

## FINAL TERMS

Final Terms dated 26 June 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 EUR 3,500,000 Variable Coupon Automatic Early Redemption Reverse Convertible Index-Linked Notes due January 2025 linked to a Basket of Indices

### PART A - CONTRACTUAL TERMS

This document constitutes the final terms (the "**Final Terms**") relating to the issue of the Tranche of Notes described herein and must be read in conjunction with (i) in relation to the period to and including 23 June 2023 (the "**2022 Prospectus Expiry Date**"), the Base Prospectus dated 24 June 2022 relating to public offers in Switzerland which, together with each supplemental prospectus relating to the Programme published by the Issuer after 24 June 2022 but before the 2022 Prospectus Expiry Date or the issue date of the Notes to which these Final Terms relate, constitutes a base prospectus (the "**2022 Prospectus**") in accordance with Art. 35 para. 1 of the Financial Services Act ("**FinSA**") and has been evaluated and approved pursuant to Art. 51 et seq. of the FinSA and Art. 59 et seq. of the Financial Services Ordinance ("**FinSO**") by the reviewing body SIX Exchange Regulation AG ("**Reviewing Body**"), and (ii) from but excluding the 2022 Prospectus Expiry Date, such base prospectus relating to public offers in Switzerland under the above Programme as is published by the Issuer in replacement of the 2022 Prospectus which, together with each supplemental prospectus relating to the Programme published by the Issuer after such publication but before the issue date of the Notes to which these Final Terms relate, constitutes a base prospectus (the "**2023 Prospectus**") in accordance with Art. 35 para. 1 of the FinSA and has been evaluated and approved pursuant to Art. 51 et seq. of the FinSA and Art. 59 et seq. of the FinSO by the Reviewing Body. Terms used herein shall be deemed to be defined as such for the purposes of the terms and conditions of the Notes set forth in the 2022 Prospectus (the "**Conditions**") and which are or will be incorporated by reference into the 2023 Prospectus. The Alternative Note General Conditions do not apply to the Notes.

Except as disclosed in these Final Terms and (i) in relation to the period to and including the 2022 Prospectus Expiry Date, the 2022 Prospectus, and (ii) from but excluding the 2022 Prospectus Expiry Date, the 2023 Prospectus, there has been no significant change in the financial or trading position of the Issuer and its subsidiary undertakings since 31 December 2022.

Full information on the Issuer and the offer of the Notes is only available on the basis of the combination of these Final Terms and (i) in relation to the period to and including the 2022 Prospectus Expiry Date, the 2022 Prospectus, and (ii) from but excluding the 2022 Prospectus Expiry Date, the 2023 Prospectus. Each of the 2022 Prospectus and the 2023 Prospectus are available for viewing from their respective dates of publication at HSBC Bank plc, 8 Canada Square, London E14 5HQ, United Kingdom and [www.hsbc.com](http://www.hsbc.com) (please follow the links to 'Investors', 'Fixed income investors', 'Issuance programmes') and copies may be obtained from HSBC Bank plc, 8 Canada Square, London E14 5HQ, United Kingdom..

**Neither the 2022 Prospectus or the 2023 Prospectus comprises (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 2022 Prospectus and the 2023 Prospectus have each 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).

The Notes do not constitute a collective investment scheme as defined in the Federal Collective Investment Schemes Act ("CISA") and are therefore neither governed by the CISA nor subject to supervision by the Swiss Financial Market Supervisory Authority ("FINMA"). Accordingly, Noteholders do not have the benefit of the specific investor protection provided under the CISA. Noteholders bear the issuer risk.

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 these Final Terms and (i) in relation to the period to and including the 2022 Prospectus Expiry Date, the 2022 Prospectus, and (ii) from but excluding the 2022 Prospectus Expiry Date, the 2023 Prospectus. Investors should consider carefully the risk factors set forth under "Risk Factors" in the 2022 Prospectus and the 2023 Prospectus.

