

HSBC HOLDINGS PLC  
Form 6-K  
July 29, 2011

FORM 6-K

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

Report of Foreign Private Issuer

Pursuant to Rule 13a - 16 or 15d - 16 of  
the Securities Exchange Act of 1934

For the month of July

HSBC Holdings plc

42nd Floor, 8 Canada Square, London E14 5HQ, England

(Indicate by check mark whether the registrant files or will file annual reports under cover of Form 20-F or Form 40-F).

Form 20-F  Form 40-F

(Indicate by check mark whether the registrant by furnishing the information contained in this Form is also thereby furnishing the information to the Commission pursuant to Rule 12g3-2(b) under the Securities Exchange Act of 1934).

Yes.....  No

(If "Yes" is marked, indicate below the file number assigned to the registrant in connection with Rule 12g3-2(b): 82-.....).

29 July 2011

STATEMENT ON RESULTS OF THE  
2011 EBA EU-WIDE STRESS TEST

On 15 July at 5.03pm under RNS number 5160K we issued an announcement regarding the results of the EBA Stress test ('the Announcement'). We confirmed in the Announcement that HSBC's Core Tier 1 ('CT1') ratio under the modelled adverse scenario, which is based on the EBA's published capital definitions and prescribed approach, is 8.5%. This exceeds the current post-stress minimum CT1 capital requirement of 5% used in this exercise.

The Announcement contained schedules which included the Group's net direct exposures to certain sovereigns and an analysis of those exposures by residual maturity. Several of the sub-totals in the analysis were incorrect and therefore inconsistent with the schedules published by the EBA on its website (<http://stress-test.eba.europa.eu/pdf/bank/GB089.pdf>). For the avoidance of doubt the schedules are reproduced below with the correct sub-totals. All other numbers are unchanged.

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Note to editors:

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HSBC Holdings plc, the parent company of the HSBC Group, is headquartered in London. The Group serves customers worldwide from around 7,500 offices in 87 countries and territories in Europe, the Asia-Pacific region, the Americas, the Middle East and Africa. With assets of US\$2,598bn at 31 March 2011, HSBC is one of the world's largest banking and financial services organisations. HSBC is marketed worldwide as 'the world's local bank'.

APPENDIX 1: RESULTS OF THE 2011 EBA EU-WIDE STRESS TEST (USD)

Results of the 2011 EBA EU-wide stress test: Summary(1-3)

HSBC Holdings plc

|                                                                                                                                                                                    |                   |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------|
| Actual results at 31 December 2010                                                                                                                                                 | million USD,<br>% |
| Operating profit before impairments                                                                                                                                                | 28,924            |
| Impairment losses on financial and non-financial assets in the banking book                                                                                                        | -14,033           |
| Risk weighted assets(4)                                                                                                                                                            | 1,103,113         |
| Core Tier 1 capital(4)                                                                                                                                                             | 116,116           |
| Core Tier 1 capital ratio, %(4)                                                                                                                                                    | 10.5%             |
| Additional capital needed to reach a 5 % Core Tier 1 capital benchmark                                                                                                             |                   |
| Outcomes of the adverse scenario at 31 December 2012, excluding all mitigating actions taken in 2011                                                                               | %                 |
| Core Tier 1 Capital ratio                                                                                                                                                          | 8.5%              |
| Outcomes of the adverse scenario at 31 December 2012, including recognised mitigating measures as of 30 April 2011                                                                 | million USD,<br>% |
| 2 yr cumulative operating profit before impairments                                                                                                                                | 33,816            |
| 2 yr cumulative impairment losses on financial and non-financial assets in the banking book                                                                                        | -30,366           |
| 2 yr cumulative losses from the stress in the trading book                                                                                                                         | -8,786            |
| of which valuation losses due to sovereign shock                                                                                                                                   | -2,026            |
| Risk weighted assets                                                                                                                                                               | 1,412,316         |
| Core Tier 1 Capital                                                                                                                                                                | 119,513           |
| Core Tier 1 Capital ratio (%)                                                                                                                                                      | 8.5%              |
| Additional capital needed to reach a 5 % Core Tier 1 capital benchmark                                                                                                             |                   |
| Effects from the recognised mitigating measures put in place until 30 April 2011(5)                                                                                                |                   |
| Equity raisings announced and fully committed between 31 December 2010 and 30 April 2011 (CT1 million EUR)                                                                         | 0                 |
| Effect of government support publicly announced and fully committed in period from 31 December 2010 to 30 April 2011 on Core Tier 1 capital ratio (percentage points of CT1 ratio) | 0.0               |
| Effect of mandatory restructuring plans, publicly announced and fully committed in period from 31 December 2010 to 30 April 2011 on Core                                           | 0.0               |

