

## PRICING SUPPLEMENT

Pricing Supplement dated 05 December 2019

### **HSBC Bank plc**

*(A company incorporated with limited liability in England with registered number 14259)*

#### **Programme for the Issuance of Notes and Warrants**

#### **Issue of EUR 735,000 Fixed Rate and Variable Coupon Automatic Early Redemption Index-Linked Notes due December 2026 linked to a Basket of Indices**

#### **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 06 June 2019 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, and Index 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](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.

**The Offering Memorandum does not comprise (i) a prospectus for the purposes of Part VI of the Financial Services and Markets Act 2000 (as amended) or (ii) a base prospectus for the purposes of Directive 2003/71/EC (as amended or superseded, the "Prospectus Directive"). 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 and not to be offered to the public in a Member State (other than pursuant to one or more of the exemptions set out in Article 3.2 of the Prospectus Directive).**

**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 2002/92/EC (as amended or superseded, the "**Insurance Mediation 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 Prospectus Directive. Consequently no key information document required by Regulation (EU) No 1286/2014 (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.

**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 "Risk Factors" in the Offering Memorandum.**

<b>1</b>	Issuer:	HSBC Bank plc
<b>2</b>	Tranche number:	1
<b>3</b>	Currency :	
	(i) Settlement Currency:	Euro (" <b>EUR</b> ")
	(ii) Denomination Currency:	EUR
<b>4</b>	Aggregate Principal Amount of Notes:	
	(i) Series:	EUR 735,000
	(ii) Tranche:	EUR 735,000
<b>5</b>	Issue Price:	100 per cent. of the Aggregate Principal Amount
<b>6</b>	(i) Denomination(s): ( <i>Condition 2</i> )	EUR 1,000
	(ii) Calculation Amount:	EUR 1,000
	(iii) Aggregate Outstanding Nominal Amount Rounding	Not applicable
<b>7</b>	(i) Issue Date:	05 December 2019
	(ii) Interest Commencement Date:	Issue Date
	(iii) Trade Date:	25 November 2019
<b>8</b>	Maturity Date: ( <i>Condition 7(a)</i> )	21 December 2026 adjusted in accordance with following Business Day Convention, subject to early redemption on an Automatic Early Redemption Date (see paragraph 35 below).
<b>9</b>	Change of interest or redemption basis:	Not applicable

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

<b>10</b>	Fixed Rate Note provisions: ( <i>Condition 4</i> )	Applicable
	(i) Rate of Interest:	0.15%
	(ii) Interest Payment Date(s):	12 December 2019, adjusted in accordance with the Business Day Convention
	(iii) Fixed Coupon Amount(s):	Calculation Amount × Rate of Interest (as determined by the Calculation Agent)
	(iv) Day Count Fraction:	Not applicable

- (v) Business Day Convention: Following
- (vi) Business Centre: TARGET
- (vii) Other terms relating to the method of calculation interest for Fixed Rates Notes: Not applicable
- 11** Floating Rate Note provisions: Not applicable  
(Condition 5)
- 12** Zero Coupon Note provisions: Not applicable  
(Condition 6)
- 13** Equity-/ Index-Linked Interest Note and other variable-linked interest Note provisions: Applicable
- (i) Index/formula/other variable: The Basket of Indices as defined in the paragraph 31(i) below
- (ii) Provisions for determining interest where calculated by reference to Equity/Index and/or formula and/or other variable:
- (a) Unless the Notes have been previously redeemed, or purchased and cancelled in accordance with the Conditions: if the Calculation Agent determines that, on a Variable Coupon Interest Valuation Date<sub>j</sub> (as defined in paragraph 35 and Annex 2 below),  $WO_j$  is greater than or equal to Coupon Level<sub>j</sub> (as defined in Annex 2), the amount of interest payable on the immediately succeeding Variable Coupon Interest Payment Date<sub>j</sub> (the "**Variable Coupon Amount<sub>j</sub>**") shall be an amount in the Settlement Currency equal to the product of the Calculation Amount and 1.25 per cent.; otherwise
- (b) Variable Coupon Amount<sub>j</sub> will be equal to zero.

