

## PRICING SUPPLEMENT

Pricing Supplement dated 7 January 2020

### HSBC Bank plc

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

#### Programme for the issue of Notes and Warrants

#### Issue of GBP 6,581,748 Variable Coupon Automatic Early Redemption Index-Linked Notes due January 2030 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 6 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and Markets Act 2000 (as amended) or (ii) a base prospectus for the purposes of Directive 2003/71/EC (as amended or superseded, the “Prospectus Directive”).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).**

**Singapore SFA Product Classification:** In connection with Section 309B of the Securities and Futures Act (Chapter 289) of Singapore (the “SFA”) and the Securities and Futures (Capital Markets Products) Regulations 2018 of Singapore (the “CMP Regulations 2018”) the Issuer has determined, and hereby notifies all relevant persons (as defined in Section 309A(1) of the SFA), that the Notes are capital markets products other than prescribed capital markets products (as defined in the CMP Regulations 2018) and are Specified Investment Products (as defined in MAS Notice SFA 04-N12: Notice on the Sale of Investment Products and MAS Notice FAA-N16: Notice on Recommendation on Investment Products).

**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.**

1. **Issuer:** HSBC Bank plc

2.	<b>Tranche Number:</b>	1
3.	<b>Currency:</b>	
	(i) Settlement Currency:	Great British Pound ("GBP")
	(ii) Denomination Currency:	GBP
4.	<b>Aggregate Principal Amount of Notes:</b>	
	(i) Series:	GBP 6,581,748
	(ii) Tranche:	GBP 6,581,748
5.	<b>Issue Price:</b>	100 per cent of the Aggregate Principal Amount
6.	(i) Denomination(s): <i>(Condition 2)</i>	GBP 1
	(ii) Calculation Amount:	The Denomination
	(iii) Aggregate Outstanding Nominal Amount Rounding:	Not applicable
7.	(i) Issue Date:	8 January 2020
	(ii) Interest Commencement Date:	The Issue Date
	(iii) Trade Date:	30 October 2019
8.	<b>Maturity Date:</b> <i>(Condition 7(a))</i>	8 January 2030, adjusted in accordance with the Following Business Day Convention, subject to early redemption on an Automatic Early Redemption Date (see paragraph 35 below).
9.	<b>Change of Interest Basis or Redemption basis:</b>	Not applicable

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

10.	<b>Fixed Rate Note provisions:</b> <i>(Condition 4)</i>	Not applicable
11.	<b>Floating Rate Note provisions:</b> <i>(Condition 5)</i>	Not applicable
12.	<b>Zero Coupon Note provisions:</b> <i>(Condition 6)</i>	Not applicable

13.	<b>Equity/Index-Linked Interest Note and other variable-linked interest Note provisions</b>	Applicable
	(i) Index/Formula/other variable:	The Basket of Indices as defined in paragraph 31(i) below.
	(ii) Provisions for determining interest where calculated by reference to Equity/ Index and/or formula and/or other variable;	<p>Unless the Notes have been previously redeemed, or purchased and cancelled in accordance with the Conditions:</p> <p>(a) if the Calculation Agent determines that, on an Automatic Early Redemption Valuation Date<sub>j</sub> (as defined in paragraph 35(iii) and Annex 2 below), <math>WO_j</math> is greater than or equal to 75.0000 per cent., the amount of interest payable on the immediately succeeding Variable Coupon Interest Payment Date<sub>j</sub> shall be an amount in the Settlement Currency (the "<b>Variable Coupon Amount</b>") equal to the product of the Calculation Amount and 1.7625 per cent.</p> <p>Otherwise, no coupon will be paid.</p> <p>(b) if the Calculation Agent determines that, on the Valuation Date (as defined in paragraph 32 below), <math>WO_{final}</math> is greater than or equal to 75.0000 per cent., the amount of interest payable on the Maturity Date shall be an amount in the Settlement Currency (the "<b>Variable Coupon Amount</b>") equal to the product of the Calculation Amount and 1.7625 per cent.</p> <p>Otherwise no coupon will be paid.</p> <p>Where:</p> <p>"<math>WO_j</math>" means the lowest performance (expressed as a percentage) among the Indices as determined by the Calculation Agent in accordance with the following formula:</p> $\text{Min}_{i=1 \text{ to } 2} \left( \frac{S_J^i}{S_0^i} \right)$ <p>Where:</p> <p>"<math>S_J^i</math>" means, in respect of a Index (Index<sub>i</sub>) and an Automatic Early Redemption Valuation Date<sub>j</sub> the level of such Index<sub>i</sub> on the relevant Exchange at the Valuation Time on such Automatic Early Redemption Valuation Date<sub>j</sub> as determined by the Calculation Agent.</p>