## Tier 1 capital ratio (percentage points of CT1 ratio)

| Additional taken or planned mitigating measures                                                                                                                     | percentage points contributing to capital ratio |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------|
| Use of provisions and/or other reserves (including release of countercyclical provisions)                                                                           | 0.0                                             |
| Divestments and other management actions taken by 30 April 2011                                                                                                     | 0.0                                             |
| Other disinvestments and restructuring measures, including also future mandatory restructuring not yet approved with the EU Commission under the EU State Aid rules | 0.0                                             |
| Future planned issuances of common equity instruments (private issuances)                                                                                           | 0.0                                             |
| Future planned government subscriptions of capital instruments (including hybrids)                                                                                  | 0.0                                             |
| Other (existing and future) instruments recognised as appropriate back-stop measures by national supervisory authorities                                            | 0.0                                             |
| Supervisory recognised capital ratio after all current and future mitigating actions as of 31 December 2012, %(6)                                                   | 8.5%                                            |

## Notes

- (1) The stress test was carried using the EBA common methodology, which includes a static balance sheet assumption and incorporates regulatory transitional floors, where binding (see <http://www.eba.europa.eu/EU-wide-stress-testing/2011.aspx> for the details on the EBA methodology).
- (2) All capital elements and ratios are presented in accordance with the EBA definition of Core Tier 1 capital set up for the purposes of the EU-wide stress test, and therefore may differ from the definitions used by national supervisory authorities and/or reported by institutions in public disclosures.
- (3) Neither baseline scenario nor the adverse scenario and results of the stress test should in any way be construed as a bank's forecast or directly compared to bank's other published information.
- (4) Full static balance sheet assumption excluding any mitigating management actions, mandatory restructuring or capital raisings post 31 December 2010 (all government support measures and capital raisings fully paid in before 31 December 2010 are included).
- (5) Effects of capital raisings, government support and mandatory restructuring plans publicly announced and fully committed in period from 31 December 2010 to 30 April 2011, which are incorporated in the Core Tier 1 capital ratio reported as the outcome of the stress test.
- (6) The supervisory recognised capital ratio computed on the basis of additional mitigating measures presented in this section. The ratio is based primarily on the EBA definition, but may include other mitigating measures not recognised by the EBA methodology as having impacts in the Core Tier 1 capital, but which are considered by the national supervisory authorities as appropriate mitigating measures for the stressed conditions. Where applicable, such measures are explained in the additional announcements issued by banks/national supervisory authorities.

Results of the 2011 EBA EU-wide stress test: Aggregate information and evolution of capital(1-4)

HSBC Holdings plc

All in million USD, or %

A. Results of the stress test based on the full static balance sheet assumption without any mitigating actions, mandatory restructuring or capital raisings post 31 December 2010 (all government support measures fully paid in before 31 December 2010 are included)

| Capital adequacy                                                       | 2010      | 2011 | Baseline scenario |           | Adverse scenario |           |
|------------------------------------------------------------------------|-----------|------|-------------------|-----------|------------------|-----------|
|                                                                        |           |      | 2012              | 2011      | 2012             | 2011      |
| Risk weighted assets (full static balance sheet assumption)            | 1,103,113 |      | 1,203,423         | 1,214,702 | 1,339,199        | 1,412,316 |
| Common equity according to EBA definition                              | 116,116   |      | 123,780           | 129,884   | 118,016          | 119,513   |
| of which ordinary shares subscribed by government                      | 0         |      | 0                 | 0         | 0                | 0         |
| Other existing subscribed government capital (before 31 December 2010) | 0         |      | 0                 | 0         | 0                | 0         |
| Core Tier 1 capital (full static balance sheet assumption)             | 116,116   |      | 123,780           | 129,884   | 118,016          | 119,513   |
| Core Tier 1 capital ratio (%)                                          | 10.5%     |      | 10.3%             | 10.7%     | 8.8%             | 8.5%      |

