

**Pricing Supplement dated 30 August 2019**

**HSBC France**

**Legal entity identifier (LEI): F0HUI1NY1AZMJMD8LP67**

**Issue of EUR 30,000,000 Variable Coupon Automatic Early Redemption Equity Linked Certificates due September 2027 linked to ordinary shares of ARCELOR MITTAL**

**Programme for the issue of Structured Notes and Certificates**

**Issue Price: 100 %**

**PART A**  
**CONTRACTUAL TERMS**

This document constitutes the pricing supplement ("**Pricing Supplement**") relating to the issue of the Tranche of Certificates described herein for the purposes of listing on the Official List of Euronext Dublin and must be read in conjunction with the Offering Memorandum dated 14 November 2018 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 Certificates (the "**Conditions**") set forth in such Offering Memorandum.

Full information on the Issuer and the offer of the Certificates is only available on the basis of the combination of this Pricing Supplement and the Offering Memorandum. The Offering Memorandum is available for viewing on the website of HSBC France (<http://www.about.hsbc.fr/investor-relations/debt-issuance>) and copies may be obtained from HSBC France, 103 avenue des Champs Elysées, 75008 Paris, France.

**Singapore SFA Product Classification:** In connection with Section 309B of the Securities and Futures Act (Chapter 289) of Singapore (the "**SFA**") and the Securities and Futures (Capital Markets Products) Regulations 2018 of Singapore (the "**CMP Regulations 2018**") the Issuer has determined, and hereby notifies all relevant persons (as defined in Section 309A(1) of the SFA), that the Notes are capital markets products other than prescribed capital markets products (as defined in the CMP Regulations 2018) and are Specified Investment Products (as defined in MAS Notice SFA 04-N12: Notice on the Sale of Investment Products and MAS Notice FAA-N16: Notice on Recommendation on Investment Products).

**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 Directive 2003/71/EC as amended (the Prospectus Directive). The Offering Memorandum has been prepared solely with regard to Certificates that are (i) not to be admitted to listing or trading on any regulated market for the purposes of Directive 2014/65/EU and not to be offered to the public in a Member State (other than pursuant to one or more of the exemptions set out in Article 3.2 of the Prospectus Directive).**

- |    |   |   |
|----|---|---|
| 1. | <b>Issuer:</b>                                      | HSBC France                                   |
| 2. | (a) Series Number:                                  | Not applicable                                |
|    | (b) Tranche Number:                                 | <b>1</b>                                      |
|    | (c) Date on which the Certificates become fungible: | Not applicable                                |
| 3. | <b>Specified Currency or Currencies:</b>            | <b>EUR</b>                                    |
| 4. | <b>Aggregate Nominal Amount:</b>                    |   |
|    | (a) Series:   | <b>EUR 30,000,000</b>                         |
|    | (b) Tranche:  | <b>EUR 30,000,000</b>                         |
| 5. | <b>Issue Price:</b>                                 | 100 per cent. of the Aggregate Nominal Amount |
| 6. | <b>Specified Denomination(s):</b>                   | <b>EUR 1,000</b>                              |

7. (a) Issue Date: **19 September 2019**
- (b) Interest Commencement Date: The Issue Date
8. **Minimum Trading Size:** Not applicable
9. **Maturity Date:** **06 September 2027**, subject to early redemption on an Automatic Early Redemption Date. See paragraph 27 below
10. **Interest Basis:** Variable Coupon linked to an Equity  
*(further particulars specified below)*
11. **Redemption/Payment Basis** Redemption linked to an Equity  
*(Condition 7):*  
  
*(further particulars indicated below)*
12. **Change of Interest Basis or Redemption/Payment Basis:** The Certificates are subject to early redemption on an Automatic Early Redemption Date. See paragraph 27 below
13. **Put/Call Options:** Not applicable
14. **Status of Certificates:** Senior preferred
15. **Method of distribution:** Non-syndicated

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

16. **Provisions relating to Fixed Rate Certificates:** Not applicable
17. **Provisions relating to Floating Rate Certificates:** Not applicable
18. **Provisions relating to Zero Coupon Certificates:** Not applicable
19. **Provisions relating to Certificates with a Coupon Linked to an Equity, Equity Basket, Index, Index Basket, ETF, ETF Basket, ADR/GDR or ADR/GDR Basket:** Applicable
- (a) Equity, Equity Basket, Index, Index Basket, ETF unit, ETF Basket, ADR/GDR, ADR/GDR Basket/formula/other variable: The Security as defined in paragraph 39(a) below

