

HSBC Holdings plc

Capital Instruments Main Features

31 December 2015

HSBC 



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 Bank Trinkhaus & 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}	USD127,344	USD2,977	USD292	USD74	USD176
9	Nominal amount of instrument	-	USD5,925	USD415	USD149	USD403
9a	Issue price	-	-	-	-	-
9b	Redemption price	-	-	-	-	-
10	Accounting classification	Shareholder's 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	Noncumulative or cumulative	Noncumulative	-	-	-	-
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, before addition of eligible 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 (Euro 3) LP	HSBC Capital Funding (Dollar 1) LP
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	US4042807036	US4042806046	US404280802	XS0188853526	US40427LAB09
3	Governing law(s) of the instrument	NY Law	NY Law	NY Law	Jersey Law; Guarantee and Subordinated Note under English Law	Jersey Law; Guarantee and Subordinated Note 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	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
7	Instrument type (types to be specified by each jurisdiction)	Perpetual Subordinated Capital Securities	Preference Shares	Perpetual Subordinated Capital Securities	Preferred Securities	Preferred Securities
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date) ³	USD 2,200m	USD 1,450m	USD 3,800m	USD 816m	USD 900m
9	Nominal amount of instrument	USD 2,200m	USD 1,450m	USD 3,800m	EUR 750m (USD 816m)	USD 900m
9a	Issue price	25	25	25	100	100
9b	Redemption price	25	25	25	100	100
10	Accounting classification	Shareholder's equity	Shareholder's equity	Shareholder's equity	Liability Fair Value	Liability Amortised Cost
11	Original date of issuance	09-Apr-08	22-Sep-05	24-Jun-10	29-Mar-04	17-Apr-00
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	15 Apr 2013/ Tax and Regulatory event at any time/Par	16 Dec 2010/Par	15 Dec 2015/ Tax and Regulatory event at any time/Par	29 Mar 2016/ Tax and Regulatory event at any time/Par or Make Whole Amount subject to certain criteria	30 Jun 2030/Withholding Tax and Special event at any time/Par or Make Whole Amount subject to certain criteria
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
17	Fixed or floating dividend/coupon	Fixed	Fixed	Fixed	Fixed until first call date and thereafter at 3 month EURIBOR + 190 bps	Fixed until first call date and thereafter at 3 month LIBOR + 498 bps
18	Coupon rate and any related index	8.125%	6.200%	8.000%	5.130%	10.176%
19	Existence of a dividend stopper	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
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	Yes	Yes
22	Noncumulative or cumulative	ACSM	Noncumulative	ACSM	Noncumulative	Noncumulative
23	Convertible or non-convertible	Convertible	Non-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 if consolidated Total Capital Ratio falls below the then minimum regulatory requirement or the Board expects this to occur in the near future
25	If convertible, fully or partially	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
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	Optional/at the option of the issuer & Mandatory upon the breach of certain conditions
28	If convertible, specify instrument type convertible into	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 Holdings plc
30	Write-down features	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
36	Non-compliant transitioned features	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.	Step-up feature, dividend stopper

³ Amount stated in this report as being recognised in regulatory capital for Additional Tier 1 instruments is the nominal value 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)	US404280AR04	US404280AS86	XS111123987	US404280AT69
3	Governing law(s) of the instrument	NY Law, subordination provisions under English Law	NY Law, subordination provisions under English Law	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
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 1,500m	USD 2,250m	USD 1,632m	USD 2,450m
9	Nominal amount of instrument	USD 1,500m	USD 2,250m	EUR 1,500m (USD 1,632m)	USD 2,450m
9a	Issue price	100	100	100	100
9b	Redemption price	100	100	100	100
10	Accounting classification	Shareholder's equity	Shareholder's equity	Shareholder's equity	Shareholder's equity
11	Original date of issuance	17-Sep-14	17-Sep-14	17-Sep-14	30-Mar-15
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	17 Jan 2020/Tax and Capital Disqualification Event at any time/ Par	17 Sep 2024/Tax and Capital Disqualification Event at any time/ Par	16 Sep 2022/Tax and Capital Disqualification Event at any time/ Par	30/03/2025 / 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	On each Reset date after first call	Every 5 years after first call
17	Fixed or floating dividend/coupon	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 + 3.705%	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 Mid Swaps Rate + 4.3675%
18	Coupon rate and any related index	5.625%	6.375%	5.250%	6.375%
19	Existence of a dividend stopper	No	No	No	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	Noncumulative or cumulative	Noncumulative	Noncumulative	Noncumulative	Noncumulative
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	USD4.35578 per ordinary share	USD4.35578 per ordinary share	EUR3.37514 per ordinary share	USD4.03488 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	-	-	-	-
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 the nominal value prior to the application of grandfathering

