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Regulatory Capital Instruments 31 December 2023



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

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

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

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

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Ordina	ry shares	
1	Issuer	HSBC Continental Europe
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	N/A – Internal issuance
2a	Public or private placement	Private
3	Governing law(s) of the instrument	French law
3a	Contractual recognition of write down and conversion powers of resolution authorities	N/A
	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
6	Eligible at solo/(sub-)consolidated/ solo&(sub-)consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Ordinary Shares
8	Amount recognised in regulatory capital or eligible liabilities (Currency in million, as of most recent reporting date)	EUR 6,327m
9	Nominal amount of instrument	EUR 1,062m
9a	Issue price	EUR 5.0 per share
9b	Redemption price	EUR 5.0 per share
10	Accounting classification	Shareholders' equity
11	Original date of issuance	Various
12	Perpetual or dated	Perpetual
13	Original maturity date	-
14	Issuer call subject to prior supervisory approval	-
15	Optional call date, contingent call dates and redemption amount	
16	Subsequent call dates, if applicable	
	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 features	
31	If write-down, write-down trigger(s)	
32	If write-down, full or partial	
33	If write-down, permanent or temporary	
34	If temporary write-down, description of write-up mechanism	•
34a	Type of subordination (only for eligible liabilities)	N/A
34b	Ranking of the instrument in normal insolvency proceedings	1 - Ordinary Shares
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Additional Tier 1
36	Non-compliant transitioned features	No
37	If yes, specify non-compliant features	
37a	Link to the full terms and conditions of the instrument (signposting)	Available on request

Ordina	ry shares	
1	Issuer	HSBC Bank Malta plc (Non-Controlling Interest portion)
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	MT0000030107.E
2a	Public or private placement	Public
3	Governing law(s) of the instrument	Maltese Law
3a	Contractual recognition of write down and conversion powers of resolution authorities	N/A
	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
6	Eligible at solo/(sub-)consolidated/ solo&(sub-)consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Ordinary Shares
8	Amount recognised in regulatory capital or eligible liabilities (Currency in million, as of most recent reporting date)	EUR 32m
9	Nominal amount of instrument	EUR 32m
9a	Issue price	EUR 0.3 per share
9b	Redemption price	EUR 0.3 per share
10	Accounting classification	Non-controlling interest in consolidated subsidiary
11	Original date of issuance	Various
12	Perpetual or dated	Perpetual
13	Original maturity date	
14	Issuer call subject to prior supervisory approval	
15	Optional call date, contingent call dates and redemption amount	
16	Subsequent call dates, if applicable	
	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 If convertible, specify instrument type convertible into	-
28		-
29	If convertible, specify issuer of instrument it converts into Write-down features	•
30 31	If write-down, write-down trigger(s)	
31	If write-down, full or partial	-
33	If write-down, permanent or temporary	
34	If temporary write-down, description of write-up mechanism	
34a	Type of subordination (only for eligible liabilities)	- N/A
34a 34b	Ranking of the instrument in normal insolvency proceedings	1 - Ordinary Shares
340	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Additional Tier 1
36	Non-compliant transitioned features	No
37	If yes, specify non-compliant features	-
37a	Link to the full terms and conditions of the instrument (signposting)	Available on request

Additi	onal Tier 1	
1	Issuer	HSBC Continental Europe
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	N/A – Internal issuance FR006
2a	Public or private placement	Private
3	Governing law(s) of the instrument	French law
3a	Contractual recognition of write down and conversion powers of resolution authorities	Yes
	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)	Other equity instruments
8	Amount recognised in regulatory capital or eligible liabilities (Currency in million, as of most recent reporting date)	EUR 200m
9	Nominal amount of instrument	EUR 200m
9a	Issue price	100%
9b	Redemption price	100%
10	Accounting classification	Shareholders' equity
11	Original date of issuance	26 May 2017
12	Perpetual or dated	Perpetual
13	Original maturity date	
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	26 May 2022 / Tax or Regulatory event at any time / Par
16	Subsequent call dates, if applicable	Callable on any date after first call date
	Coupons / dividends	
17	Fixed or floating dividend/coupon	Fixed to floating
18	Coupon rate and any related index	From 26/05/2022 rate resets from fixed 4.560% to 5- year Mid-Market Swap Rate + 4.340%, resettable every 5 years.
19	Existence of a dividend stopper	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Fully discretionary
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Fully discretionary
21	Existence of step up or other incentive to redeem	No
22	Non-cumulative or cumulative	Non-cumulative
23	Convertible or non-convertible	Convertible
24	If convertible, conversion trigger(s)	Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)
25	If convertible, fully or partially	May convert fully or partially
26	If convertible, conversion rate	To be determined at conversion
27	If convertible, mandatory or optional conversion	Mandatory upon satisfaction of certain conditions
28	If convertible, specify instrument type convertible into	Common Equity Tier 1
29	If convertible, specify issuer of instrument it converts into	HSBC Continental Europe
30	Write-down features	Yes
31	If write-down, write-down trigger(s)	5.125% CET1: Contractual. Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)
32	If write-down, full or partial	May be written down fully or partially
33	If write-down, permanent or temporary	Temporary
34	If temporary write-down, description of write-up mechanism	Discretionary reinstatement of some or all of the principal amount if and only if net income > 0
34a	Type of subordination (only for eligible liabilities)	N/A
34b	Ranking of the instrument in normal insolvency proceedings	2 - Deeply Subordinated Loans
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinated to Tier 2 Instruments
36	Non-compliant transitioned features	No
37	If yes, specify non-compliant features	N/A
37a	Link to the full terms and conditions of the instrument (signposting)	Available on request

Additi	onal Tier 1	
1	Issuer	HSBC Continental Europe
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	N/A – Internal issuance FR007
2a	Public or private placement	Private
3	Governing law(s) of the instrument	French law
3a	Contractual recognition of write down and conversion powers of resolution authorities	Yes
	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)	Other equity instruments
8	Amount recognised in regulatory capital or eligible liabilities (Currency in million, as of most recent reporting date)	EUR 300m
9	Nominal amount of instrument	EUR 300m
9a	Issue price	100%
9b	Redemption price	100%
10	Accounting classification	Shareholders' equity
11	Original date of issuance	28 Mar 2018
12	Perpetual or dated	
12	Original maturity date	Perpetual
13	Issuer call subject to prior supervisory approval	Voc
14	Optional call date, contingent call dates and redemption amount	Yes 28 Mar 2023 / Tax or Regulatory event at any time /
16	Subsequent call dates, if applicable	Par Callable on any date after first call date
10	Coupons / dividends	Callable off any date after first call date
17	•	Fixed to floating
17 18	Fixed or floating dividend/coupon Coupon rate and any related index	Fixed to floating From 28/03/2023 rate resets from fixed 4.000% to 5- year Mid-Market Swap Rate + 3.590%, resettable every 5 years.
19	Existence of a dividend stopper	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Fully discretionary
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Fully discretionary
21	Existence of step up or other incentive to redeem	No
22	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Convertible
24	If convertible, conversion trigger(s)	Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)
25	If convertible, fully or partially	May convert fully or partially
26	If convertible, conversion rate	To be determined at conversion
27	If convertible, mandatory or optional conversion	Mandatory upon satisfaction of certain conditions
28	If convertible, specify instrument type convertible into	Common Equity Tier 1
29	If convertible, specify issuer of instrument it converts into	HSBC Continental Europe
30	Write-down features	Yes
31	If write-down, write-down trigger(s)	5.125% CET1: Contractual. Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)
32	If write-down, full or partial	May be written down fully or partially
33	If write-down, permanent or temporary	Temporary
34	If temporary write-down, description of write-up mechanism	Discretionary reinstatement of some or all of the principal amount if and only if net income > 0
34a	Type of subordination (only for eligible liabilities)	N/A
34b	Ranking of the instrument in normal insolvency proceedings	2 - Deeply Subordinated Loans
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinated to Tier 2 Instruments
	Non-compliant transitioned features	No
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36 37	If yes, specify non-compliant features	N/A