- (b) Party responsible for calculating the Interest Rate(s) and/or Coupon Amount(s) (if not the Calculation Agent): Not applicable
- (c) Provisions for determining Coupon where calculated by reference to an Equity, Equity Basket, Index, Index Basket, ETF, ETF Basket, ADR/GDR, ADR/GDR Basket, a formula or other variable: Unless the Certificates have been previously redeemed, or purchased and cancelled in accordance with the Conditions:

(a) if the Calculation Agent determines that, on a Valuation Date<sub>j</sub> (as defined in Annex 1), Perf<sub>j</sub> is greater than or equal to 70 per cent. of the Initial Price (as defined in paragraph 39(d) below) of such Security, 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 Specified Currency determined by the Calculation Agent in accordance with the following formula :

$$\text{Coupon}_j = j \times 0.74\% - \sum_{k=0}^{j-1} \text{coupon}_k$$

Otherwise, no Variable Coupon shall be paid.

(b) if the Calculation Agent determines that, on the Valuation Date (as defined in paragraph 42 below), Perf<sub>j</sub> is greater than or equal to 70 per cent. of the Initial Price of such Security, the Variable Coupon (the "**Coupon<sub>j=96</sub>**") payable on the Maturity Date shall be an amount in the Specified Currency determined by the Calculation Agent in accordance with the following formula :

$$\text{Coupon}_{j=96} = 96 \times 0.74\% - \sum_{k=0}^{95} \text{cpupon}_k$$

Otherwise, no Variable Coupon shall be paid.

Where:

"j" means, for 1 to 96, each a Variable Coupon Payment Date<sub>j</sub>.

For avoidance of doubt, "Coupon<sub>j=0</sub>" means zero.

"**Release Price**" means, with respect to an Automatic Early Redemption Valuation Date<sub>j</sub> and subject to the Conditions, the official closing price of the Security on such Automatic Early Redemption Valuation Date<sub>j</sub> as determined by the Calculation Agent.

"**Perf<sub>j</sub>**" means:

$$\frac{S_j}{\text{Initial Price}}$$

“S<sub>j</sub>” means, in respect of the Security and Automatic Early Redemption Valuation Date<sub>j</sub> and Valuation Date the price of such Security, at the Valuation Time on such date.

- |     |  |   |
|-----|--|---|
| (d) | Determination Date(s) of the Coupon Amount:  | Not applicable  |
| (e) | Provisions for determining Coupon where calculation by reference to an Equity, Equity Basket, Index, Index Basket, ETF, ETF Basket, ADR/GDR, ADR/GDR Basket, a formula or other variable is impossible or impracticable: | Condition 17.9 applies  |
| (f) | Interest or Calculation Period(s):   | Not applicable  |
| (g) | Specified Interest Payment Dates:  | Each date specified as such in the Annex 1, 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 |
| (h) | Business Day Convention:   | Following Business Day Convention   |
| (i) | Business Centre(s):  | TARGET  |
| (j) | Minimum Interest Rate:   | Not applicable  |
| (k) | Maximum Interest Rate:   | Not applicable  |
| (l) | Day Count Fraction:  | Not applicable  |
| 20. | <b>Provisions relating to Dual Currency Certificates:</b>  | Not applicable  |
| 21. | <b>Provisions relating to Physical Delivery Certificates:</b>  | Not applicable  |

**PROVISIONS RELATING TO REDEMPTION**

- |     |  |                |
|-----|--|----------------|
| 22. | <b>Redemption at the option of the Issuer:</b> ( <i>Condition 7.3</i> )              | Not applicable |
| 23. | <b>Redemption at the option of the Certificate holders:</b> ( <i>Condition 7.4</i> ) | Not applicable |
| 24. | <b>Redemption by Instalments:</b>  | Not applicable |
| 25. | <b>Final Redemption Amount of each Certificate:</b>                                  |                |

