

HSBC Holdings plc

Capital Instruments Main Features 31 December 2017

This document is a disclosure document published as required by and solely for the purpose of compliance with Article 437(1) of Regulation (EU) No. 575/2013 (the "CRR") to provide a description of the main features of HSBC's capital instruments.

The information contained in this document has been compiled in accordance with the CRR, Commission Implementing Regulation (EU) No 1423/2013, Q&A published by the European Banking Authority and regulatory guidance published by the UK Prudential Regulatory Authority.

Disclosure in the required format has resulted in simplification and abbreviation of the features of the capital instruments described herein.

The information contained in this document is not intended to be a comprehensive description of such instruments. No investor or prospective investor in any such instruments should rely upon the description contained in this document and HSBC shall not be liable for any inaccuracy or misstatement contained in this document.

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Equity						
1	Issuer	HSBC Holdings plc	Hang Seng Bank Ltd. (Non-Controlling Interest portion)	HSBC Trinkaus & Burkhardt AG (Non-Controlling Interest portion)	HSBC Bank Malta plc (Non-Controlling Interest portion)	HSBC Bank Oman SAOG (Non-Controlling Interest portion)
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	GB0005405286	-	-	-	-
3	Governing law(s) of the instrument	English Law	-	-	-	-
4	Transitional CRR rules	Common Equity Tier 1	Common Equity Tier 1	Common Equity Tier 1	Common Equity Tier 1	Common Equity Tier 1
5	Post-transitional CRR rules	Common Equity Tier 1	Common Equity Tier 1	Common Equity Tier 1	Common Equity Tier 1	Common Equity Tier 1
6	Eligible at solo/(sub-) consolidated/solo & (sub-) consolidated	Consolidated	Consolidated	Consolidated	Consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Ordinary Shares	Ordinary Shares	Ordinary Shares	Ordinary Shares	Ordinary Shares
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date) ^{1, 2}	USD 121,239m	USD 4,138m	USD 406m	USD 126m	USD 235m
9	Nominal amount of instrument	USD 10,160m	USD 5,644m	USD 536m	USD 170m	USD 423m
9a	Issue price	-	-	-	-	-
9b	Redemption price	-	-	-	-	-
10	Accounting classification	Shareholders' equity	Non-controlling interest in consolidated subsidiary	Non-controlling interest in consolidated subsidiary	Non-controlling interest in consolidated subsidiary	Non-controlling interest in consolidated subsidiary
11	Original date of issuance	-	-	-	-	-
12	Perpetual or dated	Perpetual	-	-	-	-
13	Original maturity date	-	-	-	-	-
14	Issuer call subject to prior supervisory approval	-	-	-	-	-
15	Optional call date, contingent call dates and redemption amount	-	-	-	-	-
16	Subsequent call dates, if applicable	-	-	-	-	-
17	Fixed or floating dividend/coupon	-	-	-	-	-
18	Coupon rate and any related index	-	-	-	-	-
19	Existence of a dividend stopper	-	-	-	-	-
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	-	-	-	-	-
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	-	-	-	-	-
21	Existence of step up or other incentive to redeem	-	-	-	-	-
22	Non-cumulative or cumulative	Non-cumulative	-	-	-	-
23	Convertible or non-convertible	Non-convertible	-	-	-	-
24	If convertible, conversion trigger(s)	-	-	-	-	-
25	If convertible, fully or partially	-	-	-	-	-
26	If convertible, conversion rate	-	-	-	-	-
27	If convertible, mandatory or optional conversion	-	-	-	-	-
28	If convertible, specify instrument type convertible into	-	-	-	-	-
29	If convertible, specify issuer of instrument it converts into	-	-	-	-	-
30	Write-down features	-	-	-	-	-
31	If write-down, write-down trigger(s)	-	-	-	-	-
32	If write-down, full or partial	-	-	-	-	-
33	If write-down, permanent or temporary	-	-	-	-	-
34	If temporary write-down, description of write-up mechanism	-	-	-	-	-
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Additional Tier 1	-	-	-	-
36	Non-compliant transitioned features	No	-	-	-	-
37	If yes, specify non-compliant features	-	-	-	-	-

¹ Amount recognised in CET1 regulatory capital for HSBC Holdings plc on a transitional basis after deductions and before addition of qualifying Non Controlling Interest

² Represents the portion of Non Controlling Interest of a consolidated subsidiary, that is allowable for inclusion within CET1 regulatory capital of HSBC Holdings plc

Additional Tier 1

1	Issuer	HSBC Holdings plc	HSBC Holdings plc	HSBC Holdings plc	HSBC Capital Funding (Dollar 1) L.P.	HSBC Bank Capital Funding (Sterling 2) L.P.	HSBC Bank Capital Funding (Sterling 1) L.P.
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	US4042806046	US4042807036	US4042808026	US40427LAB09	XS0189704140	XS0179407910
3	Governing law(s) of the instrument	NY Law	NY Law	NY Law	Jersey Law; Guarantee and Subordinated Note under English Law	Jersey (except English for Adjusted Distributable Reserves)	Jersey (except English for Adjusted Distributable Reserves)
4	Transitional CRR rules	Additional Tier 1	Additional Tier 1	Additional Tier 1	Additional Tier 1	Additional Tier 1	Additional Tier 1
5	Post-transitional CRR rules	Ineligible	Ineligible	Ineligible	Ineligible	Ineligible	Ineligible
6	Eligible at solo/(sub-) consolidated/solo & (sub-) consolidated	Solo and Consolidated	Solo and Consolidated	Solo and Consolidated	Solo and Consolidated	Solo and Consolidated	Solo and Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Preference Shares	Perpetual Subordinated Capital Securities	Perpetual Subordinated Capital Securities	Preferred Securities	Perpetual non-cumulative preference shares	Perpetual non-cumulative preference shares
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date) ³	USD 1,405m	USD 2,133m	USD 3,718m	USD 892m	USD 428m	USD 946m
9	Nominal amount of instrument	USD 1,450m	USD 2,200m	USD 3,800m	USD 900m	GBP 300m (USD 405m)	GBP 700m (USD 946m)
9a	Issue price	25	25	25	100	100	100
9b	Redemption price	25	25	25	100	100	100
10	Accounting classification	Shareholders' equity	Shareholders' equity	Shareholders' equity	Liability - amortised cost	Liability - fair value	Liability - amortised cost
11	Original date of issuance	22 Sep 2005	9 Apr 2008	24 Jun 2010	17 Apr 2000	7 Apr 2004	5 Nov 2003
12	Perpetual or dated	Perpetual	Perpetual	Perpetual	Perpetual	Perpetual	Perpetual
13	Original maturity date	No Maturity	No Maturity	No Maturity	No Maturity	No Maturity	No Maturity
14	Issuer call subject to prior supervisory approval	Yes	Yes	Yes	Yes	Yes	Yes
15	Optional call date, contingent call dates and redemption amount	16 Dec 2010/Par	15 Apr 2013/ Tax and Regulatory event at any time/Par	15 Dec 2015/Tax and Regulatory event at any time/Par	30 Jun 2030/Withholding Tax and Special event at any time/Par or Make Whole Amount subject to certain criteria	7 Apr 2020 - Redemption at Par Tax and regulatory calls at any time	5 Nov 2031 - Redemption at Par Tax and regulatory calls at any time
16	Subsequent call dates, if applicable	Any time after first call date	Any time after first call date	Any time after first call date	On each distribution date thereafter	On each distribution date thereafter	On each distribution date thereafter
17	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Fixed	Fixed	Fixed	Fixed until first call date and thereafter at 3 month LIBOR + 498 bps	Fixed to floating	Fixed to floating
18	Coupon rate and any related index	6.200%	8.125%	8.000%	10.176%	5.862% From 7 Apr 2020 distribution rate changes from fixed 5.862% to 6 month GBP LIBOR plus 1.85%.	5.844% From 5 Nov 2031 distribution rate changes from fixed 5.844% to 6 month GBP LIBOR plus 1.76%.
19	Existence of a dividend stopper	Yes	Yes	Yes	Yes	Yes	Yes
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Fully Discretionary	Fully Discretionary	Fully Discretionary	Fully Discretionary	Fully Discretionary	Fully Discretionary
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Fully Discretionary	Fully Discretionary	Fully Discretionary	Fully Discretionary	Fully Discretionary	Fully Discretionary
21	Existence of step up or other incentive to redeem	No	No	No	Yes	Yes	Yes
22	Non-cumulative or cumulative	Non-cumulative	ACSM	ACSM	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible	Convertible	Convertible	Convertible	Convertible	Convertible
24	If convertible, conversion trigger(s)	-	Contractual - Issuer discretion	Contractual - Issuer discretion	Contractual - converts if consolidated Total Capital Ratio falls below the then minimum regulatory requirement or the Board expects this to occur in the near future	Contractual - Converts (i) on 7 April 2049 if still outstanding, (ii) if either Solo or Consolidated Total Capital Ratio of HSBC Bank plc falls below the minimum required by UK regulator, or (iii) the Board of HSBC Bank plc expects (ii) to occur in the near future.	Contractual - Converts (i) on 5 Nov 2048 if still outstanding, (ii) if either Solo or Consolidated Total Capital Ratio of HSBC Bank plc falls below the minimum required by UK regulator, or (iii) the Board of HSBC Bank plc expects (ii) to occur in the near future.
25	If convertible, fully or partially	-	Always convert fully	Always convert fully	Always convert fully	Always convert fully	Always convert fully
26	If convertible, conversion rate	-	1:1 Preference share	1:1 Preference share	1:1 Preference share	1:1 Preference share	1:1 Preference share
27	If convertible, mandatory or optional conversion	-	Optional/at the option of the issuer	Optional/at the option of the issuer	Optional/at the option of the issuer & Mandatory upon the breach of certain conditions	Mandatory	Mandatory
28	If convertible, specify instrument type convertible into	-	Additional Tier 1	Additional Tier 1	Additional Tier 1	Additional Tier 1	Additional Tier 1
29	If convertible, specify issuer of instrument it converts into	-	HSBC Holdings plc	HSBC Holdings plc	HSBC Holdings plc	HSBC Bank Plc	HSBC Bank Plc
30	Write-down features	No	No	No	No	No	No
31	If write-down, write-down trigger(s)	-	-	-	-	-	-
32	If write-down, full or partial	-	-	-	-	-	-
33	If write-down, permanent or temporary	-	-	-	-	-	-
34	If temporary write-down, description of write-up mechanism	-	-	-	-	-	-
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Tier 2	Immediately subordinate to Tier 2	Immediately subordinate to Tier 2	Immediately subordinate to Tier 2	Immediately subordinate to Tier 2	Immediately subordinate to Tier 2
36	Non-compliant transitioned features	Yes	Yes	Yes	Yes	Yes	Yes
37	If yes, specify non-compliant features	Dividend stopper. Without Non-Viability Loss Absorption at Group level	Dividend stopper. Without Non-Viability Loss Absorption at Group level	Dividend stopper. Without Non-Viability Loss Absorption at Group level	Step-up feature, dividend stopper	Dividend stopper. Step-up. Without Non-Viability Loss Absorption at Group level	Dividend stopper. Step-up. Without Non-Viability Loss Absorption at Group level