Additi	onal Tier 1	
1	Issuer	HSBC Continental Europe
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	N/A – Internal issuance FR012
2a	Public or private placement	Private
3	Governing law(s) of the instrument	French law
3a	Contractual recognition of write down and conversion powers of resolution authorities	Yes
	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)	Other equity instruments
8	Amount recognised in regulatory capital or eligible liabilities (Currency in million, as of most recent reporting date)	EUR 250m
9	Nominal amount of instrument	EUR 250m
9a	Issue price	100%
9b	Redemption price	100%
10	Accounting classification	Shareholders' equity
11	Original date of issuance	18 Dec 2019
12	Perpetual or dated	Perpetual
13	Original maturity date	
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	18 Dec 2024 / Tax or Regulatory event at any time / Par
16	Subsequent call dates, if applicable	Callable on any date after first call date
	Coupons / dividends	
17	Fixed or floating dividend/coupon	Fixed to floating
18	Coupon rate and any related index	From 18/12/2024 rate resets from fixed 3.460% to 5- year Mid-Market Swap Rate + 3.700%, resettable every 5 years.
19	Existence of a dividend stopper	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Fully discretionary
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Fully discretionary
21	Existence of step up or other incentive to redeem	No
22	Non-cumulative or cumulative	Non-cumulative
23	Convertible or non-convertible	Convertible
24	If convertible, conversion trigger(s)	Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)
25	If convertible, fully or partially	May convert fully or partially
26	If convertible, conversion rate	To be determined at conversion
27	If convertible, mandatory or optional conversion	Mandatory upon satisfaction of certain conditions
28	If convertible, specify instrument type convertible into	Common Equity Tier 1
29	If convertible, specify issuer of instrument it converts into	HSBC Continental Europe
30	Write-down features	Yes
31	If write-down, write-down trigger(s)	5.125% CET1: Contractual. Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)
32	If write-down, full or partial	May be written down fully or partially
33	If write-down, permanent or temporary	Temporary
34	If temporary write-down, description of write-up mechanism	Discretionary reinstatement of some or all of the principal amount if and only if net income > 0
34a	Type of subordination (only for eligible liabilities)	N/A
34b	Ranking of the instrument in normal insolvency proceedings	2 - Deeply Subordinated Loans
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinated to Tier 2 Instruments
36	Non-compliant transitioned features	No
37	If yes, specify non-compliant features	N/A
37a	Link to the full terms and conditions of the instrument (signposting)	Available on request

Additi	onal Tier 1	
1	Issuer	HSBC Continental Europe
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	N/A – Internal issuance FR014
2a	Public or private placement	Private
3	Governing law(s) of the instrument	French law
3a	Contractual recognition of write down and conversion powers of resolution authorities	Yes
	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)	Other equity instruments
8	Amount recognised in regulatory capital or eligible liabilities (Currency in million, as of most recent reporting date)	EUR 247m
9	Nominal amount of instrument	EUR 250m
9a	Issue price	100%
9b	Redemption price	100%
10	Accounting classification	Shareholders' equity
11	Original date of issuance	23 Mar 2022
12	Perpetual or dated	Perpetual
13	Original maturity date	
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	23 Mar 2027 / Tax and regulatory calls at any time / Par
16	Subsequent call dates, if applicable	Callable on any date after first call date
	Coupons / dividends	
17	Fixed or floating dividend/coupon	Floating
18	Coupon rate and any related index	3m EURIBOR + 4.060%
19	Existence of a dividend stopper	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Fully discretionary
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Fully discretionary
21	Existence of step up or other incentive to redeem	No
22 23	Non-cumulative or cumulative Convertible or non-convertible	Non-cumulative Convertible
24	If convertible, conversion trigger(s)	Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)
25	If convertible, fully or partially	May convert fully or partially
26	If convertible, conversion rate	To be determined at conversion
27	If convertible, mandatory or optional conversion	Mandatory upon satisfaction of certain conditions
28	If convertible, specify instrument type convertible into	Common Equity Tier 1
29	If convertible, specify issuer of instrument it converts into	HSBC Continental Europe
30	Write-down features	Yes
31	If write-down, write-down trigger(s)	5.125% CET1: Contractual. Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)
32	If write-down, full or partial	May be written down fully or partially
33	If write-down, permanent or temporary	Temporary
34	If temporary write-down, description of write-up mechanism	Discretionary reinstatement of some or all of the principal amount if and only if net income > 0
34a	Type of subordination (only for eligible liabilities)	N/A
34b	Ranking of the instrument in normal insolvency proceedings	2 - Deeply Subordinated Loans
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinated to Tier 2 Instruments
36	Non-compliant transitioned features	No
37	If yes, specify non-compliant features	N/A
37a	Link to the full terms and conditions of the instrument (signposting)	Available on request

\dditi	onal Tier 1	
1	Issuer	HSBC Continental Europe (transferred from HSBC Trinkaus & Burkhardt GmbH)
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	N/A – Internal issuance DE000TD99995
2a	Public or private placement	Private
3	Governing law(s) of the instrument	German law
За	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 235m
9	Nominal amount of instrument	EUR 235m
9a	Issue price	100%
9b	Redemption price	100%
10	Accounting classification	Shareholders' equity
11	Original date of issuance	09 Dec 2016
12	Perpetual or dated	Perpetual
13	Original maturity date	· ·
14	Issuer call subject to prior supervisory approval	Yes
4.5		1 January 2022 at par value
15	Optional call date, contingent call dates and redemption amount	Tax and regulatory event at any time
16	Subsequent call dates, if applicable	Every anniversary after first call date
	Coupons / dividends	
17	Fixed or floating dividend/coupon	Fixed to floating
18	Coupon rate and any related index	From 01/01/2022 rate resets from fixed 5.565% to 5- year Mid-Market Swap Rate + 5.550%, resettable every 5 years.
19	Existence of a dividend stopper	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Fully discretionary
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Fully discretionary
21	Existence of step up or other incentive to redeem	No
22	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Convertible
24	If convertible, conversion trigger(s)	Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)
25	If convertible, fully or partially	May convert fully or partially
26	If convertible, conversion rate	To be determined at conversion
27	If convertible, mandatory or optional conversion	Mandatory upon satisfaction of certain conditions
28	If convertible, specify instrument type convertible into	Common Equity Tier 1
29	If convertible, specify issuer of instrument it converts into	HSBC Continental Europe
30	Write-down features	Yes
31	If write-down, write-down trigger(s)	5.125% CET1: Contractual. Triggers to statutory bail- power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)
32	If write-down, full or partial	May be written down fully or partially
33	If write-down, permanent or temporary	Temporary
34	If temporary write-down, description of write-up mechanism	Discretionary reinstatement of some or all of the principal amount
34a	Type of subordination (only for eligible liabilities)	N/A
34b	Ranking of the instrument in normal insolvency proceedings	2 - Deeply Subordinated Loans
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinated to Tier 2 Instruments
24	Non-compliant transitioned features	No
36		
36 37	If yes, specify non-compliant features	N/A

