Regulatory Capital Instruments 31 December 2022



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

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

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

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### Ordinary Shares

0.4		
1	Issuer	HSBC Continental Europe
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	-
2a	Public or private placement	Private
3	Governing law(s) of the instrument	French Law
Зa	Contractual recognition of write down and conversion powers of resolution authorities	-
	Regulatory treatment	
4	Transitional CRR2 rules	Common Equity Tier 1
5	Post-transitional CRR2 rules	Common Equity Tier 1
6	Eligible at solo/(sub-)consolidated/solo & (sub-) consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Ordinary shares
8	Amount recognised in regulatory capital [share capital plus issue premium] (Currency in million, as of most recent reporting date)	EUR 6327
9	Nominal amount of instrument (Currency in million)	EUR 1062
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	-
15	Optional call date, contingent call dates and redemption amount	-
16	Subsequent call dates, if applicable	-
	Coupons / dividends	
17	Fixed or floating dividend/coupon	-
18	Coupon rate and any related index	-
19	Existence of a dividend stopper	-
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	-
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	-
21	Existence of step up or other incentive to redeem	-
22	Non-cumulative or cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	-
25	If convertible, fully or partially	-
26	If convertible, conversion rate	-
27	If convertible, mandatory or optional conversion	-
28	If convertible, specify instrument type convertible into	-
29	If convertible, specify issuer of instrument it converts into	-
30	Write-down feature	-
31	If write-down, write-down trigger(s)	-
32	If write-down, full or partial	-
33	If write-down, permanent or temporary	-
34	If temporary write-down, description of write-up mechanism	-
34a	Type of subordination (only for eligible liabilities)	-
34b	Ranking of the instrument in normal insolvency proceedings	Rank 1
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	immediately subordinated to Additional Tier 1 Instruments
36	Non-compliant transitioned features	No
37	If yes, specify non-compliant features	-
	Terms and conditions	Available upon request

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

# **Regulatory Capital Instruments**

#### EUR 250m Undated Subordinated Resettable Additional Tier 1 Instruments issued 2022 (Callable March 2027 onwards)

# **Regulatory Capital Instruments**

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

EOR .	250m Undated Subordinated Resettable Additional Tier T Instruments issued 2019 (Callable December 202	4 onwarus)
1	Issuer	HSBC Continental Europe
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	-
2a	Public or private placement	Private
3	Governing law(s) of the instrument	French Law
3a	Contractual recognition of write down and conversion powers of resolution authorities	Yes
	Regulatory treatment	
4	Transitional CRR2 rules	Additional Tier 1
5	Post-transitional CRR2 rules	Additional Tier 1
6	Eligible at solo/(sub-)consolidated/solo & (sub-) consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Additional Tier 1
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	EUR 250
9	Nominal amount of instrument (Currency in million)	EUR 250
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Shareholders' equity
11	Original date of issuance	18 December 2019
12	Perpetual or dated	Perpetual
13	Original maturity date	No maturity
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	18 December 2024 at par value
		Tax and regulatory calls, at any times, at par value
16	Subsequent call dates, if applicable	Callable on any date after first call date
	Coupons / dividends	
17	Fixed or floating dividend/coupon	Fixed until the first call date; resettable rate every 5 years afterwards
18	Coupon rate and any related index	3.46% until first call date, 5Y Mid Swap+3.70% afterwards
19	Existence of a dividend stopper	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Fully discretionary
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Fully discretionary
21	Existence of step up or other incentive to redeem	No
22	Non-cumulative or cumulative	Non-cumulative
23	Convertible or non-convertible	Convertible
24	If convertible, conversion trigger (s)	< 5.125% CET1: contractual; Triggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)
25	If convertible, fully or partially	May convert fully or partially
26	If convertible, conversion rate	To be determined at conversion
27	If convertible, mandatory or optional conversion	Mandatory upon satisfaction of certain conditions
28	If convertible, specify instrument type convertible into	Common Equity Tier 1
29	If convertible, specify issuer of instrument it converts into	HSBC Continental Europe
30	Write-down feature	Yes
31	If write-down, write-down trigger(s)	< 5.125% CET1: contractual; Triggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)
32	If write-down, full or partial	May be written down fully or partially
33	If write-down, permanent or temporary	Temporary
34	If temporary write-down, description of write-up mechanism	Discretionary reinstatement of some or all of the principal amount if and only if net income $> 0$
34a	Type of subordination (only for eligible liabilities)	-
34b	Ranking of the instrument in normal insolvency proceedings	Rank 2
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinated to Tier 2 Instruments
36	Non-compliant transitioned features	No
37	If yes, specify non-compliant features	-
	Terms and conditions	Available upon request

# **Regulatory Capital Instruments**

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

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

# **Regulatory Capital Instruments**

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

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

#### Regulatory Capital Instruments

EUR 200m Undated Subordinated Resettable Additional Tier 1 Instruments Issued 2019 (Callable January 2025 onwards)

EUR 200	m Undated Subordinated Resettable Additional Tier 1 Instruments issued 2019 (Callable January 2025 onwards)	
1	Issuer	HSBC Trinkaus & Burkhardt GmbH
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	N/A
2a	Public or private placement	Private
3	Governing law(s) of the instrument	German law
3a	Contractual recognition of write down and conversion powers of resolution authorities	No
	Regulatory treatment	
4	Current treatment taking into account, where applicable, transitional CRR rules	Additional Tier 1
5	Post-transitional CRR rules	Additional Tier 1
6	Eligible at solo/(sub-)consolidated/ solo&(sub-)consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Instruments under deed of covenant
8	Amount recognised in regulatory capital or eligible liabilities (Currency in million, as of most recent reporting date)	EUR 156m
9	Nominal amount of instrument	EUR 200m
9a	Issue price	100%
9b	Redemption price	100%
10	Accounting classification	Shareholders' equity
11	Original date of issuance	21 Jan 2019
12	Perpetual or dated	Perpetual
13	Original maturity date	No maturity
14	Issuer call subject to prior supervisory approval	
15	Optional call date, contingent call dates and redemption amount	First call 01 January 2025
16	Subsequent call dates, if applicable	Every year after first call date
	Coupons / dividends	, , , ,
17	Fixed or floating dividend/coupon	Fixed to floating
	· · · · · · · · · · · · · · · · · · ·	From 01/01/2025 rate resets from fixed 5.039% to 5-year
18	Coupon rate and any related index	Mid-Market Swap Rate + 4.625%, resettable every 5
		years.
19	Existence of a dividend stopper	
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	full discretionary
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	full discretionary
21	Existence of step up or other incentive to redeem	No
22	Non-cumulative or cumulative	Non-cumulative
23	Convertible or non-convertible	Convertible
24	If convertible, conversion trigger(s)	Triggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under German Recovery and Resolution Act – BaFin
25	If convertible, fully or partially	May convert fully or partially
26	If convertible, conversion rate	•
27	If convertible, mandatory or optional conversion	-
28	If convertible, specify instrument type convertible into	-
29	If convertible, specify issuer of instrument it converts into	
30	Write-down features	Yes
31	If write-down, write-down trigger(s)	5.125% CET1: Contractual. Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under German Recovery and Resolution Act – BaFin
32	If write-down, full or partial	May be written down fully or partially
33	If write-down, permanent or temporary	Temporary
34	If temporary write-down, description of write-up mechanism	Discretionary reinstatement of some or all of the principal amount if certain conditions are met
34a	Type of subordination (only for eligible liabilities)	-
34b	Ranking of the instrument in normal insolvency proceedings	2 - AT1 instruments
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinated to Tier 2 Instruments
36	Non-compliant transitioned features	No
37	If yes, specify non-compliant features	-
37,1	Grandfathering dates	
37a	Link to the full terms and conditions of the instrument (signposting)	Available on request