1. <b>Issuer:</b>	HSBC Bank plc
2. <b>Tranche Number:</b>	1
3. <b>Currency:</b>	
(i) Settlement Currency:	Euro ("EUR")
(ii) Denomination Currency:	EUR
4. <b>Aggregate Principal Amount of Notes:</b>	
(i) Series:	EUR 3,500,000
(ii) Tranche:	EUR 3,500,000
5. <b>Issue Price:</b>	100.00 per cent. of the Aggregate Principal Amount (EUR 1,000 per Note)
6. (i) Denomination(s): (Condition 2)	EUR 1,000
(ii) Calculation Amount:	The Denomination
(iii) Aggregate Outstanding Amount Rounding:	Nominal Not applicable
7. (i) Issue Date:	28 June 2023
(ii) Interest Commencement Date:	Issue Date
(iii) Trade Date:	21 June 2023
8. <b>Maturity Date:</b> (Condition 7(a))	7 January 2025, 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**

10. **Fixed Rate Note provisions:** Not applicable  
(Condition 4)

11. **Floating Rate Note provisions:** Not applicable  
(Condition 5)

12. **Zero Coupon Note provisions:** Not applicable  
(Condition 6)

13. **Equity-Linked/Index-Linked Interest Note/  
other variable-linked interest Note  
provisions:** Applicable

- (i) Index/formula/other variable: The Basket as defined in paragraph 31(i)
- (ii) Provisions for determining interest where calculated by reference to Equity/ Index and/or formula and/or other variable: Unless the Notes have been previously redeemed, or purchased and cancelled in accordance with the Conditions, the amount of interest payable on each Interest Payment Date shall be an amount in the Settlement Currency (the "**Variable Coupon Amount**") determined by the Calculation Agent in accordance with the following provisions:

- (a) if the Calculation Agent determines that on the Variable Coupon Valuation Date<sub>j</sub> (as defined in the Annex(es)) occurring immediately prior to such Interest Payment Date, **WO<sub>j</sub>** is equal to or greater than the Coupon Trigger Level<sub>j</sub>:

Calculation Amount x Coupon<sub>j</sub>

- (b) otherwise, zero.

Where:

"**Coupon<sub>j</sub>**" means  $1.625\% \times j - \sum_{k=0}^{j-1} [\text{Coupon}_k]$

Where:

"**Coupon<sub>0</sub>**" means zero;

"**j**" means, in respect of each Variable Coupon Valuation Date<sub>j</sub>, the corresponding value set out in Annex 1 (from 1 to 6);

"**WO<sub>j</sub>**" means, with respect to a Variable Coupon Valuation Date<sub>j</sub>, the lowest performance (expressed as a percentage) among the Indices 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 Index in the Basket, 1 to N

"N" means the total number of underlyings, 3

In respect of a Variable Coupon Valuation Date<sub>j</sub>,

"S<sub>j</sub><sup>i</sup>" means, in respect of an Index (Index<sub>i</sub>), the level of such Index<sub>i</sub> as determined by the Calculation Agent as of the Valuation Time on the relevant Exchange (or, with respect to a Multiple Exchange Index, the official closing level of such Index<sub>i</sub> as calculated and published by the Index Sponsor) on such Variable Coupon Valuation Date<sub>j</sub>

"S<sup>i</sup><sub>initial</sub>" means, in respect of an Index (Index<sub>i</sub>) the Initial Index Level (as defined in paragraph 31(vi))

"**Coupon Trigger Level<sub>j</sub>**" means, the level (expressed as a percentage) specified as such in the Annex(es) in respect of the corresponding Variable Coupon Valuation Date<sub>j</sub>

"**Variable Coupon Valuation Date<sub>j</sub>**" means each date specified as such in the Annex(es) (each a "**Variable Coupon Valuation Date<sub>j</sub>**"), provided that (a) if any such date does not constitute a Scheduled Trading Day in respect of an Index in the Basket then such date shall be postponed in respect of such Index only to the next date which is a Scheduled Trading Day in respect of such Index and the provisions of Condition 21(e) apply 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 "Variable Coupon Valuation Date<sub>j</sub>" and (b) if any such date is a Disrupted Day in relation to an Index in the Basket, then in respect of such Index only such date shall be subject to postponement in accordance with Condition 21(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 "Variable Coupon Valuation Date<sub>j</sub>".