B. Results of the stress test recognising capital issuance and mandatory restructuring plans publicly announced and fully committed before 31 December 2010

| Capital adequacy                                                                                                                       | 2010      | 2011 | Baseline scenario |           | Adverse scenario |           |
|----------------------------------------------------------------------------------------------------------------------------------------|-----------|------|-------------------|-----------|------------------|-----------|
|                                                                                                                                        |           |      | 2012              | 2011      | 2012             | 2011      |
| Risk weighted assets (full static balance sheet assumption)                                                                            | 1,103,113 |      | 1,203,423         | 1,214,702 | 1,339,199        | 1,412,316 |
| Effect of mandatory restructuring plans, publicly announced and fully committed before 31 December 2010 on RWA (+/-)                   |           |      | 0                 | 0         | 0                | 0         |
| Risk weighted assets after the effects of mandatory restructuring plans publicly announced and fully committed before 31 December 2010 | 1,103,113 |      | 1,203,423         | 1,214,702 | 1,339,199        | 1,412,316 |
| Core Tier 1 Capital (full static balance sheet assumption)                                                                             | 116,116   |      | 123,780           | 129,884   | 118,016          | 119,513   |
| Effect of mandatory restructuring plans, publicly announced and fully committed before 31 December 2010                                |           |      | 0                 | 0         | 0                | 0         |

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|                                                                                                                                       |         |         |         |         |         |
|---------------------------------------------------------------------------------------------------------------------------------------|---------|---------|---------|---------|---------|
| on Core Tier 1 capital (+/-)                                                                                                          |         |         |         |         |         |
| Core Tier 1 capital after the effects of mandatory restructuring plans publicly announced and fully committed before 31 December 2010 | 116,116 | 123,780 | 129,884 | 118,016 | 119,513 |
| Core Tier 1 capital ratio (%)                                                                                                         | 10.5%   | 10.3%   | 10.7%   | 8.8%    | 8.5%    |

C. Results of the stress test recognising capital issuance and mandatory restructuring plans publicly announced and fully committed before 30 April 2011

| Capital adequacy                                                                                                                                              | 2010      | Baseline scenario |           | Adverse scenario |           |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|-------------------|-----------|------------------|-----------|
|                                                                                                                                                               | 2011      | 2012              | 2011      | 2012             |           |
| Risk weighted assets after the effects of mandatory restructuring plans publicly announced and fully committed before 31 December 2010                        | 1,103,113 | 1,203,423         | 1,214,702 | 1,339,199        | 1,412,316 |
| Effect of mandatory restructuring plans, publicly announced and fully committed in period from 31 December 2010 to 30 April 2011 on RWA (+/-)                 |           | 0                 | 0         | 0                | 0         |
| Risk weighted assets after the effects of mandatory restructuring plans publicly announced and fully committed before 30 April 2011                           |           | 1,203,423         | 1,214,702 | 1,339,199        | 1,412,316 |
| of which RWA in banking book                                                                                                                                  |           | 880,313           | 861,530   | 937,530          | 913,272   |
| of which RWA in trading book                                                                                                                                  |           | 96,698            | 96,698    | 96,698           | 96,698    |
| RWA on securitisation positions (banking and trading book)                                                                                                    |           | 62,246            | 92,308    | 140,805          | 238,180   |
| Total assets after the effects of mandatory restructuring plans publicly announced and fully committed and equity raised and fully committed by 30 April 2011 | 2,382,711 | 2,382,711         | 2,382,711 | 2,382,711        | 2,382,711 |
| Core Tier 1 capital after the effects of mandatory restructuring plans publicly announced and fully committed before 31 December 2010                         | 116,116   | 123,780           | 129,884   | 118,016          | 119,513   |
| Equity raised between 31 December 2010 and 30 April 2011                                                                                                      |           | 0                 | 0         | 0                | 0         |
| Equity raisings fully committed (but not paid in) between 31 December 2010 and 30 April 2011                                                                  |           | 0                 | 0         | 0                | 0         |
| Effect of government support publicly announced and fully committed in period from 31 December 2010 to 30 April 2011 on Core Tier 1 capital (+/-)             |           | 0                 | 0         | 0                | 0         |