³ Amount stated in this report as being recognised in regulatory capital for Additional Tier 1 instruments is prior to the application of grandfathering

Additional Tier 1

1	Issuer	HSBC Holdings plc	HSBC Holdings plc	HSBC Holdings plc	HSBC Holdings plc	HSBC Holdings plc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	US404280AR04	US404280BC26	US404280AS86	US404280AT69	US404280BL25
3	Governing law(s) of the instrument	NY Law; subordination provisions under English Law	NY Law; subordination provisions under English Law	NY Law; subordination provisions under English Law	NY Law; subordination provisions under English Law	NY Law; subordination provisions under English Law
4	Transitional CRR rules	Additional Tier 1	Additional Tier 1	Additional Tier 1	Additional Tier 1	Additional Tier 1
5	Post-transitional CRR rules	Additional Tier 1	Additional Tier 1	Additional Tier 1	Additional Tier 1	Additional Tier 1
6	Eligible at solo/(sub-) consolidated/solo & (sub-) consolidated	Solo and Consolidated	Solo and Consolidated	Solo and Consolidated	Solo and Consolidated	Solo and Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Perpetual Subordinated Contingent Convertible Securities	Perpetual Subordinated Contingent Convertible Securities	Perpetual Subordinated Contingent Convertible Securities	Perpetual Subordinated Contingent Convertible Securities	Perpetual Subordinated Contingent Convertible Securities
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date) ³	USD 1,494m	USD 1,998m	USD 2,244m	USD 2,459m	USD 2,997m
9	Nominal amount of instrument	USD 1,500m	USD 2,000m	USD 2,250m	USD 2,450m	USD 3,000m
9a	Issue price	100	100	100	100	100
9b	Redemption price	100	100	100	100	100
10	Accounting classification	Shareholders' equity	Shareholders' equity	Shareholders' equity	Shareholders' equity	Shareholders' equity
11	Original date of issuance	17 Sep 2014	1 Jun 2016	17 Sep 2014	30 Mar 2015	22 May 2017
12	Perpetual or dated	Perpetual	Perpetual	Perpetual	Perpetual	Perpetual
13	Original maturity date	No Maturity	No Maturity	No Maturity	No Maturity	No Maturity
14	Issuer call subject to prior supervisory approval	Yes	Yes	Yes	Yes	Yes
15	Optional call date, contingent call dates and redemption amount	17 Jan 2020/Tax and Capital Disqualification Event at any time/ Par	1 Jun 2021/Tax and Capital Disqualification Event at any time/ Par	17 Sep 2024/Tax and Capital Disqualification Event at any time/ Par	30 Mar 2025/Tax and Capital Disqualification Event at any time/ Par	22 May 2027/Tax and Capital Disqualification Event at any time/Par
16	Subsequent call dates, if applicable	Every 5 years after first call	Every 5 years after first call	Every 5 years after first call	Every 5 years after first call	Every 5 years after first call
17	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Fixed until the first call date. From first call date at Mid Swaps Rate + 3.625%	Fixed until the first call date. From first call date at Mid Swaps Rate + 5.514%	Fixed until the first call date. From first call date at Mid Swaps Rate + 3.705%	Fixed until the first call date. From first call date at Mid Swaps Rate + 4.3675%	Fixed until the first call date. From first call date at Mid Swaps Rate + 3.746%
18	Coupon rate and any related index	5.625%	6.875%	6.375%	6.375%	6.000%
19	Existence of a dividend stopper	No	No	No	No	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Fully Discretionary	Fully Discretionary	Fully Discretionary	Fully Discretionary	Fully Discretionary
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Fully Discretionary	Fully Discretionary	Fully Discretionary	Fully Discretionary	Fully Discretionary
21	Existence of step up or other incentive to redeem	No	No	No	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Convertible	Convertible	Convertible	Convertible	Convertible
24	If convertible, conversion trigger(s)	7% CET1: Contractual. PONV: UK PRA - Contractual recognition of statutory powers	7% CET1: Contractual. PONV: UK PRA - Contractual recognition of statutory powers	7% CET1: Contractual. PONV: UK PRA - Contractual recognition of statutory powers	7% CET1: Contractual. PONV: UK PRA - Contractual recognition of statutory powers	7% CET1: Contractual. PONV: UK PRA - Contractual recognition of statutory powers
25	If convertible, fully or partially	Always convert fully	Always convert fully	Always convert fully	Always convert fully	Always convert fully
26	If convertible, conversion rate	USD 4.35578 per ordinary share	USD 3.9474 per ordinary share	USD 4.35578 per ordinary share	USD 4.03488 per ordinary share	USD 3.4799 per ordinary share
27	If convertible, mandatory or optional conversion	Optional/at the option of the issuer & Mandatory upon the breach of certain conditions	Optional/at the option of the issuer & Mandatory upon the breach of certain conditions	Optional/at the option of the issuer & Mandatory upon the breach of certain conditions	Optional/at the option of the issuer & Mandatory upon the breach of certain conditions	Optional/at the option of the issuer & Mandatory upon the breach of certain conditions
28	If convertible, specify instrument type convertible into	Common Equity Tier 1	Common Equity Tier 1	Common Equity Tier 1	Common Equity Tier 1	Common Equity Tier 1
29	If convertible, specify issuer of instrument it converts into	HSBC Holdings plc	HSBC Holdings plc	HSBC Holdings plc	HSBC Holdings plc	HSBC Holdings plc
30	Write-down features	Yes	Yes	Yes	Yes	Yes
31	If write-down, write-down trigger(s)	PONV. UK PRA - Statutory	PONV. UK PRA - Statutory	PONV. UK PRA - Statutory	PONV. UK PRA - Statutory	PONV. UK PRA - Statutory
32	If write-down, full or partial	May be written down partially	May be written down partially	May be written down partially	May be written down partially	May be written down partially
33	If write-down, permanent or temporary	Permanent	Permanent	Permanent	Permanent	Permanent
34	If temporary write-down, description of write-up mechanism	-	NA	-	-	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Tier 2	Immediately subordinate to Tier 2	Immediately subordinate to Tier 2	Immediately subordinate to Tier 2	Immediately subordinate to Tier 2
36	Non-compliant transitioned features	No	No	No	No	No
37	If yes, specify non-compliant features	-	-	-	-	-