Additional Tier 1

1	Issuer	HSBC Holdings plc	HSBC USA Inc	HSBC USA Inc	HSBC USA Inc	HSBC Finance Corporation
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	XS1298431104	40428H805	US40428H8887	40428H862	40429C607
3	Governing law(s) of the instrument	English Law	State of Maryland and USA	State of Maryland and USA	State of Maryland and USA	State of Delaware and USA
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	Ineligible	Ineligible	Ineligible	Ineligible
6	Eligible at solo/(sub-) consolidated/ solo & (sub-) consolidated	Solo and Consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated
7	Instrument type (types to be specified by each jurisdiction)	Perpetual Subordinated Contingent Convertible Securities	Preferred Securities	Preferred Securities	Preferred Securities	Preferred Securities
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date) ³	USD 1,088m	USD 518m	USD 374m	USD 374m	USD 575m
9	Nominal amount of instrument	EUR 1,000m (USD 1,088m)	USD 518m	USD 374m	USD 374m	USD 575m
9a	Issue price	100	25	25	25	25
9b	Redemption price	100	25	25	25	25
10	Accounting classification	Shareholder's equity	Non-controlling interest	Non-controlling interest	Non-controlling interest	Non-controlling interest
11	Original date of issuance	29-Sep-15	06-Apr-05	19-Oct-05	26-May-06	23-Jun-05
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	29/09/23 / Tax and Capital Disqualification Event at any time / Par	7 Apr 2010 at par	1 Jan 2011 at par	1 Jul 2011 at par	24 Jun 2010 at par
16	Subsequent call dates, if applicable	On each Reset date after first call	Any dividend date after 7 Apr 2010	Any date after 1 Jan 2011	Any date after 1 Jul 2011	Any date after 24 Jun 2010
17	Fixed or floating dividend/coupon	Fixed until the first call date. From first call date at 5 year EUR Mid Swaps + 5.338%	Floating	Floating	Fixed	Fixed
18	Coupon rate and any related index	6.000%	3 month LIBOR + 0.75%, floored at 3.5%	3 month LIBOR + 0.75% floored at 4%	6.500%	6.360%
19	Existence of a dividend stopper	No	Yes	Yes	Yes	Yes
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Fully Discretionary	Mandatory	Mandatory	Mandatory	Mandatory
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	Noncumulative or cumulative	Noncumulative	Non-cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Convertible	Non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger (s)	7% CET1 - Contractual. PONV - UK PRA - Contractual recognition of statutory powers	-	-	-	-
25	If convertible, fully or partially	Always convert fully	-	-	-	-
26	If convertible, conversion rate	EUR3.73559 per ordinary share	-	-	-	-
27	If convertible, mandatory or optional conversion	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	-	-	-	-
29	If convertible, specify issuer of instrument it converts into	HSBC Holdings plc	-	-	-	-
30	Write-down features	Yes	No	No	No	No
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 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	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	Dividend stopper. 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 the nominal value prior to the application of grandfathering

Additional Tier 1

1	Issuer	HSBC Bank Canada	HSBC Bank Canada	HSBC Bank Capital Funding (Sterling 1) L.P.
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	40427H509	40427H707	XS0179407910
3	Governing law(s) of the instrument	Canadian law	Canadian law	Jersey (except English for Adjusted Distributable Reserves)
4	Transitional CRR rules	Additional Tier 1	Additional Tier 1	Additional Tier 1
5	Post-transitional CRR rules	Ineligible	Ineligible	Ineligible
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)	Preferred shares	Preferred shares	Perpetual non-cumulative preference shares
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date) ³	USD 126m	USD 126m	USD 1,038m
9	Nominal amount of instrument	CAD 175m (USD 126m)	CAD 175m (USD126m)	GBP 700m (USD 1,038m)
9a	Issue price	CAD25	CAD25	100
9b	Redemption price	CAD25	CAD25	100
10	Accounting classification	Non-controlling interest	Non-controlling interest	Liability - amortised cost
11	Original date of issuance	19-Apr-05	09-Nov-05	05-Nov-03
12	Perpetual or dated	Perpetual	Perpetual	Perpetual
13	Original maturity date	No maturity	No maturity	No Maturity
14	Issuer call subject to prior supervisory approval	Yes	Yes	Yes
15	Optional call date, contingent call dates and redemption amount	30 Jun 2010 at declining premium	31 Dec 2010 at declining premium	05 Nov 2031 /Par
16	Subsequent call dates, if applicable	Any date after first call date	Any date after first call date	On each distribution date thereafter
17	Fixed or floating dividend/coupon	Fixed	Fixed	Fixed to floating
18	Coupon rate and any related index	5.100%	5.000%	5.844% From 05 November 2031 distribution rate changes from fixed 5.844% to 6 month GBP LIBOR
19	Existence of a dividend stopper	Yes	Yes	Yes
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Fully Discretionary	Fully Discretionary	Fully discretionary
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Fully discretionary	Fully discretionary	Fully discretionary
21	Existence of step up or other incentive to redeem	No	No	Yes
22	Noncumulative or cumulative	Non-cumulative	Non-cumulative	Noncumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Convertible
24	If convertible, conversion trigger (s)	-	-	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	-	-	Fully
26	If convertible, conversion rate	-	-	1:1 Preference share
27	If convertible, mandatory or optional conversion	-	-	Mandatory
28	If convertible, specify instrument type convertible into	-	-	Additional Tier 1
29	If convertible, specify issuer of instrument it converts into	-	-	HSBC Bank Plc
30	Write-down features	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
36	Non-compliant transitioned features	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. 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 the nominal value prior to the application of grandfathering