\dditi	onal Tier 1	
1	Issuer	HSBC Continental Europe (transferred from HSBC Trinkaus & Burkhardt GmbH)
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	N/A – Internal issuance DE000TD9ZZZ5
2a	Public or private placement	Private
3	Governing law(s) of the instrument	German law
3a	Contractual recognition of write down and conversion powers of resolution authorities	No
	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 200m
9	Nominal amount of instrument	EUR 200m
9a	Issue price	100%
9b	Redemption price	100%
10	Accounting classification	Shareholders' equity
11	Original date of issuance	28 Jan 2019
12	Perpetual or dated	Perpetual
13	Original maturity date	
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	1 January 2025 at par value Tax and regulatory event at any time
16	Subsequent call dates, if applicable	Every anniversary after first call date
	Coupons / dividends	
17	Fixed or floating dividend/coupon	Fixed to floating
18	Coupon rate and any related index	From 01/01/2025 rate resets from fixed 5.039% to 5- year Mid-Market Swap Rate + 4.625%, resettable
		every 5 years.
19	Existence of a dividend stopper	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Fully discretionary
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Fully discretionary
21	Existence of step up or other incentive to redeem	No
22	Non-cumulative or cumulative	Non-cumulative
23	Convertible or non-convertible	Convertible
24	If convertible, conversion trigger(s)	Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)
25	If convertible, fully or partially	May convert fully or partially
26	If convertible, conversion rate	To be determined at conversion
27	If convertible, mandatory or optional conversion	Mandatory upon satisfaction of certain conditions
28	If convertible, specify instrument type convertible into	Common Equity Tier 1
29	If convertible, specify issuer of instrument it converts into	HSBC Continental Europe
30	Write-down features	Yes
31	If write-down, write-down trigger(s)	5.125% CET1: Contractual. Triggers to statutory bail- power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)
32	If write-down, full or partial	May be written down fully or partially
33	If write-down, permanent or temporary	Temporary
34	If temporary write-down, description of write-up mechanism	Discretionary reinstatement of some or all of the principal amount
34a	Type of subordination (only for eligible liabilities)	N/A
34b	Ranking of the instrument in normal insolvency proceedings	2 - Deeply Subordinated Loans
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinated to Tier 2 Instruments
36	Non-compliant transitioned features	No
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37	If yes, specify non-compliant features	N/A

Tier 2		
1	Issuer	HSBC Continental Europe
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	N/A – Internal issuance 9223
2a	Public or private placement	Private
3	Governing law(s) of the instrument	French law
3a	Contractual recognition of write down and conversion powers of resolution authorities	Yes
	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 260m
9	Nominal amount of instrument	EUR 260m
9a	Issue price	100%
9b	Redemption price	100%
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	22 Dec 2014
12	Perpetual or dated	Dated
13	Original maturity date	22 Dec 2029
14	Issuer call subject to prior supervisory approval	Yes
15 16	Optional call date, contingent call dates and redemption amount Subsequent call dates, if applicable	22 December 2024 at par value Callable on any interest payment date after first call date
	Coupons / dividends	duto
17	Fixed or floating dividend/coupon	Floating
18	Coupon rate and any related index	3 month EURIBOR + 2.010%
19	Existence of a dividend stopper	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Non-cumulative or cumulative	Cumulative
23	Convertible or non-convertible	Convertible
24	If convertible, conversion trigger(s)	Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)
25	If convertible, fully or partially	May convert fully or partially
26	If convertible, conversion rate	To be determined at conversion
27	If convertible, mandatory or optional conversion	Mandatory upon satisfaction of certain conditions
28	If convertible, specify instrument type convertible into	Common Equity Tier 1
29	If convertible, specify issuer of instrument it converts into	HSBC Continental Europe
30	Write-down features	Yes
31	If write-down, write-down trigger(s)	Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)
32	If write-down, full or partial	May be written down partially
33	If write-down, permanent or temporary	Permanent
34	If temporary write-down, description of write-up mechanism	N/A
34a	Type of subordination (only for eligible liabilities)	N/A
34b	Ranking of the instrument in normal insolvency proceedings	3 - Subordinated loans
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinated to Senior Non Preferred Instruments
36	Non-compliant transitioned features	No
37	If yes, specify non-compliant features	N/A
37a	Link to the full terms and conditions of the instrument (signposting)	Available on request