- (iii) Provisions for determining interest where calculation by reference to Equity/ Index and/or formula and/ or See adjustment provisions specified in paragraphs 31(x) and 31(xii).

other variable is impossible or impracticable or otherwise disrupted:

- |        |                                    |   |
|--------|------------------------------------|---|
| (iv)   | Interest or Calculation Period(s): | Not applicable  |
| (v)    | Interest Payment Date(s):          | Each date specified as a Variable Coupon Payment Date <sub>j</sub> in the Annex(es), adjusted in accordance with the Business Day Convention for the purposes of payment only, not for the accrual of interest and subject (except in the case of the Maturity Date) to early redemption on an Automatic Early Redemption Date. |
| (vi)   | Business Day Convention:           | Following Business Day Convention   |
| (vii)  | Business Centre:                   | TARGET  |
| (viii) | Minimum Interest Rate:             | Not applicable  |
| (ix)   | Maximum Interest Rate:             | Not applicable  |
| (x)    | Day Count Fraction:                | Not applicable  |

#### PROVISIONS RELATING TO REDEMPTION

- |      |   |  |
|------|---|--|
| 14.  | <b>Issuer's optional redemption (Call Option):</b><br><i>(Condition 7(c))</i>   | Not applicable   |
| 15.  | <b>Noteholders optional redemption (Put Option):</b><br><i>(Condition 7(d))</i>   | Not applicable   |
| 16.  | <b>Final Redemption Amount of each Note:</b><br><i>(Condition 7(a))</i>   | See paragraph 17 below   |
| 17.  | <b>Final Redemption Amount of each Note in cases where the Final Redemption Amount is Equity-Linked/ Index-Linked or other variable-linked:</b> | Applicable   |
| (i)  | Index/formula/other variable:   | The Basket as defined in paragraph 31(i)   |
| (ii) | Provisions for determining Final Redemption Amount where calculated by reference to Equity/ Index and/or formula and/or other variable:         | Unless the Notes have been previously redeemed, or purchased and cancelled in accordance with the Conditions, if the Calculation Agent determines that:<br><br>(a) $WO_{\text{final}}$ is equal to or greater than 80.00 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 100.00 per cent. of the Calculation Amount; or<br><br>(b) $WO_{\text{final}}$ is lower than 80.00 per cent. and 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 100.00 per cent. of the Calculation Amount; or

- (c)  $WO_{\text{final}}$  is lower than 80.00 per cent. and a Barrier Event has 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) determined by the Calculation Agent in accordance with the following formula:

$$\text{Calculation Amount} \times \frac{WO_{\text{final}}}{\text{Strike}}$$

Where:

" $WO_{\text{final}}$ " 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 Index in the Basket, 1 to  $N$

" $N$ " means the total number of underlyings, 3

" $S_{\text{final}}^i$ " means, in respect of an Index $_i$  and the Final Valuation Date, the Final Index Level (as defined in paragraph 31(vii)) of such Index

" $S_{\text{initial}}^i$ " means, in respect of an Index $_i$  the Initial Index Level (as defined in paragraph 31(vi)) of such Index

"**Strike**" means 100.00%

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

"**Barrier Event**" means, with respect to the Indices, that the level of any Index, as determined by the Calculation Agent, on the relevant Exchange (or, with respect to a Multiple Exchange Index, the official level of such Index as calculated and published by the Index Sponsor) as of any time during the Barrier Period, is less than or equal to the Barrier Level.