#### Regulatory Capital Instruments

EUR 235m Undated Subordinated Resettable Additional Tier 1 Instruments Issued 2016 (Callable January 2022 onwards)

2 U 2a P 3 G 3a C <i>R</i> 4 C 5 P 6 E 7 Ir	Issuer Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement) Public or private placement Governing law(s) of the instrument Contractual recognition of write down and conversion powers of resolution authorities	HSBC Trinkaus & Burkhardt GmbH N/A Private German Iaw
2a P 3 G 3a C <i>R</i> 4 C 5 P 6 E 7 Ir	Public or private placement Governing law(s) of the instrument Contractual recognition of write down and conversion powers of resolution authorities	Private
3 G 3a C <i>R</i> 4 C 5 P 6 E 7 Ir	Governing law(s) of the instrument Contractual recognition of write down and conversion powers of resolution authorities	
3a C <i>R</i> 4 C 5 P 6 E 7 Ir	Contractual recognition of write down and conversion powers of resolution authorities	German law
4         C           5         P           6         E           7         Ir		
4 C 5 P 6 E 7 Ir		No
5 P 6 E 7 Ir	Regulatory treatment	
6 E 7 Ir	Current treatment taking into account, where applicable, transitional CRR rules	Additional Tier 1
7 Ir	Post-transitional CRR rules	Additional Tier 1
	Eligible at solo/(sub-)consolidated/ solo&(sub-)consolidated	Consolidated
8 A	Instrument type (types to be specified by each jurisdiction)	Instruments under deed of covenant
	Amount recognised in regulatory capital or eligible liabilities (Currency in million, as of most recent reporting date)	EUR 183m
9 N	Nominal amount of instrument	EUR 235m
9a Is	Issue price	100%
9b R	Redemption price	100%
10 A	Accounting classification	Shareholders' equity
11 O	Original date of issuance	05 Dec 2016
12 P	Perpetual or dated	Perpetual
13 O	Original maturity date	No maturity
	Issuer call subject to prior supervisory approval	
15 O	Optional call date, contingent call dates and redemption amount	First call 01 January 2022
	Subsequent call dates, if applicable	Every year after first call date
	Coupons / dividends	
	Fixed or floating dividend/coupon	Fixed to floating
	Coupon rate and any related index	From 01/01/2022 rate resets from fixed 5.565% to 5-year
18 C		Mid-Market Swap Rate + 5.550%, resettable every 5 years.
19 E	Existence of a dividend stopper	
20a Fi	Fully discretionary, partially discretionary or mandatory (in terms of timing)	full discretionary
20b Fi	Fully discretionary, partially discretionary or mandatory (in terms of amount)	full discretionary
21 E	Existence of step up or other incentive to redeem	No
22 N	Non-cumulative or cumulative	Non-cumulative
23 C	Convertible or non-convertible	Convertible
24 If	If convertible, conversion trigger(s)	Triggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under German Recovery and Resolution Act – BaFin
25 If	If convertible, fully or partially	May convert fully or partially
26 If	If convertible, conversion rate	-
27 If	If convertible, mandatory or optional conversion	-
28 If	If convertible, specify instrument type convertible into	-
29 If	If convertible, specify issuer of instrument it converts into	-
30 V	Write-down features	Yes
31 lf	If write-down, write-down trigger(s)	5.125% CET1: Contractual. Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under German Recovery and Resolution Act – BaFin
32 If	If write-down, full or partial	May be written down fully or partially
33 If	If write-down, permanent or temporary	Temporary
34 lf	If temporary write-down, description of write-up mechanism	Discretionary reinstatement of some or all of the principal amount if certain conditions are met
34a T	Type of subordination (only for eligible liabilities)	
	Ranking of the instrument in normal insolvency proceedings	2 - AT1 instruments
	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinated to Tier 2 Instruments
	Non-compliant transitioned features	No
	If yes, specify non-compliant features	-
	Grandfathering dates	
07,1 0	Link to the full terms and conditions of the instrument (signposting)	- Available on request