1     Heat     HEAL Contents Large       2     Links and Entry Grad DB, PLAN     Heat Contents Large       3     Example control product regionset     Present       4     Example control product regionset     Present       5     Example control product regionset     Present       6     Example control product regionset     Present       6     Example control product regionset     Present       7     Example control product regionset     Present       8     Example control product regionset     Present       9     Example control product regionset     Present   <	Tier 2		
30     Abile in priority placement     Private       30     Control (web) of the instrument     Private       30     Control (web) of the instrument     Private       40     Control (web) of the instrument     Private       40     Control (web) of the instrument     Private       5     Control (web) of the instrument     In or 2       6     English is account, which applicable to metaboral (OBH rules     Fer 2       7     English is account, which applicable to metaboral (OBH rules     Fer 2       8     Annotat (account) applicable to responde to year to purdent on the instrument to poly types to be specified by account purdent on the instrument on the instrument on the instrument on the instrument of	1	Issuer	HSBC Continental Europe
3     Secting Larsky of the instrument     Horder Larsky in Accord and Section and convestion powers of resolutions authorities       3     Contractical inclusion instrument     Accord and Section and Convestion and	2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	N/A – Internal issuance FR009
Iso         Contractual processition of write down and accession process of resultation utbrittins         Yes           Application yes         Contract iteratives thating into account, where applicable, instructuat CRR tubes         The 2           Feed a random CPL by some of the account of the account iteration of CRR tubes         The 2           Participant account of the acco	2a	Public or private placement	Private
Regulatory residuent         The 1           4         Current instructions CRR rule.         The 2           5         Rest-invalidant CRR rule.         The 2           6         Rest-invalidant CRR rule.         The 2           7         Rest-invalidant CRR rule.         Considiated           8         Rest-invalidant CRR rule.         Considiated           9         Normal demonstruction by each principant of selection by each principant of	3	Governing law(s) of the instrument	French law
4     Current instrument lasking into account, where applicable, itanitional CBR rules     The 2       5     Post framement CRR rules     The 2       6     English as studyuk jumukatikated studyok jumukatikated     Concording       7     Instrument type (types to iso social to by our hybrid critics)     The 2       8     Amount comparison in regulatory capital or eligible floaties;     Current instrument of instrument       9     Numinal semunt of instrument     The 2       10     Accounting classification     Easily semunate classification       10     Origin data of social comparison     21 Jun 2028       11     Origin data of social comparison     21 Jun 2028       12     Propulsion tabled     21 Jun 2028       13     Origin data of social comparison amount     21 Jun 2028       14     Easter of manipulation comparison amount     21 Jun 2028       15     Optional call data, contingent call dates, in amount of manipulation comparison amount     21 Jun 2028       16     Social control of addition amount of manipulation comparison amount     21 Jun 2028       17     First or framing dividentificaupon     Amount comparison amount of manipulation comparison amount     22 Jun 2028       17     First or framing dividentificaupon     Amount comparison amount of manipulation comparison amount of manipulation comparison amount of the post of addit data contrigent on amount of the post o	3a	Contractual recognition of write down and conversion powers of resolution authorities	Yes
5     Persitaneous Carlon Carlos     The 2       6     Englisher at solutions (solutions) consolidated conso		Regulatory treatment	
6         Fighter H socksdu/promotioned socksdu/promot	4	Current treatment taking into account, where applicable, transitional CRR rules	Tier 2
7     Fishument type (ypes to be specified by sech jurisdiction)     Title 2       8     Amount recognised in regulatory capital or oligible labilities (Currency in million as of most recent reporting data)     LIR 20m       94     Nomina recognised in regulatory capital or oligible labilities (Currency in million as of most recent reporting data)     LIR 20m       96     Resumption price     100%     100%       97     Resumption price     100%     100%       98     Resumption price     21 Jun 2018     100%       91     Original date of resumes     21 Jun 2013     100 print date of resumes       91     Original date of resumes     21 Jun 2013     100 print date of resumes       92     Repleted to date of resumes     21 Jun 2013     100 print date of resumes       93     Schoorpuert call dates, and resemption amount     100%     100       94     Schoorpuert call dates, and resemption amount     100%     100       95     Coupons reserved any restore framediation forther     100%     100       94     Extence of a david data forther     100%     100%       95     Extence of a david data forther     100%     100%       96     Extence of a david data forther     100%     100%       97     Extence of a david data forther     100%     100%       98 <t< th=""><th>5</th><th>Post-transitional CRR rules</th><th>Tier 2</th></t<>	5	Post-transitional CRR rules	Tier 2
8     Amount recognised in regulatory capital or aligible liabilities. (Currency in million, as of most recent reporting dete)     EUR 22dm       9     Noninal amount of instrument     EUR 300m       9a     Redemptor price     100%       10     Accounting classification     Liability-amottod cost       11     Original data det in Summe     21 Jun 2018       12     Propertial or data     Data       13     Original data data     Data       14     Issuer calculate or fauting classification     21 Jun 2018       15     Optional calculate or contingent calculates and redemption amount     21 Jun 2017       14     Saudrealing data/emption     Calculate on any interest payment data after first call after data data       15     Optional calculates, Contingent calculates and redemption amount     Par       16     Saudrealing data/emption     Calculate on any interest payment data after first call after data/emption price       17     Fixed of floating data/emption     No       18     Coupons / data/emption price     No       20     Fully discretionary partially discretionary or mandatory (in terms of timing)     Mordatory       21     Liability-amottode countable     Convertible       22     Fully discretionary partially discretionary or mandatory (in terms of timing)     Mordatory       23     Fully discretionary partially dis	6	Eligible at solo/(sub-)consolidated/ solo&(sub-)consolidated	Consolidated
•     Nominal anount of instancest     EUR 200m       19     issue price     100%       10     Recenting classification     Labity-annotase cost       10     Accounting classification     Labity-annotase cost       11     Original moturity date     21 Jun 2018       12     Papetual or dated     Dated       13     Original moturity date     21 Jun 2018       14     Issuer call builty chart of support of the support of	7	Instrument type (types to be specified by each jurisdiction)	Tier 2
9a     issue price     100%       9b     issue price     100%       9c     Recomption price     100%       11     Orginal date of issuance     21 Jun 2018       12     Proprised or olderd     Dated       13     Orginal raturity date     21 Jun 2028       14     Issuer call subject to prior supervision yapproval     Yes       15     Optimal call date, contigent call dates and redomption amount     21 Jun 2023       16     Subsequent call date, first price and redomption amount     First or fibring diddendicoupon       17     Fixed or fibring diddendicoupon     Finaling       18     Coupons of dividendic stopper     No       19     Existence of a dividendi stopper     No       10     Existence of a dividendi stopper     No       11     Existence of a dividendi stopper     No       12     Existence of a dividendi stopper     No       13     Coupon strikity discretionary pratial discretionary or mandatory (in terms of immon)!     Mandatory       14     Existence of a dividendi stopper     No       15     Convertible, conversibile or non-convertible     Convertible       14     fit convertible, conversibile     Convertible     Convertible       15     off convertible, conversion iningorfs)     Marcanae     Yes   <	8	Amount recognised in regulatory capital or eligible liabilities (Currency in million, as of most recent reporting date)	EUR 268m
96         Redemption price         100%           10         Accounting classification         Liability - martined cost           11         Original disk of issuance         21 Jun 2018           12         Parplotal or datad         Datad           13         Original maturity data         21 Jun 2018           14         Issuer call subject to prior supervisory approval         Yes           15         Optional call date, contingent call dates and redemption amount         21 Jun 2018           16         Subsequent call date, if applicable         Callable on any infrarest payment date after first call date           16         Subsequent call date, if applicable         Subsequent call date, if applicable           17         Tixed of training divider/discupon         Roating           18         Coupon rate and any related index         3 month ELIRBOR + 1.6.70%           19         Existence of a stop day related index         3 month ELIRBOR + 1.6.70%           19         Existence of a stop day related index         3 month ELIRBOR + 1.6.70%           19         Existence of a stop day related index         3 month ELIRBOR + 1.6.70%           10         Individence on any interest payment date after first call dat	9	Nominal amount of instrument	EUR 300m
10     Accounting classification     Lability - monthed cod       11     Original date of issuance     21 Jun 2018       12     Propolation of dated     Dated       13     Original maturity date     21 Jun 2018       14     Issuer call subject to prin supervised pappoval     Yes       14     Issuer call subject to prin supervised pappoval     Yes       16     Outpoint all dates, contriguent call dates and redemption amount     Pain       17     Fixed or floating diversity payment date after first call date.     Cappriss / diversity payment date after first call date.       18     Coupons / diversity payment date after first call date.     The diversity payment date after first call date.       19     Excel of floating diversity payment date after first call date.     The diversity payment date after first call date.       19     Excel of floating diversity payment date after first call date.     The diversity payment date after first call date.       10     Fluid Statence of a diversity payment date after first call date.     The diversity payment date after first call date.       19     Excel of floating diversity payment date after first call date.     The diversity payment date after first call date.       10     Fluid Statence of a diversity payment date after first call date.     The diversity payment date after first call date.       10     Excel on an end any related date date.     The diversity payment date after first	9a	Issue price	100%
11     Original date of issuance     21 Jun 2018       12     Perplanal or dated     Dated       13     Original maturity date     21 Jun 2028       14     Issuer call subject to prior supervisory approval     Yes       15     Optional call date, contingent call dates, and redemption amount     21 Jun 2028       14     Subsequent call dates, if applicable     Calipons / Andreads       17     Field on flashing dividend/coupon     Field on flashing dividend/coupon       18     Coupon rate and any related index     3 month EURBOR + 1.670%       19     Existence of dividend Stopper     Ne       20a     Fully discretionary, partially discretionary or mandatory (in terms of amount)     Mandatory       20a     Fully discretionary, partially discretionary or mandatory (in terms of amount)     Mandatory       20a     Fully discretionary, partially discretionary or mandatory (in terms of amount)     Mandatory       20a     Fully discretionary, partially discretionary or mandatory (in terms of amount)     Mandatory       20b     Fully discretionary, partially discretionary or mandatory (in terms of amount)     Mandatory       21a     Existence of step up or of the information to redeem     Commutative or convertible       22     Non-cumulative or convertible     Convertible     Convertible       23     Convertible, fully or partially     My convert fu	9b	Redemption price	100%
12     Perpetual or dated     Dated       13     Original maturity date     21 Jun 2028       14     Issue call subject to priori supervisory approval     21 Jun 2023 (Tax or Regulatory event at any line / Par       15     Optional call date, orningent call dates and redemption amount     21 Jun 2023 (Tax or Regulatory event at any line / Par       16     Subsequent call dates, if applicable     Callable on any interest payment date after first call date       17     Fixed or floating dividend/coupon     Floating       18     Coupons / dividend/soupon     Floating       19     Existence of a dividend/storapper     No       20a     Fully discretionary partially discretionary or mandatory (in terms of liming)     Mandatory       21     Existence of a dividend/soupon ramadiatory (in terms of amount)     Mandatory       22     Non-cumulative or cumulative     Cumulative       23     Fully discretionary partially discretionary or mandatory (in terms of amount)     Mandatory       24     If convertible or non-convertible     Convertible       25     If convertible or convertible     Convertible       26     If convertible, conversion fragger(s)     May convert fully or partially       26     If convertible, specify issue of conversion     Mandatory upon satisfaction of certain conditions       27     If convertible, specify issue of issue of conversion <t< th=""><th>10</th><th>Accounting classification</th><th>Liability - amortised cost</th></t<>	10	Accounting classification	Liability - amortised cost
13     Original maturity date     21 Jun 2028       14     Issuer call subject to prior supervisory approval     Yes       15     Optional call date, contingent call dates and redemption amount     Par       16     Subsequent call dates, if applicable     Callable on any inferest payment date after first call dates       17     Fixed on flasting dividend/caupan     Fixed on flasting dividend/caupan     Fixed on flasting dividend/caupan       18     Coupon rate and any related index     3 month EURIBOR + 1.670%       19     Existence of step up on other incentive to radeom (in terms of timing)     Mandatory       20a     Fully discretionary, partially discretionary or mandatory (in terms of amount)     Mandatory       21     Lift convertible     Convertible     Convertible       22     Convertible or non-convertible     Convertible     Convertible       23     If convertible, fully or partially discretionary or partially     May convertible     Mandatory       24     If convertible, conversion trigger(s)     Triggers to statutory ball in power and mandatory       24     If convertible, conversion trigger(s)     Triggers to statutory ball in power and mandatory       25     If convertible, conversion rate     To be determined at conversion       26     If convertible, specify instrument specover times     Mandatory or partially       27     If convertible, specify	11	Original date of issuance	21 Jun 2018
14     Isser call subject to prior supervisory approval     Yes       15     Optional call date, contingent call dates and redemption amount     21 Jun 2023 / Tax or Regulatory event at any time / Par       16     Subsequent call date, if applicable     Callable on any interset payment date after first call date       17     Food or fooding dividends     3 month EURBOR + 1.670%       18     Coupons fale and any related index     3 month EURBOR + 1.670%       19     Existence of a dividend stopper     No       20     Fully discretionary, partially discretionary or mandatory (in terms of timing)     Mandatory       20     Fully discretionary, partially discretionary or mandatory (in terms of timing)     Mandatory       20     Fully discretionary, partially discretionary or mandatory (in terms of timing)     Mandatory       21     Existence of stop up or other incentive to redeem     No       22     Convertible     Currentative     Currentative       23     Convertible, conversion trigger(s)     Triggers to statutory ball-in power and mandatory with discretionary or aptinal discretionary and the seculation beard (SRM)       24     If convertible, conversion trigger(s)     May convertible     Connon Equity Tim 1       25     If convertible, conversion trigger(s)     Mandatory upon satisfaction of certain conditions       26     If convertible, expecify used uncentes into     Mandatory upon satisfaction of certain	12		Dated
15     Optional call date, contingent call dates and redemption amount     21. Jun 2023 / Tax or Regulatory event at any time / Pat.       16     Subsequent call dates, if applicable     Callable on any interest payment date after first call date.       17     Fixed or floating dividend/coupon     Ficating       18     Coupon rate and any related index     3 month EURIBOR + 1.670%       19     Existence of a dividend stopper     No       20     Fully discretionary, partially discretionary or mandatory (in terms of timing)     Mendatory       21     Existence of step up or their incentive to redeem     No       22     Non-cumulative or non-convertible     Convertible       23     Convertible or non-convertible     Convertible       24     If convertible, fully or partially     Mechanizon       25     If convertible, fully or partially     Mechanizon       26     Fir convertible, fully or partially     Mechanizon       27     If convertible, fully or partially     Mechanizon       28     If convertible, fully or partially     Convertible       29     Vinte down, write down fortunes     Yes       29     If convertible, fully or partially     Mechanizon       29     If convertible, fully or partially     Mechanizon       29     If convertible, fully or partially     To be delemined at conversion <tr< th=""><th>13</th><th>•</th><th>21 Jun 2028</th></tr<>	13	•	21 Jun 2028
15     SpinDial call date, of applicable     Par       16     Subsequent call dates, if applicable     Callables on any interest payment date after first call date       17     Fixed or finding dividend/coupon     Floating       18     Coupons / dividends     3 month EURIBOR + 1 & 70%       19     Existence of a dividend stopper     No       20     Fully discretionary, partially discretionary or mandatory (in terms of timing)     Mendatory       200     Fully discretionary, partially discretionary or mandatory (in terms of amount)     Mandatory       21     Existence of step up or other incentive to redeem     No       22     No-sceundative or cumulative or cumulative     Convertible       23     Convertible, conversion trigger(s)     Triggers to statutory ball-in power and mandatory with downloonersion of capital instruments power und remained in the channe (SM) Magulation - Single Resolution Board (SR)       24     If convertible, conversion rate     To be determined at conversion       25     If convertible, specify instrument type conversion in the conversion rate     To be determined at conversion       29     Write down features     Yes       20     Write down features     Yes       21     If convertible, specify instrument it converts into     HSBC continetal Lurope       23     If write-down, full or partial     Mondenoinpartalist       24     If wri	14	Issuer call subject to prior supervisory approval	
16     Subsequent Can darks, if applicable     date       17     Field of Toating dividend/coupon     Floating       18     Coupons rate and any related index.     3 month EURIBOR + 1.6.70%       19     Existence of a dividend stopper     No       20     Full gittercitonary, partially discretionary or mandatory (in terms of amount)     Mandatory       20     Full gittercitonary, partially discretionary or mandatory (in terms of amount)     Mandatory       21     Existence of step up or other incentive to redeem     No       23     Convertible     Comvertible       24     If convertible, conversion trigger(s)     Triggers to statutory bail-in poper and mandatory write-downconcersion of capital instruments power under the Single Resolution Mechanism (SRM)       24     If convertible, conversion trigger(s)     May convertible       25     If convertible, partially or partially     May conversion       26     full convertible, specify instrument it conversion     Mandatory upon satisfaction of certain conditions       27     If convertible, specify instrument type convertible into     Common Equity Tier 1       28     If convertible, specify instrument type convertible into     Common Equity Tier 1       29     If write-down, full or partiall     Tobe determined at conversion       31     If write-down, full or partial     May conversion conceptible space of specify instrument it converts int	15	Optional call date, contingent call dates and redemption amount	Par
17     Fixed or floating dividend/coupon     Floating       18     Coupon rate and any related index     3 month EURISOR + 1.670%       19     Existence of a dividend stopper     No       20     Fully discretionary, partially discretionary or mandatory (in terms of iming)     Mandatory       20     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, conversion trigger(s)     Triggers to statutory ball-in power and mandatory winter downconversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation - Single Resolution Mechanism (SRM) Regulation - Single Resolution Mechanism (SRM) Regulation - Single Resolution focand (SRE)       24     If convertible, conversion rate     May convert fully or partially       25     If convertible, specify instrument tip conversion     Mandatory upon satisfaction of certain conditions       26     If convertible, specify instrument tip conversion     Mandatory upon satisfaction of certain conditions       27     If convertible, specify instrument tip conversion     Histophysican Conversion of teaptican strument in converts into       28     If convertible, specify instrument tip conversion     Yes       30     Write-down, write-down figger(s)     Triggers to statutory ball-in power and mandatory write-downconversion	16	Subsequent call dates, if applicable	
18     Coupon rate and any related index     3 month EURIBOR + 1.670%       19     Existence of a dividend stopper     No       20a     Fully discretionary, partially discretionary or mandatory (in terms of timing)     Mandatory       21     Existence of step up or other incentive to redeem     No       22     Non-cumulative or cumulative or cumulative     Cumulative       23     Convertible or no-convertible     Convertible or convertible       24     If convertible, conversion trigger(s)     Triggers to statutory ball-in power and mandatory write downconversion of capital instruments power under the Srigle Resolution Mechanism (SRM) Regulation - Single Resolution Board (SRB)       25     If convertible, fully or partially     May convert fully or partially       26     If convertible, fully or partially     May convert fully or partially       27     If convertible, specify instrument type convertible into     Common Equity Ter 1       28     If convertible, specify instrument type convertible into     Common Equity Ter 1       29     If convertible, specify instrument in converts into     HSRC Continental Europe       30     Write-down, write-down trigger(s)     Triggers to statutory ball-in power and mandatory write-down trigger(s)       31     If write-down, full or partial     Kitter down, write-down trigger(s)       32     If write-down, full or partial     May be written down partially       33 <th></th> <th>Coupons / dividends</th> <th></th>		Coupons / dividends	
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         20b       Fully discretionary, partially discretionary or mandatory (in terms of amount)       Mandatory         20c       Existence of step up or other incentive to redeem       No         21       Existence of step up or other incentive to redeem       No         22       Non-cumulative       Convertible       Triggers to statutory bail in power and mandatory write down/conversion of capital instruments power under the Single Resolution Machanism (SRM)         22       If convertible, conversion trigger(s)       Mandatory upon satisfaction of capital instruments power under the Single Resolution Moechanism (SRM)         25       If convertible, conversion rate       To be determined at conversion         26       If convertible, mandatory or optional conversion       Mandatory upon satisfaction of cartain conditions         26       If convertible, specify instrument it converts into       SEC Continental Europe         31       If write-down, write-down trigger(s)       Write-down trigger to statutory bail in power and mandatory write-down, write-down, urite-down, urite-down, urite-down, urite-down, urite-down trigger(s)         32       If write-down, urite-down,	17	Fixed or floating dividend/coupon	Floating
20aFully discretionary, partially discretionary or mandatory (in terms of amount)Mandatory20aFully discretionary, partially discretionary or mandatory (in terms of amount)Mandatory21Existence of step up or other incentive to redeemNo22Non-cumulative or cumulativeCumulative23Convertible or non-convertibleConvertible24If convertible, conversion trigger(s)Triggers to statutory bail-in power and mandatory write-downic or capital instruments power under the Single Resolution Mechanism (SRM) Regulation - Single Resolution Mechanism (SRM) 	18	Coupon rate and any related index	3 month EURIBOR + 1.670%
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         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)           25         if convertible, fully or partially         May convert fully or partially           26         if convertible, output partially         May convert fully or partially           26         if convertible, specify instrument type convertible into         Common Equity Tier 1           27         if convertible, specify instrument type convertible into         Common Equity Tier 1           28         if convertible, specify instrument type convertible into         Continental Europe           29         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)           32         if write-down, write-down trigger(s)         Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the	19		
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 ball-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM)         25       If convertible, fully or partially       May convert fully or partially         26       If convertible, conversion rate       To be determined at conversion         27       If convertible, specify instrument type convertible into       Common Equity Ter 1         28       If convertible, specify instrument it converts into       HSBC Continental Europe         30       Write-down, full or partial       Convertible into       Continental Europe         31       If write-down, write-down trigger(s)       Triggers to statutory ball-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM)         32       If write-down, write-down trigger(s)       Triggers to statutory ball-in power and mandatory write-down, permanent or temporary       Permanent         33       If write-down, util or partial       May be written down partially       Permanent         34       Type of subordination (only for eligible liabilities)       N/A       N/A			
22       Non-cumulative or cumulative       Cumulative         23       Convertible       Convertible         24       If convertible, conversion trigger(s)       Triggers to statutory ball-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM)         25       If convertible, fully or partially       May convert fully or partially         26       If convertible, conversion rate       To be determined at conversion         27       If convertible, pecify instrument type conversion       Mandatory upon satisfaction of certain conditions         27       If convertible, specify instrument it converts into       Mandatory upon satisfaction of certain conditions         28       If convertible, specify instrument it converts into       HSBC Continential Europe         30       Write-down features       Yes         31       If write-down, write-down trigger(s)       Triggers to statutory ball-in power and mandatory under the Single Resolution Mechanism (SRM)         32       If write-down, write-down trigger(s)       Triggers to statutory ball-in power and mandatory under the Single Resolution Mechanism (SRM)         33       If write-down, full or partial       Konpertible, specify instrument it converts into       HSBC Continential Europe         34       If write-down, permanent or temporary       Permanent       Na         34 <td< th=""><th></th><th></th><th></th></td<>			
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)         25       If convertible, conversion trigger(s)       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 instrument type convertible into       Common Equity Tier 1         29       If convertible, specify instrument it converts into       HSBC Continental Europe         30       Write-down, write-down trigger(s)       Triggers to statutory bail-in power and mandatory write-down, write-down, write-down, write-down, write-down, write-down trigger(s)         31       If write-down, full or partial       May be written down partially         32       If write-down, full or partial       May be written down partially         33       If write-down, full or partial       May be written down partially         34       If temporary write-down, full or partial       NA         34       Type of subordination (only for eligible lia			
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 Mechanism (SRM)         25       If convertible, fully or partially       May convert fully or partially         26       If convertible, conversion rate       To be determined at conversion         27       If convertible, conversion rate       To be determined at conversion         28       If convertible, specify instrument type convertible into       Common Equity Tier 1         29       If convertible, specify instrument type convertible into       Common Equity Tier 1         29       If convertible, specify instrument it converts into       HSBC Continental Europe         30       Write-down features       Yes         31       If write-down, write-down trigger(s)       write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation - Single Resolution Mechanism (SRM)         32       If write-down, full or partial       May be written down partially         33       If write-down, full or partial       May be written down partially         34       If write-down, description of write-up mechanism       N/A         34       If write-down, description of write-up mechanism       N/A         34       Type of subordination (only for eligible			
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30Write-down featuresYes31If write-down, write-down trigger(s)Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power urdite-down/conversion of capital instruments (SRM) Regulation - Single Resolution Board (SRB)32If write-down, full or partialMay be written down partially33If write-down, permanent or temporaryPermanent34If temporary write-down, description of write-up mechanismN/A34aType of subordination (only for eligible liabilities)N/A34bRanking of the instrument in normal insolvency proceedings3 - Subordinated loans35Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)Immediately subordinated to Senior Non Preferred Instruments36Non-compliant transitioned featuresNo37If yes, specify non-compliant featuresN/A	28	If convertible, specify instrument type convertible into	Common Equity Tier 1
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31If write-down, write-down trigger(s)write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)32If write-down, full or partialMay be written down partially33If write-down, permanent or temporaryPermanent34If temporary write-down, description of write-up mechanismN/A34aType of subordination (only for eligible liabilities)N/A34bRanking of the instrument in normal insolvency proceedings3 - Subordinated loans35Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)Immediately subordinated to Senior Non Preferred Instruments36Non-compliant transitioned featuresNo37If yes, specify non-compliant featuresN/A	30	Write-down features	Yes
33If write-down, permanent or temporaryPermanent34If temporary write-down, description of write-up mechanismN/A34aType of subordination (only for eligible liabilities)N/A34bRanking of the instrument in normal insolvency proceedings3 - Subordinated loans35Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)Immediately subordinated to Senior Non Preferred Instruments36Non-compliant transitioned featuresNo37If yes, specify non-compliant featuresN/A	31	If write-down, write-down trigger(s)	write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM)
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34bRanking of the instrument in normal insolvency proceedings3 - Subordinated loans35Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)Immediately subordinated to Senior Non Preferred Instruments36Non-compliant transitioned featuresNo37If yes, specify non-compliant featuresN/A	34	If temporary write-down, description of write-up mechanism	N/A
35Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)Immediately subordinated to Senior Non Preferred Instruments36Non-compliant transitioned featuresNo37If yes, specify non-compliant featuresN/A	34a	Type of subordination (only for eligible liabilities)	N/A
35     Position in subordination instrument specify instrument specify instrument specify instruments       36     Non-compliant transitioned features       37     If yes, specify non-compliant features	34b	Ranking of the instrument in normal insolvency proceedings	3 - Subordinated loans
37     If yes, specify non-compliant features     N/A	35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	-
	36	Non-compliant transitioned features	No
37a Link to the full terms and conditions of the instrument (signposting) Available on request	37	If yes, specify non-compliant features	N/A
	37a	Link to the full terms and conditions of the instrument (signposting)	Available on request