Additional Tier 1

1	Issuer	HSBC Bank Capital Funding (Sterling 2) L.P.
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	XS0189704140
3	Governing law(s) of the instrument	Jersey (except English for Adjusted Distributable Reserves)
4	Transitional CRR rules	Additional Tier 1
5	Post-transitional CRR rules	Ineligible
6	Eligible at solo/(sub-) consolidated/ solo & (sub-) consolidated	Solo & consolidated
7	Instrument type (types to be specified by each jurisdiction)	Perpetual non-cumulative preference shares
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date) ³	USD 445m
9	Nominal amount of instrument	GBP 300m (USD 445m)
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - fair value option
11	Original date of issuance	07-Apr-04
12	Perpetual or dated	Perpetual
13	Original maturity date	No Maturity
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	07 Apr 2020 /Par
16	Subsequent call dates, if applicable	On each distribution date thereafter
17	Fixed or floating dividend/coupon	Fixed to floating
18	Coupon rate and any related index	5.862% From 07 April 2020 distribution rate changes from fixed 5.862% to 6 month GBP LIBOR plus
19	Existence of a dividend stopper	Yes
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Fully discretionary
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Fully discretionary
21	Existence of step up or other incentive to redeem	Yes
22	Noncumulative or cumulative	Noncumulative
23	Convertible or non-convertible	Convertible
24	If convertible, conversion trigger (s)	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.
25	If convertible, fully or partially	Fully
26	If convertible, conversion rate	1:1 Preference share
27	If convertible, mandatory or optional conversion	Mandatory
28	If convertible, specify instrument type convertible into	Additional Tier 1
29	If convertible, specify issuer of instrument it converts into	HSBC Bank Plc
30	Write-down features	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
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	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 the nominal value 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)	US404280AF65	US404280AE90	US404280AG49	US404280AH22
3	Governing law(s) of the instrument	NY Law	NY Law	NY Law	NY Law
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 488m	USD 222m	USD 2,000m	USD 2,500m
9	Nominal amount of instrument ⁵	USD 488m	USD 222m	USD 2,000m	USD 2,500m
9a	Issue price	100	100	99.856, 103.262 and 110.387	99.763 and 99.821
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	03-Dec-04	03-Dec-04	03/05/2006 (USD900m), 14/06/2006 (USD400m) and 14/12/2006 (USD700m)	12/09/2007 (USD750m) and 18/10/2007 (USD1.75bn)
12	Perpetual or dated	Dated	Dated	Dated	Dated
13	Original maturity date	17-May-32	27-Nov-32	02-May-36	15-Sep-37
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	Fixed or floating dividend/coupon	Fixed	Fixed	Fixed	Fixed
18	Coupon rate and any related index	7.625%	7.350%	6.500%	6.500%
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	Noncumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative	Non-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	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 the nominal value prior to the application of grandfathering, subject to any pre-maturity amortisation of capital eligibility

⁵ Nominal Amount of HSBC Finance Corporation Instrument US40429CGB28 is adjusted to reflect HSBC Holdings plc ownership of USD731m

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)	US404280AJ87	XS0326347373	XS0159497162	XS0387079907
3	Governing law(s) of the instrument	NY Law	UK Law	UK Law	UK Law
4	Transitional CRR rules	Tier 2	Tier 2	Tier 2	Tier 2
5	Post-transitional CRR rules	Ineligible	Ineligible	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 1,500m	USD 1,334m	USD 963m	USD 963m
9	Nominal amount of instrument ⁵	USD 1,500m	GBP 900m (USD 1,334 m)	GBP 650m (USD 963 m)	GBP 650m (USD 963 m)
9a	Issue price	99.783	99.996	99.901	99.475
9b	Redemption price	100	100	100	100
10	Accounting classification	Liability Amortised cost	Liability Fair value	Liability Fair value	Liability Amortised cost
11	Original date of issuance	19-May-08	18-Oct-07	20-Dec-02	11-Sep-08
12	Perpetual or dated	Dated	Dated	Dated	Dated
13	Original maturity date	01-Jun-38	18-Oct-22	20-Dec-27	11-Sep-28
14	Issuer call subject to prior supervisory approval	No	Yes	No	No
15	Optional call date, contingent call dates and redemption amount	Tax call at any time/Par	18/10/2017 / Tax call at any time/Par	Tax call at any time/Par	Tax call at any time/Par
16	Subsequent call dates, if applicable	-	Any subsequent interest payment date	-	-
17	Fixed or floating dividend/coupon	Fixed	Fixed to floating	Fixed	Fixed
18	Coupon rate and any related index	6.800%	6.375% for the fixed period, and 3 month GBP LIBOR + 1.30% for the floating period	5.750%	6.750%
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	Yes	No	No
22	Noncumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Convertible	Convertible
24	If convertible, conversion trigger (s)	-	-	PONV - UK PRA - Statutory	PONV - UK PRA - Statutory
25	If convertible, 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
28	If convertible, specify instrument type convertible into	-	-	Common Equity Tier 1	Common Equity Tier 1
29	If convertible, specify issuer of instrument it converts into	-	-	HSBC Holdings plc	HSBC Holdings plc
30	Write-down features	No	No	Yes	Yes
31	If write-down, write-down trigger(s)	-	-	PONV. UK PRA - Statutory	PONV. UK PRA - Statutory
32	If write-down, full or partial	-	-	Maybe written down partially	Maybe written down partially
33	If write-down, permanent or temporary	-	-	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	Yes	Yes	No	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 the nominal value prior to the application of grandfathering, subject to any pre-maturity amortisation of capital eligibility

⁵ Nominal Amount of HSBC Finance Corporation Instrument US40429CGB28 is adjusted to reflect HSBC Holdings plc ownership of USD731m