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|                                                                                                                                                               |       |         |         |         |         |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|---------|---------|---------|---------|
| Effect of mandatory restructuring plans, publicly announced and fully committed in period from 31 December 2010 to 30 April 2011 on Core Tier 1 capital (+/-) |       | 0       | 0       | 0       | 0       |
| Core Tier 1 capital after government support, capital raisings and effects of restructuring plans fully committed by 30 April 2011                            |       | 123,780 | 129,884 | 118,016 | 119,513 |
| Tier 1 capital after government support, capital raisings and effects of restructuring plans fully committed by 30 April 2011                                 |       | 141,706 | 147,007 | 135,942 | 137,439 |
| Total regulatory capital after government support, capital raisings and effects of restructuring plans fully committed by 30 April 2011                       |       | 171,802 | 175,350 | 166,038 | 165,782 |
| Core Tier 1 capital ratio (%)                                                                                                                                 | 10.5% | 10.3%   | 10.7%   | 8.8%    | 8.5%    |
| Additional capital needed to reach a 5% Core Tier 1 capital benchmark                                                                                         |       |         |         |         |         |

| Profit and losses                                                        | 2010    | Baseline scenario |         | Adverse scenario |         |
|--------------------------------------------------------------------------|---------|-------------------|---------|------------------|---------|
|                                                                          | 2011    | 2012              | 2011    | 2012             | 2012    |
| Net interest income                                                      | 37,609  | 36,575            | 32,620  | 32,080           | 28,554  |
| Trading income                                                           | 7,199   | 6,432             | 6,432   | 3,915            | 3,915   |
| of which trading losses from stress scenarios                            |         | -1,876            | -1,876  | -4,393           | -4,393  |
| of which valuation losses due to sovereign shock                         |         |                   |         | -1,013           | -1,013  |
| Other operating income(5)                                                | 3,385   | 2,165             | 2,165   | 2,165            | 2,165   |
| Operating profit before impairments                                      | 28,924  | 25,463            | 21,948  | 18,451           | 15,365  |
| Impairments on financial and non-financial assets in the banking book(6) | -14,033 | -11,833           | -11,431 | -16,325          | -14,041 |
| Operating profit after impairments and other losses from the stress      | 14,891  | 13,630            | 10,517  | 2,126            | 1,324   |
| Other income(5,6)                                                        | 1,665   | 1,665             | 1,665   | 1,665            | 1,665   |
| Net profit after tax (7)                                                 | 12,239  | 11,930            | 9,502   | 2,957            | 2,332   |
| of which carried over to capital (retained earnings)                     | 6,353   | 6,597             | 5,255   | 1,635            | 1,289   |
| of which distributed as dividends                                        | 5,886   | 5,333             | 4,247   | 1,322            | 1,042   |

| Additional information | 2010   | Baseline scenario |        | Adverse scenario |        |
|------------------------|--------|-------------------|--------|------------------|--------|
|                        | 2011   | 2012              | 2011   | 2012             | 2012   |
| Deferred Tax Assets(8) | -4,000 | -4,000            | -4,000 | -4,000           | -4,000 |
| Stock of provisions(9) | 24,865 | 33,878            | 45,310 | 38,370           | 52,411 |

|                                                       |      |      |      |      |      |
|-------------------------------------------------------|------|------|------|------|------|
| of which stock of provisions for non-defaulted assets |      |      |      |      |      |
| of which Sovereigns(10)                               |      |      |      |      |      |
| of which Institutions(10)                             |      |      |      |      |      |
| of which Corporate (excluding Commercial real estate) |      |      |      |      |      |
| of which Retail (excluding Commercial real estate)    |      |      |      |      |      |
| of which Commercial real estate(11)                   |      |      |      |      |      |
| of which stock of provisions for defaulted assets     |      |      |      |      |      |
| of which Corporate (excluding Commercial real estate) |      |      |      |      |      |
| of which Retail (excluding commercial real estate)    |      |      |      |      |      |
| of which Commercial real estate                       |      |      |      |      |      |
| Coverage ratio (%)(12)                                |      |      |      |      |      |
| Corporate (excluding Commercial real estate)          |      |      |      |      |      |
| Retail (excluding Commercial real estate)             |      |      |      |      |      |
| Commercial real estate                                |      |      |      |      |      |
| Loss rates (%)(13)                                    |      |      |      |      |      |
| Corporate (excluding Commercial real estate)          | 0.3% | 0.7% | 0.7% | 0.8% | 0.7% |
| Retail (excluding Commercial real estate)             | 2.0% | 1.8% | 1.7% | 2.1% | 2.1% |
| Commercial real estate                                | 0.4% | 0.7% | 0.7% | 0.8% | 0.8% |
| Funding cost (bps)                                    | 119  |      |      | 215  | 278  |