In cases where the Final Redemption Amount is linked to an Equity, Equity Basket, Index, Index Basket, ETF, ETF Basket, ADR/GDR, ADR/GDR Basket or any other variable	Applicable
(a) an Equity, Equity Basket, Index, Index Basket, ETF, ETF Basket, ADR/GDR, ADR/GDR Basket, formula /other variable:	The Security as defined in paragraph 39(a) below
(b) Party responsible for calculating the Interest Rate(s) and Final Redemption Amount (if not the Calculation Agent):	Not applicable
(c) Provisions for determining the Final Redemption Amount when calculated by reference to an Equity, an Equity Basket, an Index, an Index Basket, an ETF, an ETF Basket, an ADR/GDR, an ADR/GDR Basket and/or formula and/or other variable:	<p>Unless previously redeemed or purchased and cancelled, if, on the Valuation Date, the Calculation Agent determines that :</p> <ul style="list-style-type: none"> <li>- the Final Price of the Security is greater than or equal to the Strike Price of such Security, the Issuer shall redeem the Certificates on the Maturity Date at 100 per cent. of par; or</li> <li>- Final Price of the Security is less than the Strike Price of such Security and a Trigger Event has not occurred, the Issuer shall redeem the Certificates on the Maturity Date at 100 per cent. of par;</li> <li>- the Final Price of the Security is less than the Strike Price of such Security and a Trigger Event has occurred, the Issuer will redeem the Certificates by paying on the Maturity Date an amount in the Specified Currency in respect of each Certificate determined by the Calculation Agent in accordance with the following formula: <ul style="list-style-type: none"> <li style="margin-left: 40px;"><math display="block">\frac{\text{Specified Denomination} \times \text{Final Price}}{\text{Strike Price}}</math></li> </ul> </li> </ul>
- Trigger Event:	The Final Price of such Security, as determined by the Calculation Agent, is lower than the Trigger Level.
Barrier Period:	Not applicable
Trigger Level:	50% of the Initial Price of the Security

- Knock-in Event: Not applicable
- Knock-out Event: Not applicable
- (d) Determination Date(s): Not applicable
- (e) Provisions for determining the Final Redemption Amount when calculation by reference to an Index and/or formula and/or other variable is impossible or impracticable: Condition 17.9 applies
- (f) Payment Date: Not applicable
- (g) Minimum Final Redemption Amount: Not applicable
- (h) Maximum Final Redemption Amount: Not applicable

26. **Early Redemption Amount:**

In cases where the Early Redemption Amount is linked to an Equity, Equity Basket, Index, Index Basket, ETF, ETF Basket, ADR/GDR, ADR/GDR Basket or any other variable: Applicable

Early Redemption Amount(s) of each Certificate paid on redemption for taxation reasons or an event of default or other early redemption events and/or the method of calculating the amount (if required or if different from that set out in Condition 7.5): Fair Market Value

27. **Automatic Early Redemption:** Applicable

Automatic Early Redemption Event: If  $Perf_j$  is greater than or equal to the Automatic Early Redemption Price as of an Automatic Early Redemption Valuation Date.

Where:

“ $Perf_j$ ” means:

$$\frac{S_j}{Initial\ Price}$$

“ $S_j$ ” means, in respect of the Index and Automatic Early Redemption Valuation Date<sub>j</sub> the price of such Index, at the Valuation Time on such date.

Automatic Early Redemption Amount: Each amount specified as such in the Annex 1, (each an "**Automatic Early Redemption Amount<sub>i</sub>**") ("j" ranking from 12 to 95)

Automatic Early Redemption Dates: Each date specified as such in the Annex 1 (each an "**Automatic Early Redemption Date<sub>i</sub>**") ("j" ranking from 12 to 95), subject to adjustment in accordance with the Following Business Day Convention

Automatic Early Redemption Price/Level: Each price specified as such in the Annex 1, (each an "**Automatic Early Redemption Price<sub>i</sub>**") ("j" ranking from 12 to 95)

Automatic Early Redemption Rate: Not applicable

Automatic Early Redemption Valuation Date(s): Each date specified as such in the Annex 1 (each an "**Automatic Early Redemption Valuation Date<sub>i</sub>**") ("j" ranking from 12 to 95).

Each Automatic Early Redemption Valuation Date shall be subject to postponement in accordance with Condition 17.5 as if each reference to "Valuation Date" in such Condition was deemed to be a reference to "Automatic Early Redemption Valuation Date".

