanent or temporary	NA
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	Without Non- Viability Loss Absorption at Group level
	Terms and Conditions	HSBC Trinkaus & Burkhardt AG Subordinated

		<u>5.5% Schuldscheindarlehen 2022</u>
1	Issuer	HSBC Trinkaus & Burkhardt AG
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	Private Placement
3	Governing law(s) of the instrument	German Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 7.8
9	Nominal amount of instrument (Currency in million)	EUR 10.0
9a	Issue price	88.24
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	23 May 2002
12	Perpetual or dated	Dated
13	Original maturity date	27 June 2022
14	Issuer call subject to prior supervisory approval	No
15	Optional call date, contingent call dates and redemption amount	NA
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	Fixed
18	Coupon rate and any related index	5.50%
19	Existence of a dividend stopper	No Partially discretionary If remaining maturity is > 2 years: - No interest shall be paid if core capital ratio does not fulfil the regulatory minimum requirement If remaining maturity is < 2 years: - No interest shall be paid if total capital ratio does not fulfil the regulatory minimum requirement
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	No
31	If write-down, write-down trigger(s)	NA
32	If write-down, full or partial	NA
33	If write-down, permanent or temporary	NA
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	Without Non- Viability Loss Absorption at Group level
	Terms and Conditions	HSBC Trinkaus & Burkhardt AG Subordinated

		<u>5.5% Schuldscheindarlehen 2023</u>
1	Issuer	HSBC Trinkaus & Burkhardt AG
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	Private Placement
3	Governing law(s) of the instrument	German Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 7.8
9	Nominal amount of instrument (Currency in million)	EUR 10.0
9a	Issue price	87.87
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	23 May 2002
12	Perpetual or dated	Dated
13	Original maturity date	27 June 2023
14	Issuer call subject to prior supervisory approval	No
15	Optional call date, contingent call dates and redemption amount	NA
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	Fixed
18	Coupon rate and any related index	5.50%
19	Existence of a dividend stopper	No Partially discretionary If remaining maturity is > 2 years: - No interest shall be paid if core capital ratio does not fulfil the regulatory minimum requirement If remaining maturity is < 2 years: - No interest shall be paid if total capital ratio does not fulfil the regulatory minimum requirement
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	No
31	If write-down, write-down trigger(s)	NA
32	If write-down, full or partial	NA
33	If write-down, permanent or temporary	NA
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	Without Non- Viability Loss Absorption at Group level
	Terms and Conditions	HSBC Trinkaus & Burkhardt AG Subordinated

		<u>4.21% Schuldscheindarlehen 2025</u>
1	Issuer	HSBC Trinkaus & Burkhardt AG
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	Private Placement
3	Governing law(s) of the instrument	German Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 7.8
9	Nominal amount of instrument (Currency in million)	EUR 10.0
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	06 July 2005
12	Perpetual or dated	Dated
13	Original maturity date	07 July 2025
14	Issuer call subject to prior supervisory approval	No
15	Optional call date, contingent call dates and redemption amount	NA
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	Fixed
18	Coupon rate and any related index	4.21%
19	Existence of a dividend stopper	No Partially discretionary If remaining maturity is > 2 years: - No interest shall be paid if core capital ratio does not fulfil the regulatory minimum requirement If remaining maturity is < 2 years: - No interest shall be paid if total capital ratio does not fulfil the regulatory minimum requirement
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	No
31	If write-down, write-down trigger(s)	NA
32	If write-down, full or partial	NA
33	If write-down, permanent or temporary	NA
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	Without Non- Viability Loss Absorption at Group level
	Terms and Conditions	HSBC Trinkaus & Burkhardt AG Subordinated