D. Other mitigating measures (see Mitigating measures worksheet for details), million USD(14)

| All effects as compared to regulatory aggregates as reported in Section C                                             | 2011 | Baseline scenario |      | Adverse scenario |      |
|-----------------------------------------------------------------------------------------------------------------------|------|-------------------|------|------------------|------|
|                                                                                                                       |      | 2012              | 2011 | 2012             | 2011 |
| A) Use of provisions and/or other reserves (including release of countercyclical provisions), capital ratio effect(6) |      | 0                 | 0    | 0                | 0    |
| B) Divestments and other management actions taken by 30 April 2011, RWA effect (+/-)                                  |      | 0                 | 0    | 0                | 0    |
| B1) Divestments and other business decisions taken by 30 April 2011, capital ratio effect (+/-)                       |      | 0                 | 0    | 0                | 0    |



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|                                                                                                                                                                                                     |           |           |           |           |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|-----------|-----------|-----------|
| C) Other disinvestments and restructuring measures, including also future mandatory restructuring not yet approved with the EU Commission under the EU State Aid rules, RWA effect (+/-)            | 0         | 0         | 0         | 0         |
| C1) Other disinvestments and restructuring measures, including also future mandatory restructuring not yet approved with the EU Commission under the EU State Aid rules, capital ratio effect (+/-) | 0         | 0         | 0         | 0         |
| D) Future planned issuances of common equity instruments (private issuances), capital ratio effect                                                                                                  | 0         | 0         | 0         | 0         |
| E) Future planned government subscriptions of capital instruments (including hybrids), capital ratio effect                                                                                         | 0         | 0         | 0         | 0         |
| F) Other (existing and future) instruments recognised as appropriate back-stop measures by national supervisory authorities, RWA effect (+/-)                                                       | 0         | 0         | 0         | 0         |
| F1) Other (existing and future) instruments recognised as appropriate back-stop measures by national supervisory authorities, capital ratio effect (+/-)                                            | 0         | 0         | 0         | 0         |
| Risk weighted assets after other mitigating measures (B+C+F)                                                                                                                                        | 1,203,423 | 1,214,702 | 1,339,199 | 1,412,316 |
| Capital after other mitigating measures (A+B1+C1+D+E+F1)                                                                                                                                            | 123,780   | 129,884   | 118,016   | 119,513   |
| Supervisory recognised capital ratio (%) <sup>(15)</sup>                                                                                                                                            | 10.3%     | 10.7%     | 8.8%      | 8.5%      |

Notes and definitions

- (1) The stress test was carried using the EBA common methodology, which includes a static balance sheet assumption (see <http://www.eba.europa.eu/EU-wide-stress-testing/2011.aspx> for the details on the EBA methodology).
- (2) All capital elements and ratios are presented in accordance with the EBA definition of Core Tier 1 capital set up for the purposes of the EU-wide stress test, and therefore may differ from the definitions used by national supervisory authorities and/or reported by institutions in public disclosures.
- (3) Neither baseline scenario nor the adverse scenario and results of the stress test should in any way be construed as a bank's forecast or directly compared to bank's other published information.
- (4) Regulatory transitional floors are applied where binding. RWA for credit risk have been calculated in accordance with the EBA methodology assuming an additional floor imposed at a level of RWA, before regulatory transitional floors, for December 2010 for both IRB and STA portfolios.

(5) Banks are required to provide explanations of what “Other operating income” and “Other income” constitutes for. Composition of “Other Operating Income”:

Gains (losses) on financial assets and liabilities designated at fair value through profit and loss, net + Realised gains (losses) on fin. assets and liabilities not measured at fair value through profit and loss, net + Gains (losses) from hedge accounting, net +Gains (losses) on derecognition of assets other than held for sale +Net dividend income +Gains (losses) on non financial assets measured at fair value.

Composition of “Other income”:

Income from Associates and Joint Ventures (excluding income from Insurance companies).

(6) If under the national legislation, the release of countercyclical provisions and/or other similar reserves is allowed, this figure for 2010 could be included either in rows “Impairments on financial assets in the banking book” or “Other income” for 2010, whereas under the EU-wide stress test methodology such release for 2011-2012 should be reported in Section D as other mitigating measures.

(7) Net profit after tax, the amount of retained earnings and amount distributed as dividends under the stress scenarios have been calculated using EBA assumptions. Net profit includes profit attributable to minority interests.