28. **Calculation Agent for the requirements of Condition 6.3(j):** Not applicable

#### **GENERAL PROVISIONS APPLICABLE TO THE CERTIFICATES**

29. **Form of Certificates:** Dematerialised Certificates

(a) Form of Dematerialised Certificates: Bearer form

(b) Registration Agent: Not applicable

30. **Payment of Alternative Payment Currency Equivalent:** Not applicable

31. **Underlying Currency Pair provisions:** Not applicable

32. **Price Source Disruption:** Not applicable

33. **Financial Centre(s) or other special provisions relating to Payment Dates for the purposes of Condition 8.5:** TARGET

34. **Provisions relating to Partly Paid Certificates: amount of each payment** Not applicable



**comprising the Issue Price and date on which each payment is to be made and consequences (if any) of failure to pay, including any right of the Issuer to forfeit the Certificates and interest due on late payment:**

- |     |   |                |
|-----|---|----------------|
| 35. | <b>Provisions relating to Instalment Certificates: amount of each instalment, date on which each payment is to be made:</b> | Not applicable |
| 36. | <b>Provisions relating to consolidation:</b>  | Not applicable |
| 37. | <b>Other Pricing Supplement:</b>  | Not applicable |

**PROVISIONS APPLICABLE TO CERTIFICATES LINKED TO AN EQUITY, EQUITY BASKET, INDEX, INDEX BASKET, ETF, ETF BASKET, ADR/GDR AND ADR/GDR BASKET**

- |     |  |  |
|-----|--|--|
| 38. | <b>Delivery of Securities (Equity Linked Certificates only):</b>   | Not applicable   |
| 39. | <b>Provisions relating to Equity Linked Certificates, ADR/GDR Linked Certificates and ETF Linked Certificates:</b> | Applicable   |
| (a) | Securities/ADR/GDR Securities/<br>ETF:   | Ordinary shares of ARCELOR MITTAL<br><br>( <i>Bloomberg: MT NA</i> ) |
| (b) | Underlying company or Securities<br>Issuing Company(ies)/ADR/GDR<br>Issuer:  | ARCELOR MITTAL   |
| (c) | Unit:  | Not applicable   |
| (d) | Initial Price:   | EUR 12.488   |
| (e) | Final Price:   | As defined in Condition 17.1   |
| (f) | Exchange:  | Euronext Amsterdam   |
| (g) | Related Exchange:  | All Exchanges  |
| (h) | Securities Transfer Amount:  | Not applicable   |
| (i) | Settlement Date:   | Condition 17.1 does not apply  |
| (j) | Settlement Disruption Event:   | Condition 17.1 does not apply  |
| (k) | Disruption Period (if other than as<br>specified in Condition 17.2(b):   | Not applicable   |
| (l) | Potential Adjustment Event:  | Condition 17.9(a) applies  |

	(m) Weighting:	Not applicable
	(n) Strike Price:	100 per cent. of the Initial Price of the Security
	(o) Strike Date:	22 August 2019
	(p) Scheduled Trading Day Convention:	Applicable
	(q) Additional Disruption Event:	Change in Law, Insolvency Filing, Hedging Disruption, Increased Cost of Hedging
40.	<b>Additional Provisions relating to Equity Linked Certificates:</b>	Not applicable
41.	<b>Provisions relating to Index-Linked Certificates:</b>	Not applicable
42.	<b>Valuation Date(s):</b>	23 August 2027, subject to postponement in accordance with Condition 17.5
43.	<b>Valuation Time:</b>	Condition 17.1 applies
44.	<b>Averaging Dates:</b>	Not applicable
	Averaging Date in the event of Market Disruption:	Not applicable
45.	<b>Reference Prices:</b>	No
46.	<b>Other provisions relating to Index-Linked Certificates, Equity Linked Certificates and ETF Linked Certificates:</b>	Not applicable
47.	<b>Provisions relating to Inflation Rate-Linked Certificates:</b>	Not applicable

#### DISTRIBUTION

48.	<b>If syndicated, names and addresses of the Managers and the underwriting commitments:</b>	Not applicable
49.	(a) <b>Date of Subscription Agreement:</b>	Not applicable
	(b) <b>Stabilising Manager(s) (if any):</b>	Not applicable
	<b>If not syndicated, name and address of Dealer:</b>	HSBC Bank plc 8 Canada Square London E14 5HQ United Kingdom