"**Barrier Level**" means, with respect to an Index, the level specified as such in the Annex(es) with respect to such Index

- (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 31(x) and 31(xii).
- (iv) Minimum Final Redemption Amount: Not applicable
- (v) Maximum Final Redemption Amount: 100.00 per cent. of the Calculation Amount (per Calculation Amount)
- 18. **Instalment Notes:** (Condition 7(a)) Not applicable
- 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(e)(Y) or 15A) Fair Market Value
  - (iv) Other redemption provisions: Not applicable

**GENERAL PROVISIONS APPLICABLE TO THE NOTES**

- 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.	<b>Exchange Date for exchange of Temporary Global Note:</b>	Not earlier than 40 days after the Issue Date
24.	<b>If issued in registered form:</b>	Not applicable
25.	<b>Payments:</b> <i>(Condition 9)</i>	
(i)	Relevant Financial Centre Day:	TARGET
(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)	EM Price Source Disruption:	Not applicable
(vii)	LBMA Physical Settlement provisions:	Not applicable
(viii)	Physical Settlement provisions:	Not applicable
26.	<b>Redenomination:</b> <i>(Condition 10)</i>	Not applicable
27.	<b>Other Terms:</b>	See Annex(es).

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

28.	<b>Physical Delivery:</b>	Not applicable
29.	<b>Provisions for Equity-Linked Notes:</b>	Not applicable
30.	<b>Additional Provisions for Equity-Linked Notes:</b>	Not applicable
31.	<b>Provisions for Index-Linked Notes:</b>	Applicable
(i)	Index(ices):	The Index or Indices specified in the Annex(es) (the " <b>Basket</b> ")
(ii)	Index Sponsor:	With respect to an Index, the entity specified in the Annex(es)



(iii)	Index Rules:	Not applicable
(iv)	Exchange(s):	With respect to an Index, each exchange or quotation system specified as such in respect of such Index in the Annex(es)
(v)	Related Exchange(s):	With respect to an Index, each exchange or quotation system specified as such in respect of such Index in the Annex(es)
(vi)	Initial Index Level:	See Annex(es)
(vii)	Final Index Level:	The definition in Condition 21(a) applies
(viii)	Strike Date:	21 June 2023
(ix)	Reference Level:	Not applicable
(x)	Adjustments to Indices:	Condition 21 (f) applies
(xi)	China Connect Underlying:	No
(xii)	Additional Disruption Events:	The following Additional Disruption Events apply: Change in Law, Hedging Disruption, Increased Cost of Hedging
(xiii)	Index Substitution:	Not applicable
(xiv)	Alternative Pre-nominated Index:	Not applicable
32.	<b>Valuation Date(s):</b>	<p>23 December 2024 (the “<b>Final Valuation Date</b>”), each Variable Coupon Valuation Date, and each Automatic Early Redemption Valuation Date, 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.</p> <p>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.</p>
(i)	Specified Maximum Number of Disrupted Days:	The definition in Condition 21(a) applies
(ii)	Number of local banking days for the purpose of postponing Disrupted Day Related Payment Dates pursuant to Condition 21(e):	3
33.	<b>Valuation Time:</b>	The definition in Condition 21(a) applies
34.	<b>Averaging Dates:</b>	Not applicable

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

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

An Automatic Early Redemption Event occurs if  $WO_j$  is equal to or greater than the Automatic Early Redemption Level<sub>j</sub> as of any Automatic Early Redemption Valuation Date<sub>j</sub>.

Where:

"**WO<sub>j</sub>**" means, with respect to an Automatic Early Redemption Valuation Date<sub>j</sub>, the lowest performance (expressed as a percentage) among the Indices 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 Index in the Basket, 1 to N

"**N**" means the total number of underlyings, 3

In respect of an Automatic Early Redemption Valuation Date<sub>j</sub>,

"**S<sub>j</sub><sup>i</sup>**" means, in respect of an Index (Index<sub>i</sub>), the level of such Index<sub>i</sub> as determined by the Calculation Agent as of the Valuation Time on the relevant Exchange (or, with respect to a Multiple Exchange Index, the official closing level of such Index<sub>i</sub> as calculated and published by the Index Sponsor) on such Automatic Early Redemption Valuation Date<sub>j</sub>.