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

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|---|---|
| (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), 31(xi) below   |
| (vi) 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 Business Day  |
| (vii) Business Centre:  | London  |
| (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 Index-Linked/ Equity-Linked or other variable-linked:</b> | 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;        | Unless previously redeemed or purchased and cancelled, if, on the Valuation Date, the Calculation Agent determines that : |

- **WO<sub>final</sub> is greater than or equal to 105.0000 per cent, the Issuer shall redeem the Notes on the Maturity Date at 100 per cent. of par; or**

- **WO<sub>final</sub> is less than 105.0000 per cent. and a Trigger Event has not occurred with respect to any of the Indices, the Issuer shall redeem the Notes on the Maturity Date at 100 per cent. of par;**

- **WO<sub>final</sub> is lower than 105.0000 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:**

Calculation Amount x WO<sub>final</sub> / 100.0000%

Where:

**“Trigger Event”** means, with respect to an Index, that the Final Index Level per Index (at least one), as determined by the Calculation Agent, is **less** 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:

$$\text{Min}_{i=1 \text{ to } 2} \left( \frac{S_{\text{Final}}^i}{S_0^i} \right)$$

**Where:**

“**i**” means each Index in the Basket, 1 to 2

“**S<sup>i</sup><sub>Final</sub>**” 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<sup>i</sup><sub>0</sub>**” means, in respect of an Index (Index<sub>i</sub>), the Initial Index Level (as defined in Condition 31(vi) 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 Level**” means in respect of an Index, 100.0000% of the Initial Index Level of such Index.

“**Strike**” means 100.0000%.

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|-------|--|---|
| (iii) | Provisions for determining the 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 Calculation Amount                                |

18. **Instalment Notes:** Not applicable  
(Condition 7(a))

19.	<b>Early Redemption:</b>	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**

20.	<b>Form of Notes:</b> <i>(Condition 2(a))</i>	Registered Notes
21.	<b>New Global Note:</b>	No
22.	<b>If issued in bearer form:</b>	Not applicable
23.	<b>Exchange Date for exchange of Temporary Global Note:</b>	Not applicable
24.	<b>If issued in registered form:</b>	
	(i) Initially represented by:	Regulation S Global Registered Note
	(ii) Regulation S Global Registered Note exchangeable at the option of the Issuer in circumstances where the Issuer would suffer a material disadvantage following a change of law or regulation:	Yes
	(iii) Combined Global Registered Note exchangeable at the option of the Issuer in circumstances where the Issuer would suffer a material disadvantage following a change of law or regulation:	No. Paragraph (d) of the Combined Global Registered Note does not apply. The Issuer may not elect to exchange a Combined Global Registered Note for Combined Definitive Registered Notes in the circumstances described in paragraph (d) of the Combined Global Registered Note.
25.	<b>Payments:</b> <i>(Condition 9)</i>	
	(i) Relevant Financial Centre Day:	London

	(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
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 Indices comprised in 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 Exchanges(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:	20 December 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.	<b>Valuation Date(s):</b>	20 December 2029, 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	<b>Valuation Time:</b>	The definition in Condition 22(a) applies.
34	<b>Averaging Dates:</b>	Not applicable
35.	<b>Other terms or special conditions relating to Index-Linked Notes or Equity-Linked Notes:</b>	Applicable
	(i) Knock-in Event:	Not applicable
	(ii) Knock-out Event:	Not applicable

(iii) Automatic Early Redemption Event: Applicable:

If "**WO<sub>j</sub>**" (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<sub>j</sub>

Where:

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

$$\text{Min}_{i=1 \text{ to } 2} \left( \frac{S_J^i}{S_0^i} \right)$$

**Where:**

"**S<sub>J</sub><sup>i</sup>**" means, in respect of a Index (Index<sub>i</sub>) and an Automatic Early Redemption Valuation Date<sub>j</sub> the level of such Index<sub>i</sub> on the relevant Exchange at the Valuation Time on such Automatic Early Redemption Valuation Date<sub>j</sub> as determined by the Calculation Agent.