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)	XS0356452929	XS0498768315	XS0353643744	XS0433028254
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 1,112m	USD 1,334m	USD 771m	USD 1,310m
9	Nominal amount of instrument ⁵	GBP 750m (USD 1,112 m)	GBP 900m (USD 1,334 m)	EUR 1,600m (USD 1,741 m)	EUR 1,750m (USD 1,905 m)
9a	Issue price	99.649 and 109.531	98.801	99.269 and 101.755	99.267
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	07/04/2008 (GBP350m) and 11/06/2008 (GBP400m)	29-Mar-10	19/03/2008 (EUR1,000m) and 11/06/2008 (EUR600m)	10-Jun-09
12	Perpetual or dated	Dated	Dated	Dated	Dated
13	Original maturity date	07-Apr-38	29-Mar-40	19-Mar-18	10-Jun-19
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	Fixed or floating dividend/coupon	Fixed	Fixed	Fixed	Fixed
18	Coupon rate and any related index	7.000%	6.000%	6.250%	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	Noncumulative 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	Maybe written down partially	Maybe written down partially	Maybe written down partially	Maybe 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 the nominal value prior to the application of grandfathering, subject to any pre-maturity amortisation of capital eligibility

⁵ Nominal Amount of HSBC Finance Corporation Instrument US40429CGB28 is adjusted to reflect HSBC Holdings plc ownership of USD731m

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)	XS0969636371	US404280AP48	US404280AQ21	XS1254428896
3	Governing law(s) of the instrument	UK Law	NY Law; subordination provisions under English Law	NY Law; subordination provisions under English Law	English 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 1,632m	USD 2,000m	USD 1,500m	USD 1,632m
9	Nominal amount of instrument ⁵	EUR 1,500m (USD 1,632 m)	USD 2,000m	USD 1,500m	EUR 1,500m (USD 1,632 m)
9a	Issue price	99.878	99.34	98.912	99.067
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	10-Sep-13	12-Mar-14	12-Mar-14	30-Jun-15
12	Perpetual or dated	Dated	Dated	Dated	Dated
13	Original maturity date	10-Jan-24	14-Mar-24	14-Mar-44	30-Jun-25
14	Issuer call subject to prior supervisory approval	Yes	No	No	No
15	Optional call date, contingent call dates and redemption amount	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	Tax or Capital Disqualification event, at any time / Par
16	Subsequent call dates, if applicable	-	-	-	-
17	Fixed or floating dividend/coupon	Fixed	Fixed	Fixed	Fixed
18	Coupon rate and any related index	3.375%	4.250%	5.250%	3.000%
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	Noncumulative 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 - 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	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	Maybe written down partially	Maybe written down partially	Maybe written down partially	Maybe 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 the nominal value prior to the application of grandfathering, subject to any pre-maturity amortisation of capital eligibility

⁵ Nominal Amount of HSBC Finance Corporation Instrument US40429CGB28 is adjusted to reflect HSBC Holdings plc ownership of USD731m

Tier 2

1	Issuer	HSBC Holdings plc	HSBC USA Inc	HSBC USA Inc	HSBC USA Inc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	US404280AU33	US40428HPB23	US760719BH68	US760719AR59
3	Governing law(s) of the instrument	NY Law; subordination provisions under English Law	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	Tier 2	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	Subordinated debt	Subordinated debt	Subordinated debt
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date) ⁴	USD 1,500m	USD 711m	USD 250m	USD 100m
9	Nominal amount of instrument ⁵	USD 1,500m	USD 750m	USD 250m	USD 100m
9a	Issue price	99.18	99.178	98.763	98.561
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	18-Aug-15	27-Sep-10	22 Jul 1997	20-May-91
12	Perpetual or dated	Dated	Dated	Dated	Dated
13	Original maturity date	18-Aug-25	27-Sep-20	15 Jul 2097. Can be shortened following tax event	15-May-21
14	Issuer call subject to prior supervisory approval	No	No	No	No
15	Optional call date, contingent call dates and redemption amount	Tax or Capital Disqualification event, at any time / Par	Regulatory event call on 27 Sept 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	Fixed or floating dividend/coupon	Fixed	Fixed	Fixed	Fixed
18	Coupon rate and any related index	4.250%	5.000%	7.200%	9.125%
19	Existence of a dividend stopper	No	No	No	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory	Partially discretionary	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	Noncumulative or cumulative	Non-cumulative	Cumulative	Cumulative	Cumulative
23	Convertible or non-convertible	Convertible	Non-convertible	Non-convertible	Non-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	Yes	No	No	No
31	If write-down, write-down trigger(s)	PONV. UK PRA - Statutory	-	-	-
32	If write-down, full or partial	Maybe 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	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	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	Subordinated to Money Borrowed. Events of default provide for acceleration for non-payment of interest/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 the nominal value prior to the application of grandfathering, subject to any pre-maturity amortisation of capital eligibility

⁵ Nominal Amount of HSBC Finance Corporation Instrument US40429CGB28 is adjusted to reflect HSBC Holdings plc ownership of USD731m

