

## PRICING SUPPLEMENT

Pricing Supplement dated 18 September 2020

### HSBC Bank plc

*(a company incorporated in England with registered number 14259; the liability of its members is limited)*

#### Programme for the issue of Notes and Warrants

#### Issue of USD 3,000,000 Variable Coupon Automatic Early Redemption Reverse Convertible Notes due September 2024 linked to a Basket of Securities

### PART A - CONTRACTUAL TERMS

This document constitutes the pricing supplement (the “**Pricing Supplement**”) relating to the issue of the Tranche of Notes described herein for the purposes of listing on the Official List of the Irish Stock Exchange plc trading as Euronext Dublin (“**Euronext Dublin**”) and must be read in conjunction with the offering memorandum dated 3 June 2020 as supplemented from time to time (the “**Offering Memorandum**”) which, together with this Pricing Supplement, constitute listing particulars for the purposes of listing on the Global Exchange Market. Terms used herein shall be deemed to be defined as such for the purposes of the terms and conditions of the Notes including the Terms and Conditions of the Equity Linked Notes, and Index Linked Notes (the “**Conditions**”) set forth in the Offering Memorandum. The Alternative Note General Conditions do not apply.

Full information on the Issuer and the offer of the Notes is only available on the basis of the combination of this Pricing Supplement and the Offering Memorandum. The Offering Memorandum is available for viewing at *HSBC Bank plc, 8 Canada Square, London E14 5HQ, United Kingdom* and [www.hsbc.com](http://www.hsbc.com) (please follow the links to 'Investors', 'Fixed income investors', 'Issuance programmes') and copies may be obtained from HSBC Bank plc, 8 Canada Square, London E14 5HQ, United Kingdom.

**The Offering Memorandum does not comprise (i) a prospectus for the purposes of Part VI of the Financial Services and Markets Act 2000 (as amended) or (ii) a base prospectus for the purposes of Regulation (EU) 2017/1129 (as amended, the “Prospectus Regulation”). The Offering Memorandum has been prepared solely with regard to Notes that are not to be admitted to listing or trading on any regulated market for the purposes of Directive 2014/65/EU (as amended) and not to be offered to the public in the European Economic Area or in the United Kingdom (other than pursuant to one or more of the exemptions set out in the Prospectus Regulation).**

**It is advisable that investors considering acquiring any Notes understand the risks of transactions involving the Notes and it is advisable that they reach an investment decision after carefully considering, with their financial, legal, regulatory, tax, accounting and other advisers, the suitability of the Notes in light of their particular circumstances (including without limitation their own financial circumstances and investment objectives and the impact the Notes will have on their overall investment portfolio) and the information contained in the Offering Memorandum and this Pricing Supplement. Investors should consider carefully the risk factors set forth under “Risk Factors” in the Offering Memorandum.**

- |    |                        |               |
|----|------------------------|---------------|
| 1. | <b>Issuer:</b>         | HSBC Bank plc |
| 2. | <b>Tranche Number:</b> | 1             |

3. **Currency:**
- (i) Settlement Currency: United States Dollar (USD)
- (ii) Denomination Currency: USD
4. **Aggregate Principal Amount of Notes:**
- (a) Series: USD 3,000,000
- (b) Tranche: USD 3,000,000
5. **Issue Price:** 100 per cent of the Aggregate Principal Amount
6. (i) Denomination(s): USD 1,000  
(*Condition 2*)
- (ii) Calculation Amount: The Denomination
- (iii) Aggregate Outstanding Nominal Amount Rounding: Not applicable
7. (i) Issue Date: 21 September 2020
- (ii) Interest Commencement Date: Issue Date
- (iii) Trade Date: 14 September 2020
8. **Maturity Date:** 23 September 2024, adjusted in accordance with the  
(*Condition 7(a)*) Following Business Day Convention and subject to early redemption on an Automatic Early Redemption Date (see paragraph 35 below)
9. **Change of Interest Basis or Redemption basis:** In certain circumstances, the Notes will be redeemed by delivery of Securities. See paragraph 17(ii) below

**PROVISIONS RELATING TO INTEREST (IF ANY) PAYABLE**

10. **Fixed Rate Note Provisions:** Not Applicable  
(*Condition 4*)
11. **Floating Rate Note provisions:** Not applicable  
(*Condition 5*)
12. **Zero Coupon Note provisions:** Not applicable  
(*Condition 6*)
13. **Equity/Index-Linked Interest Note/ other variable-linked interest Note provisions** Applicable
- (i) Index/Formula/other variable: The Basket of Securities as defined in paragraph 29(i) below.