Where:

" $WO_j$ " means the lowest performance (expressed as a percentage) among the Indices as determined by the Calculation Agent in accordance with the following formula:

$$\min_{i=1 \text{ to } 2} \left( \frac{S_j^i}{S_0^i} \right)$$

Where:

" $S_j^i$ " means, in respect of an Index (Index<sub>i</sub>) and a Variable Coupon Interest Valuation Date<sub>j</sub>, the level of such Index<sub>i</sub> on the relevant Exchange at the Valuation Time on such Variable Coupon Interest Valuation Date<sub>j</sub>, as determined by the Calculation Agent.

" $S_0^i$ " means, in respect of an Index (Index<sub>i</sub>), the Initial Index Level (as defined in paragraph 31(v) below) of such Index<sub>i</sub>.

(iii) Provisions for determining interest 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(xi) below
(iv) Interest or calculation period(s):	Not applicable
(v) Interest Payment Date(s):	Each date specified as such in Annex 2 (each a " <b>Variable Coupon Interest Payment Date<sub>j</sub></b> "), adjusted in accordance with Business Day Convention
(vi) Business Day Convention:	Following
(vii) Business Centre(s):	TARGET
(viii) Minimum Interest Rate:	Not applicable
(ix) Maximum Interest Rate:	Not applicable
(x) Day Count Fraction:	Not applicable

#### PROVISIONS RELATING TO REDEMPTION

<b>14</b>	Issuer's optional redemption (Call Option): ( <i>Condition 7(c)</i> )	Not applicable
<b>15</b>	Noteholder's optional redemption (Put Option): ( <i>Condition 7(d)</i> )	Not applicable
<b>16</b>	Final Redemption Amount of each Note: ( <i>Condition 7(a)</i> )	See paragraph 17 below
<b>17</b>	Final Redemption Amount of each Note in cases where the Final Redemption Amount is Equity-Linked/ Index-Linked or other variable-linked:	Applicable
(i)	Index/Formula/other variable:	The basket of Indices as defined in paragraph 31(i) below
(ii)	Provisions for determining Final Redemption Amount where calculated by reference to Equity/ Index and/or formula and/or other variable:	<p>Unless previously redeemed or purchased and cancelled, if, on the Valuation Date, the Calculation Agent determines that :</p> <p>- <b>WO<sub>final</sub> is greater than or equal to 100 per cent</b>, the Issuer shall redeem the Notes by paying on the Maturity Date an amount in the Settlement Currency in respect of each Note equal to at 100 per cent. multiplied by the Calculation Amount;</p> <p>- <b>WO<sub>final</sub> is less than 100 per cent. and</b> a Trigger Event has not occurred with respect to any of the Indices, the Issuer shall redeem</p>

the Notes by paying on the Maturity Date an amount in the Settlement Currency in respect of each Note equal to at 100 per cent. multiplied by the Calculation Amount; or

- **WO<sub>final</sub> is less than 100 per cent and** a Trigger Event has occurred with respect to one or more of the Indices, the Issuer shall redeem the Notes by paying on the Maturity Date an amount in the Settlement Currency in respect of each Note determined by the Calculation Agent in accordance with the following formula:

$$\text{Calculation Amount} \times \text{WO}_{\text{final}} / \text{Strike}$$

Where:

**"Trigger Event"** means, with respect to an Index, that the Final Index Level, as determined by the Calculation Agent, is lower than the Trigger Level.