Tier 2

1	Issuer	HSBC USA Inc	HSBC Bank USA	HSBC Bank USA	HSBC Bank USA
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	US760719AS33	US4042Q1AC12	US4042Q1AE77	US4042Q1AA55
3	Governing law(s) of the instrument	State of NY, USA	State of NY and USA	State of NY and USA	State of NY and 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 100m	USD 161m	USD 1,162m	USD 1,000m
9	Nominal amount of instrument ⁵	USD 100m	USD 500m	USD 1,250m	USD 1,000m
9a	Issue price	99.643	99.304	99.945	99.468
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	01-Jun-91	09-Aug-07	24-Aug-10	25-Oct-04
12	Perpetual or dated	Dated	Dated	Dated	Dated
13	Original maturity date	01-Jun-21	09-Aug-17	24-Aug-20	01-Nov-34
14	Issuer call subject to prior supervisory approval	No	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
16	Subsequent call dates, if applicable	-	-	-	-
17	Fixed or floating dividend/coupon	Fixed	Fixed	Fixed	Fixed
18	Coupon rate and any related index	9.300%	6.000%	4.875%	5.875%
19	Existence of a dividend stopper	No	No	No	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory	Partially discretionary	Partially discretionary	Partially discretionary
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	Noncumulative 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	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	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 the nominal value prior to the application of grandfathering, subject to any pre-maturity amortisation of capital eligibility

⁵ Nominal Amount of HSBC Finance Corporation Instrument US40429CGB28 is adjusted to reflect HSBC Holdings plc ownership of USD731m

Tier 2

1	Issuer	HSBC Bank USA	HSBC Bank USA	HSBC Finance Corporation	HSBC Bank Canada
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	US4042Q1AB39	US4042Q1AD94	US40429CGB28	40427HLZ4
3	Governing law(s) of the instrument	State of NY and USA	State of NY and USA	State of Illinois and USA	Canadian law
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 750m	USD 700m	USD 2,208m	USD 289m
9	Nominal amount of instrument ⁵	USD 750m	USD 700m	USD 2,208m ⁵	CAD 400m (USD 289 m)
9a	Issue price	99.255	98.797	97.089	99.89
9b	Redemption price	100	100	100	100
10	Accounting classification	Liability - fair value	Liability - amortised cost	Liability - amortised cost	Liability - fair value
11	Original date of issuance	17-Aug-05	18-Jun-08	03-Dec-10	09-Apr-07
12	Perpetual or dated	Dated	Dated	Dated	Dated
13	Original maturity date	15-Aug-35	15-Jan-39	15-Jan-21	10-Apr-22
14	Issuer call subject to prior supervisory approval	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	10 Apr 2017 at par
16	Subsequent call dates, if applicable	-	-	N/A	Any interest payment date until 10 April 2022
17	Fixed or floating dividend/coupon	Fixed	Fixed	Fixed	Fixed to Floating
18	Coupon rate and any related index	5.625%	7.000%	6.676%	4.8% until 10 April 2017 and 90 day BA + 1.00% thereafter
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	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	Yes
22	Noncumulative 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	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

⁴ Amount stated in this report as being recognised in regulatory capital for Tier 2 instruments is the nominal value prior to the application of grandfathering, subject to any pre-maturity amortisation of capital eligibility

⁵ Nominal Amount of HSBC Finance Corporation Instrument US40429CGB28 is adjusted to reflect HSBC Holdings plc ownership of USD731m

Tier 2

1	Issuer	HSBC Bank Canada	HSBC Bank Canada	HSBC Bank plc	HSBC Bank plc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	40427HKK8	21113KAB1	XS0164876517	XS0204377310
3	Governing law(s) of the instrument	Canadian law	Canadian law	English Law	English Law
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	Tier 2	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date) ⁴	USD 144m	USD 29m	USD 519m	USD 519m
9	Nominal amount of instrument ⁵	CAD 200m (USD 144 m)	CAD 39.525m (USD 29 m)	GBP 350m (USD 519 m)	GBP 350m (USD 519 m)
9a	Issue price	99.937	100	99.091	99.046
9b	Redemption price	100	100	100	100
10	Accounting classification	Liability - amortised cost	Liability - amortised cost	Liability - fair value option	Liability - fair value option
11	Original date of issuance	15-Mar-06	01-Oct-91	20-Mar-03	04-Nov-04
12	Perpetual or dated	Dated	Dated	Dated	Dated
13	Original maturity date	16-Mar-21	01-Nov-83	20-Mar-23	04-Nov-30
14	Issuer call subject to prior supervisory approval	Yes	Yes	Yes	Yes
15	Optional call date, contingent call dates and redemption amount	16 Mar 2016 at par	02 Oct 1996 at par	20 Mar 2018/Par	04 Nov 2025/Par
16	Subsequent call dates, if applicable	Any interest payment date after 16 March 2016	Redeemable monthly at par on Interest Payment Dates	N/A	On each distribution date thereafter
17	Fixed or floating dividend/coupon	Fixed to Floating	Floating	Fixed to floating	Fixed to floating
18	Coupon rate and any related index	4.94% until 16 March 2016 and 90 day BA + 1.00% thereafter	30 Day BA + 0.50%	5.000%	5.375%
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	Partially discretionary	Mandatory	Mandatory
21	Existence of step up or other incentive to redeem	Yes	No	Yes	Yes
22	Noncumulative 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	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	Step-up. Without Non- Viability Loss Absorption at Group level

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⁵ Nominal Amount of HSBC Finance Corporation Instrument US40429CGB28 is adjusted to reflect HSBC Holdings plc ownership of USD731m