³ Amount stated in this report as being recognised in regulatory capital for Additional Tier 1 instruments is prior to the application of grandfathering

Additional Tier 1

1	Issuer	HSBC Holdings plc	HSBC Holdings plc	HSBC Holdings plc	HSBC Holdings plc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	XS1111123987	XS1298431104	XS1640903701	XS1624509300
3	Governing law(s) of the instrument	English Law	English Law	English Law	English Law
4	Transitional CRR rules	Additional Tier 1	Additional Tier 1	Additional Tier 1	Additional Tier 1
5	Post-transitional CRR rules	Additional Tier 1	Additional Tier 1	Additional Tier 1	Additional Tier 1
6	Eligible at solo/(sub-) consolidated/solo & (sub-) consolidated	Solo and Consolidated	Solo and Consolidated	Solo and Consolidated	Solo and Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Perpetual Subordinated Contingent Convertible Securities	Perpetual Subordinated Contingent Convertible Securities	Perpetual Subordinated Contingent Convertible Securities	Perpetual Subordinated Contingent Convertible Securities
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date) ³	USD 1,943m	USD 1,121m	USD 1,420m	USD 723m
9	Nominal amount of instrument	EUR 1,500m (USD 1,798m)	EUR 1,000m (USD 1,199m)	EUR 1,250m (USD 1,498m)	SGD 1,000m (USD 749m)
9a	Issue price	100	100	100	100
9b	Redemption price	100	100	100	100
10	Accounting classification	Shareholders' equity	Shareholders' equity	Shareholders' equity	Shareholders' equity
11	Original date of issuance	17 Sep 2014	29 Sep 2015	4 Jul 2017	8 Jun 2017
12	Perpetual or dated	Perpetual	Perpetual	Perpetual	Perpetual
13	Original maturity date	No Maturity	No Maturity	No Maturity	No Maturity
14	Issuer call subject to prior supervisory approval	Yes	Yes	Yes	Yes
15	Optional call date, contingent call dates and redemption amount	16 Sep 2022/Tax and Capital Disqualification Event at any time/ Par	29 Sep 2023/Tax and Capital Disqualification Event at any time/ Par	4 Jul 2029/Tax and Capital Disqualification Event at any time/Par	8 Jun 2022/Tax and Capital Disqualification Event at any time/Par
16	Subsequent call dates, if applicable	On each Reset date after first call	On each Reset date after first call	Every 5 years after first call	Every 5 years after first call
17	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Fixed until the first call date. From first call date at Mid Swaps Rate + 4.383%	Fixed until the first call date. From first call date at 5 year EUR Mid Swaps + 5.338%	Fixed until the first call date. From first call date at Mid Swaps Rate + 3.844%	Fixed until the first call date. From first call date at Swap Offer Rate (SOR) + 2.870%
18	Coupon rate and any related index	5.250%	6.000%	4.750%	4.700%
19	Existence of a dividend stopper	No	No	No Maturity	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Fully Discretionary	Fully Discretionary	Fully Discretionary	Fully Discretionary
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Fully Discretionary	Fully Discretionary	Fully Discretionary	Fully Discretionary
21	Existence of step up or other incentive to redeem	No	No	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Convertible	Convertible	Convertible	Convertible
24	If convertible, conversion trigger(s)	7% CET1: Contractual. PONV: UK PRA - Contractual recognition of statutory powers	7% CET1: Contractual. PONV: UK PRA - Contractual recognition of statutory powers	7% CET1: Contractual. PONV: UK PRA - Contractual recognition of statutory powers	7% CET1: Contractual. PONV: UK PRA - Contractual recognition of statutory powers
25	If convertible, fully or partially	Always convert fully	Always convert fully	Always convert fully	Always convert fully
26	If convertible, conversion rate	EUR 3.37514 per ordinary share	EUR 3.73559 per ordinary share	EUR 3.05451 per ordinary share	SGD 4.80694 per ordinary share
27	If convertible, mandatory or optional conversion	Optional/at the option of the issuer & Mandatory upon the breach of certain conditions	Optional/at the option of the issuer & Mandatory upon the breach of certain conditions	Optional/at the option of the issuer & Mandatory upon the breach of certain conditions	Optional/at the option of the issuer & Mandatory upon the breach of certain conditions
28	If convertible, specify instrument type convertible into	Common Equity Tier 1	Common Equity Tier 1	Common Equity Tier 1	Common Equity Tier 1
29	If convertible, specify issuer of instrument it converts into	HSBC Holdings plc	HSBC Holdings plc	HSBC Holdings plc	HSBC Holdings plc
30	Write-down features	Yes	Yes	Yes	Yes
31	If write-down, write-down trigger(s)	PONV. UK PRA - Statutory	PONV. UK PRA - Statutory	PONV. UK PRA - Statutory	PONV. UK PRA - Statutory
32	If write-down, full or partial	May be written down partially	May be written down partially	May be written down partially	May be written down partially
33	If write-down, permanent or temporary	Permanent	Permanent	Permanent	Permanent
34	If temporary write-down, description of write-up mechanism	-	-	NA	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Tier 2	Immediately subordinate to Tier 2	Immediately subordinate to Tier 2	Immediately subordinate to Tier 2
36	Non-compliant transitioned features	No	No	No	No
37	If yes, specify non-compliant features	-	-	-	-

³ Amount stated in this report as being recognised in regulatory capital for Additional Tier 1 instruments is prior to the application of grandfathering

Tier 2							
1	Issuer	HSBC Holdings plc	HSBC Holdings plc	HSBC Holdings plc	HSBC Holdings plc	HSBC Holdings plc	HSBC Holdings plc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	US404280AP48	US404280AU33	US404280BH13	US404280AF65	US404280AE90	US404280AG49
3	Governing law(s) of the instrument	NY Law; subordination provisions under English Law	NY Law; subordination provisions under English Law	NY Law; subordination provisions under English Law	NY Law	NY Law	NY Law
4	Transitional CRR rules	Tier 2	Tier 2	Tier 2	Tier 2	Tier 2	Tier 2
5	Post-transitional CRR rules	Tier 2	Tier 2	Tier 2	Ineligible	Ineligible	Ineligible
6	Eligible at solo(sub-) consolidated/ solo & (sub-) consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2	Tier 2	Tier 2	Tier 2	Tier 2	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date) ⁴	USD 2,083m	USD 1,517m	USD 1,476m	USD 553m	USD 248m	USD 2,049m
9	Nominal amount of instrument	USD 2,000m	USD 1,500m	USD 1,500m	USD 488m	USD 222m	USD 2,000m
9a	Issue price	99.34	99.18	99.992	100	100	99.856, 103.262 and 110.387
9b	Redemption price	100	100	100	100	100	100
10	Accounting classification	Liability - fair value	Liability - fair value	Liability - fair value	Liability - amortised cost	Liability - amortised cost	Liability - amortised cost
11	Original date of issuance	12 Mar 2014	18 Aug 2015	23 Nov 2016	3 Dec 2004	3 Dec 2004	3 May 2006 (USD 900m), 14 Jun 2006 (USD 400m) and 14 Dec 2006 (USD 700m)
12	Perpetual or dated	Dated	Dated	Dated	Dated	Dated	Dated
13	Original maturity date	14 Mar 2024	18 Aug 2025	23 Nov 2026	17 May 2032	27 Nov 2032	2 May 2036
14	Issuer call subject to prior supervisory approval	No	No	No	No	No	No
15	Optional call date, contingent call dates and redemption amount	Tax or Capital Disqualification Event/at any time/Par	Tax or Capital Disqualification Event, at any time/Par	Tax or Capital Disqualification Event, at any time/Par	Tax call at any time/Par	Tax call at any time/Par	Tax call at any time/Par
16	Subsequent call dates, if applicable	-	-	-	-	-	-
17	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Fixed	Fixed	Fixed	Fixed	Fixed	Fixed
18	Coupon rate and any related index	4.250%	4.250%	4.375%	7.625%	7.350%	6.500%
19	Existence of a dividend stopper	No	No	No	No	No	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory	Mandatory	Mandatory	Mandatory	Mandatory	Mandatory
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory	Mandatory	Mandatory	Mandatory	Mandatory	Mandatory
21	Existence of step up or other incentive to redeem	No	No	No	No	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Convertible	Convertible	Convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger(s)	PONV - UK PRA - Contractual recognition of statutory powers	PONV - UK PRA - Contractual recognition of statutory powers	PONV - UK PRA - Contractual recognition of statutory powers	-	-	-
25	If convertible, fully or partially	May convert fully or partially	May convert fully or partially	May convert fully or partially	-	-	-
26	If convertible, conversion rate	-	-	-	-	-	-
27	If convertible, mandatory or optional conversion	Optional	Optional	Optional	-	-	-
28	If convertible, specify instrument type convertible into	Common Equity Tier 1	Common Equity Tier 1	Common Equity Tier 1	-	-	-
29	If convertible, specify issuer of instrument it converts into	HSBC Holdings plc	HSBC Holdings plc	HSBC Holdings plc	-	-	-
30	Write-down features	Yes	Yes	Yes	No	No	No
31	If write-down, write-down trigger(s)	PONV - UK PRA - Statutory	PONV - UK PRA - Statutory	PONV - UK PRA - Statutory	-	-	-
32	If write-down, full or partial	May be written down partially	May be written down partially	May be written down partially	-	-	-
33	If write-down, permanent or temporary	Permanent	Permanent	Permanent	-	-	-
34	If temporary write-down, description of write-up mechanism	-	-	-	-	-	-
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	No	No	No	Yes	Yes	Yes
37	If yes, specify non-compliant features	-	-	-	Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level

