

PRICING SUPPLEMENT

Pricing Supplement dated 25 October 2023

HSBC Bank plc

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

Programme for the Issuance of Notes and Warrants

Issue of USD 1,000,000 Fixed Rate Automatic Early Redemption Reverse Convertible Equity-Linked Notes due October 2024 linked to a Basket of Securities

PART A - CONTRACTUAL TERMS

This document constitutes the pricing supplement (the "**Pricing Supplement**") relating to the issue of the Tranche of Notes described herein for the purposes of listing on the Official List of the Irish Stock Exchange plc trading as Euronext Dublin ("**Euronext Dublin**") and must be read in conjunction with the offering memorandum dated 1 June 2023 as supplemented from time to time (the "**Offering Memorandum**") which, together with this Pricing Supplement, constitute listing particulars for the purposes of listing on the Global Exchange Market. Terms used herein shall be deemed to be defined as such for the purposes of the terms and conditions of the Notes including the Terms and Conditions of the Equity Linked Notes, Index Linked Notes and Inflation Rate-Linked Notes (the "**Conditions**") set forth in the Offering Memorandum. The Alternative Note General Conditions do not apply.

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

The Offering Memorandum does not comprise (i) a base prospectus for the purposes of Regulation (EU) 2017/1129 as it forms part of domestic law by virtue of the European Union (Withdrawal) Act 2018, as amended (the "EUWA") (the "UK Prospectus Regulation") or (ii) a base prospectus for the purposes of Regulation (EU) 2017/1129 (as amended, the "EU Prospectus Regulation"). The Offering Memorandum has been prepared solely with regard to Notes that are not to be admitted to listing or trading on any regulated market for the purposes of Directive 2014/65/EU (as amended, "MiFID II") or Regulation (EU) No 600/2014 as it forms part of domestic law by virtue of the EUWA ("UK MiFIR") and not to be offered to the public in the United Kingdom (the "UK") (other than pursuant to one or more of the exemptions set out in Section 86 of the Financial Services and Markets Act 2000 (as amended, the "FSMA")) or a Member State of the European Economic Area (other than pursuant to one or more of the exemptions set out in Article 1(4) of the EU Prospectus Regulation).

EU PRIIPs REGULATION - PROHIBITION OF SALES TO EEA RETAIL INVESTORS - The Notes are not intended to be offered, sold or otherwise made available to and should not be offered, sold or otherwise made available to any retail investor in the European Economic Area ("EEA"). For these purposes, a retail investor means a person who is one (or more) of: (i) a retail client as defined in point (11) of Article 4(1) of Directive 2014/65/EU (as amended, "**MiFID II**"); (ii) a customer within the meaning of Directive 2016/97/EU (as amended, the "**Insurance Distribution Directive**"), where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID II; or (iii) not a qualified investor as defined in the EU Prospectus Regulation. Consequently no key information document required by Regulation (EU) No 1286/2014 (as amended, the "**PRIIPs Regulation**") for offering or selling the Notes or otherwise making them available to retail investors in the EEA has been prepared and therefore offering

or selling the Notes or otherwise making them available to any retail investor in the EEA may be unlawful under the PRIIPs Regulation.

UK PRIIPs REGULATION - PROHIBITION OF SALES TO UK RETAIL INVESTORS - The Notes are not intended to be offered, sold or otherwise made available to and should not be offered, sold or otherwise made available to any retail investor in the United Kingdom (“UK”). For these purposes, a retail investor means a person who is one (or more) of: (i) a retail client, as defined in point (8) of Article 2 of Regulation (EU) No 2017/565 as it forms part of domestic law by virtue of the EUWA; or (ii) a customer within the meaning of the provisions of the FSMA and any rules or regulations made under the FSMA to implement Directive 2016/97/EU, where that customer would not qualify as a professional client, as defined in point (8) of Article 2(1) of Regulation (EU) No 600/2014 as it forms part of domestic law by virtue of the EUWA; or (iii) not a qualified investor as defined in Article 2 of the UK Prospectus Regulation. Consequently no key information document required by Regulation (EU) No 1286/2014 as it forms part of domestic law by virtue of the EUWA (the “UK PRIIPs Regulation”) for offering or selling the Notes or otherwise making them available to retail investors in the UK has been prepared and therefore offering or selling the Notes or otherwise making them available to any retail investor in the UK may be unlawful under the UK PRIIPs Regulation.