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)	US597433AC57	XS0088317853	XS0174470764	XS0120514335
3	Governing law(s) of the instrument	NY Law (except English Law for subordination provisions)	English Law	English Law	English Law
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 300m	USD 445m	USD 741m	USD 333m
9	Nominal amount of instrument ⁵	USD 300m	GBP 300m (USD 445 m)	GBP 500m (USD 741 m)	GBP 225m (USD 333 m)
9a	Issue price	99.826	99.083% and 101.132% for 1998 and 2000 issue respectively	98.825	99.043% and 102.328% for 2000 and 2001 issue respectively
9b	Redemption price	100	100	100	100
10	Accounting classification	Liability - fair value option	Liability - amortised cost	Liability - fair value option	Liability - amortised cost
11	Original date of issuance	10-May-95	07 July 1998 and 30 November 2000	22-Aug-03	30 November 2000 and 23 February 2001
12	Perpetual or dated	Dated	Dated	Dated	Dated
13	Original maturity date	01-May-25	07-Jul-23	22-Aug-33	30-Jan-41
14	Issuer call subject to prior supervisory approval	No	No	No	No
15	Optional call date, contingent call dates and redemption amount	Tax Call / Par	Tax and Regulatory event/Par	Tax and Regulatory event/Par	Tax and Regulatory event/Par
16	Subsequent call dates, if applicable	N/A	N/A	N/A	N/A
17	Fixed or floating dividend/coupon	Fixed	Fixed	Fixed	Fixed
18	Coupon rate and any related index	7.650%	6.500%	5.375%	6.250%
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	Noncumulative 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	Holders had a one-off right to accelerate the scheduled payment of principal. 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

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⁵ Nominal Amount of HSBC Finance Corporation Instrument US40429CGB28 is adjusted to reflect HSBC Holdings plc ownership of USD731m

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)	XS0247840969	GB0005902332	XS0015190423	GB0005903413
3	Governing law(s) of the instrument	English Law	English Law	English Law	English Law
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 889m	USD 750m	USD 500m	USD 300m
9	Nominal amount of instrument ⁵	GBP 600m (USD 889 m)	USD 750m	USD 500m	USD 300m
9a	Issue price	98.507	100	100	100
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	24-Mar-06	19-Jun-85	18-Nov-85	11-Dec-86
12	Perpetual or dated	Dated	Perpetual	Perpetual	Perpetual
13	Original maturity date	24-Mar-46	No Maturity	No Maturity	No Maturity
14	Issuer call subject to prior supervisory approval	No	Yes	Yes	Yes
15	Optional call date, contingent call dates and redemption amount	Tax and Regulatory event/Par	01 June 1990 Par	01 Sep 1990 Par	01 Jun 1992 Par
16	Subsequent call dates, if applicable	N/A	On each distribution date thereafter	On each distribution date thereafter	On each distribution date thereafter
17	Fixed or floating dividend/coupon	Fixed	Floating	Floating	Floating
18	Coupon rate and any related index	4.750%	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%
19	Existence of a dividend stopper	No	No	No	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory	Partially discretionary	Partially discretionary	Partially discretionary
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	Noncumulative 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 Tier 2	Immediately subordinate to Tier 2	Immediately subordinate to Tier 2
36	Non-compliant transitioned features	Yes	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	Without Non- Viability Loss Absorption at Group level	Without Non- Viability Loss Absorption at Group level

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⁵ Nominal Amount of HSBC Finance Corporation Instrument US40429CGB28 is adjusted to reflect HSBC Holdings plc ownership of USD731m

Tier 2

1	Issuer	The Hongkong and Shanghai Banking Corporation Limited	The Hongkong and Shanghai Banking Corporation Limited	HSBC Bank Brasil S.A. - Banco Múltiplo	HSBC Trinkaus & BurkhardtAG
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	GB0004355276	GB0004355490	BRHSBCC034B0	DE000A0AMEY5
3	Governing law(s) of the instrument	English Law	English Law	Brazilian law	German
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)	Perpetual debt instruments	Perpetual debt instruments	Subordinated floating rate Certificate of Deposit	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date) ⁴	USD 400m	USD 400m	USD 25m	USD 3.41m
9	Nominal amount of instrument ⁵	USD 400m	USD 400m	BRL 500m (USD 126 m)	EUR 5m (USD 5.4 m)
9a	Issue price	100	100	100	99.33
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	14 Aug 1985	9 Jul 1986	20-Dec-06	09-Feb-04
12	Perpetual or dated	Perpetual	Perpetual	Dated	Dated
13	Original maturity date	No maturity	No maturity	20-Dec-16	18-Feb-19
14	Issuer call subject to prior supervisory approval	Yes	Yes	Yes	-
15	Optional call date, contingent call dates and redemption amount	14 August 1990 at par value	9 July 1991 at par value	-	-
16	Subsequent call dates, if applicable	Callable on any interest payment date after first call date	Callable on any interest payment date after first call date	-	-
17	Fixed or floating dividend/coupon	Floating	Floating	Floating	Fixed
18	Coupon rate and any related index	6 months USD LIBOR + 0.25% (subject to minimum rate of interest of 5%)	3 months USD LIBOR +0.1875%	CDI + 0.55% p.y.	5.250%
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	Noncumulative 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 a Group level	Without Non-Viability Loss Absorption at a Group level	Without Non- Viability Loss Absorption at Group level	Without Non- Viability Loss Absorption at Group level

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⁵ Nominal Amount of HSBC Finance Corporation Instrument US40429CGB28 is adjusted to reflect HSBC Holdings plc ownership of USD731m