Tier 2		
1	Issuer	HSBC Continental Europe
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	N/A – Internal issuance FR008
2a	Public or private placement	Private
3	Governing law(s) of the instrument	French law
3a	Contractual recognition of write down and conversion powers of resolution authorities	Yes
	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 400m
9	Nominal amount of instrument	EUR 400m
9a	Issue price	100%
9b	Redemption price	100%
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	29 Jan 2019
12	Perpetual or dated	Dated
13	Original maturity date	29 Jan 2029
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	29 Jan 2024 / Tax or Regulatory event at any time / Par
16	Subsequent call dates, if applicable	Callable on any interest payment date after first call date
	Coupons / dividends	
17	Fixed or floating dividend/coupon	Floating
18	Coupon rate and any related index	3 month EURIBOR + 1.860%
19	Existence of a dividend stopper	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Non-cumulative or cumulative	Cumulative
23	Convertible or non-convertible	Convertible
24	If convertible, conversion trigger(s)	Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)
25	If convertible, fully or partially	May convert fully or partially
26	If convertible, conversion rate	To be determined at conversion
27	If convertible, mandatory or optional conversion	Mandatory upon satisfaction of certain conditions
28	If convertible, specify instrument type convertible into	Common Equity Tier 1
29	If convertible, specify issuer of instrument it converts into	HSBC Continental Europe
30	Write-down features	Yes
31	If write-down, write-down trigger(s)	Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)
32	If write-down, full or partial	May be written down partially
33	If write-down, permanent or temporary	Permanent
34	If temporary write-down, description of write-up mechanism	N/A
34a	Type of subordination (only for eligible liabilities)	N/A
34b	Ranking of the instrument in normal insolvency proceedings	3 - Subordinated loans
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinated to Senior Non Preferred Instruments
36	Non-compliant transitioned features	No
37	If yes, specify non-compliant features	N/A
37a	Link to the full terms and conditions of the instrument (signposting)	Available on request

