

HSBC Holdings plc

Capital Instruments Main Features

30 June 2017

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 Trinkaus & Burkhardt AG (Non-Controlling Interest portion)	HSBC Bank Malta plc (Non-Controlling Interest portion)	HSBC Bank Oman SAOG (Non-Controlling Interest portion)
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	GB0005405286	-	-	-	-
3	Governing law(s) of the instrument	English Law	-	-	-	-
4	Transitional CRR rules	Common Equity Tier 1	Common Equity Tier 1	Common Equity Tier 1	Common Equity Tier 1	Common Equity Tier 1
5	Post-transitional CRR rules	Common Equity Tier 1	Common Equity Tier 1	Common Equity Tier 1	Common Equity Tier 1	Common Equity Tier 1
6	Eligible at solo/(sub-) consolidated/solo & (sub-) consolidated	Consolidated	Consolidated	Consolidated	Consolidated	Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Ordinary Shares	Ordinary Shares	Ordinary Shares	Ordinary Shares	Ordinary Shares
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date) ^{1,2}	USD 124,413m	USD 3,755m	USD 393m	USD 120m	USD 228m
9	Nominal amount of instrument	-	USD 5,271m	USD 502m	USD 160m	USD 409m
9a	Issue price	-	-	-	-	-
9b	Redemption price	-	-	-	-	-
10	Accounting classification	Shareholders' equity	Non-controlling interest in consolidated subsidiary	Non-controlling interest in consolidated subsidiary	Non-controlling interest in consolidated subsidiary	Non-controlling interest in consolidated subsidiary
11	Original date of issuance	-	-	-	-	-
12	Perpetual or dated	Perpetual	-	-	-	-
13	Original maturity date	-	-	-	-	-
14	Issuer call subject to prior supervisory approval	-	-	-	-	-
15	Optional call date, contingent call dates and redemption amount	-	-	-	-	-
16	Subsequent call dates, if applicable	-	-	-	-	-
17	Fixed or floating dividend/coupon	-	-	-	-	-
18	Coupon rate and any related index	-	-	-	-	-
19	Existence of a dividend stopper	-	-	-	-	-
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	-	-	-	-	-
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	-	-	-	-	-
21	Existence of step up or other incentive to redeem	-	-	-	-	-
22	Non-cumulative or cumulative	Non-cumulative	-	-	-	-
23	Convertible or non-convertible	Non-convertible	-	-	-	-
24	If convertible, conversion trigger(s)	-	-	-	-	-
25	If convertible, fully or partially	-	-	-	-	-
26	If convertible, conversion rate	-	-	-	-	-
27	If convertible, mandatory or optional conversion	-	-	-	-	-
28	If convertible, specify instrument type convertible into	-	-	-	-	-
29	If convertible, specify issuer of instrument it converts into	-	-	-	-	-
30	Write-down features	-	-	-	-	-
31	If write-down, write-down trigger(s)	-	-	-	-	-
32	If write-down, full or partial	-	-	-	-	-
33	If write-down, permanent or temporary	-	-	-	-	-
34	If temporary write-down, description of write-up mechanism	-	-	-	-	-
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Additional Tier 1	-	-	-	-
36	Non-compliant transitioned features	No	-	-	-	-
37	If yes, specify non-compliant features	-	-	-	-	-

¹ Amount recognised in CET1 regulatory capital for HSBC Holdings plc on a transitional basis after deductions and before addition of 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 (Dollar 1) LP	HSBC Holdings plc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	US4042807036	US4042806046	US4042808026	US40427LAB09	US404280AR04
3	Governing law(s) of the instrument	NY Law	NY Law	NY Law	Jersey Law; Guarantee and Subordinated Note under English Law	NY Law; subordination provisions under English Law
4	Transitional CRR rules	Additional Tier 1	Additional Tier 1	Additional Tier 1	Additional Tier 1	Additional Tier 1
5	Post-transitional CRR rules	Ineligible	Ineligible	Ineligible	Ineligible	Additional Tier 1
6	Eligible at solo/(sub-) consolidated/ solo & (sub-) consolidated	Solo and Consolidated	Solo and Consolidated	Solo and Consolidated	Solo and Consolidated	Solo and Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Perpetual Subordinated Capital Securities	Preference Shares	Perpetual Subordinated Capital Securities	Preferred Securities	Perpetual Subordinated Contingent Convertible Securities
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date) ³	USD 2,133m	USD 1,405m	USD 3,718m	USD 892m	USD 1,494m
9	Nominal amount of instrument	USD 2,200m	USD 1,450m	USD 3,800m	USD 900m	USD 1,500m
9a	Issue price	25	25	25	100	100
9b	Redemption price	25	25	25	100	100
10	Accounting classification	Shareholders' equity	Shareholders' equity	Shareholders' equity	Liability - amortised cost	Shareholders' equity
11	Original date of issuance	09 Apr 2008	22 Sep 2005	24 Jun 2010	17 Apr 2000	17 Sep 2014
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	30 Jun 2030/Withholding Tax and Special event at any time/Par or Make Whole Amount subject to certain criteria	17 Jan 2020/Tax and Capital Disqualification Event at any time/ Par
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	Every 5 years after first call
17	Fixed or floating dividend/coupon	Fixed	Fixed	Fixed	Fixed until first call date and thereafter at 3 month LIBOR + 498 bps	Fixed until the first call date. From first call date at Mid Swaps Rate + 3.625%
18	Coupon rate and any related index	8.125%	6.200%	8.000%	10.176%	5.625%
19	Existence of a dividend stopper	Yes	Yes	Yes	Yes	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Fully Discretionary	Fully Discretionary	Fully Discretionary	Fully Discretionary	Fully Discretionary
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Fully Discretionary	Fully Discretionary	Fully Discretionary	Fully Discretionary	Fully Discretionary
21	Existence of step up or other incentive to redeem	No	No	No	Yes	No
22	Non-cumulative or cumulative	ACSM	Non-cumulative	ACSM	Non-cumulative	Non-cumulative
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	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	1:1 Preference share	-	1:1 Preference share	1:1 Preference share	USD4.35578 per ordinary 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	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	No	No	No	No	Yes
31	If write-down, write-down trigger(s)	-	-	-	-	PONV. UK PRA - Statutory
32	If write-down, full or partial	-	-	-	-	May be written down partially
33	If write-down, permanent or temporary	-	-	-	-	Permanent
34	If temporary write-down, description of write-up mechanism	-	-	-	-	-
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to 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	No
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	-