Tier 2

1	Issuer	HSBC Trinkaus & BurkhardtAG	HSBC Trinkaus & BurkhardtAG	HSBC Trinkaus & BurkhardtAG	HSBC Trinkaus & BurkhardtAG
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	Private Placement	Private Placement	Private Placement	Private Placement
3	Governing law(s) of the instrument	German	German	German	German
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 1.16m	USD 1.95m	USD 3.19m	USD 6m
9	Nominal amount of instrument ⁵	EUR 10m (USD 11 m)	EUR 10.2m (USD 11 m)	EUR 10m (USD 11 m)	EUR 20m (USD 22 m)
9a	Issue price	100	100	100	100
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	08-Jul-04	13-Nov-06	14-Jun-07	19-Jun-07
12	Perpetual or dated	Dated	Dated	Dated	Dated
13	Original maturity date	13-Jul-16	16-Nov-16	19-Jun-17	19-Jun-17
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	Fixed	Fixed	Fixed	Fixed
18	Coupon rate and any related index	5.180%	4.310%	5.290%	5.330%
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	Partially discretionary
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	Noncumulative 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	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 the nominal value prior to the application of grandfathering, subject to any pre-maturity amortisation of capital eligibility

⁵ Nominal Amount of HSBC Finance Corporation Instrument US40429CGB28 is adjusted to reflect HSBC Holdings plc ownership of USD731m

Tier 2

1	Issuer	HSBC Trinkaus & BurkhardtAG	HSBC Trinkaus & BurkhardtAG	HSBC Trinkaus & BurkhardtAG	HSBC Trinkaus & BurkhardtAG
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	Private Placement	Private Placement	Private Placement	Private Placement
3	Governing law(s) of the instrument	German	German	German	German
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 6.26m	USD 3.15m	USD 3.39m	USD 3.43m
9	Nominal amount of instrument ⁵	EUR 10m (USD 11 m)	EUR 5m (USD 5.4 m)	EUR 5m (USD 5.4 m)	EUR 5m (USD 5.4 m)
9a	Issue price	100	100	100	100
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	13-Nov-06	17-Nov-06	09-Feb-04	09-Feb-04
12	Perpetual or dated	Dated	Dated	Dated	Dated
13	Original maturity date	16-Nov-18	22-Nov-18	12-Feb-19	25-Feb-19
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	Fixed	Fixed	Fixed	Fixed
18	Coupon rate and any related index	4.360%	4.420%	5.360%	5.350%
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	Partially discretionary
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	Noncumulative 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	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 the nominal value prior to the application of grandfathering, subject to any pre-maturity amortisation of capital eligibility

⁵ Nominal Amount of HSBC Finance Corporation Instrument US40429CGB28 is adjusted to reflect HSBC Holdings plc ownership of USD731m

Tier 2

1	Issuer	HSBC Trinkaus & BurkhardtAG	HSBC Trinkaus & BurkhardtAG	HSBC Trinkaus & BurkhardtAG	HSBC Trinkaus & BurkhardtAG
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	Private Placement	Private Placement	Private Placement	Private Placement
3	Governing law(s) of the instrument	German	German	German	German
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 3.43m	USD 3.43m	USD 2.17m	USD 19m
9	Nominal amount of instrument ⁵	EUR 5m (USD 5.4 m)	EUR 5m (USD 5.4 m)	EUR 3m (USD 3.3 m)	EUR 20m (USD 22 m)
9a	Issue price	100	100	100	100
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	06-Feb-04	06-Feb-04	22-Apr-04	01-Jun-05
12	Perpetual or dated	Dated	Dated	Dated	Dated
13	Original maturity date	25-Feb-19	25-Feb-19	26-Apr-19	22-Jun-20
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	Fixed	Fixed	Fixed	Fixed
18	Coupon rate and any related index	5.430%	5.350%	5.360%	4.100%
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	Partially discretionary
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	Noncumulative 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	Without Non- Viability Loss Absorption at Group level	Without Non- Viability Loss Absorption at Group level	Without Non- Viability Loss Absorption at Group level

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⁵ Nominal Amount of HSBC Finance Corporation Instrument US40429CGB28 is adjusted to reflect HSBC Holdings plc ownership of USD731m

Tier 2

1	Issuer	HSBC Trinkaus & BurkhardtAG	HSBC Trinkaus & BurkhardtAG	HSBC Trinkaus & BurkhardtAG	HSBC Trinkaus & BurkhardtAG
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	Private Placement	Private Placement	Private Placement	Private Placement
3	Governing law(s) of the instrument	German	German	German	German
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 33m	USD 11m	USD 11m	USD 11m
9	Nominal amount of instrument ⁵	EUR 30m (USD 33 m)	EUR 10m (USD 11 m)	EUR 10m (USD 11 m)	EUR 10m (USD 11 m)
9a	Issue price	100	100	88.24	87.87
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	04-May-06	02-Oct-06	23-May-02	23-May-02
12	Perpetual or dated	Dated	Dated	Dated	Dated
13	Original maturity date	10-May-21	11-Oct-21	27-Jun-22	27-Jun-23
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	Fixed	Fixed	Fixed	Fixed
18	Coupon rate and any related index	4.770%	4.500%	5.500%	5.500%
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	Partially discretionary
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	Noncumulative 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	Without Non- Viability Loss Absorption at Group level	Without Non- Viability Loss Absorption at Group level	Without Non- Viability Loss Absorption at Group level

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⁵ Nominal Amount of HSBC Finance Corporation Instrument US40429CGB28 is adjusted to reflect HSBC Holdings plc ownership of USD731m