⁴ Amount stated in this report as being recognised in regulatory capital for Tier 2 instruments is prior to the application of grandfathering.

Tier 2

1	Issuer	HSBC Holdings plc	HSBC Holdings plc	HSBC Holdings plc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	US404280AH22	US404280AJ87	US404280AQ21
3	Governing law(s) of the instrument	NY Law	NY Law	NY Law; subordination provisions under English Law
4	Transitional CRR rules	Tier 2	Tier 2	Tier 2
5	Post-transitional CRR rules	Ineligible	Ineligible	Tier 2
6	Eligible at solo(sub-) consolidated/ solo & (sub-) consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2	Tier 2	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date) ⁴	USD 3,202m	USD 1,496m	USD 1,780m
9	Nominal amount of instrument	USD 2,500m	USD 1,500m	USD 1,500m
9a	Issue price	99.763 and 99.821	99.783	98.912
9b	Redemption price	100	100	100
10	Accounting classification	Liability - fair value	Liability - amortised cost	Liability - fair value
11	Original date of issuance	12 Sep 2007 (USD 750m) and 18 Oct 2007 (USD 1,750m)	19 May 2008	12 Mar 2014
12	Perpetual or dated	Dated	Dated	Dated
13	Original maturity date	15 Sep 2037	1 Jun 2038	14 Mar 2044
14	Issuer call subject to prior supervisory approval	No	No	No
15	Optional call date, contingent call dates and redemption amount	Tax call at any time/Par	Tax call at any time/Par	Tax or Capital Disqualification Event, at any time/Par
16	Subsequent call dates, if applicable	-	-	-
17	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Fixed	Fixed	Fixed
18	Coupon rate and any related index	6.500%	6.800%	5.250%
19	Existence of a dividend stopper	No	No	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory	Mandatory	Mandatory
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory	Mandatory	Mandatory
21	Existence of step up or other incentive to redeem	No	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Convertible
24	If convertible, conversion trigger(s)	-	-	PONV - UK PRA - Contractual recognition of statutory powers
25	If convertible, fully or partially	-	-	May convert fully or partially
26	If convertible, conversion rate	-	-	-
27	If convertible, mandatory or optional conversion	-	-	Optional
28	If convertible, specify instrument type convertible into	-	-	Common Equity Tier 1
29	If convertible, specify issuer of instrument it converts into	-	-	HSBC Holdings plc
30	Write-down features	No	No	Yes
31	If write-down, write-down trigger(s)	-	-	PONV. UK PRA - Statutory
32	If write-down, full or partial	-	-	May be written down partially
33	If write-down, permanent or temporary	-	-	Permanent
34	If temporary write-down, description of write-up mechanism	-	-	-
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes	Yes	No
37	If yes, specify non-compliant features	Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level	-

⁴ Amount stated in this report as being recognised in regulatory capital for Tier 2 instruments is prior to the application of grandfathering.

Tier 2

1	Issuer	HSBC Holdings plc	HSBC Holdings plc	HSBC Holdings plc	HSBC Holdings plc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	XS0159497162	XS0387079907	XS0356452929	XS0498768315
3	Governing law(s) of the instrument	UK Law	UK Law	UK Law	UK Law
4	Transitional CRR rules	Tier 2	Tier 2	Tier 2	Tier 2
5	Post-transitional CRR rules	Tier 2	Tier 2	Tier 2	Tier 2
6	Eligible at solo(sub-) consolidated/ solo & (sub-) consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2	Tier 2	Tier 2	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date) ⁴	USD 1,035m	USD 878m	USD 1,048m	USD 1,205m
9	Nominal amount of instrument	GBP 650m (USD 878m)	GBP 650m (USD 878m)	GBP 750m (USD 1,013m)	GBP 900m (USD 1,216m)
9a	Issue price	99.901	99.475	99.649 and 109.531	98.801
9b	Redemption price	100	100	100	100
10	Accounting classification	Liability - fair value	Liability - amortised cost	Liability - amortised cost	Liability - amortised cost
11	Original date of issuance	20 Dec 2002	11 Sep 2008	7 Apr 2008 (GBP 350m) and 11 Jun 2008 (GBP 400m)	29 Mar 2010
12	Perpetual or dated	Dated	Dated	Dated	Dated
13	Original maturity date	20 Dec 2027	11 Sep 2028	7 Apr 2038	29 Mar 2040
14	Issuer call subject to prior supervisory approval	No	No	No	No
15	Optional call date, contingent call dates and redemption amount	Tax call at any time/Par	Tax call at any time/Par	Tax call at any time/Par	Tax call at any time/Par
16	Subsequent call dates, if applicable	-	-	-	-
17	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Fixed	Fixed	Fixed	Fixed
18	Coupon rate and any related index	5.750%	6.750%	7.000%	6.000%
19	Existence of a dividend stopper	No	No	No	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory	Mandatory	Mandatory	Mandatory
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory	Mandatory	Mandatory	Mandatory
21	Existence of step up or other incentive to redeem	No	No	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Convertible	Convertible	Convertible	Convertible
24	If convertible, conversion trigger(s)	PONV - UK PRA - Statutory	PONV - UK PRA - Statutory	PONV - UK PRA - Statutory	PONV - UK PRA - Statutory
25	If convertible, fully or partially	May convert fully or partially	May convert fully or partially	May convert fully or partially	May convert fully or partially
26	If convertible, conversion rate	-	-	-	-
27	If convertible, mandatory or optional conversion	Optional	Optional	Optional	Optional
28	If convertible, specify instrument type convertible into	Common Equity Tier 1	Common Equity Tier 1	Common Equity Tier 1	Common Equity Tier 1
29	If convertible, specify issuer of instrument it converts into	HSBC Holdings plc	HSBC Holdings plc	HSBC Holdings plc	HSBC Holdings plc
30	Write-down features	Yes	Yes	Yes	Yes
31	If write-down, write-down trigger(s)	PONV. UK PRA - Statutory	PONV. UK PRA - Statutory	PONV. UK PRA - Statutory	PONV. UK PRA - Statutory
32	If write-down, full or partial	May be written down partially	May be written down partially	May be written down partially	May be written down partially
33	If write-down, permanent or temporary	Permanent	Permanent	Permanent	Permanent
34	If temporary write-down, description of write-up mechanism	-	-	-	-
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	No	No	No	No
37	If yes, specify non-compliant features	-	-	-	-

⁴ Amount stated in this report as being recognised in regulatory capital for Tier 2 instruments is prior to the application of grandfathering.