50. **Total Commission and concession:** Not applicable
51. **Prohibition of Sales to EEA Retail Investors:** Not applicable
52. **Additional selling restrictions:** Not applicable
53. **U.S. Selling Restrictions:** The Issuer is Category 2 for the purposes of Regulation S under the United States Securities Act of 1933, as amended.  
TEFRA rules not applicable
54. **U.S. Tax Considerations:** Not applicable
55. **GENERAL**
- The aggregate principal amount of Certificates issued has been translated into euro at the rate of [ ● ], producing a sum of (solely for Certificates not denominated in euro):** Not applicable

## **RESPONSIBILITY**

The Issuer accepts responsibility for the information contained in this Pricing Supplement. Information relating to the Security has been extracted from *Bloomberg*. The Issuer confirms that such information has been accurately reproduced and that, so far as it is aware, and is able to ascertain from information published by *Bloomberg*, no facts have been omitted which would render the reproduced information inaccurate or misleading.

Signed on behalf of the Issuer:

A handwritten signature in black ink, appearing to read "D. Manzi". The signature is written in a cursive style with a long horizontal stroke at the end.

By:  
Duly authorised

**PART B  
OTHER INFORMATION**

1. **ISSUE-SPECIFIC RISK FACTORS**

Not applicable

2. **LISTING AND ADMISSION TO TRADING:**

(a) Listing: Application has been made to admit the Certificates 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

(b) Admission to trading: Application has been made for the Certificates 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

(c) Estimate of total expenses related to admission to trading: EUR 1,000

3. **RATINGS**

Ratings: The Certificates have not been specifically rated.

4. **INTERESTS OF NATURAL AND LEGAL PERSONS INVOLVED IN THE ISSUE**

Save as indicated in the "Subscription and Sale" section, so far as the Issuer is aware, no person involved in the offer of the Certificates has an interest material to the offer.

5. **REASONS FOR THE OFFER, ESTIMATED NET PROCEEDS AND TOTAL EXPENSES**

(a) Reasons for the offer: Not applicable

(b) Estimated net proceeds: Not applicable

(c) Estimated total expenses: Not applicable

6. ***Fixed Rate Certificates only – Yield***

Not applicable

***Floating Rate Certificates only – Information on Floating Rate Certificates***

Not applicable

7. ***Index Linked or Other Variable-Linked Certificates only – PERFORMANCE OF INDEX/FORMULA/OTHER VARIABLE, EXPLANATION OF ITS EFFECT ON THE***

**VALUE OF THE INVESTMENT AND THE ASSOCIATED RISKS, AND OTHER INFORMATION CONCERNING THE UNDERLYING**

*It is advisable that prospective investors considering acquiring any Certificates understand the risks of transactions involving the Certificates 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 Certificates in light of their particular circumstances (including without limitation their own financial circumstances and investment objectives and the impact the Certificates will have on their overall investment portfolio) and the information contained in the Offering Memorandum and this Pricing Supplement. Prospective investors should consider carefully the risk factors set forth under "Risk Factors" in the Offering Memorandum.*

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

8. ***Dual Currency Certificates only* – PERFORMANCE OF EXCHANGE RATE[S] AND EXPLANATION OF EFFECT ON THE VALUE OF THE INVESTMENT**

Not applicable

9. ***Derivative instruments only* – EXPLANATION OF EFFECT ON THE VALUE OF THE INVESTMENT, THE YIELD ON THE DERIVATIVE INSTRUMENTS AND INFORMATION CONCERNING THE UNDERLYING**

**EXPLANATION OF EFFECT ON THE VALUE OF THE INVESTMENT**

Not applicable

10. **SETTLEMENT PROCEDURE FOR DERIVATIVE INSTRUMENTS**

Not applicable

11. **INFORMATION CONCERNING THE UNDERLYING**

**OTHER**

Name and address of Calculation Agent: **HSBC Bank plc**  
8 Canada Square  
London E14 5HQ  
United Kingdom

Information on taxes on the income from the Certificates withheld at source in the country where admission to trading (other than in Luxembourg and France) is sought): Not applicable

12. ***Derivative instruments only* – POST ISSUANCE INFORMATION CONCERNING THE UNDERLYING**

The Issuer will not provide any post-issuance information, unless so required by any applicable laws and regulations.