		<u>4.21% Schuldscheindarlehen 2025</u>
1	Issuer	HSBC Trinkaus & Burkhardt AG
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	Private Placement
3	Governing law(s) of the instrument	German Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 3.9
9	Nominal amount of instrument (Currency in million)	EUR 5.0
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	06 July 2005
12	Perpetual or dated	Dated
13	Original maturity date	08 July 2025
14	Issuer call subject to prior supervisory approval	No
15	Optional call date, contingent call dates and redemption amount	NA
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	Fixed
18	Coupon rate and any related index	4.21%
19	Existence of a dividend stopper	No Partially discretionary If remaining maturity is > 2 years: - No interest shall be paid if core capital ratio does not fulfil the regulatory minimum requirement If remaining maturity is < 2 years: - No interest shall be paid if total capital ratio does not fulfil the regulatory minimum requirement
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	No
31	If write-down, write-down trigger(s)	NA
32	If write-down, full or partial	NA
33	If write-down, permanent or temporary	NA
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	Without Non- Viability Loss Absorption at Group level
	Terms and Conditions	HSBC Trinkaus & Burkhardt AG Subordinated

		<u>5.5% Schuldscheindarlehen 2028</u>
1	Issuer	HSBC Trinkaus & Burkhardt AG
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	Private Placement
3	Governing law(s) of the instrument	German Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 7.8
9	Nominal amount of instrument (Currency in million)	EUR 10.0
9a	Issue price	86.53
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	23 May 2002
12	Perpetual or dated	Dated
13	Original maturity date	27 June 2028
14	Issuer call subject to prior supervisory approval	No
15	Optional call date, contingent call dates and redemption amount	NA
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	Fixed
18	Coupon rate and any related index	5.50%
19	Existence of a dividend stopper	No Partially discretionary If remaining maturity is > 2 years: - No interest shall be paid if core capital ratio does not fulfil the regulatory minimum requirement If remaining maturity is < 2 years: - No interest shall be paid if total capital ratio does not fulfil the regulatory minimum requirement
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	No
31	If write-down, write-down trigger(s)	NA
32	If write-down, full or partial	NA
33	If write-down, permanent or temporary	NA
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	Without Non- Viability Loss Absorption at Group level
	Terms and Conditions	HSBC Trinkaus & Burkhardt AG Subordinated

	<u>Namensgenussschein</u>
1 Issuer	HSBC Trinkaus & Burkhardt AG
2 Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	XF0004249144
3 Governing law(s) of the instrument	German Law
4 Transitional CRR rules	Tier 2
5 Post-transitional CRR rules	Ineligible
6 Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Consolidated
7 Instrument type (types to be specified by each jurisdiction)	Tier 2
8 Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 1.9
9 Nominal amount of instrument (Currency in million)	EUR 6.0
9a Issue price	100
9b Redemption price	100
10 Accounting classification	Liability - amortised cost
11 Original date of issuance	22 September 2006
12 Perpetual or dated	Dated
13 Original maturity date	31 December 2016
14 Issuer call subject to prior supervisory approval	Yes
15 Optional call date, contingent call dates and redemption amount	Tax and Regulatory event / Par
16 Subsequent call dates, if applicable	NA
17 Fixed or floating dividend/coupon	Fixed
18 Coupon rate and any related index	4.77%
19 Existence of a dividend stopper	No Partially discretionary If remaining maturity is > 2 years: - No interest shall be paid if core capital ratio does not fulfil the regulatory minimum requirement If remaining maturity is < 2 years: - No interest shall be paid if total capital ratio does not fulfil the regulatory minimum requirement
20 a Fully discretionary, partially discretionary or mandatory (in terms of timing)	
20 b Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21 Existence of step up or other incentive to redeem	No
22 Noncumulative or cumulative	Cumulative
23 Convertible or non-convertible	Non-convertible
24 If convertible, conversion trigger (s)	NA
25 If convertible, fully or partially	NA
26 If convertible, conversion rate	NA
27 If convertible, mandatory or optional conversion	NA
28 If convertible, specify instrument type convertible into	NA
29 If convertible, specify issuer of instrument it converts into	NA
30 Write-down features	Yes
31 If write-down, write-down trigger(s)	Triggered by a P&L loss under German GAAP.
32 If write-down, full or partial	Partial
33 If write-down, permanent or temporary	Temporary
34 If temporary write-down, description of write-up mechanism	Accumulated profits used for write-up
35 Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors
36 Non-compliant transitioned features	Yes
37 If yes, specify non-compliant features	Without Non- Viability Loss Absorption at Group level
Terms and Conditions	HSBC Trinkaus & Burkhardt AG Subordinated