PROHIBITION OF SALES TO SWISS PRIVATE CLIENTS - The Notes are not intended to be offered, sold or otherwise made available to and should not be offered, sold or otherwise made available to investors that qualify as private (retail) clients according to Article 4 para. 2 Swiss Financial Services Act (“FinSA”) and its implementing ordinance, the Swiss Federal Financial Services Ordinance (“FinSO”). Consequently, no key information document (or equivalent document) required by FinSA has been prepared and therefore offering or selling the Notes or otherwise making them available to any private (retail) client in, into or from Switzerland may be unlawful under FinSA.

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

1. Issuer:	HSBC Bank plc
2. Tranche Number:	1
3. Currency:	
(i) Settlement Currency:	United States Dollar (“USD”)
(ii) Denomination Currency:	USD
4. Aggregate Principal Amount of Notes:	
(i) Series:	USD 1,000,000
(ii) Tranche:	USD 1,000,000
5. Issue Price:	100.00 per cent. of the Aggregate Principal Amount
6. (i) Denomination(s):	USD 1,000
<i>(Condition 2)</i>	
(ii) Calculation Amount:	The Denomination

- | | | |
|-------|--|--|
| (iii) | Aggregate Outstanding Nominal Amount Rounding: | Not applicable |
| 7. | (i) Issue Date: | 26 October 2023 |
| | (ii) Interest Commencement Date: | Issue Date |
| | (iii) Trade Date: | 19 October 2023 |
| 8. | Maturity Date:
<i>(Condition 7(a))</i> | 28 October 2024, adjusted in accordance with the Following Business Day Convention for the purposes of payment only and not for the accrual of interest, subject to early redemption on an Automatic Early Redemption Date. See paragraph 35(iii). |
| 9. | Change of Interest Basis or Redemption basis: | Not applicable |

PROVISIONS RELATING TO INTEREST (IF ANY) PAYABLE

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| 10. | Fixed Rate Note provisions:
<i>(Condition 4)</i> | Applicable |
| | (i) Rate of Interest: | Not applicable |
| | (ii) Interest Payment Date(s): | Each date specified as a " Fixed Interest Payment Date_j " in the Annexes, adjusted in accordance with the Business Day Convention for the purposes of payment only and not for the accrual of interest and subject (except in case of the Maturity Date) to an early redemption on an Automatic Early Redemption Date. |
| | (iii) Fixed Coupon Amount(s): | An amount determined by the Calculation Agent and payable on the corresponding Interest Payment Date equal to:

Calculation Amount x Rate of Interest _j

Where:

" Rate of Interest_j " means the rate specified as such in the Annex(es) in respect of the corresponding Fixed Interest Payment Date _j |
| | (iv) Day Count Fraction: | Not applicable |
| | (v) Business Day Convention: | Following Business Day Convention |
| | (vi) Business Centre: | New York |
| | (vii) Other terms relating to the method of calculating interest for Fixed Rate Notes: | Not applicable |
| 11. | Floating Rate Note provisions:
<i>(Condition 5)</i> | Not applicable |

12. **Zero Coupon Note provisions:** Not applicable
(*Condition 6*)
13. **Equity-Linked/Index-Linked Interest Note/
other variable-linked interest Note
provisions:** Not applicable