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

Additional Tier 1

1	Issuer	HSBC Holdings plc	HSBC Holdings plc	HSBC Holdings plc	HSBC Holdings plc	HSBC Holdings plc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	US404280AS86	XS111123987	US404280AT69	XS1298431104	US404280BC26
3	Governing law(s) of the instrument	NY Law; subordination provisions under English Law	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	Additional Tier 1
5	Post-transitional CRR rules	Additional Tier 1	Additional Tier 1	Additional Tier 1	Additional Tier 1	Additional Tier 1
6	Eligible at solo/(sub-) consolidated/ solo & (sub-) consolidated	Solo and Consolidated	Solo and Consolidated	Solo and Consolidated	Solo and Consolidated	Solo and Consolidated
7	Instrument type (types to be specified by each jurisdiction)	Perpetual Subordinated Contingent Convertible Securities	Perpetual Subordinated Contingent Convertible Securities	Perpetual Subordinated Contingent Convertible Securities	Perpetual Subordinated Contingent Convertible Securities	Perpetual Subordinated Contingent Convertible Securities
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date) ³	USD 2,244m	USD 1,944m	USD 2,459m	USD 1,121m	USD 1,998m
9	Nominal amount of instrument	USD 2,250m	EUR 1,500m (USD 1,713m)	USD 2,450m	EUR 1,000m (USD 1,142m)	USD 2,000m
9a	Issue price	100	100	100	100	100
9b	Redemption price	100	100	100	100	100
10	Accounting classification	Shareholders' equity	Shareholders' equity	Shareholders' equity	Shareholders' equity	Shareholders' equity
11	Original date of issuance	17 Sep 2014	17 Sep 2014	30 Mar 2015	29 Sep 2015	01 Jun 2016
12	Perpetual or dated	Perpetual	Perpetual	Perpetual	Perpetual	Perpetual
13	Original maturity date	No Maturity	No Maturity	No Maturity	No Maturity	No Maturity
14	Issuer call subject to prior supervisory approval	Yes	Yes	Yes	Yes	Yes
15	Optional call date, contingent call dates and redemption amount	17 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	29/09/23/Tax and Capital Disqualification Event at any time/ Par	01/06/2021/Tax and Capital Disqualification Event at any time/ Par
16	Subsequent call dates, if applicable	Every 5 years after first call	On each Reset date 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 + 3.705%	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%	Fixed until the first call date. From first call date at 5 year EUR Mid Swaps + 5.338%	Fixed until the first call date. From first call date at Mid Swaps Rate + 5.514%
18	Coupon rate and any related index	6.375%	5.250%	6.375%	6.000%	6.875%
19	Existence of a dividend stopper	No	No	No	No	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Fully Discretionary	Fully Discretionary	Fully Discretionary	Fully Discretionary	Fully Discretionary
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Fully Discretionary	Fully Discretionary	Fully Discretionary	Fully Discretionary	Fully Discretionary
21	Existence of step up or other incentive to redeem	No	No	No	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Convertible	Convertible	Convertible	Convertible	Convertible
24	If convertible, conversion trigger(s)	7% CET1 - Contractual. PONV - UK PRA - Contractual recognition of statutory powers	7% CET1 - Contractual. PONV - UK PRA - Contractual recognition of statutory powers	7% CET1 - Contractual. PONV - UK PRA - Contractual recognition of statutory powers	7% CET1 - Contractual. PONV - UK PRA - Contractual recognition of statutory powers	7% CET1 - Contractual. PONV - UK PRA - Contractual recognition of statutory powers
25	If convertible, fully or partially	Always convert fully	Always convert fully	Always convert fully	Always convert fully	Always convert fully
26	If convertible, conversion rate	USD4.35578 per ordinary share	EUR3.37514 per ordinary share	USD4.03488 per ordinary share	EUR3.73559 per ordinary share	USD3.9474 per ordinary share
27	If convertible, mandatory or optional conversion	Optional/at the option of the issuer & Mandatory upon the breach of certain conditions	Optional/at the option of the issuer & Mandatory upon the breach of certain conditions	Optional/at the option of the issuer & Mandatory upon the breach of certain conditions	Optional/at the option of the issuer & Mandatory upon the breach of certain conditions	Optional/at the option of the issuer & Mandatory upon the breach of certain conditions
28	If convertible, specify instrument type convertible into	Common Equity Tier 1	Common Equity Tier 1	Common Equity Tier 1	Common Equity Tier 1	Common Equity Tier 1
29	If convertible, specify issuer of instrument it converts into	HSBC Holdings plc	HSBC Holdings plc	HSBC Holdings plc	HSBC Holdings plc	HSBC Holdings plc
30	Write-down features	Yes	Yes	Yes	Yes	Yes
31	If write-down, write-down trigger(s)	PONV. UK PRA - Statutory	PONV. UK PRA - Statutory	PONV. UK PRA - Statutory	PONV. UK PRA - Statutory	PONV. UK PRA - Statutory
32	If write-down, full or partial	May be written down partially	May be written down partially	May be written down partially	May be written down partially	May be written down partially
33	If write-down, permanent or temporary	Permanent	Permanent	Permanent	Permanent	Permanent
34	If temporary write-down, description of write-up mechanism	-	-	-	-	NA
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Tier 2	Immediately subordinate to Tier 2	Immediately subordinate to Tier 2	Immediately subordinate to Tier 2	Immediately subordinate to Tier 2
36	Non-compliant transitioned features	No	No	No	No	No
37	If yes, specify non-compliant features	-	-	-	-	-