# **Regulatory Capital Instruments**

EUR 500m Floating Rate Subordinated Loan 2030

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

# **Regulatory Capital Instruments**

EUR 100m Floating Rate Subordinated Loan 2029

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

# **Regulatory Capital Instruments**

EUR 400m Floating Rate Subordinated Loan 2029

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

# **Regulatory Capital Instruments**

EUR 300m Floating Rate Subordinated Loan 2028

1	-	
	Issuer	HSBC Continental Europe
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	-
2a	Public or private placement	Private
3	Governing law(s) of the instrument	French Law
За	Contractual recognition of write down and conversion powers of resolution authorities	Yes
	Regulatory treatment	
4	Transitional CRR2 rules	Tier 2
5	Post-transitional CRR2 rules	Tier 2
6	Eligible at solo/(sub-)consolidated/solo & (sub-) consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	EUR 300
9	Nominal amount of instrument (Currency in million)	EUR 300
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	21 June 2018
12	Perpetual or dated	Dated
13	Original maturity date	21 June 2028
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	21 June 2023 at par value Tax and regulatory calls, at any times, at par value
16	Subsequent call dates, if applicable	Callable on any interest payment date after first call date
	Coupons / dividends	
17	Fixed or floating dividend/coupon	Floating
18	Coupon rate and any related index	3 months EURIBOR + 1.67%
19	Existence of a dividend stopper	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Non-cumulative or cumulative	Cumulative
23	Convertible or non-convertible	Convertible
	Convertible or non-convertible If convertible, conversion trigger (s)	Convertible Triggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)
23 24		Triggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single
23 24	If convertible, conversion trigger (s)	Triggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)
23 24	If convertible, conversion trigger (s)	Triggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May convert fully or partially
23 24 25 26	If convertible, conversion trigger (s) If convertible, fully or partially If convertible, conversion rate	Triggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May convert fully or partially To be determined at conversion
23 24 25 26 27	If convertible, conversion trigger (s) If convertible, fully or partially If convertible, conversion rate If convertible, mandatory or optional conversion	Triggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May convert fully or partially To be determined at conversion Mandatory upon satisfaction of certain conditions
23 24 25 26 27 28	If convertible, conversion trigger (s) If convertible, fully or partially If convertible, conversion rate If convertible, mandatory or optional conversion If convertible, specify instrument type convertible into	Triggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)May convert fully or partiallyTo be determined at conversionMandatory upon satisfaction of certain conditionsCommon Equity Tier 1
23 24 25 26 27 28 29	If convertible, conversion trigger (s) If convertible, fully or partially If convertible, conversion rate If convertible, mandatory or optional conversion If convertible, specify instrument type convertible into If convertible, specify issuer of instrument it converts into	<ul> <li>Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)</li> <li>May convert fully or partially</li> <li>To be determined at conversion</li> <li>Mandatory upon satisfaction of certain conditions</li> <li>Common Equity Tier 1</li> <li>HSBC Continental Europe</li> </ul>
23 24 25 26 27 28 29 30	If convertible, conversion trigger (s) If convertible, fully or partially If convertible, conversion rate If convertible, conversion rate If convertible, mandatory or optional conversion If convertible, specify instrument type convertible into If convertible, specify issuer of instrument it converts into Write-down features	Triggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)         May convert fully or partially         To be determined at conversion         Mandatory upon satisfaction of certain conditions         Common Equity Tier 1         HSBC Continental Europe         Yes         Triggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single
23 24 25 26 27 28 29 30 31	If convertible, conversion trigger (s) If convertible, fully or partially If convertible, conversion rate If convertible, mandatory or optional conversion If convertible, specify instrument type convertible into If convertible, specify issuer of instrument it converts into Write-down features If write-down, write-down trigger(s)	<ul> <li>Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)</li> <li>May convert fully or partially</li> <li>To be determined at conversion</li> <li>Mandatory upon satisfaction of certain conditions</li> <li>Common Equity Tier 1</li> <li>HSBC Continental Europe</li> <li>Yes</li> <li>Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)</li> </ul>
23 24 25 26 27 28 29 30 31 31	If convertible, conversion trigger (s)         If convertible, fully or partially         If convertible, conversion rate         If convertible, mandatory or optional conversion         If convertible, specify instrument type convertible into         If convertible, specify instrument it converts into         Write-down features         If write-down, write-down trigger(s)         If write-down, full or partial	<ul> <li>Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)</li> <li>May convert fully or partially</li> <li>To be determined at conversion</li> <li>Mandatory upon satisfaction of certain conditions</li> <li>Common Equity Tier 1</li> <li>HSBC Continental Europe</li> <li>Yes</li> <li>Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)</li> <li>May be written down partially</li> </ul>
23 24 25 26 27 28 29 30 31 31 32 33	If convertible, conversion trigger (s)         If convertible, fully or partially         If convertible, conversion rate         If convertible, mandatory or optional conversion         If convertible, specify instrument type convertible into         If convertible, specify issuer of instrument it converts into         Write-down features         If write-down, write-down trigger(s)         If write-down, full or partial         If write-down, permanent or temporary         If temporary write-down, description of write-up mechanism	Triggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)         May convert fully or partially         To be determined at conversion         Mandatory upon satisfaction of certain conditions         Common Equity Tier 1         HSBC Continental Europe         Yes         Triggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)         May be written down partially         Permanent
23 24 25 26 27 28 29 30 31 31 32 33 34 34	If convertible, conversion trigger (s)         If convertible, fully or partially         If convertible, conversion rate         If convertible, mandatory or optional conversion         If convertible, specify instrument type convertible into         If convertible, specify issuer of instrument it converts into         Write-down features         If write-down, write-down trigger(s)         If write-down, full or partial         If write-down, permanent or temporary         If temporary write-down, description of write-up mechanism	Triggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)         May convert fully or partially         To be determined at conversion         Mandatory upon satisfaction of certain conditions         Common Equity Tier 1         HSBC Continental Europe         Yes         Triggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)         May be written down partially         Permanent
23 24 25 26 27 28 29 30 31 31 32 33 34 34	If convertible, conversion trigger (s)         If convertible, fully or partially         If convertible, conversion rate         If convertible, mandatory or optional conversion         If convertible, specify instrument type convertible into         If convertible, specify issuer of instrument it converts into         Write-down features         If write-down, write-down trigger(s)         If write-down, full or partial         If write-down, permanent or temporary         If temporary write-down, description of write-up mechanism         Type of subordination (only for eligible liabilities)	<ul> <li>Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)</li> <li>May convert fully or partially</li> <li>To be determined at conversion</li> <li>Mandatory upon satisfaction of certain conditions</li> <li>Common Equity Tier 1</li> <li>HSBC Continental Europe</li> <li>Yes</li> <li>Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)</li> <li>May be written down partially</li> <li>Permanent</li> <li>NA</li> <li>-</li> </ul>
23 24 25 26 27 28 29 30 31 31 32 33 34 34a 34b	If convertible, conversion trigger (s)         If convertible, fully or partially         If convertible, conversion rate         If convertible, mandatory or optional conversion         If convertible, specify instrument type convertible into         If convertible, specify instrument type convertible into         If convertible, specify issuer of instrument it converts into         Write-down features         If write-down, write-down trigger(s)         If write-down, permanent or temporary         If temporary write-down, description of write-up mechanism         Type of subordination (only for eligible liabilities)         Ranking of the instrument in normal insolvency proceedings         Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)         Non-compliant transitioned features	<ul> <li>Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)</li> <li>May convert fully or partially</li> <li>To be determined at conversion</li> <li>Mandatory upon satisfaction of certain conditions</li> <li>Common Equity Tier 1</li> <li>HSBC Continental Europe</li> <li>Yes</li> <li>Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)</li> <li>May be written down partially</li> <li>Permanent</li> <li>NA</li> <li>-</li> <li>Rank 2</li> <li>Immediately subordinated to Senior Non Preferred</li> </ul>
23 24 25 26 27 28 29 30 31 31 32 33 34 34 34a 34b 35	If convertible, conversion trigger (s)         If convertible, fully or partially         If convertible, conversion rate         If convertible, mandatory or optional conversion         If convertible, specify instrument type convertible into         If convertible, specify instrument type convertible into         If convertible, specify issuer of instrument it converts into         Write-down features         If write-down, write-down trigger(s)         If write-down, full or partial         If write-down, permanent or temporary         If temporary write-down, description of write-up mechanism         Type of subordination (only for eligible liabilities)         Ranking of the instrument in normal insolvency proceedings         Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	<ul> <li>Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)</li> <li>May convert fully or partially</li> <li>To be determined at conversion</li> <li>Mandatory upon satisfaction of certain conditions</li> <li>Common Equity Tier 1</li> <li>HSBC Continental Europe</li> <li>Yes</li> <li>Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)</li> <li>May be written down partially</li> <li>Permanent</li> <li>NA</li> <li>-</li> <li>Rank 2</li> <li>Immediately subordinated to Senior Non Preferred Instruments</li> </ul>