		<u>Namensgenussschein</u>
1	Issuer	HSBC Trinkaus & Burkhardt AG
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	XF0004249151
3	Governing law(s) of the instrument	German Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 1.6
9	Nominal amount of instrument (Currency in million)	EUR 5.0
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	22 September 2006
12	Perpetual or dated	Dated
13	Original maturity date	31 December 2016
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	Tax and Regulatory event / Par
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	Fixed
18	Coupon rate and any related index	4.78%
19	Existence of a dividend stopper	No Partially discretionary If remaining maturity is > 2 years: - No interest shall be paid if core capital ratio does not fulfil the regulatory minimum requirement If remaining maturity is < 2 years: - No interest shall be paid if total capital ratio does not fulfil the regulatory minimum requirement
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	Yes
31	If write-down, write-down trigger(s)	Triggered by a P&L loss under German GAAP.
32	If write-down, full or partial	Partial
33	If write-down, permanent or temporary	Temporary
34	If temporary write-down, description of write-up mechanism	Accumulated profits used for write-up
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	Without Non- Viability Loss Absorption at Group level
	Terms and Conditions	HSBC Trinkaus & Burkhardt AG Subordinated

		<u>Namensgenussschein</u>
1	Issuer	HSBC Trinkaus & Burkhardt AG
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	XF0004249136
3	Governing law(s) of the instrument	German Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 28.8
9	Nominal amount of instrument (Currency in million)	EUR 37.0
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	22 September 2006
12	Perpetual or dated	Dated
13	Original maturity date	31 December 2020
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	Tax and Regulatory event / Par
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	Fixed
18	Coupon rate and any related index	4.91%
19	Existence of a dividend stopper	No Partially discretionary If remaining maturity is > 2 years: - No interest shall be paid if core capital ratio does not fulfil the regulatory minimum requirement If remaining maturity is < 2 years: - No interest shall be paid if total capital ratio does not fulfil the regulatory minimum requirement
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	Yes
31	If write-down, write-down trigger(s)	Triggered by a P&L loss under German GAAP.
32	If write-down, full or partial	Partial
33	If write-down, permanent or temporary	Temporary
34	If temporary write-down, description of write-up mechanism	Accumulated profits used for write-up
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	Without Non- Viability Loss Absorption at Group level
	Terms and Conditions	HSBC Trinkaus & Burkhardt AG Subordinated

		<u>Namensgenussschein</u>
1	Issuer	HSBC Trinkaus & Burkhardt AG
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	XF0004249177
3	Governing law(s) of the instrument	German Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 40.5
9	Nominal amount of instrument (Currency in million)	EUR 52.0
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	25 September 2006
12	Perpetual or dated	Dated
13	Original maturity date	31 December 2020
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	Tax and Regulatory event / Par
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	Fixed
18	Coupon rate and any related index	4.89%
19	Existence of a dividend stopper	No Partially discretionary If remaining maturity is > 2 years: - No interest shall be paid if core capital ratio does not fulfil the regulatory minimum requirement If remaining maturity is < 2 years: - No interest shall be paid if total capital ratio does not fulfil the regulatory minimum requirement
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	Yes
31	If write-down, write-down trigger(s)	Triggered by a P&L loss under German GAAP.
32	If write-down, full or partial	Partial
33	If write-down, permanent or temporary	Temporary
34	If temporary write-down, description of write-up mechanism	Accumulated profits used for write-up
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	Without Non- Viability Loss Absorption at Group level
	Terms and Conditions	HSBC Trinkaus & Burkhardt AG Subordinated