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

Additional Tier 1

1	Issuer	HSBC Holdings plc	HSBC Holdings plc	HSBC 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)	US404280BL25	XS1624509300	CA40427H5096	CA40427H707	XSO179407910
3	Governing law(s) of the instrument	NY Law; subordination provisions under English Law	English Law	Canadian law	Canadian law	Jersey (except English for Adjusted Distributable Reserves)
4	Transitional CRR rules	Additional Tier 1	Additional Tier 1	Additional Tier 1	Additional Tier 1	Additional Tier 1
5	Post-transitional CRR rules	Additional Tier 1	Additional Tier 1	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 Contingent Convertible Securities	Perpetual Subordinated Contingent Convertible Securities	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 2,997m	USD 723m	USD 135m	USD 135m	USD 908m
9	Nominal amount of instrument	USD 3,000m	SGD 1,000m (USD 727m)	CAD 175m (USD 135m)	CAD 175m (USD 135m)	GBP 700m (USD 908m)
9a	Issue price	100	100	CAD25	CAD25	100
9b	Redemption price	100	100	CAD25	CAD25	100
10	Accounting classification	Shareholders' equity	Shareholders' equity	Non-controlling interest	Non-controlling interest	Liability - amortised cost
11	Original date of issuance	22 May 2017	08 Jun 2017	19 Apr 2005	09 Nov 2005	05 Nov 2003
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	22/05/2027/Tax and Capital Disqualification Event at any time/Par	8/6/2022/Tax and Capital Disqualification Event at any time/Par	30 Jun 2010 at declining premium	31 Dec 2010 at declining premium	05 November 2031 - Redemption at Par Tax and regulatory calls at any time
16	Subsequent call dates, if applicable	Every 5 years after first call	Every 5 years after first call	Any date after first call date	Any date after first call date	On each distribution date thereafter
17	Fixed or floating dividend/coupon	Fixed until the first call date. From first call date at Mid Swaps Rate + 3.746%	Fixed until the first call date. From first call date at Swap Offer Rate ('SOR') + 2.870%	Fixed	Fixed	Fixed to floating 5.844%
18	Coupon rate and any related index	6.000%	4.700%	5.100%	5.000%	From 05 November 2031 distribution rate changes from fixed 5.844% to 6 month GBP LIBOR plus 1.76%.
19	Existence of a dividend stopper	No	No	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	No	Yes
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Convertible	Convertible	Non-convertible	Non-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	-	-	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 (ii) the Board of HSBC Bank plc expects (ii) to occur in the near future.
25	If convertible, fully or partially	Always convert fully	Always convert fully	-	-	Always convert fully
26	If convertible, conversion rate	USD3.4799 per ordinary share	SGD4.80694 per ordinary share	-	-	1:1 Preference 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	-	-	Mandatory
28	If convertible, specify instrument type convertible into	Common Equity Tier 1	Common Equity Tier 1	-	-	Additional Tier 1
29	If convertible, specify issuer of instrument it converts into	HSBC Holdings plc	HSBC Holdings plc	-	-	HSBC Bank Plc
30	Write-down features	Yes	Yes	No	No	No
31	If write-down, write-down trigger(s)	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	-	-	-
33	If write-down, permanent or temporary	Permanent	Permanent	-	-	-
34	If temporary write-down, description of write-up mechanism	NA	NA	-	-	-
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Tier 2	Immediately subordinate to Tier 2	Immediately subordinate to Tier 2	Immediately subordinate to Tier 2	Immediately subordinate to Tier 2
36	Non-compliant transitioned features	No	No	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 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 and 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 406m
9	Nominal amount of instrument	GBP 300m (USD 389m)
9a	Issue price	100
9b	Redemption price	100
10	Accounting classification	Liability - fair value
11	Original date of issuance	07 Apr 2004
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 November 2020 - Redemption at Par Tax and regulatory calls at any time
16	Subsequent call dates, if applicable	On each distribution date thereafter
17	Fixed or floating dividend/coupon	Fixed to floating 5.862%
18	Coupon rate and any related index	From 07 April 2020 distribution rate changes from fixed 5.862% to 6 month GBP LIBOR plus 1.85%.
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	Non-cumulative or cumulative	Non-cumulative
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	Always convert 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 prior to the application of grandfathering

Tier 2

1	Issuer	HSBC Holdings plc	HSBC Holdings plc	HSBC Holdings plc	HSBC Holdings plc	HSBC Holdings plc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	US404280AF65	US404280AE90	US404280AG49	US404280AH22	US404280AJ87
3	Governing law(s) of the instrument	NY Law	NY Law	NY Law	NY Law	NY Law
4	Transitional CRR rules	Tier 2	Tier 2	Tier 2	Tier 2	Tier 2
5	Post-transitional CRR rules	Ineligible	Ineligible	Ineligible	Ineligible	Ineligible
6	Eligible at solo/(sub-) consolidated/ solo & (sub-) consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2	Tier 2	Tier 2	Tier 2	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date) ⁴	USD 528m	USD 278m	USD 2,037m	USD 3,236m	USD 1,494m
9	Nominal amount of instrument	USD 488m	USD 222m	USD 2,000m	USD 2,500m	USD 1,500m
9a	Issue price	100	100	99.856, 103.262 and 110.387	99.763 and 99.821	99.783
9b	Redemption price	100	100	100	100	100
10	Accounting classification	Liability - amortised cost	Liability - amortised cost	Liability - amortised cost	Liability - fair value	Liability - amortised cost
11	Original date of issuance	03 Dec 2004	03 Dec 2004	03 May 2006 (USD900m), 14 Jun 2006 (USD400m) and 14 Dec 2006 (USD700m)	12 Sep 2007 (USD750m) and 18 Oct 2007 (USD1.75bn)	19 May 2008
12	Perpetual or dated	Dated	Dated	Dated	Dated	Dated
13	Original maturity date	17 May 2032	27 Nov 2032	02 May 2036	15 Sep 2037	01 Jun 2038
14	Issuer call subject to prior supervisory approval	No	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	Tax call at any time/Par
16	Subsequent call dates, if applicable	-	-	-	-	-
17	Fixed or floating dividend/coupon	Fixed	Fixed	Fixed	Fixed	Fixed
18	Coupon rate and any related index	7.625%	7.350%	6.500%	6.500%	6.800%
19	Existence of a dividend stopper	No	No	No	No	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory	Mandatory	Mandatory	Mandatory	Mandatory
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory	Mandatory	Mandatory	Mandatory	Mandatory
21	Existence of step up or other incentive to redeem	No	No	No	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger(s)	-	-	-	-	-
25	If convertible, fully or partially	-	-	-	-	-
26	If convertible, conversion rate	-	-	-	-	-
27	If convertible, mandatory or optional conversion	-	-	-	-	-
28	If convertible, specify instrument type convertible into	-	-	-	-	-
29	If convertible, specify issuer of instrument it converts into	-	-	-	-	-
30	Write-down features	No	No	No	No	No
31	If write-down, write-down trigger(s)	-	-	-	-	-
32	If write-down, full or partial	-	-	-	-	-
33	If write-down, permanent or temporary	-	-	-	-	-
34	If temporary write-down, description of write-up mechanism	-	-	-	-	-
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes	Yes	Yes	Yes	Yes
37	If yes, specify non-compliant features	Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level

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

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	HSBC Holdings plc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	XS0326347373	XSO159497162	XSO387079907	XSO356452929	XSO498768315
3	Governing law(s) of the instrument	UK Law	UK Law	UK Law	UK Law	UK Law
4	Transitional CRR rules	Tier 2	Tier 2	Tier 2	Tier 2	Tier 2
5	Post-transitional CRR rules	Ineligible	Tier 2	Tier 2	Tier 2	Tier 2
6	Eligible at solo/(sub-) consolidated/ solo & (sub-) consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2	Tier 2	Tier 2	Tier 2	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date) ⁴	USD 1,232m	USD 1,017m	USD 841m	USD 1,026m	USD 1,149m
9	Nominal amount of instrument	GBP 900m (USD 1,168m)	GBP 650m (USD 843m)	GBP 650m (USD 843m)	GBP 750m (USD 973m)	GBP 900m (USD 1,168m)
9a	Issue price	99.996	99.901	99.475	99.649 and 109.531	98.801
9b	Redemption price	100	100	100	100	100
10	Accounting classification	Liability - fair value	Liability - fair value	Liability - amortised cost	Liability - amortised cost	Liability - amortised cost
11	Original date of issuance	18 Oct 2007	20 Dec 2002	11 Sep 2008	07/04/2008 (GBP350m) and 11/06/2008 (GBP400m)	29 Mar 2010
12	Perpetual or dated	Dated	Dated	Dated	Dated	Dated
13	Original maturity date	18 Oct 2022	20 Dec 2027	11 Sep 2028	07 Apr 2038	29 Mar 2040
14	Issuer call subject to prior supervisory approval	Yes	No	No	No	No
15	Optional call date, contingent call dates and redemption amount	18/10/2017/Tax call at any time/Par	Tax call at any time/Par	Tax call at any time/Par	Tax call at any time/Par	Tax call at any time/Par
16	Subsequent call dates, if applicable	Any subsequent interest payment date	-	-	-	-
17	Fixed or floating dividend/coupon	Fixed to floating	Fixed	Fixed	Fixed	Fixed
18	Coupon rate and any related index	6.375% for the fixed period, and 3 month GBP LIBOR + 1.30% for the floating period	5.750%	6.750%	7.000%	6.000%
19	Existence of a dividend stopper	No	No	No	No	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory	Mandatory	Mandatory	Mandatory	Mandatory
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory	Mandatory	Mandatory	Mandatory	Mandatory
21	Existence of step up or other incentive to redeem	Yes	No	No	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	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	No	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	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes	No	No	No	No
37	If yes, specify non-compliant features	Step-up. Without Non-Viability Loss Absorption at Group level	-	-	-	-