"**S<sub>initial</sub><sup>i</sup>**" means, in respect of an Index (Index<sub>i</sub>) the Initial Index Level (as defined in paragraph 31(vi))

- |   |   |  |
|---|---|--|
| - | Automatic Early Redemption Valuation Date(s): | Each date specified as such in the Annex(es) (each an " <b>Automatic Early Redemption Valuation Date<sub>j</sub></b> "). |
|---|---|--|

Each Automatic Early Redemption Valuation Date shall be subject to postponement in accordance with Condition 21(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<sub>j</sub>, the level specified as such in the Annex(es) (each an "**Automatic Early Redemption Level<sub>j</sub>**").
- Automatic Early Redemption Date(s): Each date specified as such in the Annex(es) (each an "**Automatic Early Redemption Date<sub>j</sub>**"), subject to adjustment in accordance with the Following Business Day Convention.
- Automatic Early Redemption Rate: In respect of the Automatic Early Redemption Valuation Date<sub>j</sub>, the rate specified as such in the Annex(es) (each an "**Automatic Early Redemption Rate<sub>j</sub>**").
- Automatic Early Redemption Amount: The definition in Condition 21(a) applies
- Accrued interest payable on Automatic Early Redemption Date: No, interest does not accrue
- (iv) Interest adjustment: Not applicable

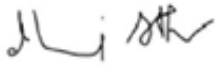
## DISTRIBUTION

- 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:** Not applicable
- 38. **Prohibition of Sales to UK Retail Investors:** Not 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**"): The offer is addressed to investors who will acquire Notes for a consideration of at least EUR 100,000 (or equivalent amount in another currency) per investor for each separate offer.
- 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**"): The offer is addressed to investors who will acquire Notes for a consideration of at least EUR 100,000 (or equivalent amount in another currency) per investor for each separate offer.

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:  | Not applicable |
| (ii)  | Admission to trading:                             | Not applicable |
| (iii) | Estimated total expenses of admission to trading: | Not applicable |

### 2. RATINGS

- |          |                          |
|----------|--------------------------|
| Ratings: | The Notes are not rated. |
|----------|--------------------------|

## OPERATIONAL INFORMATION

- |     |  |   |
|-----|--|---|
| 3.  | ISIN Code:   | XS2635428860  |
| 4.  | Common Code:   | 263542886   |
| 5.  | CUSIP:   | Not applicable  |
| 6.  | Valoren Number:  | 126560966   |
| 7.  | SEDOL:   | Not applicable  |
| 8.  | WKN:   | Not applicable  |
| 9.  | Other identifier code:   | Not applicable  |
| 10. | Type:  | The Notes are categorised as Barrier Reverse Convertible (1230) – Auto-Callable, Memory Coupon in accordance with the Swiss Derivative Map of the Swiss Structured Products Association.  |
| 11. | Level of capital protection, where applicable.   | Not applicable  |
| 12. | Additional information on the underlying(s) for Notes on equity or debt securities, where applicable     | Not applicable  |
| 13. | Additional information on the underlying(s) for Notes on collective investment schemes, where applicable | Not applicable  |
| 14. | Additional Information on the underlying(s) for Notes on indices, where applicable:                      | Please refer to item 31 above. The Indices are price indices. Further information on the Indices is available at:<br><a href="http://www.spglobal.com">www.spglobal.com</a><br><a href="http://www.stoxx.com">www.stoxx.com</a><br><a href="http://www.six-group.com">www.six-group.com</a> |

15. Additional information on the underlying(s) for Notes on baskets of underlying(s), where applicable:

	<b>Index</b>
1	S&P 500 Index
2	EURO STOXX 50 Index
3	SMI Index

The Initial Index Level of the Indices is specified in Annex 2. Each Index has equal weighting in the Basket and the performance of the Notes will be determined by the worst performing amongst them.