		<u>EUR16m, TSDI, TMO-0.25%, Perpetual</u>
1	Issuer	HSBC France
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	FR0000585333
3	Governing law(s) of the instrument	French Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 12.6
9	Nominal amount of instrument (Currency in million)	EUR 16.0
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	NA
16	Subsequent call dates, if applicable	NA
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
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	No
31	If write-down, write-down trigger(s)	NA
32	If write-down, full or partial	NA
33	If write-down, permanent or temporary	NA
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to all other Tier 2 Capital instruments
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	Without Non- Viability Loss Absorption at Group level
	Terms and Conditions	HSBC France EUR16m TSDI TMO 0.25% Perpetual

		<u>EUR15m, TSR, equity linked</u>
1	Issuer	HSBC France
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	Private placement
3	Governing law(s) of the instrument	French Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 2.3
9	Nominal amount of instrument (Currency in million)	EUR 15.0
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - fair value option
11	Original date of issuance	15 December 2000
12	Perpetual or dated	Dated
13	Original maturity date	15 December 2015
14	Issuer call subject to prior supervisory approval	No
15	Optional call date, contingent call dates and redemption amount	NA
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	Floating
18	Coupon rate and any related index	3mth Euribor + 0.40%
19	Existence of a dividend stopper	No
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	No
31	If write-down, write-down trigger(s)	NA
32	If write-down, full or partial	NA
33	If write-down, permanent or temporary	NA
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	Without Non- Viability Loss Absorption at Group level
	Terms and Conditions	HSBC France EUR15m TSR Equity Linked

		<u>EUR25m 5.9% Subordinated Bonds</u>
1	Issuer	HSBC Bank Malta
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	MT0000031238
3	Governing law(s) of the instrument	Maltese Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 17.6
9	Nominal amount of instrument (Currency in million)	EUR 30.0
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	07 October 2008
12	Perpetual or dated	Dated
13	Original maturity date	07 October 2018
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	Tax and Regulatory event / Par
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	Fixed
18	Coupon rate and any related index	5.90%
19	Existence of a dividend stopper	No
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	No
31	If write-down, write-down trigger(s)	NA
32	If write-down, full or partial	NA
33	If write-down, permanent or temporary	NA
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	Without Non- Viability Loss Absorption at Group level
	Terms and Conditions	<u>HSBC Bank Malta 5.9% Subordinated (Due in 2018)</u>

		<u>Subordinated Floating Rate Loan 2015</u>
1	Issuer	HSBC Private Bank (UK) Limited
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	NA
3	Governing law(s) of the instrument	English Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 2.7
9	Nominal amount of instrument (Currency in million)	GBP 15.0
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	30 November 2005
12	Perpetual or dated	Dated
13	Original maturity date	30 November 2015
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	30 November 2010 - Redemption at Par
16	Subsequent call dates, if applicable	On any semi-annual interest payment date after 30 November 2010
17	Fixed or floating dividend/coupon	Floating
18	Coupon rate and any related index	6 month GBP LIBOR + 0.45%
19	Existence of a dividend stopper	No
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	No
31	If write-down, write-down trigger(s)	NA
32	If write-down, full or partial	NA
33	If write-down, permanent or temporary	NA
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to senior creditors
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	Without Non- Viability Loss Absorption at Group level
	Terms and Conditions	<u>HSBC Private Bank GBP15m Subordinated (Due in 2015)</u>