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

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	HSBC Holdings plc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	XS0353643744	XSO433028254	XSO969636371	US404280AP48	US404280AQ21
3	Governing law(s) of the instrument	UK Law	UK Law	UK Law	NY Law; subordination provisions under English Law	NY Law; subordination provisions under English Law
4	Transitional CRR rules	Tier 2	Tier 2	Tier 2	Tier 2	Tier 2
5	Post-transitional CRR rules	Tier 2	Tier 2	Tier 2	Tier 2	Tier 2
6	Eligible at solo/(sub-) consolidated/ solo & (sub-) consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2	Tier 2	Tier 2	Tier 2	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date) ⁴	USD 270m	USD 932m	USD 1,788m	USD 2,113m	USD 1,793m
9	Nominal amount of instrument	EUR 1,600m (USD 1,827m)	EUR 1,750m (USD 1,998m)	EUR 1,500m (USD 1,713m)	USD 2,000m	USD 1,500m
9a	Issue price	99.269 and 101.755	99.267	99.878	99.34	98.912
9b	Redemption price	100	100	100	100	100
10	Accounting classification	Liability - amortised cost	Liability - fair value	Liability - fair value	Liability - fair value	Liability - fair value
11	Original date of issuance	19/03/2008 (EUR1,000m) and 11/06/2008 (EUR600m)	10 Jun 2009	10 Sep 2013	12 Mar 2014	12 Mar 2014
12	Perpetual or dated	Dated	Dated	Dated	Dated	Dated
13	Original maturity date	19 Mar 2018	10 Jun 2019	10 Jan 2024	14 Mar 2024	14 Mar 2044
14	Issuer call subject to prior supervisory approval	No	No	Yes	No	No
15	Optional call date, contingent call dates and redemption amount	Tax call at any time/Par	Tax call at any time/Par	10 Jan 2019 /Tax call at any time/Par	Tax or Capital Disqualification event/at any time/Par	Tax or Capital Disqualification event, at any time/Par
16	Subsequent call dates, if applicable	-	-	-	-	-
17	Fixed or floating dividend/coupon	Fixed	Fixed	Fixed	Fixed	Fixed
18	Coupon rate and any related index	6.250%	6.000%	3.375%	4.250%	5.250%
19	Existence of a dividend stopper	No	No	No	No	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory	Mandatory	Mandatory	Mandatory	Mandatory
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory	Mandatory	Mandatory	Mandatory	Mandatory
21	Existence of step up or other incentive to redeem	No	No	No	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Convertible	Convertible	Convertible	Convertible	Convertible
24	If convertible, conversion trigger(s)	PONV - UK PRA - Statutory	PONV - UK PRA - Statutory	PONV - UK PRA - Statutory	PONV - UK PRA - Contractual recognition of statutory powers	PONV - UK PRA - Contractual recognition of statutory powers
25	If convertible, fully or partially	May convert fully or partially	May convert fully or partially	May convert fully or partially	May convert fully or partially	May convert fully or partially
26	If convertible, conversion rate	-	-	-	-	-
27	If convertible, mandatory or optional conversion	Optional	Optional	Optional	Optional	Optional
28	If convertible, specify instrument type convertible into	Common Equity Tier 1	Common Equity Tier 1	Common Equity Tier 1	Common Equity Tier 1	Common Equity Tier 1
29	If convertible, specify issuer of instrument it converts into	HSBC Holdings plc	HSBC Holdings plc	HSBC Holdings plc	HSBC Holdings plc	HSBC Holdings plc
30	Write-down features	Yes	Yes	Yes	Yes	Yes
31	If write-down, write-down trigger(s)	PONV. UK PRA - Statutory	PONV. UK PRA - Statutory	PONV. UK PRA - Statutory	PONV. UK PRA - Statutory	PONV. UK PRA - Statutory
32	If write-down, full or partial	Maybe written down partially	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	Permanent
34	If temporary write-down, description of write-up mechanism	-	-	-	-	-
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	No	No	No	No	No
37	If yes, specify non-compliant features	-	-	-	-	-

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

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	HSBC USA Inc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	XS1254428896	US404280AU33	XS1428953407	US404280BH13	US40428HPB23
3	Governing law(s) of the instrument	English Law	NY Law; subordination provisions under English Law	English Law	NY Law; subordination provisions under English Law	State of NY, USA
4	Transitional CRR rules	Tier 2	Tier 2	Tier 2	Tier 2	Tier 2
5	Post-transitional CRR rules	Tier 2	Tier 2	Tier 2	Tier 2	Ineligible
6	Eligible at solo/(sub-) consolidated/ solo & (sub-) consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2	Tier 2	Tier 2	Tier 2	Subordinated debt
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date) ⁴	USD 1,780m	USD 1,533m	USD 1,117m	USD 1,490m	USD 484m
9	Nominal amount of instrument	EUR 1,500m (USD 1,713m)	USD 1,500m	EUR 1,000m (USD 1,142m)	USD 1,500m	USD 750m
9a	Issue price	99.067	99.18	99.832	99.992	99.178
9b	Redemption price	100	100	100	100	100
10	Accounting classification	Liability - fair value	Liability - fair value	Liability - fair value	Liability - fair value	Liability - amortised cost
11	Original date of issuance	30 Jun 2015	18 Aug 2015	07 Jun 2016	23/11/2016	27 Sep 2010
12	Perpetual or dated	Dated	Dated	Dated	Dated	Dated
13	Original maturity date	30 Jun 2025	18 Aug 2025	07 Jun 2028	23 Nov 2026	27 Sep 2020
14	Issuer call subject to prior supervisory approval	No	No	No	No	No
15	Optional call date, contingent call dates and redemption amount	Tax or Capital Disqualification event, at any time/Par	Tax or Capital Disqualification event, at any time/Par	Tax or Capital Disqualification event, at any time/Par	Tax or Capital Disqualification event, at any time/Par	Regulatory event call on 27 Sept 2015 at 101
16	Subsequent call dates, if applicable	-	-	-	-	-
17	Fixed or floating dividend/coupon	Fixed	Fixed	Fixed	Fixed	Fixed
18	Coupon rate and any related index	3.000%	4.250%	3.125%	4.375%	5.000%
19	Existence of a dividend stopper	No	No	No	No	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory	Mandatory	Mandatory	Mandatory	Partially discretionary
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory	Mandatory	Mandatory	Mandatory	Mandatory
21	Existence of step up or other incentive to redeem	No	No	No	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative	Non-cumulative	Cumulative
23	Convertible or non-convertible	Convertible	Convertible	Convertible	Convertible	Non-convertible
24	If convertible, conversion trigger(s)	PONV - UK PRA - Contractual recognition of statutory powers	PONV - UK PRA - Contractual recognition of statutory powers	PONV - UK PRA - Contractual recognition of statutory powers	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	No
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	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	No	No	No	No	Yes
37	If yes, specify non-compliant features	-	-	-	-	Without Non-Viability Loss Absorption at Group level