"**S<sub>0</sub><sup>i</sup>**" means, in respect of a Index (Index<sub>i</sub>), the Initial Index Level.

-Automatic Early Redemption Valuation Date(s):

Each date specified as such in Annex 1 ("**j**" ranking from 8 to 39) (each an "**Automatic Early Redemption Valuation Date<sub>j</sub>**").

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 ("**j**" ranking from 8 to 39) (each an "**Automatic Early Redemption Date<sub>j</sub>**"), subject to adjustment in accordance with the Following Business Day Convention

- Automatic Early Redemption Level:

Each level specified as such in the Annex 2, (each an "**Automatic Early Redemption Level<sub>j</sub>**") ("**j**" ranking from 8 o 39)

- Automatic Early Redemption Amount:

Each level specified as such in the Annex 2, ("j" ranking from 8 to 39) (each an "Automatic Early Redemption Amount;")

- Accrued interest payable on Automatic Early Redemption Date: Yes

(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. **Selling Restrictions:** Not Applicable
- 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
39. Exemption(s) from requirements under Directive 2003/71/EC (as amended or superseded, the "**Prospectus Directive**"): The offer is addressed to fewer than 150 natural or legal persons (other than qualified investors as defined in the Prospectus Directive)
40. **Additional U.S. federal income tax considerations:** The Notes are not Section 871(m) Notes for the purpose of Section 871(m).
41. **Additional selling restrictions:** Not applicable

## CONFIRMED

Signed on behalf of HSBC Bank plc:



Ben Ware (A40541)

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 800.00   |

### 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 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:   | GB00BJ344Z46  |
| 6. Common Code:   | 207754781   |
| 7. CUSIP:   | Not applicable  |
| 8. Valoren Number:  | Not applicable  |
| 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: | Whilst the designation is specified as "No" at the date of this Pricing Supplement, should the Eurosystem |

eligibility criteria be amended in the future such that the Notes are capable of meeting them, then the Issuer may (in its absolute discretion) elect to deposit the Notes with one of the ICSDs as common safekeeper and registered in the name of a nominee of one of the ICSDs acting as common safekeeper. Note that this does not necessarily mean that the Notes will then be recognised as eligible collateral for Eurosystem monetary policy and intra day credit operations by the Eurosystem at any time during their life. Such recognition will depend upon the ECB being satisfied that Eurosystem eligibility criteria have been met.

- |     |  |                                     |
|-----|--|-------------------------------------|
| 13. | Any clearing system(s) other than Euroclear and Clearstream, Luxembourg and the relevant identification number(s): | CREST Account 7451                  |
| 14. | Delivery:  | Delivery against payment            |
| 15. | Settlement procedures:   | Medium Term Note                    |
| 16. | Additional Paying Agent(s) (if any):   | Computershare Investor Services plc |
| 17. | Common Depositary:   | HSBC Bank plc                       |
| 18. | Calculation Agent:   | HSBC Bank plc                       |
| 19. | 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>Indicies</b>	<b>Index Sponsor</b>	<b>Exchange</b>	<b>Related Exchange</b>	<b>Initial Index Level</b>	<b>Trigger Level</b>
1	FTSE 100 (Bloomberg:UKX)	FTSE International Limited	London Stock Exchange	All Exchanges	7582.48	65.0000% of the Initial Index Level
2	S&P 500 (Bloomberg:SPX)	Standard & Poor's Corporation	The regulated markets or quotation systems (or any substituting market or system) on which the shares which compose the Index are mainly traded	All Exchanges	3221.22	65.0000% of the Initial Index Level