		<u>Subordinated Floating Rate Loan 2016</u>
1	Issuer	HSBC Private Bank (UK) Limited
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	NA
3	Governing law(s) of the instrument	English Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 9.7
9	Nominal amount of instrument (Currency in million)	GBP 35.0
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	22 May 2006
12	Perpetual or dated	Dated
13	Original maturity date	22 May 2016
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	22 May 2011 - Redemption at Par
16	Subsequent call dates, if applicable	On any semi-annual interest payment date after 22 May 2011
17	Fixed or floating dividend/coupon	Floating
18	Coupon rate and any related index	6 month GBP LIBOR + 0.45%
19	Existence of a dividend stopper	No
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	No
31	If write-down, write-down trigger(s)	NA
32	If write-down, full or partial	NA
33	If write-down, permanent or temporary	NA
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to senior creditors
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	Without Non- Viability Loss Absorption at Group level
	Terms and Conditions	<u>HSBC Private Bank GBP35m Subordinated (Due in 2016)</u>

		<u>Subordinated Floating Rate Loan 2016</u>
1	Issuer	HSBC Private Bank (UK) Limited
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	NA
3	Governing law(s) of the instrument	English Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 7.1
9	Nominal amount of instrument (Currency in million)	USD 30.0
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	30 October 2006
12	Perpetual or dated	Dated
13	Original maturity date	30 October 2016
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	30 October 2011 - Redemption at Par
16	Subsequent call dates, if applicable	On any semi-annual interest payment date after 30 October 2011
17	Fixed or floating dividend/coupon	Floating
18	Coupon rate and any related index	6 month USD LIBOR + 0.45%
19	Existence of a dividend stopper	No
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	No
31	If write-down, write-down trigger(s)	NA
32	If write-down, full or partial	NA
33	If write-down, permanent or temporary	NA
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to senior creditors
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	Without Non- Viability Loss Absorption at Group level
	Terms and Conditions	HSBC Private Bank USD30m Subordinated (Due in 2016)

		<u>Subordinated Floating Rate Loan 2018</u>
1	Issuer	HSBC Private Bank (UK) Limited
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	NA
3	Governing law(s) of the instrument	English Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 16.3
9	Nominal amount of instrument (Currency in million)	USD 40.0
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	06 March 2008
12	Perpetual or dated	Dated
13	Original maturity date	06 March 2018
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	06 March 2013 - Redemption at Par
16	Subsequent call dates, if applicable	On any semi-annual interest payment date after 06 March 2013
17	Fixed or floating dividend/coupon	Floating
18	Coupon rate and any related index	6 month USD LIBOR + 1.50%
19	Existence of a dividend stopper	No
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	No
31	If write-down, write-down trigger(s)	NA
32	If write-down, full or partial	NA
33	If write-down, permanent or temporary	NA
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to senior creditors
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	Without Non- Viability Loss Absorption at Group level
	Terms and Conditions	<u>HSBC Private Bank USD40m Subordinated (Due in 2018)</u>

		<u>Subordinated Floating Rate Loan 2021</u>
1	Issuer	Marks and Spencer Financial Services plc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	NA
3	Governing law(s) of the instrument	English Law
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo / (sub-) consolidated/ solo & (sub-) consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	GBP 94.0
9	Nominal amount of instrument (Currency in million)	GBP 94.0
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	07 November 2011
12	Perpetual or dated	Dated
13	Original maturity date	10 November 2021
14	Issuer call subject to prior supervisory approval	No
15	Optional call date, contingent call dates and redemption amount	NA
16	Subsequent call dates, if applicable	NA
17	Fixed or floating dividend/coupon	Floating
18	Coupon rate and any related index	3 month GBP LIBOR + 3.65%
19	Existence of a dividend stopper	No
20 a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory
20 b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	NA
25	If convertible, fully or partially	NA
26	If convertible, conversion rate	NA
27	If convertible, mandatory or optional conversion	NA
28	If convertible, specify instrument type convertible into	NA
29	If convertible, specify issuer of instrument it converts into	NA
30	Write-down features	No
31	If write-down, write-down trigger(s)	NA
32	If write-down, full or partial	NA
33	If write-down, permanent or temporary	NA
34	If temporary write-down, description of write-up mechanism	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to senior creditors
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	Without Non- Viability Loss Absorption at Group level
	Terms and Conditions	Marks & Spencer GBP94m Floating (Due in 2021)