# **Regulatory Capital Instruments**

EUR 260m Floating Rate Subordinated Loan 2029

EUR 2	260m Floating Rate Subordinated Loan 2029	
1	Issuer	HBSC Continental Europe
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	-
2a	Public or private placement	Private
3	Governing law(s) of the instrument	French Law
Зa	Contractual recognition of write down and conversion powers of resolution authorities	Yes
	Regulatory treatment	
4	Transitional CRR2 rules	Tier 2
5	Post-transitional CRR2 rules	Tier 2
6	Eligible at solo/(sub-)consolidated/solo & (sub-) consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date)	EUR 260
9	Nominal amount of instrument (Currency in million)	EUR 260
9a	Issue price	100
	Redemption price	100
10	Accounting classification	Liability - amortised cost
	Original date of issuance	22 December 2014
12	Perpetual or dated	Dated
	Original maturity date	22 December 2029
	Issuer call subject to prior supervisory approval	Yes
	Optional call date, contingent call dates and redemption amount	22 December 2024 at par value
	Subsequent call dates, if applicable	Callable on any interest payment date after first call date
	Coupons / dividends	
	Fixed or floating dividend/coupon	Floating
17		0
	Coupon rate and any related index	3 months EURIBOR + 2.01%
18	Coupon rate and any related index Existence of a dividend stopper	
18 19	Existence of a dividend stopper	No
18 19 20a	Existence of a dividend stopper Fully discretionary, partially discretionary or mandatory (in terms of timing)	No Mandatory
18 19 20a 20b	Existence of a dividend stopper Fully discretionary, partially discretionary or mandatory (in terms of timing) Fully discretionary, partially discretionary or mandatory (in terms of amount)	No
18 19 20a 20b 21	Existence of a dividend stopper Fully discretionary, partially discretionary or mandatory (in terms of timing)	No Mandatory Mandatory
18 19 20a 20b 21 22	Existence of a dividend stopper Fully discretionary, partially discretionary or mandatory (in terms of timing) Fully discretionary, partially discretionary or mandatory (in terms of amount) Existence of step up or other incentive to redeem	No Mandatory Mandatory No
18 19 20a 20b 21 22 23	Existence of a dividend stopper Fully discretionary, partially discretionary or mandatory (in terms of timing) Fully discretionary, partially discretionary or mandatory (in terms of amount) Existence of step up or other incentive to redeem Non-cumulative or cumulative	No Mandatory Mandatory No Cumulative
18 19 20a 21 22 23 23 24	Existence of a dividend stopper Fully discretionary, partially discretionary or mandatory (in terms of timing) Fully discretionary, partially discretionary or mandatory (in terms of amount) Existence of step up or other incentive to redeem Non-cumulative or cumulative Convertible or non-convertible	No Mandatory Mandatory No Cumulative Convertible Triggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under the single Resolution Mechanism (SRM) Regulation – Single
18 19 20a 21 22 23 24 24 25	Existence of a dividend stopper Fully discretionary, partially discretionary or mandatory (in terms of timing) Fully discretionary, partially discretionary or mandatory (in terms of amount) Existence of step up or other incentive to redeem Non-cumulative or cumulative Convertible or non-convertible If convertible, conversion trigger (s)	No Mandatory Mandatory No Cumulative Convertible Triggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under the single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)
18 19 20b 21 22 23 23 24 25 25	Existence of a dividend stopper Fully discretionary, partially discretionary or mandatory (in terms of timing) Fully discretionary, partially discretionary or mandatory (in terms of amount) Existence of step up or other incentive to redeem Non-cumulative or cumulative Convertible or non-convertible If convertible, cunversion trigger (s) If convertible, fully or partially	No Mandatory Mandatory Mo Cumulative Convertible Triggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May convert fully or partially
18 19 20a 21 22 23 23 24 25 25	Existence of a dividend stopper Fully discretionary, partially discretionary or mandatory (in terms of timing) Fully discretionary, partially discretionary or mandatory (in terms of amount) Existence of step up or other incentive to redeem Non-cumulative or cumulative Convertible or non-convertible If convertible, conversion trigger (s) If convertible, fully or partially If convertible, conversion rate	No Mandatory Mandatory No Cumulative Convertible Triggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May convert fully or partially To be determined at conversion
18 19 20a 21 22 23 24 25 26 26 27 28	Existence of a dividend stopper Fully discretionary, partially discretionary or mandatory (in terms of timing) Fully discretionary, partially discretionary or mandatory (in terms of amount) Fully discretionary, partially discretionary or mandatory (in terms of amount) Existence of step up or other incentive to redeem Non-cumulative or cumulative Convertible or non-convertible If convertible, conversion trigger (s) If convertible, fully or partially If convertible, conversion rate If convertible, mandatory or optional conversion	No Mandatory Mandatory Mandatory No Cumulative Convertible Convertible Triggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB) May convert fully or partially To be determined at conversion
18 19 20a 21 22 23 24 24 25 26 27 28 29	Existence of a dividend stopper Fully discretionary, partially discretionary or mandatory (in terms of timing) Fully discretionary, partially discretionary or mandatory (in terms of amount) Existence of step up or other incentive to redeem Non-cumulative or cumulative Convertible or non-convertible If convertible, conversion trigger (s) If convertible, fully or partially If convertible, conversion rate If convertible, mandatory or optional conversion If convertible, specify instrument type convertible into	No         Mandatory         Mandatory         Mandatory         Convertible         Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)         May convert fully or partially         To be determined at conversion         Mandatory upon satisfaction of certain conditions         Common Equity Tier 1
<ol> <li>18</li> <li>20a</li> <li>20b</li> <li>21</li> <li>22</li> <li>23</li> <li>24</li> <li>25</li> <li>26</li> <li>27</li> <li>28</li> <li>29</li> <li>30</li> </ol>	Existence of a dividend stopper Fully discretionary, partially discretionary or mandatory (in terms of timing) Fully discretionary, partially discretionary or mandatory (in terms of amount) Existence of step up or other incentive to redeem Non-cumulative or cumulative Convertible or non-convertible If convertible, conversion trigger (s) If convertible, fully or partially If convertible, nandatory or optional conversion If convertible, specify instrument type convertible into If convertible, specify issuer of instrument it converts into	No         Mandatory         Mandatory         Mandatory         Convertible         Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)         May convert fully or partially         To be determined at conversion         Mandatory upon satisfaction of certain conditions         Common Equity Tier 1         HSBC Continental Europe
<ol> <li>18</li> <li>19</li> <li>20a</li> <li>21</li> <li>21</li> <li>23</li> <li>24</li> <li>25</li> <li>26</li> <li>27</li> <li>28</li> <li>29</li> <li>30</li> <li>31</li> </ol>	Existence of a dividend stopper Fully discretionary, partially discretionary or mandatory (in terms of timing) Fully discretionary, partially discretionary or mandatory (in terms of amount) Fully discretionary, partially discretionary or mandatory (in terms of amount) Existence of step up or other incentive to redeem Non-cumulative or cumulative Convertible or non-convertible If convertible, conversion trigger (s) If convertible, fully or partially If convertible, conversion rate If convertible, mandatory or optional conversion If convertible, specify instrument type convertible into If convertible, specify issuer of instrument it converts into If convertible, specify issue	No         Mandatory         Mandatory         Mandatory         Mo         Cumulative         Convertible         Triggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)         May convert fully or partially         To be determined at conversion         Mandatory upon satisfaction of certain conditions         Common Equity Tier 1         HSBC Continental Europe         Yes         Triggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single
<ul> <li>18</li> <li>19</li> <li>20a</li> <li>20b</li> <li>21</li> <li>22</li> <li>23</li> <li>24</li> <li>25</li> <li>26</li> <li>27</li> <li>28</li> <li>29</li> <li>30</li> <li>31</li> <li>32</li> </ul>	Existence of a dividend stopper Fully discretionary, partially discretionary or mandatory (in terms of timing) Fully discretionary, partially discretionary or mandatory (in terms of amount) Existence of step up or other incentive to redeem Non-cumulative or cumulative Convertible or non-convertible If convertible, conversion trigger (s) If convertible, fully or partially If convertible, conversion rate If convertible, mandatory or optional conversion If convertible, specify instrument type convertible into If convertible, specify issuer of instrument it converts into Write-down feature If write-down, write-down trigger(s)	No         Mandatory         Mandatory         Mandatory         Mo         Cumulative         Convertible         Triggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)         May convert fully or partially         To be determined at conversion         Mandatory upon satisfaction of certain conditions         Common Equity Tier 1         HSBC Continental Europe         Yes         Toggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under the single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)