Tier 2						
1	Issuer	HSBC Holdings plc	HSBC Holdings plc	HSBC Holdings plc	HSBC Holdings plc	HSBC Holdings plc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	XS0353643744	XS0433028254	XS0969636371	XS1254428896	XS1428953407
3	Governing law(s) of the instrument	UK Law	UK Law	UK Law	English Law	English Law
4	Transitional CRR rules	Tier 2	Tier 2	Tier 2	Tier 2	Tier 2
5	Post-transitional CRR rules	Tier 2	Tier 2	Tier 2	Tier 2	Tier 2
6	Eligible at solo(sub-) consolidated/ solo & (sub-) consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2	Tier 2	Tier 2	Tier 2	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date) ⁴	USD 82m	USD 791m	USD 1,894m	USD 1,892m	USD 1,198m
9	Nominal amount of instrument	EUR 1,600m (USD 1,918m)	EUR 1,750m (USD 2,098m)	EUR 1,500m (USD 1,798m)	EUR 1,500m (USD 1,798m)	EUR 1,000m (USD 1,199m)
9a	Issue price	99.269 and 101.755	99.267	99.878	99.067	99.832
9b	Redemption price	100	100	100	100	100
10	Accounting classification	Liability - amortised cost	Liability - fair value	Liability - fair value	Liability - fair value	Liability - fair value
11	Original date of issuance	19 Mar 2008 (EUR 1,000m) and 11 Jun 2008 (EUR 600m)	10 Jun 2009	10 Sep 2013	30 Jun 2015	7 Jun 2016
12	Perpetual or dated	Dated	Dated	Dated	Dated	Dated
13	Original maturity date	19 Mar 2018	10 Jun 2019	10 Jan 2024	30 Jun 2025	7 Jun 2028
14	Issuer call subject to prior supervisory approval	No	No	Yes	No	No
15	Optional call date, contingent call dates and redemption amount	Tax call at any time/Par	Tax call at any time/Par	10 Jan 2019 /Tax call at any time/Par	Tax or Capital Disqualification Event, at any time/Par	Tax or Capital Disqualification Event, at any time/Par
16	Subsequent call dates, if applicable	-	-	-	-	-
17	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Fixed	Fixed	Fixed	Fixed	Fixed
18	Coupon rate and any related index	6.250%	6.000%	3.375%	3.000%	3.125%
19	Existence of a dividend stopper	No	No	No	No	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory	Mandatory	Mandatory	Mandatory	Mandatory
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory	Mandatory	Mandatory	Mandatory	Mandatory
21	Existence of step up or other incentive to redeem	No	No	No	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Convertible	Convertible	Convertible	Convertible	Convertible
24	If convertible, conversion trigger(s)	PONV - UK PRA - Statutory	PONV - UK PRA - Statutory	PONV - UK PRA - Statutory	PONV - UK PRA - Contractual recognition of statutory powers	PONV - UK PRA - Contractual recognition of statutory powers
25	If convertible, fully or partially	May convert fully or partially	May convert fully or partially	May convert fully or partially	May convert fully or partially	May convert fully or partially
26	If convertible, conversion rate	-	-	-	-	-
27	If convertible, mandatory or optional conversion	Optional	Optional	Optional	Optional	Optional
28	If convertible, specify instrument type convertible into	Common Equity Tier 1	Common Equity Tier 1	Common Equity Tier 1	Common Equity Tier 1	Common Equity Tier 1
29	If convertible, specify issuer of instrument it converts into	HSBC Holdings plc	HSBC Holdings plc	HSBC Holdings plc	HSBC Holdings plc	HSBC Holdings plc
30	Write-down features	Yes	Yes	Yes	Yes	Yes
31	If write-down, write-down trigger(s)	PONV. UK PRA - Statutory	PONV. UK PRA - Statutory	PONV. UK PRA - Statutory	PONV. UK PRA - Statutory	PONV. UK PRA - Statutory
32	If write-down, full or partial	May be written down partially	May be written down partially	May be written down partially	May be written down partially	May be written down partially
33	If write-down, permanent or temporary	Permanent	Permanent	Permanent	Permanent	Permanent
34	If temporary write-down, description of write-up mechanism	-	-	-	-	-
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	No	No	No	No	No
37	If yes, specify non-compliant features	-	-	-	-	-

⁴ Amount stated in this report as being recognised in regulatory capital for Tier 2 instruments is prior to the application of grandfathering.

Tier 2

1	Issuer	HSBC Bank plc	HSBC Bank plc	HSBC Bank plc	HSBC Bank plc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	GB0005902332	XS0015190423	GB0005903413	US597433AC57
3	Governing law(s) of the instrument	English Law	English Law	English Law	NY Law (except English Law for subordination provisions)
4	Transitional CRR rules	Tier 2	Tier 2	Tier 2	Tier 2
5	Post-transitional CRR rules	Ineligible	Ineligible	Ineligible	Ineligible
6	Eligible at solo(sub-) consolidated/ solo & (sub-) consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2	Tier 2	Tier 2	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date) ⁴	USD 750m	USD 500m	USD 300m	USD 359m
9	Nominal amount of instrument	USD 750m	USD 500m	USD 300m	USD 300m
9a	Issue price	100	100	100	99.826
9b	Redemption price	100	100	100	100
10	Accounting classification	Liability - amortised cost	Liability - amortised cost	Liability - amortised cost	Liability - fair value
11	Original date of issuance	19 Jun 1985	18 Sep 1985	11 Dec 1986	10 May 1995
12	Perpetual or dated	Perpetual	Perpetual	Perpetual	Dated
13	Original maturity date	No Maturity	No Maturity	No Maturity	1 May 2025
14	Issuer call subject to prior supervisory approval	Yes	Yes	Yes	No
15	Optional call date, contingent call dates and redemption amount	1 June 1990 Par	1 Sep 1990 Par	1 Jun 1992 Par	Tax Call/Par
16	Subsequent call dates, if applicable	On each distribution date thereafter	On each distribution date thereafter	On each distribution date thereafter	N/A
17	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Floating	Floating	Floating	Fixed
18	Coupon rate and any related index	6 month USD LIBOR + 0.25%, subject to minimum of 0.68750%	6 month LIBOR + 0.25%, subject to minimum of 0.75%	6 month LIBOR + 0.10%, subject to minimum of 0.6%	7.650%
19	Existence of a dividend stopper	No	No	No	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Partially discretionary	Partially discretionary	Partially discretionary	Mandatory
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory	Mandatory	Mandatory	Mandatory
21	Existence of step up or other incentive to redeem	No	No	No	No
22	Non-cumulative or cumulative	Cumulative	Cumulative	Cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger(s)	-	-	-	-
25	If convertible, fully or partially	-	-	-	-
26	If convertible, conversion rate	-	-	-	-
27	If convertible, mandatory or optional conversion	-	-	-	-
28	If convertible, specify instrument type convertible into	-	-	-	-
29	If convertible, specify issuer of instrument it converts into	-	-	-	-
30	Write-down features	No	No	No	No
31	If write-down, write-down trigger(s)	-	-	-	-
32	If write-down, full or partial	-	-	-	-
33	If write-down, permanent or temporary	-	-	-	-
34	If temporary write-down, description of write-up mechanism	-	-	-	-
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Tier 2	Immediately subordinate to Tier 2	Immediately subordinate to Tier 2	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes	Yes	No	Yes
37	If yes, specify non-compliant features	Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level	Holder had a one-off right to accelerate the scheduled payment of principal. Without Non-Viability Loss Absorption at Group level

⁴ Amount stated in this report as being recognised in regulatory capital for Tier 2 instruments is prior to the application of grandfathering.