**"Trigger Level"** means, with respect to an Index, the level specified as such in Annex 1 with respect to such Index.

**"WO<sub>final</sub>"** means, in respect of the Valuation Date, the lowest performance (expressed as a percentage) among the Indices as determined by the Calculation Agent in accordance with the following formula:

$$\min_{i=1 \text{ to } 2} \left( \frac{S_{\text{final}}^i}{S_0^i} \right)$$

Where:

**"i"** means each Index in the basket, 1 to 2.

**"S<sub>Final</sub><sup>i</sup>"** means, in respect of an Index (Index<sub>i</sub>) and the Valuation Date, the Final Index Level (as defined in paragraph 31(vii) below) of such Index<sub>i</sub>.

**"S<sub>0</sub><sup>i</sup>"** means, in respect of an Index (Index<sub>i</sub>), the Initial Index Level (as defined in paragraph 31(v) below) of such Index<sub>i</sub>.

For information purposes, if more than one Index has the same percentage, the Calculation Agent shall determine which Index is the Worst Performing Index in its sole and absolute discretion.

**"Worst Performing Index"** means the Index for which the performance is the lowest in accordance with the definition of WO<sub>final</sub>.

**"Strike"** means 100 %

	(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(xi) below
	(iv) Minimum Final Redemption Amount:	Not applicable
	(v) Maximum Final Redemption Amount:	100 per cent. per Calculation Amount
<b>18</b>	Instalment Notes: <i>(Condition 7(a))</i>	Not applicable
<b>19</b>	Early Redemption:	Applicable
	(i) Early Redemption Amount (upon redemption for taxation reasons or illegality):  <i>(Condition 7(b) or 7(f))</i>	Fair Market Value
	(ii) Early Redemption Amount (upon redemption following an Event of Default):  <i>(Condition 11)</i>	Fair Market Value
	(iii) Early Redemption Amount (upon redemption following an FX Disruption Event or Benchmark Trigger Event):  <i>(Condition 9(f)(Y) or 15A)</i>	Fair Market Value
	(iv) Other redemption provisions:	Not applicable

**GENERAL PROVISIONS APPLICABLE TO THE NOTES**

<b>20</b>	Form of Notes: <i>(Condition 2(a))</i>	Bearer Notes
<b>21</b>	New Global Note:	No
<b>22</b>	If issued in bearer form:	

	(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 the 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 of 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
<b>23</b>		Exchange Date for exchange of Temporary Global Note:	Not earlier than 40 days after the Issue Date
<b>24</b>		If issued in registered form:	Not applicable
<b>25</b>		Payments: (Condition 9)	
	(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
<b>26</b>		Redenomination:	Not applicable



(Condition 10)

27 Other terms: See Annexes

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

28 Physical Delivery: Not applicable

29 Provisions for Equity-Linked Notes: Not applicable

30 Additional provisions for Equity-Linked Notes: Not applicable

31 Provisions for Index-Linked Notes: Applicable

(i) Index(ices): The indices comprising the basket specified in Annex 1 below

(ii) Index Sponsor: With respect to each Index, the entity specified as such in respect of such Index in Annex 1

(iii) Index Rules: Not applicable

(iv) Exchange(s): With respect to each Index, each exchange or quotation system specified as such in respect of such Index in Annex 1

(v) Related Exchange(s): With respect to each Index, each exchange or quotation system specified as such in respect of such Index in Annex 1

(vi) Initial Index Level: See Annex 1

(vii) Final Index Level: The definition in Condition 22(a) applies

(viii) Strike Date: 25 November 2019

(ix) Reference Level: Not applicable

(x) Adjustments to Indices: Condition 22(f) applies

(xi) China Connect Underlying: No

(xii) Additional Disruption Event: 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 Valuation Date(s): 09 December 2026, subject to postponement in accordance with Condition 22(e)

(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

If  $WO_j$  (as defined in paragraph 13(ii) above) is greater than or equal to the Automatic Early Redemption Level as of any Automatic Early Redemption Valuation Date $_j$

Where:

"**WO $_j$** " means the lowest performance (expressed as a percentage) among the Indices as determined by the Calculation Agent in accordance with the following formula:

$$\min_{i=1 \text{ to } 2} \left( \frac{S_j^i}{S_o^i} \right)$$

Where:

"**S $_j^i$** " means, in respect of an Index (Index $_i$ ) and an Automatic Early Redemption Valuation Date $_j$ , the level of such Index $_i$  on the relevant Exchange at the Valuation Time on such Automatic Early Redemption Valuation Date $_j$ , as determined by the Calculation Agent.