<ol> <li>18</li> <li>20</li> <li>21</li> <li>21</li> <li>22</li> <li>23</li> <li>24</li> <li>25</li> <li>26</li> <li>27</li> <li>28</li> <li>29</li> <li>30</li> <li>31</li> <li>32</li> <li>32</li> <li>32</li> <li>32</li> <li>32</li> <li>32</li> <li>32</li> <li>32</li> <li>32</li> </ol>	Existence of a dividend stopper Existence of a dividend stopper Fully discretionary, partially discretionary or mandatory (in terms of timing) Fully discretionary, partially discretionary or mandatory (in terms of amount) Existence of step up or other incentive to redeem Non-cumulative or cumulative Convertible or non-convertible If convertible, conversion trigger (s) If convertible, fully or partially If convertible, mandatory or optional conversion If convertible, specify instrument type convertible into If convertible, specify instrument type convertis into Write-down feature If write-down, full or partial If write-down, full or partial	NoMandatoryMandatoryMandatoryNoCumulativeConvertibleTorgers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)May convert fully or partiallyTo be determined at conversionMandatory upon satisfaction of certain conditionsCommon Equity Tier 1HSBC Continental EuropeYesTriggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)May be written down partially
<ol> <li>18</li> <li>20a</li> <li>20a</li> <li>21</li> <li>22</li> <li>23</li> <li>24</li> <li>25</li> <li>26</li> <li>27</li> <li>28</li> <li>29</li> <li>30</li> <li>31</li> <li>33</li> <li>34</li> </ol>	Existence of a dividend stopper Fully discretionary, partially discretionary or mandatory (in terms of timing) Fully discretionary, partially discretionary or mandatory (in terms of amount) Existence of step up or other incentive to redeem Non-cumulative or cumulative Convertible or non-convertible If convertible, conversion trigger (s) If convertible, fully or partially If convertible, nandatory or optional conversion If convertible, specify instrument type convertible into If convertible, specify instrument it converts into Write-down feature If write-down, full or partial If write-down, permanent or temporary	NoMandatoryMandatoryMandatoryNoCumulativeConvertibleTriggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under the single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)May convert fully or partiallyTo be determined at conversionMandatory upon satisfaction of certain conditionsCommon Equity Tier 1HSBC Continental EuropeYesTriggers to statutory bail-in power and mandatory write- single Resolution Mechanism (SRM) Regulation – Single Resolution Mechanism (SRM) R
<ol> <li>18</li> <li>20a</li> <li>20a</li> <li>21</li> <li>22</li> <li>23</li> <li>24</li> <li>25</li> <li>26</li> <li>27</li> <li>28</li> <li>29</li> <li>30</li> <li>31</li> <li>32</li> <li>334</li> <li>344</li> </ol>	Existence of a dividend stopper Fully discretionary, partially discretionary or mandatory (in terms of timing) Fully discretionary, partially discretionary or mandatory (in terms of amount) Existence of step up or other incentive to redeem Non-cumulative or cumulative Convertible or non-convertible If convertible, conversion trigger (s) If convertible, fully or partially If convertible, conversion rate If convertible, mandatory or optional conversion If convertible, specify instrument type convertible into If write-down, write-down trigger(s) If write-down, full or partial If write-down, full or partial If write-down, full or partial If write-down, full or partial If write-down, permanent or temporary If temporary write-down, description of write-up mechanism	No         Mandatory         Mandatory         Mandatory         Mandatory         No         Cumulative         Convertible         Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)         May convert fully or partially         To be determined at conversion         Mandatory upon satisfaction of certain conditions         Common Equity Tier 1         HSBC Continental Europe         Yes         Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the single Resolution Mechanism (SRM) Regulation – Single Resolution Mechanism (SRM) Re
<ol> <li>18</li> <li>19</li> <li>20a</li> <li>21</li> <li>21</li> <li>23</li> <li>24</li> <li>25</li> <li>26</li> <li>27</li> <li>28</li> <li>29</li> <li>30</li> <li>31</li> <li>34</li> <li>34</li> <li>34</li> <li>34</li> <li>35</li> </ol>	Existence of a dividend stopper Fully discretionary, partially discretionary or mandatory (in terms of timing) Fully discretionary, partially discretionary or mandatory (in terms of amount) Existence of step up or other incentive to redeem Non-cumulative or cumulative Convertible or non-convertible If convertible, conversion trigger (s) If convertible, fully or partially If convertible, fully or partially If convertible, specify instrument type convertible into If convertible, specify instrument type convertible into If convertible, specify issuer of instrument it converts into Write-down, full or partial If write-down, write-down trigger(s) If write-down, permanent or temporary If temporary write down, description of write-up mechanism Type of subordination (only for eligible liabilities) Ranking of the instrument in normal insolvency proceedings Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	NoMandatoryMandatoryMandatoryMoCumulativeConvertibleTriggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under the Single Resolution Board (SRB)May convert fully or partiallyTo be determined at conversionMandatory upon satisfaction of certain conditionsCommon Equity Tier 1HSBC Continental EuropeYesMay be written down partiallyMay be written down partiallyPermanentNAInmediately subordinated to Senior Non Preferred Instruments
<ul> <li>18</li> <li>19</li> <li>20a</li> <li>21</li> <li>21</li> <li>23</li> <li>24</li> <li>25</li> <li>26</li> <li>27</li> <li>28</li> <li>29</li> <li>30</li> <li>31</li> <li>34a</li> <li>34a</li> <li>34a</li> <li>34a</li> <li>35a</li> <li>36a</li> <li>36a</li> </ul>	Existence of a dividend stopper Fully discretionary, partially discretionary or mandatory (in terms of timing) Fully discretionary, partially discretionary or mandatory (in terms of amount) Existence of step up or other incentive to redeem Non-cumulative or cumulative Convertible or non-convertible If convertible, conversion trigger (s) If convertible, fully or partially If convertible, fully or partially If convertible, specify instrument type convertible into If write-down, feature If write-down, write-down trigger(s) If write-down, permanent or temporary If temporary write-down, description of write-up mechanism Type of subordination (only for eligible liabilities) Ranking of the instrument in normal insolvency proceedings Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument) Non-compliant transitioned features	No         Mandatory         Mandatory         Mandatory         Mo         Cumulative         Convertible         Triggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)         May convert fully or partially         To be determined at conversion         Mandatory upon satisfaction of certain conditions         Common Equity Tier 1         HSBC Continental Europe         Yes         May be written down partially         May be written down partially         Permanent         NA         Rank 2         Immediately subordinated to Senior Non Preferred
<ul> <li>18</li> <li>19</li> <li>20a</li> <li>21</li> <li>21</li> <li>23</li> <li>24</li> <li>24</li> <li>25</li> <li>26</li> <li>27</li> <li>28</li> <li>29</li> <li>30</li> <li>31</li> <li>34</li> <li>34b</li> <li>34b</li> <li>35</li> <li>36</li> <li>37</li> </ul>	Existence of a dividend stopper Fully discretionary, partially discretionary or mandatory (in terms of timing) Fully discretionary, partially discretionary or mandatory (in terms of amount) Existence of step up or other incentive to redeem Non-cumulative or cumulative Convertible or non-convertible If convertible, conversion trigger (s) If convertible, fully or partially If convertible, fully or partially If convertible, specify instrument type convertible into If convertible, specify instrument type convertible into If convertible, specify issuer of instrument it converts into Write-down, full or partial If write-down, write-down trigger(s) If write-down, permanent or temporary If temporary write down, description of write-up mechanism Type of subordination (only for eligible liabilities) Ranking of the instrument in normal insolvency proceedings Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	NoMandatoryMandatoryMandatoryMoCumulativeConvertibleTriggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under the Single Resolution Board (SRB)May convert fully or partiallyTo be determined at conversionMandatory upon satisfaction of certain conditionsCommon Equity Tier 1HSBC Continental EuropeYesMay be written down partiallyMay be written down partiallyPermanentNAInmediately subordinated to Senior Non Preferred Instruments