- (ii) Provisions for determining interest where calculated by reference to Equity/ Index and/or formula and/or other variable; Unless the Notes have been previously redeemed, or purchased and cancelled in accordance with the Conditions:

(a) if the Calculation Agent determines that, on a Variable Coupon Payment Date<sub>j</sub> (as set out in Annex 2 below), WO<sub>j</sub> is greater than or equal to 75.0000 percent., the Variable Coupon (the “Coupon<sub>j</sub>”) payable on the immediately succeeding Variable Coupon Payment Date<sub>j</sub> shall be an amount in the Settlement Currency determined by the Calculation Agent in accordance with the following formula:

$$\text{Coupon}_j = i \times y\% - \sum_{k=0}^{j-1} \text{Coupon}_k$$

**Where:**

“y” equals 1.9125%

“i” means, for 1 to 16, each a Variable Coupon Payment Date<sub>j</sub>

Otherwise, Coupon<sub>j</sub> shall be equal to zero.

Where:

“WO<sub>j</sub>” means the lowest performance (expressed as a percentage) among the Securities as determined by the Calculation Agent in accordance with the following formula:

$$\text{Min}_i = 1 \text{ to } 3 \left( \frac{S_J^i}{S_0^i} \right)$$

**Where:**

“S<sub>J</sub><sup>i</sup>” means, in respect of a Security (Security<sub>i</sub>) and an Variable Coupon Valuation Date<sub>j</sub>, the price of such Security<sub>i</sub> on the relevant Exchange at the Valuation Time on such Variable Coupon Valuation Date<sub>j</sub> as determined by the Calculation Agent.

“S<sub>0</sub><sup>i</sup>” means, in respect of a Security (Security<sub>i</sub>), the Initial Price (as defined in Condition 29(v) below) of such Security<sub>i</sub>.

- (iii) Provisions for determining interest where calculation by reference to Equity/ Index and/or formula and/ See adjustment provisions specified in paragraphs 29(ix), 29(x), 29(xii) and 29(xiv) below

or other variable is impossible or impracticable or otherwise disrupted

- |   |  |
|---|--|
| (iv) Interest or Calculation Period(s): | Not applicable   |
| (v) Interest Payment Date(s):           | Each date specified as such in Annex 2 (each a “ <b>Variable Coupon Payment Date<sub>j</sub></b> ”), subject (except in the case of the Maturity Date) to early redemption on an Automatic Early Redemption Date and adjusted in accordance with Business Day Convention . |
| (vi) Business Day Convention            | Following Business Day   |
| (vii) Business Centre:                  | New York   |
| (viii) Minimum Interest Rate:           | Not applicable   |
| (ix) Maximum Interest Rate:             | Not applicable   |
| (x) Day Count Fraction:                 | Not applicable   |

#### PROVISIONS RELATING TO REDEMPTION

- |      |   |   |
|------|---|---|
| 14.  | <b>Issuer's optional redemption (Call Option):</b><br>(Condition 7(c))  | Not applicable  |
| 15.  | <b>Noteholders optional redemption (Put Option):</b><br>(Condition 7(d))  | Not applicable  |
| 16.  | <b>Final Redemption Amount of each Note:</b><br>(Condition 7(a))  | See paragraph 17 below  |
| 17.  | <b>Final Redemption Amount of each Note in cases where the Final Redemption Amount is Equity-Linked/ Index-Linked or other variable-linked:</b> | Applicable  |
| (i)  | Index/Formula/other variable:   | The Basket of Securities as defined in paragraph 29 (i) below   |
| (ii) | Provisions for determining Final Redemption Amount where calculated by reference to Equity/ Index and/or formula and/or other variable;         | Unless previously redeemed or purchased and cancelled, if, on the Valuation Date, the Calculation Agent determines that :<br><br><b>- <math>WO_{final}</math> is greater than or equal to 60.0000 per cent, the Issuer shall redeem the Notes on the Maturity Date at USD 1,000 per Calculation Amount;</b><br><br><b>- <math>WO_{final}</math> is less than 60.0000 per cent.</b> the Issuer shall redeem the Notes by delivering or procuring the delivery of the Securities Transfer Amount (as defined in paragraph 27(i) below) of the Worst Performing Security and paying or procuring the |

payment of any Residual Cash Amounts to (or for the account of) the Noteholders in accordance with paragraph 27 and Condition 22(b)