PROVISIONS RELATING TO REDEMPTION

14. **Issuer's optional redemption (Call Option):** Not applicable
(*Condition 7(c)*)
15. **Noteholders optional redemption (Put
Option):** Not applicable
(*Condition 7(d)*)
16. **Final Redemption Amount of each Note:** See paragraph 17(ii)
(*Condition 7(a)*)
17. **Final Redemption Amount of each Note in
cases where the Final Redemption Amount is
Equity-Linked, Index-Linked, Inflation Rate-
Linked or other variable-linked:** Applicable
- (i) Index/formula/other variable: The Basket as defined in paragraph 29(i)
- (ii) Provisions for determining Final
Redemption Amount where calculated
by reference to Equity/ Index and/or
formula and/or other variable:
- (a) If WO_{final} is equal to or greater than 95.00 per cent., the Issuer shall redeem the Notes on the Maturity Date by paying an amount in the Settlement Currency in respect of each Note (of the Calculation Amount) equal to 100 per cent. of the Calculation Amount; or
- (b) If WO_{final} is lower than 95.00 per cent. but a Barrier Event has not occurred, the Issuer shall redeem the Notes on the Maturity Date by paying an amount in the Settlement Currency in respect of each Note (of the Calculation Amount) equal to 100 per cent. of the Calculation Amount; or
- (c) If WO_{final} is lower than 95.00 per cent. and a Barrier Event has occurred, the Issuer shall redeem the Notes by delivering or procuring the delivery of the Securities Transfer Amount (as defined in paragraph 28(i)) and paying or procuring the payment of any Residual Cash Amount to (or for the account of) the Noteholders in accordance with paragraph 28 and Condition 22(b)

Where:

"**WO_{final}**" means the lowest performance (expressed as a percentage) among the Basket as determined by the Calculation Agent in accordance with the following formula:

$$WO_{\text{final}} = \min_{i=1 \text{ to } N} \left(\frac{S_{\text{final}}^i}{S_{\text{initial}}^i} \right)$$

"**i**" means each Security in the Basket, 1 to N

"**N**" means the total number of underlyings, 4

"**S_{final}ⁱ**" means, in respect of a Security_i and the Final Valuation Date, the Final Price (as defined in paragraph 29(vii)) of such Security

"**S_{initial}ⁱ**" means, in respect of a Security_i the Initial Price (as defined in paragraph 29(v)) of such Security

"**Worst Performing Security**" means the Security for which the performance is the lowest in accordance with the definition of **WO_{final}**. If more than one Security has the same percentage, the Calculation Agent shall determine which Security is the Worst Performing Security in its sole and absolute discretion

"**Barrier Period**" means the period from the Strike Date (inclusive) to the Final Valuation Date (inclusive)

"**Barrier Event**" means, with respect to the Securities, that the price of any Security on the relevant Exchange, as determined by the Calculation Agent, as of any time during the Barrier Period, is less than the Barrier Price

"**Barrier Price**" means 50.00% of the Initial Price with respect to such Security

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

(iv) Minimum Final Redemption Amount: Not applicable

(v) Maximum Final Redemption Amount: 100.00 per cent. per Calculation Amount

18. **Instalment Notes:** Not applicable

(Condition 7(a))

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|---|-------------------|
| 19. Early Redemption: | Applicable |
| (i) Early Redemption Amount (upon redemption for taxation reasons or illegality):
(Conditions 7(b) or 7(f)) | Fair Market Value |
| (ii) Early Redemption Amount (upon redemption following an Event of Default):
(Condition 11) | Fair Market Value |
| (iii) Early Redemption Amount (upon redemption following an FX Disruption Event or Benchmark Trigger Event):
(Conditions 9(f)(Y) or 15A) | Fair Market Value |
| (iv) Other redemption provisions: | Not applicable |

GENERAL PROVISIONS APPLICABLE TO THE NOTES

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| 20. Form of Notes:
(Condition 2(a)) | Bearer Notes |
| 21. New Global Note: | No |
| 22. If issued in bearer form: | Applicable |
| (i) Initially represented by a Temporary Global Note or Permanent Global Note: | Temporary Global Note |
| (ii) Temporary Global Note exchangeable for Permanent Global Note and/or Definitive Notes: (Condition 2(a)) | Yes - Temporary Global Note exchangeable for Permanent Global Note which is exchangeable for Definitive Notes only in limited circumstances specified in the Permanent Global Note |
| (iii) Permanent Global Note exchangeable at the option of the issuer in circumstances where the Issuer would suffer material disadvantage following a change in law or regulation: | Yes |
| (iv) Coupons to be attached to Definitive Notes: | Yes |
| (v) Talons for future Coupons to be attached to Definitive Notes: | No |
| 23. Exchange Date for exchange of Temporary Global Note: | Not earlier than 40 days after the Issue Date |
| 24. If issued in registered form (other than Uncertificated Registered Notes): | Not applicable |
| 25. Payments:
(Condition 9) | |