Tier 2

1	Issuer	HSBC Trinkaus & BurkhardtAG	HSBC Trinkaus & BurkhardtAG	HSBC Trinkaus & BurkhardtAG	HSBC Trinkaus & BurkhardtAG
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	Private Placement	Private Placement	Private Placement	XF0004249144
3	Governing law(s) of the instrument	German	German	German	German
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 11m	USD 5.4m	USD 11m	USD 1.31m
9	Nominal amount of instrument ⁵	EUR 10m (USD 11 m)	EUR 5m (USD 5.4 m)	EUR 10m (USD 11 m)	EUR 6m (USD 6.5 m)
9a	Issue price	100	100	86.53	100
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	06-Jul-05	06-Jul-05	23-May-02	22-Sep-06
12	Perpetual or dated	Dated	Dated	Dated	Dated
13	Original maturity date	07-Jul-25	08-Jul-25	27-Jun-28	31-Dec-16
14	Issuer call subject to prior supervisory approval	-	-	-	No
15	Optional call date, contingent call dates and redemption amount	-	-	-	Tax and Regulatory event/Par
16	Subsequent call dates, if applicable	-	-	-	-
17	Fixed or floating dividend/coupon	Fixed	Fixed	Fixed	Fixed
18	Coupon rate and any related index	4.210%	4.210%	5.500%	4.770%
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	Partially discretionary
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	Noncumulative 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	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
36	Non-compliant transitioned features	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

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⁵ Nominal Amount of HSBC Finance Corporation Instrument US40429CGB28 is adjusted to reflect HSBC Holdings plc ownership of USD731m

Tier 2

1	Issuer	HSBC Trinkaus & BurkhardtAG	HSBC Trinkaus & BurkhardtAG	HSBC Trinkaus & BurkhardtAG
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	XF0004249151	XF0004249136	XF0004249177
3	Governing law(s) of the instrument	German	German	German
4	Transitional CRR rules	Tier 2	Tier 2	Tier 2
5	Post-transitional CRR rules	Ineligible	Ineligible	Ineligible
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 1.09m	USD 40m	USD 57m
9	Nominal amount of instrument ⁵	EUR 5m (USD 5.4 m)	EUR 37m (USD 40 m)	EUR 52m (USD 57 m)
9a	Issue price	100	100	100
9b	Redemption price	100	100	100
10	Accounting classification	Liability - amortised cost	Liability - amortised cost	Liability - amortised cost
11	Original date of issuance	22-Sep-06	22-Sep-06	25-Sep-06
12	Perpetual or dated	Dated	Dated	Dated
13	Original maturity date	31-Dec-16	31-Dec-20	31-Dec-20
14	Issuer call subject to prior supervisory approval	No	No	No
15	Optional call date, contingent call dates and redemption amount	Tax and Regulatory event/Par	Tax and Regulatory event/Par	Tax and Regulatory event/Par
16	Subsequent call dates, if applicable	-	-	-
17	Fixed or floating dividend/coupon	Fixed	Fixed	Fixed
18	Coupon rate and any related index	4.780%	4.910%	4.890%
19	Existence of a dividend stopper	No	No	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Partially discretionary	Partially discretionary	Partially discretionary
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	Noncumulative or cumulative	Cumulative	Cumulative	Cumulative
23	Convertible or 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	Yes	Yes
31	If write-down, write-down trigger(s)	Triggered by a P&L loss under German GAAP.	Triggered by a P&L loss under German GAAP.	Triggered by a P&L loss under German GAAP.
32	If write-down, full or partial	Partial	Partial	Partial
33	If write-down, permanent or temporary	Temporary	Temporary	Temporary
34	If temporary write-down, description of write-up mechanism	Accumulated profits used for write-up	Accumulated profits used for write-up	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
36	Non-compliant transitioned features	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

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Tier 2

1	Issuer	HSBC France	HSBC Bank Malta	HSBC Bank Malaysia Berhad	HSBC Bank Malaysia Berhad
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	FR0000585333	MT0000031238	MYBDS0705776	MYBDX0706808
3	Governing law(s) of the instrument	French	Maltese	Laws of Malaysia	Laws of Malaysia
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 17m	USD 18m	USD 116m	USD 116m
9	Nominal amount of instrument ⁵	EUR 16m (USD 17 m)	EUR 30m (USD 33 m)	MYR 500m (USD 116 m)	MYR 500m (USD 116 m)
9a	Issue price	100	100	100	100
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	22-Jul-85	07-Oct-08	28-Jun-07	02-Nov-07
12	Perpetual or dated	Perpetual	Dated	Dated	Dated
13	Original maturity date	No Maturity	07-Oct-18	28-Jun-22	02-Nov-27
14	Issuer call subject to prior supervisory approval	-	No	Yes	Yes
15	Optional call date, contingent call dates and redemption amount	None	Tax and Regulatory event/Par	28 Jun 2017/Par	2 Nov 2022/Par
16	Subsequent call dates, if applicable	-	-	Callable on any anniversary date after first call date	Callable on any anniversary date after first call date
17	Fixed or floating dividend/coupon	Floating	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%	Before 28 Jun 2017 : 4.35% From 28 Jun 2017 : 5.35%	Before 2 Nov 2022 : 5.05% From 2 Nov 2022 : 6.05%
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	Yes	Yes
22	Noncumulative 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 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	Without Non- Viability Loss Absorption at Group level	Step-up. Without Non- Viability Loss Absorption at Group level	Step-up. Without Non- Viability Loss Absorption at Group level

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