16. Intended to be held in a manner which would allow Eurosystem eligibility:

Not applicable

17. Any clearing system(s) other than Euroclear and Clearstream, Luxembourg and the relevant identification number(s):

None

18. Delivery:

Delivery against payment

19. Settlement procedures:

Medium Term Note

20. Additional Paying Agent(s) (if any):

None

21. Common Depository:

HSBC Bank plc

22. Calculation Agent:

HSBC Bank plc

#### **TERMS AND CONDITIONS OF THE OFFER**

23. Offer Price:

Issue Price

24. Total amount of the issue/offer:

3,500 Notes will be issued and the criterion/condition for determining the final amount of Notes will be investor demand. A copy of these Final Terms will be published and filed with SIX Exchange Regulation AG. The public offer of the Notes is permitted in Switzerland.

25. The time period, including any possible amendments, during which the offer will be open:

The Notes will be publicly offered during the period from and including 7 June 2023 until and including 21 June 2023 (the "**Offer Period**"). The Issuer reserves the right for any reason to close the time period early.

26. Conditions to which the offer is subject:

The Issuer may close the Offer Period prior to 21 June 2023 if the Notes are fully subscribed before such date.

27. Description of the application process:

A prospective investor should contact their financial adviser, bank or financial intermediary during the Offer Period. A prospective investor will subscribe for the Notes in accordance with the arrangements existing between such financial adviser, bank or financial intermediary and its customer relating to the subscription of securities generally and not directly with the Issuer.

Persons interested in purchasing Notes should contact their financial adviser. If an investor in any jurisdiction other than

Switzerland wishes to purchase Notes, such investor should (a) be aware that sales in the relevant jurisdiction may not be permitted; and (b) contact its financial adviser, bank or financial intermediary for more information.

- |  |   |
|--|---|
| 28. Details of the minimum and/or maximum amount of application:   | Minimum of EUR 1,000 (except for distribution in the European Economic Area or United Kingdom where the offer is only addressed to investor who will acquire at least EUR 100,000 (or equivalent amount in another currency) per investor for each separate offer). |
| 29. Details of the method and time limits for paying up and delivering of the securities:  | Prospective investors will be notified by their financial adviser, bank or financial intermediary of their allocations of Notes and the settlement arrangements in respect thereof. The Notes will be issued on the Issue Date on a delivery versus payment basis.  |
| 30. Procedure for exercise of any right of pre-emption, negotiability of subscription rights and treatment of subscription rights not exercised: | Not applicable  |
| 31. Amount of any expenses and taxes specifically charged to the subscriber or purchaser:  | Not applicable  |



## ANNEX 1

*(This Annex forms part of the Final Terms to which it is attached)*

<b>j</b>	<b>Automatic Early Redemption Valuation Date<sub>j</sub>*</b>	<b>Automatic Early Redemption Date<sub>j</sub>*</b>	<b>Automatic Early Redemption Level<sub>j</sub></b>	<b>Automatic Early Redemption Rate<sub>j</sub></b>	<b>Variable Coupon Valuation Date<sub>j</sub>*</b>	<b>Variable Coupon Payment Date<sub>j</sub>*</b>	<b>Coupon Trigger Level<sub>j</sub></b>
1	-	-	-	-	21 Sep 2023	28 Sep 2023	62.00%
2	21 Dec 2023	03 Jan 2024	100.00%	100.00%	21 Dec 2023	03 Jan 2024	62.00%
3	21 Mar 2024	28 Mar 2024	95.00%	100.00%	21 Mar 2024	28 Mar 2024	62.00%
4	21 Jun 2024	28 Jun 2024	90.00%	100.00%	21 Jun 2024	28 Jun 2024	62.00%
5	23 Sep 2024	30 Sep 2024	85.00%	100.00%	23 Sep 2024	30 Sep 2024	62.00%
6	-	-	-	-	23 Dec 2024	07 Jan 2025	62.00%

\*Subject to postponement in accordance with Condition 21(e)