Tier 2		
1	Issuer	HSBC Continental Europe
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	N/A – Internal issuance FR011
2a	Public or private placement	Private
3	Governing law(s) of the instrument	French law
3a	Contractual recognition of write down and conversion powers of resolution authorities	Yes
	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 100m
9	Nominal amount of instrument	EUR 100m
9a	Issue price	100%
9b	Redemption price	100%
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	27 Jun 2019
12	Perpetual or dated	Dated
13	Original maturity date	27 Jun 2029
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	27 Jun 2024 / Tax or Regulatory event at any time / Par
16	Subsequent call dates, if applicable	Callable on any interest payment date after first call date
47	Coupons / dividends	<b>T</b>
17	Fixed or floating dividend/coupon	Floating
18	Coupon rate and any related index	3 month EURIBOR + 1.430%
19	Existence of a dividend stopper	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22 23	Non-cumulative or cumulative Convertible or non-convertible	Cumulative 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 If write-down, write-down trigger(s)	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)
32	If write-down, full or partial	May be written down partially
33	If write-down, permanent or temporary	Permanent
34	If temporary write-down, description of write-up mechanism	N/A
34a	Type of subordination (only for eligible liabilities)	N/A
34b	Ranking of the instrument in normal insolvency proceedings	3 - Subordinated loans
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinated to Senior Non Preferred Instruments
36	Non-compliant transitioned features	No
37	If yes, specify non-compliant features	N/A
37a	Link to the full terms and conditions of the instrument (signposting)	Available on request