(8) Deferred tax assets as referred to in paragraph 69 of BCBS publication dated December 2010 : “Basel 3 – a global regulatory framework for more resilient banks and banking systems”.

(9) Stock of provisions includes collective and specific provisions as well as countercyclical provisions, in the jurisdictions, where required by the national legislation.

(10) Provisions for non-defaulted exposures to sovereigns and financial institutions have been computed taking into account benchmark risk parameters (PDs and LGDs) provided by the EBA and referring to external credit ratings and assuming hypothetical scenario of rating agency downgrades of sovereigns.

(11) N/A.

(12) Coverage ratio = stock of provisions on defaulted assets / stock of defaulted assets expressed in EAD for the specific portfolio.

(13) Loss rate = total impairment flow (specific and collective impairment flow) for a year / total EAD for the specific portfolio (including defaulted and non-defaulted assets but excluding securitisation and counterparty credit risk exposures).

(14) All elements are be reported net of tax effects.

(15) The supervisory recognised capital ratio computed on the basis of additional mitigating measures presented in this section. The ratio is based primarily on the EBA definition, but may include other mitigating measures not recognised by the EBA methodology as having impacts in the Core Tier 1 capital, but which are considered by the national supervisory authorities as appropriate mitigating measures for the stressed conditions. Where applicable, such measures are explained in the additional announcements issued by banks/national supervisory authorities.

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| Situation at December 2010                                                                                                                                                                                     | Million USD | December 2010 | % RWA |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------|---------------|-------|
| A) Common equity before deductions (Original own funds without hybrid instruments and government support measures other than ordinary shares) (+)                                                              |             | 120,456       | 10.9% |
| Of which: (+) eligible capital and reserves                                                                                                                                                                    |             | 144,615       | 13.1% |
| Of which: (-) intangibles assets (including goodwill)                                                                                                                                                          |             | -28,001       | -2.5% |
| Of which: (-/+) adjustment to valuation differences in other AFS assets(1)                                                                                                                                     |             | 3,843         | 0.3%  |
| B) Deductions from common equity (Elements deducted from original own funds) (-)                                                                                                                               |             | -4,340        | -0.4% |
| Of which: (-) deductions of participations and subordinated claims                                                                                                                                             |             | 0             | 0.0%  |
| Of which: (-) securitisation exposures not included in RWA                                                                                                                                                     |             | -1,467        | -0.1% |
| Of which: (-) IRB provision shortfall and IRB equity expected loss amounts (before tax)                                                                                                                        |             | -3,114        | -0.3% |
| C) Common equity (A+B)                                                                                                                                                                                         |             | 116,116       | 10.5% |
| Of which: ordinary shares subscribed by government                                                                                                                                                             |             | 0             | 0.0%  |
| D) Other Existing government support measures (+)                                                                                                                                                              |             | 0             | 0.0%  |
| E) Core Tier 1 including existing government support measures (C+D)                                                                                                                                            |             | 116,116       | 10.5% |
| Difference from benchmark capital threshold (CT1 5%)                                                                                                                                                           |             | 60,960        | 5.5%  |
| F) Hybrid instruments not subscribed by government                                                                                                                                                             |             | 17,063        | 1.5%  |
| Tier 1 Capital (E+F) (Total original own funds for general solvency purposes)                                                                                                                                  |             | 133,179       | 12.1% |
| Tier 2 Capital (Total additional own funds for general solvency purposes)                                                                                                                                      |             | 34,376        | 3.1%  |
| Tier 3 Capital (Total additional own funds specific to cover market risks)                                                                                                                                     |             | 0             | 0.0%  |
| Total Capital (Total own funds for solvency purposes)                                                                                                                                                          |             | 167,555       | 15.2% |
| Memorandum items                                                                                                                                                                                               |             |               |       |
| Amount of holdings, participations and subordinated claims in credit, financial and insurance institutions not deducted for the computation of core tier 1 but deducted for the computation of total own funds |             | 14,848        | 1.3%  |
| Amount of securitisation exposures not included in RWA and not deducted for the computation of core tier 1 but deducted for the computation of total own funds                                                 |             | 1,467         | 0.1%  |
| Deferred tax assets(2)                                                                                                                                                                                         |             | -4,000        | -0.4% |
|                                                                                                                                                                                                                |             | 7,248         | 0.7%  |

|                                                               |       |      |
|---------------------------------------------------------------|-------|------|
| Minority interests (excluding hybrid instruments)(2)          |       |      |
| Valuation differences eligible as original own funds (-/+)(3) | 1,794 | 0.2% |

Notes and definitions

- (1) The amount is already included in the computation of the eligible capital and reserves and it is provided separately for information purposes.
- (2) According to the Basel 3 framework specific rules apply for the treatment of these items under the Basel 3 framework, no full deduction is required for the computation of common equity.
- (3) This item represents the impact in original own funds of valuation differences arising from the application of fair value measurement to certain financial instruments (AFS/FVO) and property assets after the application of prudential filters.