Tier 2							
1	Issuer	HSBC Bank plc	HSBC Bank plc	HSBC Bank plc	HSBC Bank plc	HSBC Bank plc	HSBC Bank plc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	XSO164876517	XSO088317853	XSO204377310	XSO174470764	XSO120514335	XSO247840969
3	Governing law(s) of the instrument	English Law	English Law	English Law	English Law	English Law	English Law
4	Transitional CRR rules	Tier 2	Tier 2	Tier 2	Tier 2	Tier 2	Tier 2
5	Post-transitional CRR rules	Ineligible	Ineligible	Ineligible	Ineligible	Ineligible	Ineligible
6	Eligible at solo(sub-) consolidated/ solo & (sub-) consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2	Tier 2	Tier 2	Tier 2	Tier 2	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date) ⁴	USD 494m	USD 405m	USD 561m	USD 897m	USD 303m	USD 802m
9	Nominal amount of instrument	GBP 350m (USD 473m)	GBP 300m (USD 405m)	GBP 350m (USD 473m)	GBP 500m (USD 676m)	GBP 225m (USD 304m)	GBP 600m (USD 811m)
9a	Issue price	99.091	99.083% and 101.132% for 1998 and 2000 issue respectively	99.046	98.825	99.043% and 102.328% for 2000 and 2001 issue respectively	98.507
9b	Redemption price	100	100	100	100	100	100
10	Accounting classification	Liability - fair value	Liability - amortised cost	Liability - fair value	Liability - fair value	Liability - amortised cost	Liability - amortised cost
11	Original date of issuance	20 Mar 2003	7 Jul 1998 and 30 Nov 2000	4 Nov 2004	22 Aug 2003	30 Nov 2000 and 23 Feb 2001	24 Mar 2006
12	Perpetual or dated	Dated	Dated	Dated	Dated	Dated	Dated
13	Original maturity date	20 Mar 2023	7 Jul 2023	4 Nov 2030	22 Aug 2033	30 Jan 2041	24 Mar 2046
14	Issuer call subject to prior supervisory approval	Yes	No	Yes	No	No	No
15	Optional call date, contingent call dates and redemption amount	20 Mar 2018/Par	Tax Call/Par	4 Nov 2025/Par	Tax Call/Par	Tax Call/Par	Tax Call/Par
16	Subsequent call dates, if applicable	N/A	N/A	On each distribution date thereafter	N/A	N/A	N/A
17	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Fixed to floating	Fixed	Fixed to floating	Fixed	Fixed	Fixed
18	Coupon rate and any related index	5.000%	6.500%	5.375%	5.375%	6.250%	4.750%
19	Existence of a dividend stopper	No	No	No	No	No	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory	Mandatory	Mandatory	Mandatory	Mandatory	Mandatory
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory	Mandatory	Mandatory	Mandatory	Mandatory	Mandatory
21	Existence of step up or other incentive to redeem	Yes	No	Yes	No	No	No
22	Non-cumulative or cumulative	Cumulative	Cumulative	Cumulative	Cumulative	Cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger(s)	-	-	-	-	-	-
25	If convertible, fully or partially	-	-	-	-	-	-
26	If convertible, conversion rate	-	-	-	-	-	-
27	If convertible, mandatory or optional conversion	-	-	-	-	-	-
28	If convertible, specify instrument type convertible into	-	-	-	-	-	-
29	If convertible, specify issuer of instrument it converts into	-	-	-	-	-	-
30	Write-down features	No	No	No	No	No	No
31	If write-down, write-down trigger(s)	-	-	-	-	-	-
32	If write-down, full or partial	-	-	-	-	-	-
33	If write-down, permanent or temporary	-	-	-	-	-	-
34	If temporary write-down, description of write-up mechanism	-	-	-	-	-	-
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes	Yes	Yes	Yes	Yes	Yes
37	If yes, specify non-compliant features	Step-up, Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level	Step-up, Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level

⁴ Amount stated in this report as being recognised in regulatory capital for Tier 2 instruments is prior to the application of grandfathering.

In January 2018 HSBC announced the call in full at par of this security.

Tier 2

1	Issuer	The Hongkong and Shanghai Banking Corporation Limited	HSBC Bank Malaysia Berhad
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	GB0004355490	MYBDX0706808
3	Governing law(s) of the instrument	English Law	Laws of Malaysia
4	Transitional CRR rules	Tier 2	Tier 2
5	Post-transitional CRR rules	Ineligible	Ineligible
6	Eligible at solo(sub-) consolidated/ solo & (sub-) consolidated	Solo & consolidated	Solo & consolidated
7	Instrument type (types to be specified by each jurisdiction)	Perpetual debt instruments	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date) ⁴	USD 400m	USD 123m
9	Nominal amount of instrument	USD 400m	MYR 500m (USD 123m)
9a	Issue price	100	100
9b	Redemption price	100	100
10	Accounting classification	Liability - amortised cost	Liability - amortised cost
11	Original date of issuance	9 Jul 1986	2 Nov 2007
12	Perpetual or dated	Perpetual	Dated
13	Original maturity date	No maturity	2 Nov 2027
14	Issuer call subject to prior supervisory approval	Yes	Yes
15	Optional call date, contingent call dates and redemption amount	9 Jul 1991 at par value	2 Nov 2022/Par
16	Subsequent call dates, if applicable	Callable on any interest payment date after first call date	Callable on any anniversary date after first call date
17	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Floating	Fixed
18	Coupon rate and any related index	3 months USD LIBOR (if LIMEAN is unavailable) +0.1875%	Before 2 Nov 2022 : 5.05% From 2 Nov 2022 : 6.05%
19	Existence of a dividend stopper	No	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory	Mandatory
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory	Mandatory
21	Existence of step up or other incentive to redeem	No	Yes
22	Non-cumulative or cumulative	Cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger(s)	-	-
25	If convertible, fully or partially	-	-
26	If convertible, conversion rate	-	-
27	If convertible, mandatory or optional conversion	-	-
28	If convertible, specify instrument type convertible into	-	-
29	If convertible, specify issuer of instrument it converts into	-	-
30	Write-down features	No	No
31	If write-down, write-down trigger(s)	-	-
32	If write-down, full or partial	-	-
33	If write-down, permanent or temporary	-	-
34	If temporary write-down, description of write-up mechanism	-	-
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes	Yes
37	If yes, specify non-compliant features	Without Non-Viability Loss Absorption at Group level	Step-up. Without Non-Viability Loss Absorption at Group level

⁴ Amount stated in this report as being recognised in regulatory capital for Tier 2 instruments is prior to the application of grandfathering.

Tier 2

1	Issuer	HSBC USA Inc	HSBC USA Inc	HSBC USA Inc	HSBC USA Inc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	US40428HPB23	US760719AR59	US760719AS33	US760719BH68
3	Governing law(s) of the instrument	State of NY, USA	State of NY, USA	State of NY, USA	State of NY, USA
4	Transitional CRR rules	Tier 2	Tier 2	Tier 2	Tier 2
5	Post-transitional CRR rules	Ineligible	Ineligible	Ineligible	Ineligible
6	Eligible at solo(sub-) consolidated/ solo & (sub-) consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated
7	Instrument type (types to be specified by each jurisdiction)	Subordinated debt	Subordinated debt	Subordinated debt	Subordinated debt
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date) ⁴	USD 409m	USD 70m	USD 70m	USD 221m
9	Nominal amount of instrument	USD 750m	USD 100m	USD 100m	USD 250m
9a	Issue price	99.178	98.561	99.643	98.763
9b	Redemption price	100	100	100	100
10	Accounting classification	Liability - amortised cost	Liability - amortised cost	Liability - amortised cost	Liability - amortised cost
11	Original date of issuance	27 Sep 2010	20 May 1991	1 Jun 1991	22 Jul 1997
12	Perpetual or dated	Dated	Dated	Dated	Dated
13	Original maturity date	27 Sep 2020	15 May 2021	1 Jun 2021	15 Jul 2097. Can be shortened following tax event
14	Issuer call subject to prior supervisory approval	No	No	No	No
15	Optional call date, contingent call dates and redemption amount	Regulatory Event call on 27 Sep 2015 at 101	-	-	Tax call at any time at greater of (i) par and (ii) PV of scheduled payments
16	Subsequent call dates, if applicable	-	-	-	-
17	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Fixed	Fixed	Fixed	Fixed
18	Coupon rate and any related index	5.000%	9.125%	9.300%	7.200%
19	Existence of a dividend stopper	No	No	No	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Partially discretionary	Mandatory	Mandatory	Mandatory
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory	Mandatory	Mandatory	Mandatory
21	Existence of step up or other incentive to redeem	No	No	No	No
22	Non-cumulative or cumulative	Cumulative	Cumulative	Cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger(s)	-	-	-	-
25	If convertible, fully or partially	-	-	-	-
26	If convertible, conversion rate	-	-	-	-
27	If convertible, mandatory or optional conversion	-	-	-	-
28	If convertible, specify instrument type convertible into	-	-	-	-
29	If convertible, specify issuer of instrument it converts into	-	-	-	-
30	Write-down features	No	No	No	No
31	If write-down, write-down trigger(s)	-	-	-	-
32	If write-down, full or partial	-	-	-	-
33	If write-down, permanent or temporary	-	-	-	-
34	If temporary write-down, description of write-up mechanism	-	-	-	-
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes	Yes	Yes	Yes
37	If yes, specify non-compliant features	Without Non-Viability Loss Absorption at Group level	Subordinated to Money Borrowed. Events of default provide for acceleration for non-payment of interest/principal. Without Non-Viability Loss Absorption at Group level	Subordinated to Money Borrowed. Events of default provide for acceleration for non-payment of interest/principal. Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level

⁴ Amount stated in this report as being recognised in regulatory capital for Tier 2 instruments is prior to the application of grandfathering.