**“Trigger Price”** means Not applicable

**“WO<sub>final</sub>”** means, in respect of the Valuation Date, the lowest performance (expressed as a percentage) among the Securities as determined by the Calculation Agent in accordance with the following formula:

$$\text{Min}_{i=1 \text{ to } 3} \left( \frac{S_{\text{Final}}^i}{S_0^i} \right)$$

**Where:**

**“i”** means each Security in the Basket, 1 to 3

**“ $S_{\text{Final}}^i$ ”** means, in respect of a Security (Security<sub>i</sub>) and the Valuation Date, the Final Price (as defined in paragraph 29(vii) below) of such Security<sub>i</sub>.

**“ $S_0^i$ ”** means, in respect of a Security (Security<sub>i</sub>), the Initial Price (as defined in Condition 29(v) below ) of such Security<sub>i</sub>.

For information purposes, if more than one Security has the same percentage, the Calculation Agent shall determine which Security is the Worst Performing Security in its sole and absolute discretion.

**“Worst Performing Security”** means the Security for which the performance is the lowest in accordance with the definition of WO<sub>final</sub>

**“Strike Price”** means in respect of a Security, 60.0000% of the Initial Price of such Security.

**“Strike”** means 60.0000%.

- (iii) Provisions for determining the Final Redemption Amount where calculation by reference to Equity/ Index and/ or formula and/or other variable is impossible or impracticable or otherwise disrupted
- See adjustment provisions specified in paragraphs 29(ix), 29(x), 29(xii) and 29(xiv) below

	(iv) Minimum Final Redemption Amount:	Not applicable
	(v) Maximum Final Redemption Amount:	Not applicable
18.	<b>Instalment Notes:</b> (Condition 7(a))	Not applicable
19.	<b>Early Redemption:</b>	Applicable
	(i) Early Redemption Amount (upon redemption for taxation reasons or illegality): (Condition 7(b) or 7(f))	Fair Market Value
	(ii) Early Redemption Amount (upon redemption following an Event of Default): (Condition 11)	Fair Market Value
	(iii) Early Redemption Amount (upon redemption following an FX Disruption Event or Benchmark Trigger Event): (Condition 9(f)(Y) or 15A)	Fair Market Value
	(iv) Other redemption provisions:	Not applicable

**GENERAL PROVISIONS APPLICABLE TO THE NOTES**

20.	<b>Form of Notes:</b> (Condition 2(a))	Bearer Notes
21.	<b>New Global Note:</b>	No
22.	<b>If issued in bearer form:</b>	Applicable
	(i) Initially represented by a Temporary Global Note or Permanent Global Note:	Temporary Global Note
	(ii) Temporary Global Note exchangeable for Permanent Global Note and/or Definitive Notes:  (Condition 2(a))	Temporary Global Note exchangeable for a Permanent Global Note which is exchangeable for Definitive Notes only in limited circumstances specified in the Permanent Global Note
	(iii) Permanent Global Note exchangeable at the option of the issuer in circumstances where the Issuer would suffer material disadvantage following a change in law or regulation:	Yes

	(iv) Coupons to be attached to Definitive Notes:	Yes
	(v) Talons for future Coupons to be attached to Definitive Notes:	No
23.	<b>Exchange Date for exchange of Temporary Global Note:</b>	Not earlier than 40 days after the Issue Date.
24.	<b>If issued in registered form (other than Uncertificated Registered Notes):</b>	Not applicable
25.	<b>Payments:</b> (Condition 9)	
	(i) Relevant Financial Centre Day:	New York
	(ii) Payment of Alternative Payment Currency Equivalent:	Not applicable
	(iii) Conversion provisions:	Not applicable
	(iv) Underlying Currency Pair provisions:	Applicable - The rate of exchange between the Specified Currency and the Reference Currency will be expressed as the number of units of Reference Currency per one unit of Specified Currency
	•Cross Currency Exchange Rate:	Not applicable
	•Reference Currency:	Euro ("EUR")
	•Reference Currency Jurisdiction(s):	Eurozone
	•Specified Currency:	USD
	•Underlying Currency Pair Business Days:	Condition 1 applies
	•Underlying Currency Pair Fixing Date:	Valuation Date
	•Underlying Currency Pair Fixing Page:	Reuters page WMRSPOT page or any successor page thereof
	•Underlying Currency Pair Fixing Time:	4pm London time
	•Underlying Currency Pair Exchange Rate Fall-Back provisions:	The Calculation Agent will determine the Underlying Currency Pair Exchange Rate in its sole and absolute discretion acting in good faith
	•Alternative Pre-nominated Index:	Not applicable
	(v) Price Source Disruption:	Not applicable
	(vi) EM Price Source Disruption:	Not applicable