# **Regulatory Capital Instruments**

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

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

EUD 1E0m	Flooting	Data	Subordinated	Loon	2020
EUR ISUM	rioaung	Rate	Supordinated	Loan	2029

EUR 150	m Floating Rate Subordinated Loan 2029	
1	Issuer	HSBC Trinkaus & Burkhardt GmbH
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	N/A
2a	Public or private placement	Private
3	Governing law(s) of the instrument	German law
3a	Contractual recognition of write down and conversion powers of resolution authorities	No
	Regulatory treatment	
4	Current treatment taking into account, where applicable, transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Tier 2
6	Eligible at solo/(sub-)consolidated/ solo&(sub-)consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital or eligible liabilities (Currency in million, as of most recent reporting date)	EUR 122m
9	Nominal amount of instrument	EUR 150m
9a	Issue price	100%
9b	Redemption price	100%
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	28 Aug 2019
12	Perpetual or dated	Dated
13	Original maturity date	28 Aug 2029
14	Issuer call subject to prior supervisory approval	26 Aug 2029
14	Optional call date, contingent call dates and redemption amount	- First call interest payment date falling in August 2024
16		
10	Subsequent call dates, if applicable	Every quarter after first call date
17	Coupons / dividends	Florting
17	Fixed or floating dividend/coupon	Floating
18	Coupon rate and any related index	3 month EURIBOR + 1.490%
19	Existence of a dividend stopper	-
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	-
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	-
21	Existence of step up or other incentive to redeem	No
22	Non-cumulative or cumulative	-
23	Convertible or non-convertible	Convertible
24	If convertible, conversion trigger(s)	Triggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under German Recovery and Resolution Act – BaFin
25	If convertible, fully or partially	-
26	If convertible, conversion rate	-
27	If convertible, mandatory or optional conversion	-
28	If convertible, specify instrument type convertible into	-
29	If convertible, specify issuer of instrument it converts into	
30	Write-down features	Yes
31	If write-down, write-down trigger(s)	Triggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under German Recovery and Resolution Act – BaFin
32	If write-down, full or partial	-
33	If write-down, permanent or temporary	
34	If temporary write-down, description of write-up mechanism	-
34a	Type of subordination (only for eligible liabilities)	
34b	Ranking of the instrument in normal insolvency proceedings	3 - Tier 2 Instruments
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	
36	Non-compliant transitioned features	
37	If yes, specify non-compliant features	
37,1	Grandfathering dates	-
37a	Link to the full terms and conditions of the instrument (signposting)	Available on request