Tier 2							
1	Issuer	HSBC Bank USA	HSBC Bank USA	HSBC Bank USA	HSBC Bank USA	HSBC Finance Corporation	HSBC Bank Canada
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	US4042Q1AE77	US4042Q1AA55	US4042Q1AB39	US4042Q1AD94	US40429CGB28	CA21113KAB13
3	Governing law(s) of the instrument	State of NY and USA	State of NY and USA	State of NY and USA	State of NY and USA	State of Illinois and USA	Canadian
4	Transitional CRR rules	Tier 2	Tier 2	Tier 2	Tier 2	Tier 2	Tier 2
5	Post-transitional CRR rules	Ineligible	Ineligible	Ineligible	Ineligible	Ineligible	Ineligible
6	Eligible at solo(sub-) consolidated/ solo & (sub-) consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated
7	Instrument type (types to be specified by each jurisdiction)	Subordinated debt	Subordinated debt	Subordinated debt	Subordinated debt	Subordinated debt	Subordinated debt
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date) ⁴	USD 648m	USD 1,313m	USD 986m	USD 700m	USD 659m	USD 31m
9	Nominal amount of instrument	USD 1,250m	USD 1,000m	USD 750m	USD 700m	USD 1,104m	CAD 39m (USD 31m)
9a	Issue price	99.945	99.468	99.255	98.797	97.089	100
9b	Redemption price	100	100	100	100	100	100
10	Accounting classification	Liability - amortised cost	Liability - fair value	Liability - fair value	Liability - amortised cost	Liability - amortised cost	Liability - amortised cost
11	Original date of issuance	24 Aug 2010	25 Oct 2004	17 Aug 2005	18 Jun 2008	3 Dec 2010	1 Oct 1991
12	Perpetual or dated	Dated	Dated	Dated	Dated	Dated	Dated
13	Original maturity date	24 Aug 2020	1 Nov 2034	15 Aug 2035	15 Jan 2039	15 Jan 2021	1 Nov 2083
14	Issuer call subject to prior supervisory approval	Yes	Yes	Yes	Yes	Yes	Yes
15	Optional call date, contingent call dates and redemption amount	Tax call at any time/Par	Tax call at any time/Par	Tax call at any time/Par	Tax call at any time/Par	Tax call at any time/Par	2 Oct 1996 at par
16	Subsequent call dates, if applicable	-	-	-	-	N/A	Redeemable monthly at par on Interest Payment Dates
17	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Fixed	Fixed	Fixed	Fixed	Fixed	Floating
18	Coupon rate and any related index	4.875%	5.875%	5.625%	7.000%	6.676%	30 Day BA + 0.50%
19	Existence of a dividend stopper	No	No	No	No	No	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Partially discretionary	Partially discretionary	Partially discretionary	Partially discretionary	Mandatory	Mandatory
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory	Mandatory	Mandatory	Mandatory	Mandatory	Partially discretionary
21	Existence of step up or other incentive to redeem	No	No	No	No	No	No
22	Non-cumulative or cumulative	Cumulative	Cumulative	Cumulative	Cumulative	Cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger(s)	-	-	-	-	-	-
25	If convertible, fully or partially	-	-	-	-	-	-
26	If convertible, conversion rate	-	-	-	-	-	-
27	If convertible, mandatory or optional conversion	-	-	-	-	-	-
28	If convertible, specify instrument type convertible into	-	-	-	-	-	-
29	If convertible, specify issuer of instrument it converts into	-	-	-	-	-	-
30	Write-down features	No	No	No	No	No	No
31	If write-down, write-down trigger(s)	-	-	-	-	-	-
32	If write-down, full or partial	-	-	-	-	-	-
33	If write-down, permanent or temporary	-	-	-	-	-	-
34	If temporary write-down, description of write-up mechanism	-	-	-	-	-	-
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes	Yes	Yes	Yes	Yes	Yes
37	If yes, specify non-compliant features	Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level

⁴ Amount stated in this report as being recognised in regulatory capital for Tier 2 instruments is prior to the application of grandfathering.

This instrument was subject to an open market tender in 2017, reducing nominal amount outstanding to USD 1,104 m. In January 2018 HSBC held another open market tender offer, following which nominal outstanding was USD 509m.

Tier 2

1	Issuer	HSBC France	HSBC Bank Malta	HSBC Trinkaus & Burkhardt AG	HSBC Trinkaus & Burkhardt AG	HSBC Trinkaus & Burkhardt AG	HSBC Trinkaus & Burkhardt AG
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	FR0000585333	MT0000031238	Private Placement	Private Placement	Private Placement	Private Placement
3	Governing law(s) of the instrument	French	Maltese	German	German	German	German
4	Transitional CRR rules	Tier 2	Tier 2	Tier 2	Tier 2	Tier 2	Tier 2
5	Post-transitional CRR rules	Ineligible	Ineligible	Ineligible	Ineligible	Ineligible	Ineligible
6	Eligible at solo(sub-) consolidated/ solo & (sub-) consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2	Tier 2	Tier 2	Tier 2	Tier 2	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date) ⁴	USD 19m	USD 6m	USD 2m	USD 1m	USD 1m	USD 1m
9	Nominal amount of instrument	EUR 16m (USD 19m)	EUR 30m (USD 36m)	EUR 10m (USD 12m)	EUR 5m (USD 6m)	EUR 5m (USD 6m)	EUR 5m (USD 6m)
9a	Issue price	100	100	100	100	100	100
9b	Redemption price	100	100	100	100	100	100
10	Accounting classification	Liability - amortised cost	Liability - amortised cost	Liability - amortised cost	Liability - amortised cost	Liability - amortised cost	Liability - amortised cost
11	Original date of issuance	22 Jul 1985	7 Oct 2008	13 Nov 2006	17 Nov 2006	9 Feb 2004	9 Feb 2004
12	Perpetual or dated	Perpetual	Dated	Dated	Dated	Dated	Dated
13	Original maturity date	No Maturity	7 Oct 2018	16 Nov 2018	22 Nov 2018	12 Feb 2019	12 Feb 2019
14	Issuer call subject to prior supervisory approval	-	No	-	-	-	-
15	Optional call date, contingent call dates and redemption amount	None	NA Tax and regulatory calls at any time - Par	-	-	-	-
16	Subsequent call dates, if applicable	-	-	-	-	-	-
17	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Floating	Fixed	Fixed	Fixed	Fixed	Fixed
18	Coupon rate and any related index	TEC10 (TMO has been replaced by TEC10 + 0.25% i.e. 10y constant maturity French government bond)	5.900%	4.360%	4.420%	5.360%	5.350%
19	Existence of a dividend stopper	No	No	No	No	No	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory	Mandatory	Partially discretionary	Partially discretionary	Partially discretionary	Partially discretionary
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory	Mandatory	Mandatory	Mandatory	Mandatory	Mandatory
21	Existence of step up or other incentive to redeem	No	No	No	No	No	No
22	Non-cumulative or cumulative	Cumulative	Cumulative	Cumulative	Cumulative	Cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger(s)	-	-	-	-	-	-
25	If convertible, fully or partially	-	-	-	-	-	-
26	If convertible, conversion rate	-	-	-	-	-	-
27	If convertible, mandatory or optional conversion	-	-	-	-	-	-
28	If convertible, specify instrument type convertible into	-	-	-	-	-	-
29	If convertible, specify issuer of instrument it converts into	-	-	-	-	-	-
30	Write-down features	No	No	No	No	No	No
31	If write-down, write-down trigger(s)	-	-	-	-	-	-
32	If write-down, full or partial	-	-	-	-	-	-
33	If write-down, permanent or temporary	-	-	-	-	-	-
34	If temporary write-down, description of write-up mechanism	-	-	-	-	-	-
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Tier 2	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes	Yes	Yes	Yes	Yes	Yes
37	If yes, specify non-compliant features	Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level

⁴ Amount stated in this report as being recognised in regulatory capital for Tier 2 instruments is prior to the application of grandfathering.