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

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 USA Inc	HSBC USA Inc	HSBC Bank USA	HSBC Bank USA
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	US760719BH68	US760719AR59	US760719AS33	US4042Q1AC12	US4042Q1AE77
3	Governing law(s) of the instrument	State of NY, USA	State of NY, USA	State of NY, USA	State of NY and USA	State of NY and USA
4	Transitional CRR rules	Tier 2	Tier 2	Tier 2	Tier 2	Tier 2
5	Post-transitional CRR rules	Ineligible	Ineligible	Ineligible	Ineligible	Ineligible
6	Eligible at solo/(sub-) consolidated/ solo & (sub-) consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated
7	Instrument type (types to be specified by each jurisdiction)	Subordinated debt	Subordinated debt	Subordinated debt	Subordinated debt	Subordinated debt
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date) ⁴	USD 221m	USD 79m	USD 76m	USD 6m	USD 793m
9	Nominal amount of instrument	USD 250m	USD 100m	USD 100m	USD 500m	USD 1,250m
9a	Issue price	98.763	98.561	99.643	99.304	99.945
9b	Redemption price	100	100	100	100	100
10	Accounting classification	Liability - amortised cost	Liability - amortised cost	Liability - amortised cost	Liability - amortised cost	Liability - amortised cost
11	Original date of issuance	22 Jul 1997	20 May 1991	01 Jun 1991	09 Aug 2007	24 Aug 2010
12	Perpetual or dated	Dated	Dated	Dated	Dated	Dated
13	Original maturity date	15 Jul 2097. Can be shortened following tax event	15 May 2021	01 Jun 2021	09 Aug 2017	24 Aug 2020
14	Issuer call subject to prior supervisory approval	No	No	No	Yes	Yes
15	Optional call date, contingent call dates and redemption amount	Tax call at any time at greater of (i) par and (ii) PV of scheduled payments	-	-	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	Fixed
18	Coupon rate and any related index	7.200%	9.125%	9.300%	6.000%	4.875%
19	Existence of a dividend stopper	No	No	No	No	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory	Mandatory	Mandatory	Partially discretionary	Partially discretionary
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory	Mandatory	Mandatory	Mandatory	Mandatory
21	Existence of step up or other incentive to redeem	No	No	No	No	No
22	Non-cumulative or cumulative	Cumulative	Cumulative	Cumulative	Cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger(s)	-	-	-	-	-
25	If convertible, fully or partially	-	-	-	-	-
26	If convertible, conversion rate	-	-	-	-	-
27	If convertible, mandatory or optional conversion	-	-	-	-	-
28	If convertible, specify instrument type convertible into	-	-	-	-	-
29	If convertible, specify issuer of instrument it converts into	-	-	-	-	-
30	Write-down features	No	No	No	No	No
31	If write-down, write-down trigger(s)	-	-	-	-	-
32	If write-down, full or partial	-	-	-	-	-
33	If write-down, permanent or temporary	-	-	-	-	-
34	If temporary write-down, description of write-up mechanism	-	-	-	-	-
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes	Yes	Yes	Yes	Yes
37	If yes, specify non-compliant features	Without Non-Viability Loss Absorption at Group level	Subordinated to Money Borrowed. Events of default provide for acceleration for non-payment of interest/principal. Without Non-Viability Loss Absorption at Group level	Subordinated to Money Borrowed. Events of default provide for acceleration for non-payment of interest/principal. Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level

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

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 Bank USA	HSBC Finance Corporation	HSBC Bank Canada
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	US4042Q1AA55	US4042Q1AB39	US4042Q1AD94	US40429CGB28	CA21113KAB13
3	Governing law(s) of the instrument	State of NY and USA	State of NY and USA	State of NY and USA	State of Illinois and USA	Canadian law
4	Transitional CRR rules	Tier 2	Tier 2	Tier 2	Tier 2	Tier 2
5	Post-transitional CRR rules	Ineligible	Ineligible	Ineligible	Ineligible	Ineligible
6	Eligible at solo/(sub-) consolidated/ solo & (sub-) consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated
7	Instrument type (types to be specified by each jurisdiction)	Subordinated debt	Subordinated debt	Subordinated debt	Subordinated debt	Subordinated Debt
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date) ⁴	USD 1,322m	USD 992m	USD 691m	USD 1,550m	USD 30m
9	Nominal amount of instrument	USD 1,000m	USD 750m	USD 700m	USD 2,208m	CAD 39m (USD 30m)
9a	Issue price	99.468	99.255	98.797	97.089	100
9b	Redemption price	100	100	100	100	100
10	Accounting classification	Liability - fair value	Liability - fair value	Liability - amortised cost	Liability - amortised cost	Liability - amortised cost
11	Original date of issuance	25 Oct 2004	17 Aug 2005	18 Jun 2008	03 Dec 2010	01 Oct 1991
12	Perpetual or dated	Dated	Dated	Dated	Dated	Dated
13	Original maturity date	01 Nov 2034	15 Aug 2035	15 Jan 2039	15 Jan 2021	01 Nov 2083
14	Issuer call subject to prior supervisory approval	Yes	Yes	Yes	Yes	Yes
15	Optional call date, contingent call dates and redemption amount	Tax call at any time/Par	Tax call at any time/Par	Tax call at any time/Par	Tax call at any time/Par	02 Oct 1996 at par
16	Subsequent call dates, if applicable	-	-	-	N/A	Redeemable monthly at par on Interest Payment Dates
17	Fixed or floating dividend/coupon	Fixed	Fixed	Fixed	Fixed	Floating
18	Coupon rate and any related index	5.875%	5.625%	7.000%	6.676%	30 Day BA + 0.50%
19	Existence of a dividend stopper	No	No	No	No	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Partially discretionary	Partially discretionary	Partially discretionary	Mandatory	Mandatory
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory	Mandatory	Mandatory	Mandatory	Partially discretionary
21	Existence of step up or other incentive to redeem	No	No	No	No	No
22	Non-cumulative or cumulative	Cumulative	Cumulative	Cumulative	Cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger(s)	-	-	-	-	-
25	If convertible, fully or partially	-	-	-	-	-
26	If convertible, conversion rate	-	-	-	-	-
27	If convertible, mandatory or optional conversion	-	-	-	-	-
28	If convertible, specify instrument type convertible into	-	-	-	-	-
29	If convertible, specify issuer of instrument it converts into	-	-	-	-	-
30	Write-down features	No	No	No	No	No
31	If write-down, write-down trigger(s)	-	-	-	-	-
32	If write-down, full or partial	-	-	-	-	-
33	If write-down, permanent or temporary	-	-	-	-	-
34	If temporary write-down, description of write-up mechanism	-	-	-	-	-
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes	Yes	Yes	Yes	Yes
37	If yes, specify non-compliant features	Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level