(vii) LBMA Physical Settlement provisions: Not applicable

26. **Redenomination:** Not applicable  
(Condition 10)

27. Other Terms: See Annex[es]

#### PROVISIONS APPLICABLE TO INDEX-LINKED NOTES AND EQUITY-LINKED NOTES

28. **Physical Delivery:** Condition 22(b) applies

(i) Securities Transfer Amount: In respect of the Worst Performing Security, the number of such Securities per Note calculated by the Calculation Agent in accordance with the following formula:

Calculation Amount x Underlying Currency Pair Exchange Rate/ Strike Price

and rounded down to the lowest integer

(ii) Residual Amount: In relation to a Noteholder and a Note, the amount in the Settlement Currency determined by the Calculation Agent in accordance with the following formula:

Calculation Amount – (Securities Transfer Amount × Strike Price/Underlying Currency Pair Exchange Rate)

(iii) Residual Cash Amount: In respect of a Residual Amount, the product of such Residual Amount and the fraction of which the numerator is  $WO_{\text{final}}$  and the denominator is the Strike Price of such Security

(iv) Settlement Date: As defined in Condition 22(a)

(v) Settlement Disruption Event: Condition 22(b)(iii) applies

(vi) Disruption Period: Condition 22(b)(iii) applies

(vii) Delivery Disruption Event: Condition 22(b)(iii) applies

29. **Provisions for Equity-Linked Notes:** Applicable

(i) Security(ies): The Securities comprised in the basket specified in Annex 1

(ii) Underlying Company(ies): The entities specified as such in Annex 1



	(iii) Exchange(s):	With respect to each Security, each exchange or quotation system specified as such in respect of such Security in the Annex 1
	(iv) Related Exchanges(s):	With respect to each Security, each exchange or quotation system specified as such in respect of such Security in the Annex 1
	(v) Initial Price	See Annex 1
	(vi) Strike Date:	14 September 2020
	(vii) Final Price:	As defined in Condition 22(a)
	(viii) Reference Price:	Not applicable
	(ix) Potential Adjustment Event:	Condition 22(g)(i) applies
	- Extraordinary Dividend (if other than as specified in the definition in <i>Condition 22(a)</i> )	Condition 22(a) applies
	- additional Potential Adjustment Event (for purposes of paragraph (viii) of the definition thereof)	Not applicable
	(x) Extraordinary Event:	Condition 22(g)(ii) applies
	(xi) Conversion:	Condition 22(g)(iii) does not apply
	(for Notes relating to Government Bonds and debt securities only)	
	(xii) Correction of Prices:	Condition 22(g)(iv) applies
	(xiii) China Connect Underlying:	No
	(xiv) Additional Disruption Events	The following Additional Disruption Events apply: Change in Law, Insolvency Filing, Failure to Deliver, Hedging Disruption, Increased Cost of Hedging
30.	<b>Additional Provisions for Equity-Linked Notes:</b>	See Annexes
31.	<b>Provisions for Index-Linked Notes:</b>	Not applicable
32.	<b>Valuation Date(s):</b>	16 September 2024, subject to postponement in accordance with Condition 22(e)
	(i) Specified Maximum Number of Disrupted Days:	The definition in Condition 22(a) applies
	(ii) Number of local banking days for the purpose of postponing Disrupted Day Related Payment Dates pursuant to Condition 22(e):	3

33.	<b>Valuation Time:</b>	The definition in Condition 22(a) applies
34.	<b>Averaging Dates:</b>	Not applicable
35.	<b>Other terms or special conditions relating to Index-Linked Notes or Equity-Linked Notes:</b>	Applicable
	(i) Knock-in Event:	Not applicable
	(ii) Knock-out Event:	Not applicable
	(iii) Automatic Early Redemption Event:	Applicable:

If “**WO<sub>j</sub>**” is greater than or equal to the Automatic early Redemption Price as of any Automatic Early Redemption Valuation Date<sub>j</sub>

Where:

“**WO<sub>j</sub>**” means the lowest performance (expressed as a percentage) among the Securities as determined by the Calculation Agent in accordance with the following formula:

$$\text{Min}_{i=1 \text{ to } 3} \left( \frac{S_J^i}{S_0^i} \right)$$

**Where:**

“**S<sub>J</sub><sup>i</sup>**” means, in respect of a Security (Security<sub>i</sub>) and an Automatic Early Redemption Valuation Date<sub>j</sub> the price of such Security<sub>i</sub> on the relevant Exchange at the Valuation Time on such Automatic Early Redemption Valuation Date<sub>j</sub> as determined by the Calculation Agent.