## ANNEX 2

*(This Annex forms part of the Final Terms to which it is attached)*

### Information in relation to underlying Indices

<b>i</b>	<b>Index</b>	<b>Bloomberg Code</b>	<b>Index Sponsor</b>	<b>Exchange</b>	<b>Related Exchange</b>	<b>Initial Index Level</b>	<b>Barrier Level</b>
1	S&P 500 Index	SPX	Standard & Poor's Corporation	The Index is a Multiple Exchange Index	All Exchanges	4365.69	2706.7278
2	EURO STOXX 50 Index	SX5E	STOXX Ltd	The Index is a Multiple Exchange Index	All Exchanges	4322.75	2680.1050
3	SMI Index	SMI	SIX Swiss Exchange AG	SWX	All Exchanges	11173.65	6927.6630

### ANNEX 3

*(This Annex forms part of the Final Terms to which it is attached)*

#### STATEMENTS REGARDING S&P 500 INDEX

The "S&P 500® Index" is a product of S&P Dow Jones Indices LLC or its affiliates ("SPDJI") and has been licensed for use by Issuer. S&P®, S&P 500®, US 500, The 500, iBoxx®, iTraxx® and CDX® are trademarks of S&P Global, Inc. or its affiliates ("S&P"); Dow Jones® is a registered trademark of Dow Jones Trademark Holdings LLC ("**Dow Jones**"). It is not possible to invest directly in an index. The Notes are not sponsored, endorsed, sold or promoted by SPDJI, Dow Jones, S&P, any of their respective affiliates (collectively, "**S&P Dow Jones Indices**"). S&P Dow Jones Indices does not make any representation or warranty, express or implied, to the Notesholders or any member of the public regarding the advisability of investing in securities generally or in the Notes particularly or the ability of the S&P 500® Index to track general market performance. Past performance of an index is not an indication or guarantee of future results. S&P Dow Jones Indices' only relationship to the Issuer with respect to the S&P 500® Index is the licensing of the Index and certain trademarks, service marks and/or trade names of S&P Dow Jones Indices and/or its licensors. The S&P 500® Index is determined, composed and calculated by S&P Dow Jones Indices without regard to the Issuer or the Notes. S&P Dow Jones Indices has no obligation to take the needs of the Issuer or the Noteholders into consideration in determining, composing or calculating the S&P 500® Index. S&P Dow Jones Indices has no obligation or liability in connection with the administration, marketing or trading of the Notes. There is no assurance that investment products based on the S&P 500® Index will accurately track index performance or provide positive investment returns. S&P Dow Jones Indices LLC is not an investment adviser, commodity trading advisory, commodity pool operator, broker dealer, fiduciary, "promoter" (as defined in the Investment Company Act of 1940, as amended), "expert" as enumerated within 15 U.S.C. § 77k(a) or tax advisor. Inclusion of a security, commodity, crypto currency or other asset within an index is not a recommendation by S&P Dow Jones Indices to buy, sell, or hold such security, commodity, crypto currency or other asset, nor is it considered to be investment advice or commodity trading advice.