13. **OPERATIONAL INFORMATION**

ISIN Code: FR0013444221

Common Code: Available from the Euroclear Bank website - [www.euroclear.com/site/public/EB/](http://www.euroclear.com/site/public/EB/)

Depositories:

(a) Euroclear France to act as Central Depository: Yes

(b) Common Depository for Euroclear Bank and Clearstream Banking, S.A.: Yes

Any clearing system(s) other than Euroclear Bank and Clearstream Banking, S.A. and the corresponding identification number(s): Not applicable

Delivery: Delivery against payment

Names and addresses of initial Paying Agents designated for the Certificates: **BNP Paribas Securities Services**  
3-5-7 rue General Compans  
ACI-CPC03A2  
93500 Pantin  
France

Names and addresses of additional Paying Agent(s) (if any): None

14. **TERMS AND CONDITIONS OF THE OFFER**

**CONDITIONS, OFFER STATISTICS, EXPECTED TIMETABLE AND ACTION REQUIRED TO APPLY FOR THE OFFER**

Not applicable

15. **PLAN OF DISTRIBUTION AND ALLOTMENT**

Not applicable

16. **PRICING**

Not applicable

17. **PLACING AND UNDERWRITING**

Not applicable

**ANNEX 1**

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

<b>"j"</b>	<b>Automatic Early Redemption Valuation Date<sub>j</sub></b>	<b>Automatic Early Redemption Date<sub>j</sub></b>	<b>Valuation Date<sub>j</sub></b>	<b>Variable Coupon Payment Date<sub>j</sub></b>	<b>Automatic Early Redemption Price<sub>j</sub></b>	<b>Automatic Early Redemption Amount<sub>j</sub></b>
1	None	None	23 Sep 2019	07 Oct 2019	None	None
2	None	None	22 Oct 2019	05 Nov 2019	None	None
3	None	None	22 Nov 2019	06 Dec 2019	None	None
4	None	None	23 Dec 2019	09 Jan 2020	None	None
5	None	None	22 Jan 2020	05 Feb 2020	None	None
6	None	None	24 Feb 2020	09 Mar 2020	None	None
7	None	None	23 Mar 2020	06 Apr 2020	None	None
8	None	None	22 Apr 2020	07 May 2020	None	None
9	None	None	22 May 2020	05 Jun 2020	None	None
10	None	None	22 Jun 2020	06 Jul 2020	None	None
11	None	None	22 Jul 2020	05 Aug 2020	None	None
12	24 Aug 2020	07 Sep 2020	24 Aug 2020	07 Sep 2020	100.00%	100.00%
13	22 Sep 2020	06 Oct 2020	22 Sep 2020	06 Oct 2020	100.00%	100.00%
14	22 Oct 2020	05 Nov 2020	22 Oct 2020	05 Nov 2020	100.00%	100.00%
15	23 Nov 2020	07 Dec 2020	23 Nov 2020	07 Dec 2020	100.00%	100.00%
16	22 Dec 2020	07 Jan 2021	22 Dec 2020	07 Jan 2021	100.00%	100.00%
17	22 Jan 2021	05 Feb 2021	22 Jan 2021	05 Feb 2021	100.00%	100.00%
18	22 Feb 2021	08 Mar 2021	22 Feb 2021	08 Mar 2021	100.00%	100.00%
19	22 Mar 2021	07 Apr 2021	22 Mar 2021	07 Apr 2021	100.00%	100.00%
20	22 Apr 2021	06 May 2021	22 Apr 2021	06 May 2021	100.00%	100.00%
21	24 May 2021	07 Jun 2021	24 May 2021	07 Jun 2021	100.00%	100.00%