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

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	HSBC Bank plc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	XS0164876517	XSO204377310	USS9743AC57	XSO088317853	XSO174470764
3	Governing law(s) of the instrument	English Law	English Law	NY Law (except English Law for subordination provisions)	English Law	English Law
4	Transitional CRR rules	Tier 2	Tier 2	Tier 2	Tier 2	Tier 2
5	Post-transitional CRR rules	Ineligible	Ineligible	Ineligible	Ineligible	Ineligible
6	Eligible at solo/(sub-) consolidated/ solo & (sub-) consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2	Tier 2	Tier 2	Tier 2	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date) ⁴	USD 478m	USD 543m	USD 367m	USD 389m	USD 869m
9	Nominal amount of instrument	GBP 350m (USD 454m)	GBP 350m (USD 454m)	USD 300m	GBP 300m (USD 389m)	GBP 500m (USD 649m)
9a	Issue price	99.091	99.046	99.826	99.083% and 101.132% for 1998 and 2000 issue respectively	98.825
9b	Redemption price	100	100	100	100	100
10	Accounting classification	Liability - fair value	Liability - fair value	Liability - fair value	Liability - amortised cost	Liability - fair value
11	Original date of issuance	20 Mar 2003	04 Nov 2004	10 May 1995	07 July 1998 and 30 November 2000	22 Aug 2003
12	Perpetual or dated	Dated	Dated	Dated	Dated	Dated
13	Original maturity date	20 Mar 2023	04 Nov 2030	01 May 2025	07 Jul 2023	22 Aug 2033
14	Issuer call subject to prior supervisory approval	Yes	Yes	No	No	No
15	Optional call date, contingent call dates and redemption amount	20 Mar 2018/Par	04 Nov 2025/Par	Tax Call/Par	Tax Call/Par	Tax Call/Par
16	Subsequent call dates, if applicable	N/A	On each distribution date thereafter	N/A	N/A	N/A
17	Fixed or floating dividend/coupon	Fixed to floating	Fixed to floating	Fixed	Fixed	Fixed
18	Coupon rate and any related index	5.000%	5.375%	7.650%	6.500%	5.375%
19	Existence of a dividend stopper	No	No	No	No	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory	Mandatory	Mandatory	Mandatory	Mandatory
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory	Mandatory	Mandatory	Mandatory	Mandatory
21	Existence of step up or other incentive to redeem	Yes	Yes	No	No	No
22	Non-cumulative or cumulative	Cumulative	Cumulative	Cumulative	Cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger(s)	-	-	-	-	-
25	If convertible, fully or partially	-	-	-	-	-
26	If convertible, conversion rate	-	-	-	-	-
27	If convertible, mandatory or optional conversion	-	-	-	-	-
28	If convertible, specify instrument type convertible into	-	-	-	-	-
29	If convertible, specify issuer of instrument it converts into	-	-	-	-	-
30	Write-down features	No	No	No	No	No
31	If write-down, write-down trigger(s)	-	-	-	-	-
32	If write-down, full or partial	-	-	-	-	-
33	If write-down, permanent or temporary	-	-	-	-	-
34	If temporary write-down, description of write-up mechanism	-	-	-	-	-
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes	Yes	Yes	Yes	Yes
37	If yes, specify non-compliant features	Step-up. Without Non-Viability Loss Absorption at Group level	Step-up. Without Non-Viability Loss Absorption at Group level	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

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

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	HSBC Bank plc
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	XS0120514335	XS0247840969	GB0005902332	XS0015190423	GB0005903413
3	Governing law(s) of the instrument	English Law	English Law	English Law	English Law	English Law
4	Transitional CRR rules	Tier 2	Tier 2	Tier 2	Tier 2	Tier 2
5	Post-transitional CRR rules	Ineligible	Ineligible	Ineligible	Ineligible	Ineligible
6	Eligible at solo/(sub-) consolidated/ solo & (sub-) consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2	Tier 2	Tier 2	Tier 2	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date) ⁴	USD 291m	USD 770m	USD 750m	USD 500m	USD 300m
9	Nominal amount of instrument	GBP 225m (USD 292m)	GBP 600m (USD 779m)	USD 750m	USD 500m	USD 300m
9a	Issue price	99.043% and 102.328% for 2000 and 2001 issue respectively	98.507	100	100	100
9b	Redemption price	100	100	100	100	100
10	Accounting classification	Liability - amortised cost	Liability - amortised cost	Liability - amortised cost	Liability - amortised cost	Liability - amortised cost
11	Original date of issuance	30 November 2000 and 23 February 2001	24 Mar 2006	19 Jun 1985	18 Sep 1985	11 Dec 1986
12	Perpetual or dated	Dated	Dated	Perpetual	Perpetual	Perpetual
13	Original maturity date	30 Jan 2041	24 Mar 2046	No Maturity	No Maturity	No Maturity
14	Issuer call subject to prior supervisory approval	No	No	Yes	Yes	Yes
15	Optional call date, contingent call dates and redemption amount	Tax Call/Par	Tax Call/Par	01 June 1990 Par	01 Sep 1990 Par	01 Jun 1992 Par
16	Subsequent call dates, if applicable	N/A	N/A	On each distribution date thereafter	On each distribution date thereafter	On each distribution date thereafter
17	Fixed or floating dividend/coupon	Fixed	Fixed	Floating	Floating	Floating
18	Coupon rate and any related index	6.250%	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	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory	Mandatory	Partially discretionary	Partially discretionary	Partially discretionary
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory	Mandatory	Mandatory	Mandatory	Mandatory
21	Existence of step up or other incentive to redeem	No	No	No	No	No
22	Non-cumulative or cumulative	Cumulative	Cumulative	Cumulative	Cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger(s)	-	-	-	-	-
25	If convertible, fully or partially	-	-	-	-	-
26	If convertible, conversion rate	-	-	-	-	-
27	If convertible, mandatory or optional conversion	-	-	-	-	-
28	If convertible, specify instrument type convertible into	-	-	-	-	-
29	If convertible, specify issuer of instrument it converts into	-	-	-	-	-
30	Write-down features	No	No	No	No	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 Tier 2	Immediately subordinate to Tier 2	Immediately subordinate to Tier 2
36	Non-compliant transitioned features	Yes	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	Without Non-Viability Loss Absorption at Group level