“**S<sub>0</sub><sup>i</sup>**” means, in respect of a Security (Security<sub>i</sub>), the Initial Price of such Security.

-Automatic Early Redemption Valuation Date(s): Each date specified as such in Annex 2 (“**j**” ranking from 1 to 15) (each an “**Automatic Early Redemption Valuation Date<sub>j</sub>**”).

Each Automatic Early Redemption Valuation Date shall be subject to postponement in accordance with Condition 22(e) as if each reference to “Valuation

Date” in such Condition was deemed to be a reference to “Automatic Early Redemption Valuation Date”.

- Automatic Early Redemption Price: Each price specified as such in the Annex 2, (each an “**Automatic Early Redemption Price<sub>j</sub>**”), (“j” ranking from 1 to 15)

- Automatic Early Redemption Date(s): Each date specified as such in Annex 2 (“j” ranking from 1 to 15) (each an “**Automatic Early Redemption Date<sub>j</sub>**”), subject to adjustment in accordance with the Following Business Day Convention

- Automatic Early Redemption Amount: As per Condition 22(a)

- Accrued interest payable on Automatic Early Redemption Date: No, interest does not accrue

(iv) Interest Adjustment: Not applicable

#### **DISTRIBUTION:**

36. (i) If syndicated, names of Relevant Dealer(s) Not applicable
- (ii) If syndicated, names of other Dealers (if any): Not applicable
37. **Prohibition of Sales to EEA and UK Retail Investors:** Not applicable
38. **Selling Restrictions:** TEFRA D Rules
- United States of America: Notes may not be offered or sold within the United States of America or to, or for the account or the benefit of a U.S. Person (as defined in Regulation S).
- 40-Day Distribution Compliance Period: Not applicable
39. Exemption(s) from requirements under Regulation (EU) 2017/1129 (as amended, the “**Prospectus Regulation**”): The offer is addressed to investors who will acquire Notes for a consideration of at least EUR 100,000 (or equivalent amount in another currency) per investor for each separate offer.
40. **Additional U.S. federal income tax considerations:** The Notes are not Section 871(m) Notes for the purpose of Section 871(m).
41. **Additional selling restrictions:** Not applicable

#### **CONFIRMED**

Signed on behalf of HSBC Bank plc:



Ben Ware

By: -----

*Authorised Signatory*

Date: -----

## PART B - OTHER INFORMATION

### 1. LISTING

- |   |  |
|---|--|
| (i) Listing   | Application will be made to admit the Notes to listing on the Official List of Euronext Dublin on or around the Issue Date. No assurance can be given as to whether or not, or when, such application will be granted.     |
| (ii) Admission to trading                               | Application will be made for the Notes to be admitted to trading on the Global Exchange Market with effect from the Issue Date. No assurance can be given as to whether or not, or when, such application will be granted. |
| (iii) Estimated total expenses of admission to trading: | EUR 800.00   |

### 2. RATINGS

Ratings: The Notes are not rated.

### 3. INTERESTS OF NATURAL AND LEGAL PERSONS INVOLVED IN THE ISSUE

Save for any fees payable to the Dealer(s) (if any) so far as the Issuer is aware, no person involved in the issue of the Notes has an interest material to the issue. The Dealer and its affiliates have engaged, and may in future engage, in investment banking and/or commercial banking transactions with, and may perform other services for, the Issuer and its affiliates in the ordinary course of business.

### 4. PERFORMANCE OF INDEX/FORMULA/OTHER VARIABLE AND OTHER INFORMATION CONCERNING THE UNDERLYING

Details of past and future performance and volatility of the underlying can be obtained from *Bloomberg*.