22	22 Jun 2021	06 Jul 2021	22 Jun 2021	06 Jul 2021	100.00%	100.00%
23	22 Jul 2021	05 Aug 2021	22 Jul 2021	05 Aug 2021	100.00%	100.00%
24	23 Aug 2021	06 Sep 2021	23 Aug 2021	06 Sep 2021	100.00%	100.00%
25	22 Sep 2021	06 Oct 2021	22 Sep 2021	06 Oct 2021	100.00%	100.00%
26	22 Oct 2021	05 Nov 2021	22 Oct 2021	05 Nov 2021	100.00%	100.00%
27	22 Nov 2021	06 Dec 2021	22 Nov 2021	06 Dec 2021	100.00%	100.00%
28	22 Dec 2021	05 Jan 2022	22 Dec 2021	05 Jan 2022	100.00%	100.00%
29	24 Jan 2022	07 Feb 2022	24 Jan 2022	07 Feb 2022	100.00%	100.00%
30	22 Feb 2022	08 Mar 2022	22 Feb 2022	08 Mar 2022	100.00%	100.00%
31	22 Mar 2022	05 Apr 2022	22 Mar 2022	05 Apr 2022	100.00%	100.00%
32	22 Apr 2022	06 May 2022	22 Apr 2022	06 May 2022	100.00%	100.00%
33	23 May 2022	06 Jun 2022	23 May 2022	06 Jun 2022	100.00%	100.00%
34	22 Jun 2022	06 Jul 2022	22 Jun 2022	06 Jul 2022	100.00%	100.00%
35	22 Jul 2022	05 Aug 2022	22 Jul 2022	05 Aug 2022	100.00%	100.00%
36	22 Aug 2022	05 Sep 2022	22 Aug 2022	05 Sep 2022	100.00%	100.00%
37	22 Sep 2022	06 Oct 2022	22 Sep 2022	06 Oct 2022	100.00%	100.00%
38	24 Oct 2022	07 Nov 2022	24 Oct 2022	07 Nov 2022	100.00%	100.00%
39	22 Nov 2022	06 Dec 2022	22 Nov 2022	06 Dec 2022	100.00%	100.00%
40	22 Dec 2022	06 Jan 2023	22 Dec 2022	06 Jan 2023	100.00%	100.00%
41	23 Jan 2023	06 Feb 2023	23 Jan 2023	06 Feb 2023	100.00%	100.00%
42	22 Feb 2023	08 Mar 2023	22 Feb 2023	08 Mar 2023	100.00%	100.00%
43	22 Mar 2023	05 Apr 2023	22 Mar 2023	05 Apr 2023	100.00%	100.00%
44	24 Apr 2023	09 May 2023	24 Apr 2023	09 May 2023	100.00%	100.00%
45	22 May 2023	05 Jun 2023	22 May 2023	05 Jun 2023	100.00%	100.00%
46	22 Jun 2023	06 Jul 2023	22 Jun 2023	06 Jul 2023	100.00%	100.00%
47	24 Jul 2023	07 Aug 2023	24 Jul 2023	07 Aug 2023	100.00%	100.00%

48	22 Aug 2023	05 Sep 2023	22 Aug 2023	05 Sep 2023	100.00%	100.00%
49	22 Sep 2023	06 Oct 2023	22 Sep 2023	06 Oct 2023	100.00%	100.00%
50	23 Oct 2023	06 Nov 2023	23 Oct 2023	06 Nov 2023	100.00%	100.00%
51	22 Nov 2023	06 Dec 2023	22 Nov 2023	06 Dec 2023	100.00%	100.00%
52	22 Dec 2023	10 Jan 2024	22 Dec 2023	10 Jan 2024	100.00%	100.00%
53	22 Jan 2024	05 Feb 2024	22 Jan 2024	05 Feb 2024	100.00%	100.00%
54	22 Feb 2024	07 Mar 2024	22 Feb 2024	07 Mar 2024	100.00%	100.00%
55	22 Mar 2024	09 Apr 2024	22 Mar 2024	09 Apr 2024	100.00%	100.00%
56	22 Apr 2024	07 May 2024	22 Apr 2024	07 May 2024	100.00%	100.00%
57	22 May 2024	05 Jun 2024	22 May 2024	05 Jun 2024	100.00%	100.00%
58	24 Jun 2024	08 Jul 2024	24 Jun 2024	08 Jul 2024	100.00%	100.00%
59	22 Jul 2024	05 Aug 2024	22 Jul 2024	05 Aug 2024	100.00%	100.00%
60	22 Aug 2024	05 Sep 2024	22 Aug 2024	05 Sep 2024	100.00%	100.00%
61	23 Sep 2024	07 Oct 2024	23 Sep 2024	07 Oct 2024	100.00%	100.00%
62	22 Oct 2024	05 Nov 2024	22 Oct 2024	05 Nov 2024	100.00%	100.00%
63	22 Nov 2024	06 Dec 2024	22 Nov 2024	06 Dec 2024	100.00%	100.00%
64	23 Dec 2024	09 Jan 2025	23 Dec 2024	09 Jan 2025	100.00%	100.00%
65	22 Jan 2025	05 Feb 2025	22 Jan 2025	05 Feb 2025	100.00%	100.00%
66	24 Feb 2025	10 Mar 2025	24 Feb 2025	10 Mar 2025	100.00%	100.00%
67	24 Mar 2025	07 Apr 2025	24 Mar 2025	07 Apr 2025	100.00%	100.00%
68	22 Apr 2025	07 May 2025	22 Apr 2025	07 May 2025	100.00%	100.00%
69	22 May 2025	05 Jun 2025	22 May 2025	05 Jun 2025	100.00%	100.00%
70	23 Jun 2025	07 Jul 2025	23 Jun 2025	07 Jul 2025	100.00%	100.00%
71	22 Jul 2025	05 Aug 2025	22 Jul 2025	05 Aug 2025	100.00%	100.00%
72	22 Aug 2025	05 Sep 2025	22 Aug 2025	05 Sep 2025	100.00%	100.00%
73	22 Sep 2025	06 Oct 2025	22 Sep 2025	06 Oct 2025	100.00%	100.00%