EUD 200m		Dete			2020
EUR 200m	Floating	Rate	Subordinated	Loan	2028

EUR 200	m Floating Rate Subordinated Loan 2028	
1	Issuer	HSBC Trinkaus & Burkhardt GmbH
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	N/A
2a	Public or private placement	Private
3	Governing law(s) of the instrument	German law
3a	Contractual recognition of write down and conversion powers of resolution authorities	No
	Regulatory treatment	
4	Current treatment taking into account, where applicable, transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Tier 2
6	Eligible at solo/(sub-)consolidated/ solo&(sub-)consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital or eligible liabilities (Currency in million, as of most recent reporting date)	EUR 163m
9	Nominal amount of instrument	EUR 200m
9a	Issue price	100%
9b	Redemption price	100%
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	07 Dec 2018
12	Perpetual or dated	Dated
13	Original maturity date	11 Dec 2028
14	Issuer call subject to prior supervisory approval	-
15	Optional call date, contingent call dates and redemption amount	First call interest payment date falling in December 2023
16	Subsequent call dates, if applicable	Every quarter after first call date
10	Coupons / dividends	Every quarter arter hist can date
17	Fixed or floating dividend/coupon	Floating
18		3 month EURIBOR + 2.320%
	Coupon rate and any related index	3 MONTHEORIBOR + 2.320%
19	Existence of a dividend stopper	-
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	•
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	-
21	Existence of step up or other incentive to redeem	No
22	Non-cumulative	-
23	Convertible or non-convertible	Convertible
24	If convertible, conversion trigger(s)	Triggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under German Recovery and Resolution Act – BaFin
25	If convertible, fully or partially	-
26	If convertible, conversion rate	
27	If convertible, mandatory or optional conversion	-
28	If convertible, specify instrument type convertible into	-
29	If convertible, specify issuer of instrument it converts into	-
30	Write-down features	Yes
31	If write-down, write-down trigger(s)	Triggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under German Recovery and Resolution Act – BaFin
32	If write-down, full or partial	-
33	If write-down, permanent or temporary	
34	If temporary write-down, description of write-up mechanism	
34a	Type of subordination (only for eligible liabilities)	
34b	Ranking of the instrument in normal insolvency proceedings	3 - Tier 2 Instruments
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	-
36	Non-compliant transitioned features	
37	If yes, specify non-compliant features	
37,1	Grandfathering dates	
37,1 37a	Link to the full terms and conditions of the instrument (signposting)	- Available on request
JId	Link to the ran terms and conditions of the instrument (signposting)	Available Ultrequest

1	Issuer	HSBC Trinkaus & Burkhardt GmbH
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	Private Placement 16
2a	Public or private placement	Private
3	Governing law(s) of the instrument	German law
3a	Contractual recognition of write down and conversion powers of resolution authorities	No
54	Regulatory treatment	10
4	Current treatment taking into account, where applicable, transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo/(sub-)consolidated/ solo&(sub-)consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital or eligible liabilities (Currency in million, as of most recent reporting date)	EUR 1m
9	Nominal amount of instrument	EUR 10m
9a	Issue price	87.870 %
9b	Redemption price	100%
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	25 Jun 2002
12	Perpetual or dated	Dated
12	Original maturity date	26 Jun 2023
13	Issuer call subject to prior supervisory approval	26 Juli 2023 No
14	Optional call date, contingent call dates and redemption amount	NO
		N/A
16	Subsequent call dates, if applicable Coupons / dividends	N/A
17		Fixed
	Fixed or floating dividend/coupon	
18	Coupon rate and any related index	5.500%
19	Existence of a dividend stopper	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Partially discretionary
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Non-cumulative or cumulative	Cumulative
23	Convertible or non-convertible	Convertible
24	If convertible, conversion trigger(s)	Triggers to statutory bail-in power and mandatory write down/conversion of capital instruments power under
24		German Recovery and Resolution Act – BaFin
25	If convertible, fully or partially	May convert fully or partially
26	If convertible, conversion rate	To be determined at conversion
27	If convertible, mandatory or optional conversion	Mandatory upon satisfaction of certain conditions
28	If convertible, specify instrument type convertible into	Common Equity Tier 1
 29	If convertible, specify issuer of instrument it converts into	HSBC Trinkaus und Burkhardt AG
30	Write-down features	Yes
50	Whe down reduces	Triggers to statutory bail-in power and mandatory write
31	If write-down, write-down trigger(s)	down/conversion of capital instruments power under
		German Recovery and Resolution Act – BaFin
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	-
34a	Type of subordination (only for eligible liabilities)	N/A
84b	Ranking of the instrument in normal insolvency proceedings	3 - Tier 2 Instruments
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
		From 1 January 2022, in line with the Bank of England
		Statement of Policy on MREL (December 2021), non-CE
37	If yes, specify non-compliant features	own fund instruments issued externally by subsidiaries
		HSBC Holdings plc no longer count towards MREL for t
7,1	Grandfathering dates	Group or HSBC Bank plc. Grandfathered to 26 Jun 2023

JR 10m	Fixed Rate Subordinated Loan 2025	
1	Issuer	HSBC Trinkaus & Burkhardt GmbH
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	Private Placement 17
2a	Public or private placement	Private
3	Governing law(s) of the instrument	German law
3a	Contractual recognition of write down and conversion powers of resolution authorities	No
	Regulatory treatment	
4	Current treatment taking into account, where applicable, transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo/(sub-)consolidated/ solo&(sub-)consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital or eligible liabilities (Currency in million, as of most recent reporting date)	EUR 5m
9	Nominal amount of instrument	EUR 10m
9a	Issue price	100%
9b	Redemption price	100%
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	07 Jul 2005
12	Perpetual or dated	Dated
13	Original maturity date	07 Jul 2025
14	Issuer call subject to prior supervisory approval	No
15	Optional call date, contingent call dates and redemption amount	
16	Subsequent call dates, if applicable	N/A
	Coupons / dividends	
17	Fixed or floating dividend/coupon	Fixed
18	Coupon rate and any related index	4.210%
19	Existence of a dividend stopper	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Partially discretionary
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Non-cumulative or cumulative	Cumulative
23	Convertible or non-convertible	Convertible
24	If convertible, conversion trigger(s)	Triggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under German Recovery and Resolution Act – BaFin
25	If convertible, fully or partially	May convert fully or partially
26	If convertible, conversion rate	To be determined at conversion
27	If convertible, mandatory or optional conversion	Mandatory upon satisfaction of certain conditions
28	If convertible, specify instrument type convertible into	Common Equity Tier 1
29	If convertible, specify issuer of instrument it converts into	HSBC Trinkaus und Burkhardt AG
30	Write-down features	Yes
31	If write-down, write-down trigger(s)	Triggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under German Recovery and Resolution Act – BaFin
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	· · · · · · · · · · · · · · · · · · ·
34a	Type of subordination (only for eligible liabilities)	N/A
34b	Ranking of the instrument in normal insolvency proceedings	3 - Tier 2 Instruments
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	From 1 January 2022, in line with the Bank of England Statement of Policy on MREL (December 2021), non- CET1 own fund instruments issued externally by subsidiaries of HSBC Holdings plc no longer count towards MREL for the Group or HSBC Bank plc.
37		Statement of Policy on MREL (December 2021), non- CET1 own fund instruments issued externally by subsidiaries of HSBC Holdings plc no longer count