(i)	Relevant Financial Centre Day:	New York
(ii)	Payment of Alternative Payment Currency Equivalent:	Not applicable
(iii)	Conversion provisions:	Not applicable
(iv)	Underlying Currency Pair provisions:	Not applicable
(v)	Price Source Disruption:	Not applicable
(vi)	LBMA Physical Settlement provisions:	Not applicable
(vii)	Physical Settlement provisions:	Not applicable
26.	Redenomination: (<i>Condition 10</i>)	Not applicable
27.	Other Terms:	See Annex(es).

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

28.	Physical Delivery:	Condition 22(b) applies
(i)	Securities Transfer Amount:	In respect of the Worst Performing Security, the number of such Securities per Note calculated by the Calculation Agent in accordance with the following formula: $\frac{\text{Calculation Amount}}{\text{WO}_{\text{Strike Price}}}$ and rounded down to the lowest integer Where: " WO_{Strike Price} " means 100.00% of the Initial Price of the Worst Performing Security
(ii)	Residual Amount:	In relation to a Noteholder and a Note, the amount in the Settlement Currency determined by the Calculation Agent in accordance with the following formula: Calculation Amount – (Securities Transfer Amount × $\text{WO}_{\text{Strike Price}}$)
(iii)	Residual Cash Amount:	In respect of a Residual Amount, the product of such Residual Amount and the fraction of which the numerator is the Final Price of the Worst Performing Security and the denominator is the $\text{WO}_{\text{Strike Price}}$ of such Security
(iv)	Settlement Date:	As defined in Condition 22(a)
(v)	Settlement Disruption Event:	Condition 22(b)(ii) applies
(vi)	Disruption Period:	Condition 22(b)(ii) applies

(vii)	Delivery Disruption Event:	Condition 22(b)(iii) applies
29. Provisions for Equity-Linked Notes:		Applicable
(i)	Security(ies):	The Security or Securities specified in the Annex(es) (the " Basket ")
(ii)	Underlying Company(ies):	The entities specified as such in the Annex(es)
(iii)	Exchange(s):	With respect to each Security, each exchange or quotation system specified as such in respect of such Security in the Annex(es)
(iv)	Related Exchange(s):	With respect to each Security, each exchange or quotation system specified as such in respect of such Security in the Annex(es)
(v)	Initial Price:	The definition in Condition 22(a) applies, the price in respect of a Security being the price specified as such in the Annex(es)
(vi)	Strike Date:	19 October 2023
(vii)	Final Price:	Condition 22(a) applies
(viii)	Reference Price:	Not applicable
(ix)	Potential Adjustment Event:	Condition 22(g)(i) applies
	- Extraordinary Dividend (if other than as specified in the definition Condition 22(a)):	Condition 22(a) applies
	- Additional Potential Adjustment Event (for purposes of paragraph (viii) of the definition there of):	Not applicable
(x)	Extraordinary Event:	Condition 22(g)(ii) applies
(xi)	Conversion: <i>(for Notes relating to Government Bonds and debt securities only)</i>	Condition 22(g)(iii) does not apply
(xii)	Correction of prices:	Condition 22(g)(iv) applies
(xiii)	China Connect Underlying:	No
(xiv)	Additional Disruption Events:	The following Additional Disruption Events apply: Change in Law, Failure to Deliver, Insolvency Filing, Hedging Disruption, Increased Cost of Hedging
(xv)	Substitution of Securities:	Applicable
30. Additional Provisions for Equity-Linked Notes:		See Annex(es)
31. Provisions for Index-Linked Notes:		Not applicable

32. **Valuation Date(s):** 21 October 2024 (the “**Final Valuation Date**”) and each Automatic Early Redemption Valuation Date_j or in each case, if any date is not a Scheduled Trading Day in respect of the relevant Exchange and the relevant Related Exchange(s) the next following Scheduled Trading Day, subject to adjustment in accordance with the Disrupted Day provisions.