"**S $_o^i$** " means, in respect of an Index(Index $_i$ ), the Initial Index Level of such Index $_i$

- Automatic Early Redemption Valuation Date(s): Each date specified as such in Annex 2 ( (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 was deemed to be a reference to "Automatic Early Redemption Valuation Date".

- Automatic Early Redemption Date(s): Each date specified as such in Annex 2 (each an "**Automatic Early Redemption Date<sub>j</sub>**") subject to adjustment in accordance with the Business Day Convention

- Automatic Early Redemption Level(s): 100 per cent

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

- Automatic Early Redemption Rate: 100 per cent

- 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 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

Exemption(s) from requirements under Directive 2003/71/EC (as amended or superseded, the "**Prospectus Directive**"): The offer is addressed solely to qualified investors (as such term is defined in the Prospectus Directive).

39 Additional selling restrictions: Not applicable

40 Additional U.S. federal income tax considerations: The Notes are not Section 871(m) Notes for the purpose of Section 871(m).

**CONFIRMED**  
**HSBC BANK PLC**

A handwritten signature in black ink, appearing to be 'Ben' followed by a flourish.

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 EUR 800 admission to trading:

### **2 RATINGS**

Ratings:

The Notes are not rated

### **3 INTERESTS OF NATURAL AND LEGAL PERSONS INVOLVED IN THE ISSUE**

Save for any fees payable to the Dealer(s) (if any) so far as the Issuer is aware, no person involved in the issue of the Notes has an interest material to the issue. The Dealer(s), and their 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 Indices can be obtained from STOXX Limited, Standard & Poor's Corporation

## **OPERATIONAL INFORMATION**

<b>5</b>	ISIN Code:	XS2087730201
<b>6</b>	Common Code:	208773020
<b>7</b>	CUSIP:	Not applicable
<b>8</b>	Valoren Number:	Not applicable
<b>9</b>	SEDOL:	Not applicable

<b>10</b>	WKN:	Not applicable
<b>11</b>	Other identifier / code:	Not applicable
<b>12</b>	Intended to be held in a manner which would allow Eurosystem eligibility:	Not applicable
<b>13</b>	Any clearing system(s) other than Euroclear and Clearstream, Luxembourg and the relevant identification number(s):	None
<b>14</b>	Delivery:	Delivery against payment
<b>15</b>	Settlement procedures:	Medium Term Note
<b>16</b>	Additional Paying Agent(s) (if any):	None
<b>17</b>	Common Depositary:	HSBC Bank plc
<b>18</b>	Calculation Agent:	HSBC Bank plc
<b>19</b>	ERISA Considerations:	ERISA Prohibited

**ANNEX 1**

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

**Information in relation to underlying Indices**

<b>"i"</b>	<b>Indices</b>	<b>Index Sponsor</b>	<b>Exchange</b>	<b>Related Exchange</b>	<b>Initial Index Level</b>	<b>Trigger Level</b>
<b>1</b>	S&P 500(Bloomberg ticker : SPX)	Standard & Poor's Corporation	New York Stock Exchange	All Exchanges	3129.8	2112.6150
<b>2</b>	EURO STOXX 50(Bloomberg ticker : SX5E)	STOXX Limited	Euronext Paris	All Exchanges	3707	2502.2250