74	22 Oct 2025	05 Nov 2025	22 Oct 2025	05 Nov 2025	100.00%	100.00%
75	24 Nov 2025	08 Dec 2025	24 Nov 2025	08 Dec 2025	100.00%	100.00%
76	22 Dec 2025	08 Jan 2026	22 Dec 2025	08 Jan 2026	100.00%	100.00%
77	22 Jan 2026	05 Feb 2026	22 Jan 2026	05 Feb 2026	100.00%	100.00%
78	23 Feb 2026	09 Mar 2026	23 Feb 2026	09 Mar 2026	100.00%	100.00%
79	23 Mar 2026	08 Apr 2026	23 Mar 2026	08 Apr 2026	100.00%	100.00%
80	22 Apr 2026	07 May 2026	22 Apr 2026	07 May 2026	100.00%	100.00%
81	22 May 2026	05 Jun 2026	22 May 2026	05 Jun 2026	100.00%	100.00%
82	22 Jun 2026	06 Jul 2026	22 Jun 2026	06 Jul 2026	100.00%	100.00%
83	22 Jul 2026	05 Aug 2026	22 Jul 2026	05 Aug 2026	100.00%	100.00%
84	24 Aug 2026	07 Sep 2026	24 Aug 2026	07 Sep 2026	100.00%	100.00%
85	22 Sep 2026	06 Oct 2026	22 Sep 2026	06 Oct 2026	100.00%	100.00%
86	22 Oct 2026	05 Nov 2026	22 Oct 2026	05 Nov 2026	100.00%	100.00%
87	23 Nov 2026	07 Dec 2026	23 Nov 2026	07 Dec 2026	100.00%	100.00%
88	22 Dec 2026	07 Jan 2027	22 Dec 2026	07 Jan 2027	100.00%	100.00%
89	22 Jan 2027	05 Feb 2027	22 Jan 2027	05 Feb 2027	100.00%	100.00%
90	22 Feb 2027	08 Mar 2027	22 Feb 2027	08 Mar 2027	100.00%	100.00%
91	22 Mar 2027	07 Apr 2027	22 Mar 2027	07 Apr 2027	100.00%	100.00%
92	22 Apr 2027	06 May 2027	22 Apr 2027	06 May 2027	100.00%	100.00%
93	24 May 2027	07 Jun 2027	24 May 2027	07 Jun 2027	100.00%	100.00%
94	22 Jun 2027	06 Jul 2027	22 Jun 2027	06 Jul 2027	100.00%	100.00%
95	22 Jul 2027	05 Aug 2027	22 Jul 2027	05 Aug 2027	100.00%	100.00%
96	None	None	23 Aug 2027	The Maturity Date	None	None

\* Subject to postponement in accordance with Condition 17.5