Results of the 2011 EBA EU-wide stress test: Overview of mitigating measures(1-2)

Name of the bank: HSBC Holdings plc

Use of countercyclical provisions, divestments and other management actions

| Please fill in the table using a separate row for each measure | Narrative description | Date of completion (actual or planned for future issuances) | Capital / P&L impact (in million USD) | RWA impact (in million USD) | Capital ratio impact (as of 31 December 2012)<br>% |
|----------------------------------------------------------------|-----------------------|-------------------------------------------------------------|---------------------------------------|-----------------------------|----------------------------------------------------|
|----------------------------------------------------------------|-----------------------|-------------------------------------------------------------|---------------------------------------|-----------------------------|----------------------------------------------------|

A) Use of provisions and/or other reserves (including release of countercyclical provisions)(3)

B) Divestments and other management actions taken by 30 April 2011

- 1)
- 2)

C) Other disinvestments and restructuring measures, including also future mandatory restructuring not yet approved with the EU Commission under the EU State Aid rules

- 1)
- 2)

Future capital raisings and other back stop measures

| Please fill in the table using a separate row for each measure | Date of issuance (actual or planned for future issuances, dd/mm/yy) | Amount (in million USD) | Maturity (dated/undated)(4) | Loss absorbency in going concern (Yes/No) | Flexibility (updated/capital without incentive suspended (the) payments) (Yes/No) | Nature of conversion (mandatory/discretionary) | Conversion clause (where appropriate)        |                               |                                      |
|----------------------------------------------------------------|---------------------------------------------------------------------|-------------------------|-----------------------------|-------------------------------------------|-----------------------------------------------------------------------------------|------------------------------------------------|----------------------------------------------|-------------------------------|--------------------------------------|
|                                                                |                                                                     |                         |                             |                                           |                                                                                   |                                                | Date of conversion                           | Triggers                      | Conversion in common equity (Yes/No) |
|                                                                |                                                                     |                         |                             |                                           |                                                                                   |                                                | (at any time/from a specific date: dd/mm/yy) | (description of the triggers) | (Yes/No)                             |

D) Future planned issuances of common equity instruments (private issuances)

E) Future planned government subscriptions of capital instruments (including hybrids)

- 1) Denomination of the instrument
- 2)

F) Other (existing and future) instruments recognised as back stop measures by national supervisory authorities (including hybrids)

- 1) Denomination of the instrument
- 2)

Notes and definitions

- (1) N/A.
- (2) All elements are be reported net of tax effects.
- (3) If under the national legislation, the release of countercyclical provisions and/or other similar reserves is allowed, this figure for 2010 could be included either in rows “Impairments on financial assets in the banking book” or “Other income” for 2010, whereas under the EU-wide stress test methodology such release for 2011-2012 should be reported as other mitigating measures.
- (4) N/A.

Results of the 2011 EBA EU-wide stress test: Credit risk exposures (EAD - exposure at default), as of 31 December 2010, mln USD(1-5)

