

Announcement

Adjustment of the r Interest Rate Euro OverNight Index Average (EONIA) for the Open-End Turbo Warrants of HSBC Trinkaus & Burkhardt AG

The Euro OverNight Index Average (EONIA) has ceased to be published on 3 January 2022. According to the Implementing Regulation (EU) 2021/1848, the Euro Short-Term Rate (EURSTR) plus a fixed spread adjustment of 8.5 basis points (i.e. 0.085%) was designated by operation of law as replacement rate for the EONIA with effect from 3 January 2022.

Thus, all references to the EONIA as the reference rate ("r Interest Rate") in the Terms and Conditions are replaced by the replacement rate (including the spread adjustment of additional 8.5 basis points), i.e. the replacement rate for the reference rate EONIA shall be the "Euro Short-Term Rate (EURSTR), currently quoted on "EUROSTR=" (Refinitiv), plus 0.085%" as from 3 January 2022.

The margin specified in the respective Terms and Conditions remains unaffected.

Düsseldorf, January 2022

HSBC Trinkaus & Burkhardt AG