### 5. REASONS FOR THE OFFER

Not applicable

## OPERATIONAL INFORMATION

- |                            |                |
|----------------------------|----------------|
| 6. ISIN Code:              | XS2233264980   |
| 7. Common Code:            | 223326498      |
| 8. CUSIP:                  | Not applicable |
| 9. Valoren Number:         | Not applicable |
| 10. SEDOL:                 | Not applicable |
| 11. WKN:                   | Not applicable |
| 12. Other identifier code: | Not applicable |

- |     |  |                          |
|-----|--|--------------------------|
| 13. | Intended to be held in a manner which would allow Eurosystem eligibility:  | Not applicable           |
| 14. | Any clearing system(s) other than Euroclear and Clearstream, Luxembourg and the relevant identification number(s): | None                     |
| 15. | Delivery:  | Delivery against payment |
| 16. | Settlement procedures:   | Medium Term Note         |
| 17. | Additional Paying Agent(s) (if any):   | None                     |
| 18. | Common Depository:   | HSBC Bank plc            |
| 19. | Calculation Agent:   | HSBC Bank plc            |
| 20. | ERISA Considerations:  | ERISA Prohibited         |

## ANNEX 1

*(This annex forms part of Pricing Supplement to which it is attached)*

### Information in relation to underlying securities

"i"	Securities	Depository	Underlying Company	Underlying Security	Bloomberg Code	ISIN code of the Securities	Exchange	Related Exchange	Initial Price (EUR)
1	Ordinary Shares of DANONE	x	DANONE	x	BN FP	FR0000120644	Euronext Paris	All Exchanges	57.32
2	Ordinary Shares of SANOFI	x	SANOFI	x	SAN FP	FR0000120578	Euronext Paris	All Exchanges	87.06
3	Ordinary Shares of TOTAL SE	x	TOTAL SE	x	FP FP	FR0000120271	Euronext Paris	All Exchanges	32.025

"Securities" means either (i) 'Ordinary Shares of'; or (ii) 'Units of the'; or (iii) 'Depositary Receipts' of each Underlying Company or Underlying Security as the case may be. Website for 'Depository' if applicable: <http://www.bnymellon.com>.

**ANNEX 2**

*(This Annex forms part to the Pricing Supplement to which it is attached)*

<b>"j"</b>	<b>Automatic Early Redemption Valuation Datej</b>	<b>Automatic Early Redemption Datej</b>	<b>Variable Coupon Valuation Datej</b>	<b>Variable Coupon Payment Datej</b>	<b>Automatic Early Redemption Pricej</b>	<b>Automatic Early Redemption Amountj</b>
1	14 Dec 2020	21 Dec 2020	14 Dec 2020	21 Dec 2020	80.00%	100.00%
2	15 Mar 2021	22 Mar 2021	15 Mar 2021	22 Mar 2021	80.00%	100.00%
3	14 Jun 2021	21 Jun 2021	14 Jun 2021	21 Jun 2021	80.00%	100.00%
4	14 Sep 2021	21 Sep 2021	14 Sep 2021	21 Sep 2021	80.00%	100.00%
5	14 Dec 2021	21 Dec 2021	14 Dec 2021	21 Dec 2021	80.00%	100.00%
6	14 Mar 2022	21 Mar 2022	14 Mar 2022	21 Mar 2022	80.00%	100.00%
7	14 Jun 2022	21 Jun 2022	14 Jun 2022	21 Jun 2022	80.00%	100.00%
8	14 Sep 2022	21 Sep 2022	14 Sep 2022	21 Sep 2022	80.00%	100.00%
9	14 Dec 2022	21 Dec 2022	14 Dec 2022	21 Dec 2022	80.00%	100.00%
10	14 Mar 2023	21 Mar 2023	14 Mar 2023	21 Mar 2023	80.00%	100.00%
11	14 Jun 2023	21 Jun 2023	14 Jun 2023	21 Jun 2023	80.00%	100.00%
12	14 Sep 2023	21 Sep 2023	14 Sep 2023	21 Sep 2023	80.00%	100.00%
13	14 Dec 2023	21 Dec 2023	14 Dec 2023	21 Dec 2023	80.00%	100.00%
14	14 Mar 2024	21 Mar 2024	14 Mar 2024	21 Mar 2024	80.00%	100.00%
15	14 Jun 2024	21 Jun 2024	14 Jun 2024	21 Jun 2024	80.00%	100.00%
16	None	None	<b>The Final Valuation Date</b>	<b>The Maturity Date</b>	None	None

\*Subject to postponement in accordance with Condition 22(e)