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

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	HSBC Trinkaus & Burkhardt AG	HSBC Trinkaus & Burkhardt AG	HSBC Trinkaus & Burkhardt AG	HSBC Trinkaus & Burkhardt AG
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	GB0004355490	DE000A0AMEY5	Private Placement	Private Placement	Private Placement
3	Governing law(s) of the instrument	English Law	German	German	German	German
4	Transitional CRR rules	Tier 2	Tier 2	Tier 2	Tier 2	Tier 2
5	Post-transitional CRR rules	Ineligible	Ineligible	Ineligible	Ineligible	Ineligible
6	Eligible at solo/(sub-) consolidated/ solo & (sub-) consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated
7	Instrument type (types to be specified by each jurisdiction)	Perpetual debt instruments	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 400m	USD 2m	USD 2m	USD 2m	USD 2m
9	Nominal amount of instrument	USD 400m	EUR 5m (USD 6m)	EUR 5m (USD 6m)	EUR 5m (USD 6m)	EUR 5m (USD 6m)
9a	Issue price	100	99.33	100	100	100
9b	Redemption price	100	100	100	100	100
10	Accounting classification	Liability - amortised cost	Liability - amortised cost	Liability - amortised cost	Liability - amortised cost	Liability - amortised cost
11	Original date of issuance	9 Jul 1986	09 Feb 2004	09 Feb 2004	09 Feb 2004	06 Feb 2004
12	Perpetual or dated	Perpetual	Dated	Dated	Dated	Dated
13	Original maturity date	No maturity	18 Feb 2019	12 Feb 2019	12 Feb 2019	25 Feb 2019
14	Issuer call subject to prior supervisory approval	Yes	-	-	-	-
15	Optional call date, contingent call dates and redemption amount	9 July 1991 at par value	-	-	-	-
16	Subsequent call dates, if applicable	Callable on any interest payment date after first call date	-	-	-	-
17	Fixed or floating dividend/coupon	Floating	Fixed	Fixed	Fixed	Fixed
18	Coupon rate and any related index	3 months USD LIBOR (if LIMEAN is unavailable) +0.1875%	5.250%	5.360%	5.350%	5.430%
19	Existence of a dividend stopper	No	No	No	No	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory	Mandatory	Partially discretionary	Partially discretionary	Partially discretionary
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory	Mandatory	Mandatory	Mandatory	Mandatory
21	Existence of step up or other incentive to redeem	No	No	No	No	No
22	Non-cumulative or cumulative	Cumulative	Cumulative	Cumulative	Cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger(s)	-	-	-	-	-
25	If convertible, fully or partially	-	-	-	-	-
26	If convertible, conversion rate	-	-	-	-	-
27	If convertible, mandatory or optional conversion	-	-	-	-	-
28	If convertible, specify instrument type convertible into	-	-	-	-	-
29	If convertible, specify issuer of instrument it converts into	-	-	-	-	-
30	Write-down features	No	No	No	No	No
31	If write-down, write-down trigger(s)	-	-	-	-	-
32	If write-down, full or partial	-	-	-	-	-
33	If write-down, permanent or temporary	-	-	-	-	-
34	If temporary write-down, description of write-up mechanism	-	-	-	-	-
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes	Yes	Yes	Yes	Yes
37	If yes, specify non-compliant features	Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level

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

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 & Burkhardt AG	HSBC Trinkaus & Burkhardt AG	HSBC Trinkaus & Burkhardt AG	HSBC Trinkaus & Burkhardt AG	HSBC Trinkaus & Burkhardt AG
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	Private Placement	Private Placement	Private Placement	Private Placement	Private Placement
3	Governing law(s) of the instrument	German	German	German	German	German
4	Transitional CRR rules	Tier 2	Tier 2	Tier 2	Tier 2	Tier 2
5	Post-transitional CRR rules	Ineligible	Ineligible	Ineligible	Ineligible	Ineligible
6	Eligible at solo/(sub-) consolidated/ solo & (sub-) consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2	Tier 2	Tier 2	Tier 2	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date) ⁴	USD 2m	USD 1m	USD 14m	USD 26m	USD 10m
9	Nominal amount of instrument	EUR 5m (USD 6m)	EUR 3m (USD 3m)	EUR 20m (USD 23m)	EUR 30m (USD 34m)	EUR 10m (USD 11m)
9a	Issue price	100	100	100	100	100
9b	Redemption price	100	100	100	100	100
10	Accounting classification	Liability - amortised cost	Liability - amortised cost	Liability - amortised cost	Liability - amortised cost	Liability - amortised cost
11	Original date of issuance	06 Feb 2004	22 Apr 2004	01 Jun 2005	04 May 2006	02 Oct 2006
12	Perpetual or dated	Dated	Dated	Dated	Dated	Dated
13	Original maturity date	25 Feb 2019	26 Apr 2019	22 Jun 2020	10 May 2021	11 Oct 2021
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	Fixed
18	Coupon rate and any related index	5.350%	5.360%	4.100%	4.770%	4.500%
19	Existence of a dividend stopper	No	No	No	No	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Partially discretionary	Partially discretionary	Partially discretionary	Partially discretionary	Partially discretionary
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory	Mandatory	Mandatory	Mandatory	Mandatory
21	Existence of step up or other incentive to redeem	No	No	No	No	No
22	Non-cumulative or cumulative	Cumulative	Cumulative	Cumulative	Cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger(s)	-	-	-	-	-
25	If convertible, fully or partially	-	-	-	-	-
26	If convertible, conversion rate	-	-	-	-	-
27	If convertible, mandatory or optional conversion	-	-	-	-	-
28	If convertible, specify instrument type convertible into	-	-	-	-	-
29	If convertible, specify issuer of instrument it converts into	-	-	-	-	-
30	Write-down features	No	No	No	No	No
31	If write-down, write-down trigger(s)	-	-	-	-	-
32	If write-down, full or partial	-	-	-	-	-
33	If write-down, permanent or temporary	-	-	-	-	-
34	If temporary write-down, description of write-up mechanism	-	-	-	-	-
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes	Yes	Yes	Yes	Yes
37	If yes, specify non-compliant features	Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level