Tier 2		
1	Issuer	HSBC Continental Europe
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	N/A – Internal issuance FR013
2a	Public or private placement	Private
3	Governing law(s) of the instrument	French law
3a	Contractual recognition of write down and conversion powers of resolution authorities	Yes
	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 500m
9	Nominal amount of instrument	EUR 500m
9a	Issue price	100%
9b	Redemption price	100%
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	22 May 2020
12	Perpetual or dated	Dated
13	Original maturity date	22 May 2030
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	22 May 2025 / Tax or Regulatory event at any time / Par
16	Subsequent call dates, if applicable	Callable on any interest payment date after first call date
17	Coupons / dividends	Els elle s
17	Fixed or floating dividend/coupon	Floating
18	Coupon rate and any related index	3 month EURIBOR + 2.290%
19	Existence of a dividend stopper	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22 23	Non-cumulative or cumulative Convertible or non-convertible	Cumulative 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 If write-down, write-down trigger(s)	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)
32	If write-down, full or partial	May be written down partially
33	If write-down, permanent or temporary	Permanent
34	If temporary write-down, description of write-up mechanism	N/A
34a	Type of subordination (only for eligible liabilities)	N/A
34b	Ranking of the instrument in normal insolvency proceedings	3 - Subordinated loans
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinated to Senior Non Preferred Instruments
36	Non-compliant transitioned features	No
37	If yes, specify non-compliant features	N/A
37a	Link to the full terms and conditions of the instrument (signposting)	Available on request

Tier 2		
1	Issuer	HSBC Continental Europe
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	N/A – Internal issuance FR015
2a	Public or private placement	Private
3	Governing law(s) of the instrument	French law
3a	Contractual recognition of write down and conversion powers of resolution authorities	Yes
	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 200m
9	Nominal amount of instrument	EUR 200m
9a	Issue price	100%
9b	Redemption price	100%
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	08 Dec 2023
12	Perpetual or dated	Dated
13	Original maturity date	08 Dec 2034
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	8 Dec 2029 / Tax or Regulatory event at any time / Par
		Callable on any interest payment date after first call
16	Subsequent call dates, if applicable	date
	Coupons / dividends	
17	Fixed or floating dividend/coupon	Floating
18	Coupon rate and any related index	3 month EURIBOR + 2.560%
19	Existence of a dividend stopper	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Non-cumulative or cumulative	Cumulative
23	Convertible or non-convertible	Convertible
24	If convertible, conversion trigger(s)	Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)
25	If convertible, fully or partially	May convert fully or partially
26	If convertible, conversion rate	To be determined at conversion
27	If convertible, mandatory or optional conversion	Mandatory upon satisfaction of certain conditions
28	If convertible, specify instrument type convertible into	Common Equity Tier 1
29	If convertible, specify issuer of instrument it converts into	HSBC Continental Europe
30	Write-down features	Yes
31	If write-down, write-down trigger(s)	Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)
32	If write-down, full or partial	May be written down partially
33	If write-down, permanent or temporary	Permanent
34	If temporary write-down, description of write-up mechanism	N/A
34a	Type of subordination (only for eligible liabilities)	N/A
34b	Ranking of the instrument in normal insolvency proceedings	3 - Subordinated loans
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinated to Senior Non Preferred Instruments
36	Non-compliant transitioned features	No
37	If yes, specify non-compliant features	N/A
37a	Link to the full terms and conditions of the instrument (signposting)	Available on request