**ANNEX 2**

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



"j"	Automatic Early Redemption Valuation Date <sub>j</sub>	Automatic Early Redemption Date <sub>j</sub>	Variable Coupon Interest Payment Date <sub>j</sub>	Automatic Early Redemption Level <sub>j</sub>	Automatic Early Redemption Amount <sub>j</sub>
1	20 Mar 2020	None	3 Apr 2020	None	None
2	22 Jun 2020	None	6 Jul 2020	None	None
3	21 Sep 2020	None	5 Oct 2020	None	None
4	21 Dec 2020	None	7 Jan 2021	None	None
5	22 Mar 2021	None	7 Apr 2021	None	None
6	21 Jun 2021	None	5 Jul 2021	None	None
7	20 Sep 2021	None	4 Oct 2021	None	None
8	20 Dec 2021	6 Jan 2022	6 Jan 2022	105.0000%	100.0000%
9	21 Mar 2022	4 Apr 2022	4 Apr 2022	105.0000%	100.0000%
10	20 Jun 2022	4 Jul 2022	4 Jul 2022	105.0000%	100.0000%
11	20 Sep 2022	4 Oct 2022	4 Oct 2022	105.0000%	100.0000%
12	20 Dec 2022	6 Jan 2023	6 Jan 2023	105.0000%	100.0000%
13	20 Mar 2023	3 Apr 2023	3 Apr 2023	105.0000%	100.0000%
14	20 Jun 2023	4 Jul 2023	4 Jul 2023	105.0000%	100.0000%
15	20 Sep 2023	4 Oct 2023	4 Oct 2023	105.0000%	100.0000%
16	20 Dec 2023	8 Jan 2024	8 Jan 2024	105.0000%	100.0000%
17	20 Mar 2024	5 Apr 2024	5 Apr 2024	105.0000%	100.0000%
18	20 Jun 2024	4 Jul 2024	4 Jul 2024	105.0000%	100.0000%
19	20 Sep 2024	4 Oct 2024	4 Oct 2024	105.0000%	100.0000%
20	20 Dec 2024	8 Jan 2025	8 Jan 2025	105.0000%	100.0000%
21	20 Mar 2025	3 Apr 2025	3 Apr 2025	105.0000%	100.0000%
22	20 Jun 2025	4 Jul 2025	4 Jul 2025	105.0000%	100.0000%
23	22 Sep 2025	6 Oct 2025	6 Oct 2025	105.0000%	100.0000%
24	22 Dec 2025	8 Jan 2026	8 Jan 2026	105.0000%	100.0000%
25	20 Mar 2026	7 Apr 2026	7 Apr 2026	105.0000%	100.0000%
26	22 Jun 2026	6 Jul 2026	6 Jul 2026	105.0000%	100.0000%
27	21 Sep 2026	5 Oct 2026	5 Oct 2026	105.0000%	100.0000%
28	21 Dec 2026	7 Jan 2027	7 Jan 2027	105.0000%	100.0000%
29	22 Mar 2027	7 Apr 2027	7 Apr 2027	105.0000%	100.0000%
30	21 Jun 2027	5 Jul 2027	5 Jul 2027	105.0000%	100.0000%
31	20 Sep 2027	4 Oct 2027	4 Oct 2027	105.0000%	100.0000%
32	20 Dec 2027	6 Jan 2028	6 Jan 2028	105.0000%	100.0000%
33	20 Mar 2028	3 Apr 2028	3 Apr 2028	105.0000%	100.0000%
34	20 Jun 2028	4 Jul 2028	4 Jul 2028	105.0000%	100.0000%
35	20 Sep 2028	4 Oct 2028	4 Oct 2028	105.0000%	100.0000%
36	20 Dec 2028	8 Jan 2029	8 Jan 2029	105.0000%	100.0000%
37	20 Mar 2029	5 Apr 2029	5 Apr 2029	105.0000%	100.0000%
38	20 Jun 2029	4 Jul 2029	4 Jul 2029	105.0000%	100.0000%
39	20 Sep 2029	4 Oct 2029	4 Oct 2029	105.0000%	100.0000%
40	None	None	The Maturity Date	None	None

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

### ANNEX 3

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

#### STATEMENTS REGARDING THE FTSE® 100 INDEX

The Notes, Warrants and/or Certificates, as the case may be, (the "**Products**") have been developed solely by their respective issuers. The Products are not in any way connected to or sponsored, endorsed, sold or promoted by the London Stock Exchange Group plc and its group undertakings (collectively, the "**LSE Group**"). FTSE Russell is a trading name of certain of the LSE Group companies.

All rights in the FTSE® 100 Index (the "**Index**") vest in the relevant LSE Group company which owns the Index. FTSE®, Russell® and FTSE Russell® are trade marks of the relevant LSE Group company and are used by any other LSE Group company under license.

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

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