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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 & Burkhardt AG	HSBC Trinkaus & Burkhardt AG	HSBC Trinkaus & Burkhardt AG	HSBC Trinkaus & Burkhardt AG	HSBC Trinkaus & Burkhardt AG
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	Private Placement	Private Placement	Private Placement	Private Placement	Private Placement
3	Governing law(s) of the instrument	German	German	German	German	German
4	Transitional CRR rules	Tier 2	Tier 2	Tier 2	Tier 2	Tier 2
5	Post-transitional CRR rules	Ineligible	Ineligible	Ineligible	Ineligible	Ineligible
6	Eligible at solo/(sub-) consolidated/ solo & (sub-) consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2	Tier 2	Tier 2	Tier 2	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date) ⁴	USD 11m	USD 11m	USD 11m	USD 6m	USD 11m
9	Nominal amount of instrument	EUR 10m (USD 11m)	EUR 10m (USD 11m)	EUR 10m (USD 11m)	EUR 5m (USD 6m)	EUR 10m (USD 11m)
9a	Issue price	88.24	87.87	100	100	86.53
9b	Redemption price	100	100	100	100	100
10	Accounting classification	Liability - amortised cost	Liability - amortised cost	Liability - amortised cost	Liability - amortised cost	Liability - amortised cost
11	Original date of issuance	23 May 2002	23 May 2002	06 Jul 2005	06 Jul 2005	23 May 2002
12	Perpetual or dated	Dated	Dated	Dated	Dated	Dated
13	Original maturity date	27 Jun 2022	27 Jun 2023	07 Jul 2025	08 Jul 2025	27 Jun 2028
14	Issuer call subject to prior supervisory approval	-	-	-	-	-
15	Optional call date, contingent call dates and redemption amount	-	-	-	-	-
16	Subsequent call dates, if applicable	-	-	-	-	-
17	Fixed or floating dividend/coupon	Fixed	Fixed	Fixed	Fixed	Fixed
18	Coupon rate and any related index	5.500%	5.500%	4.210%	4.210%	5.500%
19	Existence of a dividend stopper	No	No	No	No	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Partially discretionary	Partially discretionary	Partially discretionary	Partially discretionary	Partially discretionary
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory	Mandatory	Mandatory	Mandatory	Mandatory
21	Existence of step up or other incentive to redeem	No	No	No	No	No
22	Non-cumulative or cumulative	Cumulative	Cumulative	Cumulative	Cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger(s)	-	-	-	-	-
25	If convertible, fully or partially	-	-	-	-	-
26	If convertible, conversion rate	-	-	-	-	-
27	If convertible, mandatory or optional conversion	-	-	-	-	-
28	If convertible, specify instrument type convertible into	-	-	-	-	-
29	If convertible, specify issuer of instrument it converts into	-	-	-	-	-
30	Write-down features	No	No	No	No	No
31	If write-down, write-down trigger(s)	-	-	-	-	-
32	If write-down, full or partial	-	-	-	-	-
33	If write-down, permanent or temporary	-	-	-	-	-
34	If temporary write-down, description of write-up mechanism	-	-	-	-	-
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes	Yes	Yes	Yes	Yes
37	If yes, specify non-compliant features	Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level

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

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 & Burkhardt AG	HSBC Trinkaus & Burkhardt AG	HSBC France	HSBC Bank Malta	HSBC Bank Malaysia Berhad
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)	Private Placement	Private Placement	FR0000585333	MT0000031238	MYBDX0706808
3	Governing law(s) of the instrument	German	German	French	Maltese	Laws of Malaysia
4	Transitional CRR rules	Tier 2	Tier 2	Tier 2	Tier 2	Tier 2
5	Post-transitional CRR rules	Ineligible	Ineligible	Ineligible	Ineligible	Ineligible
6	Eligible at solo/(sub-) consolidated/ solo & (sub-) consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated	Solo & consolidated
7	Instrument type (types to be specified by each jurisdiction)	Tier 2	Tier 2	Tier 2	Tier 2	Tier 2
8	Amount recognised in regulatory capital (Currency in million, as of most recent reporting date) ⁴	USD 30m	USD 42m	USD 18m	USD 9m	USD 117m
9	Nominal amount of instrument	EUR 37m (USD 42m)	EUR 52m (USD 59m)	EUR 16m (USD 18m)	EUR 30m (USD 34m)	MYR 500m (USD 116m)
9a	Issue price	100	100	100	100	100
9b	Redemption price	100	100	100	100	100
10	Accounting classification	Liability - amortised cost	Liability - amortised cost	Liability - amortised cost	Liability - amortised cost	Liability - amortised cost
11	Original date of issuance	22 Sep 2006	25 Sep 2006	22 Jul 1985	07 Oct 2008	02 Nov 2007
12	Perpetual or dated	Dated	Dated	Perpetual	Dated	Dated
13	Original maturity date	31 Dec 2020	31 Dec 2020	No Maturity	07 Oct 2018	02 Nov 2027
14	Issuer call subject to prior supervisory approval	No	No	-	No	Yes
15	Optional call date, contingent call dates and redemption amount	Tax and Regulatory event/Par	Tax and Regulatory event/Par	None	NA Tax and regulatory calls at any time - Par	2 Nov 2022/Par
16	Subsequent call dates, if applicable	-	-	-	-	Callable on any anniversary date after first call date
17	Fixed or floating dividend/coupon	Fixed	Fixed	Floating	Fixed	Fixed
18	Coupon rate and any related index	4.910%	4.890%	TEC10 (TMO has been replaced by TEC10 + 0.25% i.e. 10y constant maturity French government bond)	5.900%	Before 2 Nov 2022 : 5.05% From 2 Nov 2022 : 6.05%
19	Existence of a dividend stopper	No	No	No	No	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Partially discretionary	Partially discretionary	Mandatory	Mandatory	Mandatory
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory	Mandatory	Mandatory	Mandatory	Mandatory
21	Existence of step up or other incentive to redeem	No	No	No	No	Yes
22	Non-cumulative or cumulative	Cumulative	Cumulative	Cumulative	Cumulative	Cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger(s)	-	-	-	-	-
25	If convertible, fully or partially	-	-	-	-	-
26	If convertible, conversion rate	-	-	-	-	-
27	If convertible, mandatory or optional conversion	-	-	-	-	-
28	If convertible, specify instrument type convertible into	-	-	-	-	-
29	If convertible, specify issuer of instrument it converts into	-	-	-	-	-
30	Write-down features	Yes	Yes	No	No	No
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.	-	-	-
32	If write-down, full or partial	Partial	Partial	-	-	-
33	If write-down, permanent or 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	-	-	-
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 Tier 2	Immediately subordinate to Senior Creditors	Immediately subordinate to Senior Creditors
36	Non-compliant transitioned features	Yes	Yes	Yes	Yes	Yes
37	If yes, specify non-compliant features	Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level	Without Non-Viability Loss Absorption at Group level	Step-up. Without Non-Viability Loss Absorption at Group level

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

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