If a Valuation Date is postponed due to the occurrence of a Disrupted Day, the due date for any related payment (Payment Date including the Maturity Date) may also be postponed, in accordance with the Conditions.

- (i) Specified Maximum Number of Disrupted Days: The definition in Condition 22(a) applies
- (ii) Number of local banking days for the purpose of postponing Disrupted Day Related Payment Dates pursuant to Condition 22(e): 3

33. **Valuation Time:** The definition in Condition 22(a) applies

34. **Averaging Dates:** Not applicable

35. **Other terms or special conditions relating to Index-Linked Notes or Equity-Linked Notes:** Applicable

- (i) Knock-in Event: Not applicable
- (ii) Knock-out Event: Not applicable
- (iii) Automatic Early Redemption Event: Applicable

An Automatic Early Redemption Event occurs if WO_j is equal to or greater than the Automatic Early Redemption Level_j as of any Automatic Early Redemption Valuation Date_j.

Where:

“ WO_j ” means, with respect to an Automatic Early Redemption Valuation Date_j, the lowest performance (expressed as a percentage) among the Securities comprising the Basket, as determined by the Calculation Agent in accordance with the following formula:

$$WO_j = \min_{i=1 \text{ to } N} \left(\frac{S_j^i}{S_{\text{initial}}^i} \right)$$

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

"N" means the total number of underlyings, 4

In respect of an Automatic Early Redemption Valuation Date_j,

"S_jⁱ" means, in respect of a Security (Security_i), the price of such Security_i as determined by the Calculation Agent as of the Valuation Time on the relevant Exchange on such Automatic Early Redemption Valuation Date_j.

"S_{initial}ⁱ" means, in respect of a Security (Security_i) the Initial Price (as defined in paragraph 29(v))

- Automatic Early Redemption Valuation Date(s): Each date specified as such in the Annex(es) (each an "**Automatic Early Redemption Valuation Date_j**").

Each Automatic Early Redemption Valuation Date shall be subject to postponement in accordance with Condition 22(e) as if each reference to "**Valuation Date**" in such Condition (and in the definitions of "Scheduled Valuation Date" and "Disrupted Day Related Payment Date") was deemed to be a reference to "**Automatic Early Redemption Valuation Date**".

- Automatic Early Redemption Level: In respect of the Automatic Early Redemption Valuation Date_j, the level specified as such in the Annex(es) (each an "**Automatic Early Redemption Level_j**").

- Automatic Early Redemption Date(s): Each date specified as such in the Annex(es) (each an "**Automatic Early Redemption Date_j**"), subject to adjustment in accordance with the Following Business Day Convention.

- Automatic Early Redemption Rate: In respect of an Automatic Early Redemption Valuation Date_j, the rate specified as such in the Annex(es) (each an "**Automatic Early Redemption Rate_j**").

- Automatic Early Redemption Amount: The definition in Condition 22(a) applies

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

(iv) Interest adjustment: Not applicable

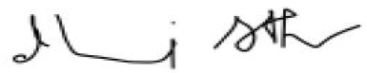
DISTRIBUTION

36. (i) **If syndicated, names of Relevant Dealer(s):** Not applicable
- (ii) **If syndicated, names of other Dealers (if any):** Not applicable