Tier 2						
1	Issuer	HSBC Trinkaus & Burkhardt AG	HSBC Trinkaus & Burkhardt AG	HSBC Trinkaus & Burkhardt AG	HSBC Trinkaus & Burkhardt AG	HSBC Trinkaus & Burkhardt AG
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	DE000A0AMEY5	Private Placement	Private Placement	Private Placement	Private Placement
3	Governing law(s) of the instrument	German	German	German	German	German
4	Transitional CRR rules	Tier 2	Tier 2	Tier 2	Tier 2	Tier 2
5	Post-transitional CRR rules	Ineligible	Ineligible	Ineligible	Ineligible	Ineligible
6	Eligible at solo(sub-) consolidated/ solo & (sub-) consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2	Tier 2	Tier 2	Tier 2	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date) ⁴	USD 1m	USD 1m	USD 1m	USD 1m	USD 12m
9	Nominal amount of instrument	EUR 5m (USD 6m)	EUR 5m (USD 6m)	EUR 5m (USD 6m)	EUR 3m (USD 4m)	EUR 20m (USD 24m)
9a	Issue price	99.33	100	100	100	100
9b	Redemption price	100	100	100	100	100
10	Accounting classification	Liability - amortised cost	Liability - amortised cost	Liability - amortised cost	Liability - amortised cost	Liability - amortised cost
11	Original date of issuance	9 Feb 2004	6 Feb 2004	6 Feb 2004	22 Apr 2004	1 Jun 2005
12	Perpetual or dated	Dated	Dated	Dated	Dated	Dated
13	Original maturity date	18 Feb 2019	25 Feb 2019	25 Feb 2019	26 Apr 2019	22 Jun 2020
14	Issuer call subject to prior supervisory approval	-	-	-	-	No
15	Optional call date, contingent call dates and redemption amount	-	-	-	-	Tax and Regulatory events/Par
16	Subsequent call dates, if applicable	-	-	-	-	-
17	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Fixed	Fixed	Fixed	Fixed	Fixed
18	Coupon rate and any related index	5.250%	5.430%	5.350%	5.360%	4.100%
19	Existence of a dividend stopper	No	No	No	No	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory	Partially discretionary	Partially discretionary	Partially discretionary	Partially discretionary
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory	Mandatory	Mandatory	Mandatory	Mandatory
21	Existence of step up or other incentive to redeem	No	No	No	No	No
22	Non-cumulative or cumulative	Cumulative	Cumulative	Cumulative	Cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger(s)	-	-	-	-	-
25	If convertible, fully or partially	-	-	-	-	-
26	If convertible, conversion rate	-	-	-	-	-
27	If convertible, mandatory or optional conversion	-	-	-	-	-
28	If convertible, specify instrument type convertible into	-	-	-	-	-
29	If convertible, specify issuer of instrument it converts into	-	-	-	-	-
30	Write-down features	No	No	No	No	Yes
31	If write-down, write-down trigger(s)	-	-	-	-	Triggered by a P&L loss under German GAAP
32	If write-down, full or partial	-	-	-	-	Partial
33	If write-down, permanent or temporary	-	-	-	-	Temporary
34	If temporary write-down, description of write-up mechanism	-	-	-	-	Accumulated profits used for write-up
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes	Yes	Yes	Yes	Yes
37	If yes, specify non-compliant features	Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level

⁴ Amount stated in this report as being recognised in regulatory capital for Tier 2 instruments is prior to the application of grandfathering.

Tier 2						
1	Issuer	HSBC Trinkaus & Burkhardt AG	HSBC Trinkaus & Burkhardt AG	HSBC Trinkaus & Burkhardt AG	HSBC Trinkaus & Burkhardt AG	HSBC Trinkaus & Burkhardt AG
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	Private Placement	Private Placement	Private Placement	Private Placement	Private Placement
3	Governing law(s) of the instrument	German	German	German	German	German
4	Transitional CRR rules	Tier 2	Tier 2	Tier 2	Tier 2	Tier 2
5	Post-transitional CRR rules	Ineligible	Ineligible	Ineligible	Ineligible	Ineligible
6	Eligible at solo(sub-) consolidated/ solo & (sub-) consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2	Tier 2	Tier 2	Tier 2	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date) ⁴	USD 37m	USD 24m	USD 9m	USD 11m	USD 12m
9	Nominal amount of instrument	EUR 52m (USD 62m)	EUR 30m (USD 36m)	EUR 10m (USD 12m)	EUR 10m (USD 12m)	EUR 10m (USD 12m)
9a	Issue price	100	100	100	88.24	87.87
9b	Redemption price	100	100	100	100	100
10	Accounting classification	Liability - amortised cost	Liability - amortised cost	Liability - amortised cost	Liability - amortised cost	Liability - amortised cost
11	Original date of issuance	25 Sep 2006	4 May 2006	2 Oct 2006	23 May 2002	23 May 2002
12	Perpetual or dated	Dated	Dated	Dated	Dated	Dated
13	Original maturity date	31 Dec 2020	10 May 2021	11 Oct 2021	27 Jun 2022	27 Jun 2023
14	Issuer call subject to prior supervisory approval	No	-	-	-	-
15	Optional call date, contingent call dates and redemption amount	Tax and Regulatory events/Par	-	-	-	-
16	Subsequent call dates, if applicable	-	-	-	-	-
17	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Fixed	Fixed	Fixed	Fixed	Fixed
18	Coupon rate and any related index	4.890%	4.770%	4.500%	5.500%	5.500%
19	Existence of a dividend stopper	No	No	No	No	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Partially discretionary	Partially discretionary	Partially discretionary	Partially discretionary	Partially discretionary
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory	Mandatory	Mandatory	Mandatory	Mandatory
21	Existence of step up or other incentive to redeem	No	No	No	No	No
22	Non-cumulative or cumulative	Cumulative	Cumulative	Cumulative	Cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger(s)	-	-	-	-	-
25	If convertible, fully or partially	-	-	-	-	-
26	If convertible, conversion rate	-	-	-	-	-
27	If convertible, mandatory or optional conversion	-	-	-	-	-
28	If convertible, specify instrument type convertible into	-	-	-	-	-
29	If convertible, specify issuer of instrument it converts into	-	-	-	-	-
30	Write-down features	Yes	No	No	No	No
31	If write-down, write-down trigger(s)	Triggered by a P&L loss under German GAAP.	-	-	-	-
32	If write-down, full or partial	Partial	-	-	-	-
33	If write-down, permanent or temporary	Temporary	-	-	-	-
34	If temporary write-down, description of write-up mechanism	Accumulated profits used for write-up	-	-	-	-
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes	Yes	Yes	Yes	Yes
37	If yes, specify non-compliant features	Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level

⁴ Amount stated in this report as being recognised in regulatory capital for Tier 2 instruments is prior to the application of grandfathering.

Tier 2

1	Issuer	HSBC Trinkaus & Burkhardt AG	HSBC Trinkaus & Burkhardt AG
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	Private Placement	Private Placement
3	Governing law(s) of the instrument	German	German
4	Transitional CRR rules	Tier 2	Tier 2
5	Post-transitional CRR rules	Ineligible	Ineligible
6	Eligible at solo(sub-) consolidated/ solo & (sub-) consolidated	Solo & consolidated	Solo & consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date) ⁴	USD 6m	USD 12m
9	Nominal amount of instrument	EUR 5m (USD 6m)	EUR 10m (USD 12m)
9a	Issue price	100	86.53
9b	Redemption price	100	100
10	Accounting classification	Liability - amortised cost	Liability - amortised cost
11	Original date of issuance	6 Jul 2005	23 May 2002
12	Perpetual or dated	Dated	Dated
13	Original maturity date	8 Jul 2025	27 Jun 2028
14	Issuer call subject to prior supervisory approval	-	-
15	Optional call date, contingent call dates and redemption amount	-	-
16	Subsequent call dates, if applicable	-	-
17	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Fixed	Fixed
18	Coupon rate and any related index	4.210%	5.500%
19	Existence of a dividend stopper	No	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Partially discretionary	Partially discretionary
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory	Mandatory
21	Existence of step up or other incentive to redeem	No	No
22	Non-cumulative or cumulative	Cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger(s)	-	-
25	If convertible, fully or partially	-	-
26	If convertible, conversion rate	-	-
27	If convertible, mandatory or optional conversion	-	-
28	If convertible, specify instrument type convertible into	-	-
29	If convertible, specify issuer of instrument it converts into	-	-
30	Write-down features	No	No
31	If write-down, write-down trigger(s)	-	-
32	If write-down, full or partial	-	-
33	If write-down, permanent or temporary	-	-
34	If temporary write-down, description of write-up mechanism	-	-
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes	Yes
37	If yes, specify non-compliant features	Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level

⁴ Amount stated in this report as being recognised in regulatory capital for Tier 2 instruments is prior to the application of grandfathering.

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