S&P DOW JONES INDICES DOES NOT GUARANTEE THE ADEQUACY, ACCURACY, TIMELINESS AND/OR THE COMPLETENESS OF THE S&P 500® INDEX OR ANY DATA RELATED THERETO OR ANY COMMUNICATION, INCLUDING BUT NOT LIMITED TO, ORAL OR WRITTEN COMMUNICATION (INCLUDING ELECTRONIC COMMUNICATIONS) WITH RESPECT THERETO. S&P DOW JONES INDICES SHALL NOT BE SUBJECT TO ANY DAMAGES OR LIABILITY FOR ANY ERRORS, OMISSIONS, OR DELAYS THEREIN. S&P DOW JONES INDICES MAKES NO EXPRESS OR IMPLIED WARRANTIES, AND EXPRESSLY DISCLAIMS ALL WARRANTIES, OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE OR AS TO RESULTS TO BE OBTAINED BY THE ISSUER, THE NOTEHOLDERS, OR ANY OTHER PERSON OR ENTITY FROM THE USE OF THE S&P 500® INDEX OR WITH RESPECT TO ANY DATA RELATED THERETO. WITHOUT LIMITING ANY OF THE FOREGOING, IN NO EVENT WHATSOEVER SHALL S&P DOW JONES INDICES BE LIABLE FOR ANY INDIRECT, SPECIAL, INCIDENTAL, PUNITIVE, OR CONSEQUENTIAL DAMAGES INCLUDING BUT NOT LIMITED TO, LOSS OF PROFITS, TRADING LOSSES, LOST TIME OR GOODWILL, EVEN IF THEY HAVE BEEN ADVISED OF THE POSSIBILITY OF SUCH DAMAGES, WHETHER IN CONTRACT, TORT, STRICT LIABILITY, OR OTHERWISE. S&P DOW JONES INDICES HAS NOT REVIEWED, PREPARED AND/OR CERTIFIED ANY PORTION OF, NOR DOES S&P DOW JONES INDICES HAVE ANY CONTROL OVER, THE ISSUER'S PRODUCT REGISTRATION STATEMENT, PROSPECTUS OR OTHER OFFERING MATERIALS. THERE ARE NO THIRD-PARTY BENEFICIARIES OF ANY AGREEMENTS OR ARRANGEMENTS BETWEEN S&P DOW JONES INDICES AND THE ISSUER, OTHER THAN THE LICENSORS OF S&P DOW JONES INDICES.

## STATEMENTS REGARDING THE SMI® INDEX

SIX Index AG and its licensors ("**Licensors**") have no relationship to the Issuer, other than the licensing of the SMI® Index and the related trademarks for use in connection with the Notes.

### **SIX Index AG and its Licensors do not:**

- sponsor, endorse, sell or promote the Notes.
- recommend that any person invest in the Notes or any other securities.
- have any responsibility or liability for or make any decisions about the timing, amount or pricing of the Notes.
- have any responsibility or liability for the administration, management or marketing of the Notes.
- consider the needs of the Notes or the owners of the Notes in determining, composing or calculating the SMI® Index or have any obligation to do so.

### **SIX Index AG and its Licensors give no warranty, and exclude any liability (whether in negligence or otherwise), in connection with the Notes or its performance.**

SIX Index AG does not assume any contractual relationship with the purchasers of the Notes or any other third parties.

### **Specifically,**

- SIX Index AG and its Licensors do not give any warranty, express or implied, and exclude any liability for:
  - The results to be obtained by the Notes, the owner of the Notes or any other person in connection with the use of the SMI® Index and the data included in the SMI® Index;
  - The accuracy, timeliness, and completeness of the SMI® Index and its data;
  - The merchantability and the fitness for a particular purpose or use of the SMI® Index and its data;
  - The performance of the Notes generally.
- SIX Index AG and its Licensors give no warranty and exclude any liability, for any errors, omissions or interruptions in the SMI® Index or its data;
- Under no circumstances will SIX Index AG or its Licensors be liable (whether in negligence or otherwise) for any lost profits or indirect, punitive, special or consequential damages or losses, arising as a result of such errors, omissions or interruptions in the SMI® Index or its data or generally in relation to the Notes, even in circumstances where SIX Index AG or its Licensors are aware that such loss or damage may occur.

The licensing Agreement between the Issuer and SIX Index AG is solely for their benefit and not for the benefit of the owners of the Notes or any other third parties.

## STATEMENTS REGARDING THE EURO STOXX 50® INDEX

The EURO STOXX 50® Index (the "**Index**") is the intellectual property (including registered trademarks) of STOXX Ltd., Qontigo Index GmbH, or their licensors, and is used under a license. The Notes are neither sponsored nor promoted, distributed or in any other manner supported by STOXX Ltd., Qontigo Index GmbH or their licensors, research partners or data providers and STOXX Ltd., Qontigo Index GmbH and their licensors, research partners or data providers do not give any warranty, and exclude any liability (whether in negligence or otherwise) with respect thereto generally or specifically in relation to any errors, omissions or interruptions in the Index or its data.