Tier 2		
1	Issuer	HSBC Continental Europe (transferred from HSBC Trinkaus & Burkhardt GmbH)
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	N/A – Internal issuance LQ.)9E0NORT
2a	Public or private placement	Private
3	Governing law(s) of the instrument	German law
3a	Contractual recognition of write down and conversion powers of resolution authorities	No
	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 150m
9	Nominal amount of instrument	EUR 150m
9a	Issue price	100%
9b	Redemption price	100%
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	28 Aug 2019
12	Perpetual or dated	Dated
13	Original maturity date	28 Aug 2029
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	28 August 2024 at par value Tax or Regulatory event at any time
16	Subsequent call dates, if applicable	Callable on any interest payment date after first call date
	Coupons / dividends	
17	Fixed or floating dividend/coupon	Floating
18	Coupon rate and any related index	3 month EURIBOR + 1.490%
19	Existence of a dividend stopper	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
200	Existence of step up or other incentive to redeem	No
22	Non-cumulative or cumulative	Cumulative
22	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 powe 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 powe under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)
32	If write-down, full or partial	May be written down partially
33	If write-down, permanent or temporary	Permanent
34	If temporary write-down, description of write-up mechanism	N/A
34a	Type of subordination (only for eligible liabilities)	N/A
34b	Ranking of the instrument in normal insolvency proceedings	3 - Subordinated loans
340	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinated to Senior Non Preferred Instruments
36	Non-compliant transitioned features	No
37	If yes, specify non-compliant features	N/A
	Link to the full terms and conditions of the instrument (signposting)	
37a	Enix to the full terms and conditions of the instrument (signposting)	Available on request

Tier 2		
1	Issuer	HSBC Continental Europe
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	FR0000585333
2a	Public or private placement	Public
3	Governing law(s) of the instrument	French law
3a	Contractual recognition of write down and conversion powers of resolution authorities	No
	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 0m
9	Nominal amount of instrument	EUR 16m
9a	Issue price	100%
9b	Redemption price	100%
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	22 Jul 1985
12	Perpetual or dated	Perpetual
13	Original maturity date	
14	Issuer call subject to prior supervisory approval	No
15	Optional call date, contingent call dates and redemption amount	
16	Subsequent call dates, if applicable	N/A
	Coupons / dividends	
17	Fixed or floating dividend/coupon	Floating
18	Coupon rate and any related index	TEC10 (TMO has been replaced by TEC10+0.25%, i.e. 10y constant maturity French government bond)
19	Existence of a dividend stopper	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Non-cumulative or cumulative	Cumulative
23	Convertible or non-convertible	Convertible
24	If convertible, conversion trigger(s)	Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)
25	If convertible, fully or partially	May convert fully or partially
26	If convertible, conversion rate	To be determined at conversion
27	If convertible, mandatory or optional conversion	Mandatory upon satisfaction of certain conditions
28	If convertible, specify instrument type convertible into	Common Equity Tier 1
29	If convertible, specify issuer of instrument it converts into	HSBC Continental Europe
30	Write-down features	Yes
31	If write-down, write-down trigger(s)	Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)
32	If write-down, full or partial	May be written down partially
33	If write-down, permanent or temporary	Permanent
34	If temporary write-down, description of write-up mechanism	N/A
34a	Type of subordination (only for eligible liabilities)	N/A
34b	Ranking of the instrument in normal insolvency proceedings	3 - Subordinated loans
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinated to Senior Non Preferred Instruments
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	No express waiver of set-off
37a	Link to the full terms and conditions of the instrument (signposting)	<u>click here</u>

Tier 2		
1	Issuer	HSBC Continental Europe (transferred from HSBC Trinkaus & Burkhardt GmbH)
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	Private Placement 17
2a	Public or private placement	Private
3	Governing law(s) of the instrument	German law
3a	Contractual recognition of write down and conversion powers of resolution authorities	No
	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 3m in regulatory capital value EUR 0m in MREL value
9	Nominal amount of instrument	EUR 10m
9a	Issue price	100%
9b	Redemption price	100%
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	07 Jul 2005
12	Perpetual or dated	Dated
13	Original maturity date	07 Jul 2025
14	Issuer call subject to prior supervisory approval	No
15	Optional call date, contingent call dates and redemption amount	-
16	Subsequent call dates, if applicable	N/A
	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 the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)
25	If convertible, fully or partially	May convert fully or partially
26	If convertible, conversion rate	To be determined at conversion
27	If convertible, mandatory or optional conversion	Mandatory upon satisfaction of certain conditions
28	If convertible, specify instrument type convertible into	Common Equity Tier 1
29	If convertible, specify issuer of instrument it converts into	HSBC Continental Europe
30	Write-down features	Yes
31	If write-down, write-down trigger(s)	Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)
32	If write-down, full or partial	May be written down partially
33	If write-down, permanent or temporary	Permanent
34	If temporary write-down, description of write-up mechanism	N/A
34a	Type of subordination (only for eligible liabilities)	N/A
34b	Ranking of the instrument in normal insolvency proceedings	3 - Subordinated loans
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinated to Senior Non Preferred Instruments
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	No express waiver of set-off

Tier 2		
1	Issuer	HSBC Continental Europe (transferred from HSBC Trinkaus & Burkhardt GmbH)
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	Private Placement 18
2a	Public or private placement	Private
3	Governing law(s) of the instrument	German law
3a	Contractual recognition of write down and conversion powers of resolution authorities	No
	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 2m in regulatory capital value EUR 0m in MREL value
9	Nominal amount of instrument	EUR 5m
9a	Issue price	100%
9b	Redemption price	100%
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	08 Jul 2005
12	Perpetual or dated	Dated
13	Original maturity date	08 Jul 2025
14	Issuer call subject to prior supervisory approval	No
15	Optional call date, contingent call dates and redemption amount	-
16	Subsequent call dates, if applicable	N/A
	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 the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)
25	If convertible, fully or partially	May convert fully or partially
26	If convertible, conversion rate	To be determined at conversion
27	If convertible, mandatory or optional conversion	Mandatory upon satisfaction of certain conditions
28	If convertible, specify instrument type convertible into	Common Equity Tier 1
29	If convertible, specify issuer of instrument it converts into	HSBC Continental Europe
30	Write-down features	Yes
31	If write-down, write-down trigger(s)	Triggers to statutory bail-in power and mandatory write-down/conversion of capital instruments power under the Single Resolution Mechanism (SRM) Regulation – Single Resolution Board (SRB)
32	If write-down, full or partial	May be written down partially
33	If write-down, permanent or temporary	Permanent
34	If temporary write-down, description of write-up mechanism	N/A
34a	Type of subordination (only for eligible liabilities)	N/A
34b	Ranking of the instrument in normal insolvency proceedings	3 - Subordinated loans
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinated to Senior Non Preferred Instruments
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	No express waiver of set-off

Tier 2		
1	Issuer	HSBC Continental Europe (transferred from HSBC Trinkaus & Burkhardt GmbH)
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	Private Placement 19
2a	Public or private placement	Private
3	Governing law(s) of the instrument	German law
3a	Contractual recognition of write down and conversion powers of resolution authorities	No
	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 9m in regulatory capital value EUR 0m in MREL value
9	Nominal amount of instrument	EUR 10m
9a	Issue price	86.53%
9b	Redemption price	100%
10	Accounting classification	Liability - amortised cost
11	Original date of issuance	25 Jun 2002
12	Perpetual or dated	Dated
13	Original maturity date	26 Jun 2028
14	Issuer call subject to prior supervisory approval	No
15	Optional call date, contingent call dates and redemption amount	
16	Subsequent call dates, if applicable	N/A
	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
20a	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
200	Existence of step up or other incentive to redeem	No
21	Non-cumulative or cumulative	Cumulative
22	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
	If write down parameters a tangeness.	Permanent
33	If write-down, permanent or temporary	Fernalient
33 34	If temporary write-down, description of write-up mechanism	N/A
34	If temporary write-down, description of write-up mechanism	N/A
34 34a	If temporary write-down, description of write-up mechanism Type of subordination (only for eligible liabilities)	N/A N/A
34 34a 34b	If temporary write-down, description of write-up mechanism Type of subordination (only for eligible liabilities) Ranking of the instrument in normal insolvency proceedings	N/A N/A 3 - Subordinated loans Immediately subordinated to Senior Non Preferred
34 34a 34b 35	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)	N/A N/A 3 - Subordinated loans Immediately subordinated to Senior Non Preferred Instruments