

HSBC Structured Products Fact Sheet

Contingent Coupon Autocall Notes (Worst Of)



Key Features



Downside Protection can be in the form of a Barrier or Buffer when held to maturity



Term for these notes tend to be medium term, often between 1 and 3 years



Reference Assets, usually two or three different underliers

Unique Features



Pays a Coupon

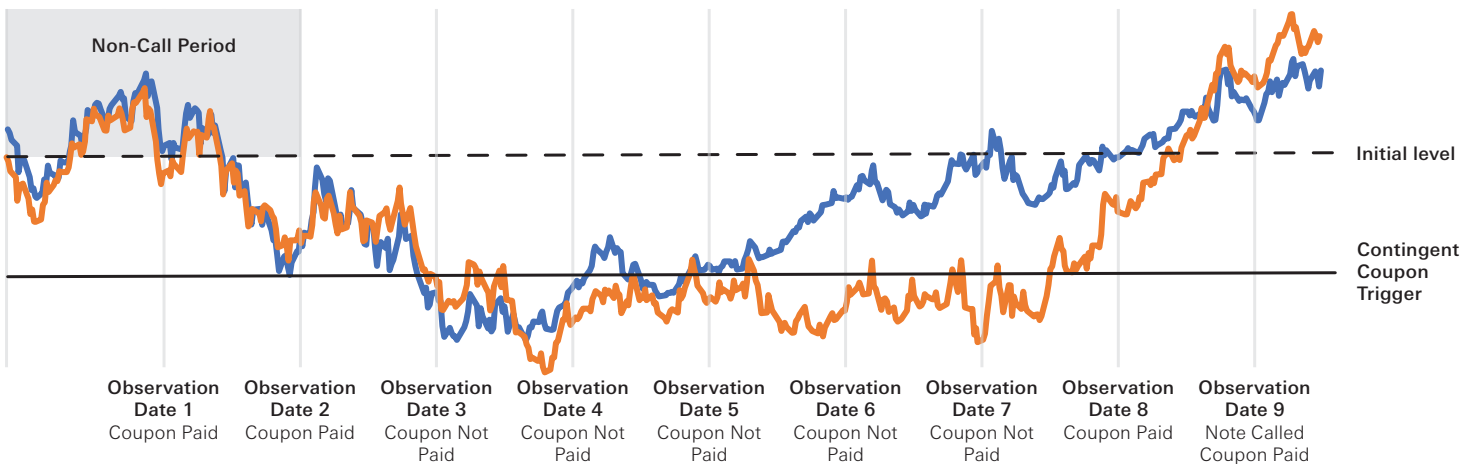
These notes pay a Contingent Coupon if specific parameters are met on the observation dates



Is Callable

When all reference assets are above the Call Threshold level, the note is called and the investor receives their principal plus the Contingent Coupon

Hypothetical Note Return



Contingent Coupon Trigger - If all underliers are above the Coupon Trigger on the observation date, the Contingent Coupon is paid

Call Threshold - If underliers are above the initial level, the note is called and pays 100% of principal plus the Contingent Coupon

At Maturity, Note not Called - If the Note is not called and held to maturity...

Scenario 1 - and the final value of the least performing underlier is equal to or greater than the Coupon Trigger/Principal Protection Level, Note pays 100% of principal plus the final Contingent Coupon

Scenario 2 - and the final value of the least performing underlier is less than the initial value and the downside protection level, the investment loses value based on the downside protection parameters

HSBC Contingent Coupon Autocall Notes may be suitable for your clients who:



Have a moderately bullish view of all the underliers



Want some downside protection of their initial investment



Seek an investment that offers the potential for income



Do not seek an investment that provides a direct opportunity to participate in the underlying performance



Are willing to forego guaranteed interest payments, and certain benefits relating to a direct investment, such as dividends



Are comfortable holding the note to maturity, if not called, and understand there may not be an active secondary market

For More Information

If you would like to find out more information on the HSBC Contingent Coupon Autocall Notes, please see the offering document for the HSBC Contingent Coupon Autocall Notes, or you can:

Go to your HSBC Advisor site, if you need to register visit: www.uswealth.hsbcnet.com

Contact the HSBC Structured Products Team

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