**ANNEX 2***(This Annex forms part of the Pricing Supplement to which it is attached)*

<b>"j"</b>	<b>Automatic Early Redemption Valuation Date<sub>j</sub></b>	<b>Automatic Early Redemption Date<sub>j</sub></b>	<b>Coupon Level<sub>j</sub></b>	<b>Variable Coupon Interest Valuation Date<sub>j</sub></b>	<b>Variable Coupon Interest Payment Date<sub>j</sub></b>
<b>1.</b>	-None	None	85.00%	11 Mar 2020*	23 Mar 2020
<b>2.</b>	10 Jun 2020*	22 Jun 2020	85.00%	10 Jun 2020*	22 Jun 2020
<b>3.</b>	09 Sep 2020*	21 Sep 2020	80.00%	09 Sep 2020*	21 Sep 2020
<b>4.</b>	09 Dec 2020*	21 Dec 2020	80.00%	09 Dec 2020*	21 Dec 2020
<b>5.</b>	10 Mar 2021*	22 Mar 2021	75.00%	10 Mar 2021*	22 Mar 2021
<b>6.</b>	09 Jun 2021*	21 Jun 2021	75.00%	09 Jun 2021*	21 Jun 2021
<b>7.</b>	09 Sep 2021*	21 Sep 2021	70.00%	09 Sep 2021*	21 Sep 2021
<b>8.</b>	09 Dec 2021*	21 Dec 2021	70.00%	09 Dec 2021*	21 Dec 2021
<b>9.</b>	09 Mar 2022*	21 Mar 2022	70.00%	09 Mar 2022*	21 Mar 2022
<b>10.</b>	09 Jun 2022*	21 Jun 2022	70.00%	09 Jun 2022*	21 Jun 2022
<b>11.</b>	09 Sep 2022*	21 Sep 2022	70.00%	09 Sep 2022*	21 Sep 2022
<b>12.</b>	09 Dec 2022*	21 Dec 2022	70.00%	09 Dec 2022*	21 Dec 2022
<b>13.</b>	09 Mar 2023*	21 Mar 2023	70.00%	09 Mar 2023*	21 Mar 2023
<b>14.</b>	09 Jun 2023*	21 Jun 2023	70.00%	09 Jun 2023*	21 Jun 2023
<b>15.</b>	11 Sep 2023*	21 Sep 2023	70.00%	11 Sep 2023*	21 Sep 2023
<b>16.</b>	11 Dec 2023*	21 Dec 2023	70.00%	11 Dec 2023*	21 Dec 2023



<b>17.</b>	11 Mar 2024*	21 Mar 2024	70.00%	11 Mar 2024*	21 Mar 2024
<b>18.</b>	11 Jun 2024*	21 Jun 2024	70.00%	11 Jun 2024*	21 Jun 2024
<b>19.</b>	11 Sep 2024*	23 Sep 2024	70.00%	11 Sep 2024*	23 Sep 2024
<b>20.</b>	11 Dec 2024*	23 Dec 2024	70.00%	11 Dec 2024*	23 Dec 2024
<b>21.</b>	11 Mar 2025*	21 Mar 2025	70.00%	11 Mar 2025*	21 Mar 2025
<b>22.</b>	11 Jun 2025*	23 Jun 2025	70.00%	11 Jun 2025*	23 Jun 2025
<b>23.</b>	10 Sep 2025*	22 Sep 2025	70.00%	10 Sep 2025*	22 Sep 2025
<b>24.</b>	10 Dec 2025*	22 Dec 2025	70.00%	10 Dec 2025*	22 Dec 2025
<b>25.</b>	11 Mar 2026*	23 Mar 2026	70.00%	11 Mar 2026*	23 Mar 2026
<b>26.</b>	10 Jun 2026*	22 Jun 2026	70.00%	10 Jun 2026*	22 Jun 2026
<b>27.</b>	09 Sep 2026*	21 Sep 2026	70.00%	09 Sep 2026*	21 Sep 2026
<b>28.</b>	None	None	70.00%	09 Dec 2026	The Maturity Date

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

### ANNEX 3

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

#### Index Disclaimers

#### **STATEMENTS REGARDING THE STANDARD & POOR'S 500® INDEX (THE "S&P 500 INDEX")**

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