#### Regulatory Capital Instruments

1	Issuer	HSBC Trinkaus & Burkhardt GmbH
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	Private Placement 18
2 2a	Public or private placement	Private
3	Governing law(s) of the instrument	German law
3a	• **	No
38	Contractual recognition of write down and conversion powers of resolution authorities	NO
4	Regulatory treatment	T' 0
4	Current treatment taking into account, where applicable, transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo/(sub-)consolidated/ solo&(sub-)consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital or eligible liabilities (Currency in million, as of most recent reporting date)	EUR 3m
9	Nominal amount of instrument	EUR 5m
9a	Issue price	100%
9b	Redemption price	100%
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	08 Jul 2005
12	Perpetual or dated	Dated
13	Original maturity date	08 Jul 2025
14	Issuer call subject to prior supervisory approval	No
15	Optional call date, contingent call dates and redemption amount	
16	Subsequent call dates, if applicable	N/A
	Coupons / dividends	
17	Fixed or floating dividend/coupon	Fixed
18	Coupon rate and any related index	4.210%
19	Existence of a dividend stopper	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Partially discretionary
20a 20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
200	Existence of step up or other incentive to redeem	No
22		Cumulative
	Non-cumulative	
23	Convertible or non-convertible	Convertible Triggers to statutory bail-in power and mandatory write-
24	If convertible, conversion trigger(s)	down/conversion of capital instruments power under
24		German Recovery and Resolution Act – BaFin
25	If convertible, fully or partially	May convert fully or partially
26	If convertible, conversion rate	To be determined at conversion
27	If convertible, mandatory or optional conversion	Mandatory upon satisfaction of certain conditions
28	If convertible, specify instrument type convertible into	Common Equity Tier 1
29	If convertible, specify issuer of instrument it converts into	HSBC Trinkaus und Burkhardt AG
30	Write-down features	Yes
30	White-down realdres	Triggers to statutory bail-in power and mandatory write-
31	If write-down, write-down trigger(s)	down/conversion of capital instruments power under
		German Recovery and Resolution Act – BaFin
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	-
34a	Type of subordination (only for eligible liabilities)	N/A
34b	Ranking of the instrument in normal insolvency proceedings	3 - Tier 2 Instruments
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
50	Non compilant transitioned readeres	From 1 January 2022, in line with the Bank of England
		Statement of Policy on MREL (December 2021), non-CET
37	If yes, specify non-compliant features	own fund instruments issued externally by subsidiaries of
		HSBC Holdings plc no longer count towards MREL for the
		Group or HSBC Bank plc.

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#### Regulatory Capital Instruments

	n Fixed Rate Subordinated Loan 2028	
1	Issuer	HSBC Trinkaus & Burkhardt GmbH
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	Private Placement 19
2a	Public or private placement	Private
3	Governing law(s) of the instrument	German law
3a	Contractual recognition of write down and conversion powers of resolution authorities	No
	Regulatory treatment	
4	Current treatment taking into account, where applicable, transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo/(sub-)consolidated/ solo&(sub-)consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital or eligible liabilities (Currency in million, as of most recent reporting date)	EUR 8m
9	Nominal amount of instrument	EUR 10m
9a	Issue price	86.530 %
9b	Redemption price	100%
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	25 Jun 2002
12	Perpetual or dated	Dated
		26 Jun 2028
13 14	Original maturity date Issuer call subject to prior supervisory approval	26 Jun 2028 No
		NO
15	Optional call date, contingent call dates and redemption amount	
16	Subsequent call dates, if applicable	N/A
	Coupons / dividends	
17	Fixed or floating dividend/coupon	Fixed
18	Coupon rate and any related index	5.500%
19	Existence of a dividend stopper	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Partially discretionary
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Non-cumulative or cumulative	Cumulative
23	Convertible or non-convertible	Convertible
24	If convertible, conversion trigger(s)	Triggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under German Recovery and Resolution Act – BaFin
25	If convertible, fully or partially	May convert fully or partially
26	If convertible, conversion rate	To be determined at conversion
27	If convertible, mandatory or optional conversion	Mandatory upon satisfaction of certain conditions
28	If convertible, specify instrument type convertible into	Common Equity Tier 1
29	If convertible, specify issuer of instrument it converts into	HSBC Trinkaus und Burkhardt AG
30	Write-down features	Yes
31	If write-down, write-down trigger(s)	Triggers to statutory bail-in power and mandatory write- down/conversion of capital instruments power under German Recovery and Resolution Act – BaFin
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	-
34a	Type of subordination (only for eligible liabilities)	N/A
34b	Ranking of the instrument in normal insolvency proceedings	3 - Tier 2 Instruments
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	From 1 January 2022, in line with the Bank of England Statement of Policy on MREL (December 2021), non-CET own fund instruments issued externally by subsidiaries of HSBC Holdings plc no longer count towards MREL for the Group or HSBC Bank plc.
37,1	Grandfathering dates	Grandfathered to 28 Jun 2025
37a	Link to the full terms and conditions of the instrument (signposting)	Click here

4	n Floating Rate Subordinated Loan 2028	LICBO Deals Malta als
1	Issuer	HSBC Bank Malta plc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	N/A
2a	Public or private placement	Private
3	Governing law(s) of the instrument	Maltese Law
3a	Contractual recognition of write down and conversion powers of resolution authorities	No
	Regulatory treatment	
4	Current treatment taking into account, where applicable, transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Tier 2
6	Eligible at solo/(sub-)consolidated/ solo&(sub-)consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2
8	Amount recognised in regulatory capital or eligible liabilities (Currency in million, as of most recent reporting date)	EUR 41m
9	Nominal amount of instrument	EUR 62m
9a	Issue price	100%
9b	Redemption price	100%
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	14 Dec 2018
12	Perpetual or dated	Dated
13	Original maturity date	14 Dec 2028
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	-
16	Subsequent call dates, if applicable	-
	Coupons / dividends	
17	Fixed or floating dividend/coupon	Floating
18	Coupon rate and any related index	3 month EURIBOR + 2.060%
19	Existence of a dividend stopper	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Non-cumulative or cumulative	Cumulative
23	Convertible or non-convertible	Convertible
24	If convertible, conversion trigger(s)	Triggers to statutory bail-in power and mandatory write down/conversion of capital instruments power under th SRM Regulation – SRB
25	If convertible, fully or partially	-
26	If convertible, conversion rate	-
27	If convertible, mandatory or optional conversion	_
28	If convertible, specify instrument type convertible into	-
29	If convertible, specify issuer of instrument it converts into	HSBC Bank Malta plc
30	Write-down features	Yes
31	If write-down, write-down trigger(s)	Triggers to statutory bail-in power and mandatory write down/conversion of capital instruments power under th SRM Regulation – SRB
32	If write-down, full or partial	-
33	If write-down, permanent or temporary	-
34	If temporary write-down, description of write-up mechanism	-
34a	Type of subordination (only for eligible liabilities)	_
34b	Ranking of the instrument in normal insolvency proceedings	3 - Tier 2 Instruments
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinated to Senior Non Preferred Instruments
36	Non-compliant transitioned features	No
37	If yes, specify non-compliant features	-
37,1	Grandfathering dates	
37a	Link to the full terms and conditions of the instrument (signposting)	Available on request