- 37. **Prohibition of Sales to EEA Retail Investors:** Applicable
- 38. **Prohibition of Sales to UK Retail Investors:** Applicable
- 39. **Selling Restrictions:** TEFRA D Rules
 - United States of America: Notes may not be offered or sold within the United States of America or to, or for the account or the benefit of a U.S. Person (as defined in Regulation S).
 - 40-Day Distribution Compliance Period: Not applicable
- 40. Exemption(s) from requirements under Regulation (EU) 2017/1129 (as amended, the "**EU Prospectus Regulation**"): Not applicable. This offer is made exclusively to investors outside the European Economic Area.
- 41. Exemption(s) from requirements under Regulation (EU) 2017/1129 as it forms part of domestic law by virtue of the EUWA (the "**UK Prospectus Regulation**"): Not applicable. This offer is made exclusively to investors outside the United Kingdom.
- 42. **Additional U.S. federal income tax considerations:** The Notes are not Section 871(m) Notes for the purpose of Section 871(m).
- 43. **Additional selling restrictions:** Not applicable

CONFIRMED

HSBC BANK PLC:



Balajee Swaminathan
 By: -----
Authorised Signatory

Date: -----

PART B - OTHER INFORMATION

1. LISTING

- (i) Listing: Application will be made to admit the Notes to listing on the Official List of Euronext Dublin on or around the Issue Date. No assurance can be given as to whether or not, or when, such application will be granted.
- (ii) Admission to trading: Application will be made for the Notes to be admitted to trading on the Global Exchange Market with effect from the Issue Date. No assurance can be given as to whether or not, or when, such application will be granted.
- (iii) Estimated total expenses of admission to trading: EUR 1,000

2. RATINGS

Ratings: The Notes are not rated.

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

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

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

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

OPERATIONAL INFORMATION

5. ISIN Code: XS2709749613
6. Common Code: 270974961
7. CUSIP: Not applicable
8. Valoren Number: 129263145
9. SEDOL: Not applicable
10. WKN: Not applicable
11. Other identifier code: Not applicable
12. Intended to be held in a manner which would allow Eurosystem eligibility: Not applicable
13. Any clearing system(s) other than Euroclear and Clearstream, Luxembourg and the relevant identification number(s): None
14. Central Depository: Not applicable

15. Delivery:	Delivery against payment
16. Settlement procedures:	Medium Term Note
17. Additional Paying Agent(s) (if any):	None
18. Common Depository:	HSBC Bank plc
19. Calculation Agent:	HSBC Bank plc
20. ERISA Considerations:	ERISA prohibited

ANNEX 1

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

j	Automatic Early Redemption Valuation Date_j*	Automatic Early Redemption Date_j*	Automatic Early Redemption Level_j	Automatic Early Redemption Rate_j	Fixed Interest Payment Date_j	Rate of Interest_j
1	-	-	-	-	26 Jan 2024	3.15%
2	19 Apr 2024	26 Apr 2024	95.00%	100.00%	26 Apr 2024	3.15%
3	19 Jul 2024	26 Jul 2024	95.00%	100.00%	26 Jul 2024	3.15%
4	-	-	-	-	28 Oct 2024	3.15%

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

ANNEX 2

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

Information in relation to underlying Securities

i	Bloomberg Code	Securities	Exchange	Related Exchange	Currency of the Security	Initial Price	Barrier Price
1	PEP UQ	PEPSICO INC	NASDAQ Stock Market	All Exchanges	USD	160.56	80.28
2	BAC UN	BANK OF AMERICA CORP	New York Stock Exchange	All Exchanges	USD	26.96	13.48
3	DIS UN	WALT DISNEY CO	New York Stock Exchange	All Exchanges	USD	83.25	41.625
4	LMT UN	LOCKHEED MARTIN CORP	New York Stock Exchange	All Exchanges	USD	449.18	224.59

i	Bloomberg Code	Depository	Underlying Company	Underlying Security	ISIN Code of the Securities
1	PEP UQ	X	PEPSICO INC	X	US7134481081
2	BAC UN	X	BANK OF AMERICA CORP	X	US0605051046
3	DIS UN	X	WALT DISNEY CO	X	US2546871060
4	LMT UN	X	LOCKHEED MARTIN CORP	X	US5398301094

"**Securities**" means either (i) 'Ordinary Shares of'; (ii) 'Preference Shares of'; or (iii) 'Units of the'; or (iv) 'Depository Receipts' of each Underlying Company or Underlying Security as the case may be.