Name of the bank: HSBC Holdings plc

All values in million USD, or %

|                   | Institutions | Corporate<br>(excluding<br>commercial<br>real estate) | Non-defaulted exposures<br>Retail<br>(excluding<br>commercial<br>real estate) | of which<br>Residential<br>mortgages | of which<br>Revolving | of<br>which<br>SME | of<br>which<br>other | Commercial<br>Real Estate | Defaulted<br>exposures<br>(including<br>sovereign) | Total<br>exposures(7) |
|-------------------|--------------|-------------------------------------------------------|-------------------------------------------------------------------------------|--------------------------------------|-----------------------|--------------------|----------------------|---------------------------|----------------------------------------------------|-----------------------|
| Austria           | 0            | 0                                                     | 0                                                                             | 0                                    | 0                     | 0                  | 0                    | 0                         | 0                                                  | 0                     |
| Belgium           | 0            | 0                                                     | 0                                                                             | 0                                    | 0                     | 0                  | 0                    | 0                         | 0                                                  | 0                     |
| Bulgaria          | 0            | 0                                                     | 0                                                                             | 0                                    | 0                     | 0                  | 0                    | 0                         | 0                                                  | 0                     |
| Cyprus            | 0            | 0                                                     | 0                                                                             | 0                                    | 0                     | 0                  | 0                    | 0                         | 0                                                  | 0                     |
| Czech<br>Republic | 365          | 2,638                                                 | 0                                                                             | 0                                    | 0                     | 0                  | 0                    | 11                        | 0                                                  | 3,800                 |
| Denmark           | 0            | 0                                                     | 0                                                                             | 0                                    | 0                     | 0                  | 0                    | 0                         | 0                                                  | 0                     |
| Estonia           | 0            | 0                                                     | 0                                                                             | 0                                    | 0                     | 0                  | 0                    | 0                         | 0                                                  | 0                     |
| Finland           | 0            | 0                                                     | 0                                                                             | 0                                    | 0                     | 0                  | 0                    | 0                         | 0                                                  | 0                     |
| France            | 27,563       | 29,741                                                | 25,392                                                                        | 3,894                                | 41                    | 6,792              | 14,665               | 11,956                    | 2,290                                              | 130,982               |
| Germany           | 24,801       | 8,850                                                 | 210                                                                           | 0                                    | 0                     | 0                  | 210                  | 189                       | 143                                                | 60,916                |
| Greece            | 517          | 4,124                                                 | 66                                                                            | 0                                    | 0                     | 0                  | 66                   | 84                        | 82                                                 | 5,703                 |
| Hungary           | 0            | 0                                                     | 0                                                                             | 0                                    | 0                     | 0                  | 0                    | 0                         | 0                                                  | 0                     |
| Iceland           | 0            | 0                                                     | 0                                                                             | 0                                    | 0                     | 0                  | 0                    | 0                         | 0                                                  | 0                     |
| Ireland           | 0            | 0                                                     | 0                                                                             | 0                                    | 0                     | 0                  | 0                    | 0                         | 0                                                  | 0                     |
| Italy             | 0            | 0                                                     | 0                                                                             | 0                                    | 0                     | 0                  | 0                    | 0                         | 0                                                  | 0                     |
| Latvia            | 0            | 0                                                     | 0                                                                             | 0                                    | 0                     | 0                  | 0                    | 0                         | 0                                                  | 0                     |
| Liechtenstein     | 0            | 0                                                     | 0                                                                             | 0                                    | 0                     | 0                  | 0                    | 0                         | 0                                                  | 0                     |
| Lithuania         | 0            | 0                                                     | 0                                                                             | 0                                    | 0                     | 0                  | 0                    | 0                         | 0                                                  | 0                     |
| Luxembourg        | 0            | 0                                                     | 0                                                                             | 0                                    | 0                     | 0                  | 0                    | 0                         | 0                                                  | 0                     |
| Malta             | 55           | 3,689                                                 | 426                                                                           | 0                                    | 0                     | 0                  | 426                  | 350                       | 151                                                | 5,872                 |

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|                |        |         |         |         |        |       |        |        |       |         |
|----------------|--------|---------|---------|---------|--------|-------|--------|--------|-------|---------|
| Netherlands    | 0      | 0       | 0       | 0       | 0      | 0     | 0      | 0      | 0     | 0       |
| Norway         | 0      | 0       | 0       | 0       | 0      | 0     | 0      | 0      | 0     | 0       |
| Poland         | 0      | 0       | 0       | 0       | 0      | 0     | 0      | 0      | 0     | 0       |
| Portugal       | 0      | 0       | 0       | 0       | 0      | 0     | 0      | 0      | 0     | 0       |
| Romania        | 0      | 0       | 0       | 0       | 0      | 0     | 0      | 0      | 0     | 0       |
| Slovakia       | 0      | 0       | 0       | 0       | 0      | 0     | 0      | 0      | 0     | 0       |
| Slovenia       | 0      | 0       | 0       | 0       | 0      | 0     | 0      | 0      | 0     | 0       |
| Spain          | 4,468  | 5,444   | 0       | 0       | 0      | 0     | 0      | 605    | 11    | 12,878  |
| Sweden         | 0      | 0       | 0       | 0       | 0      | 0     | 0      | 0      | 0     | 0       |
| United Kingdom | 23,945 | 133,709 | 172,274 | 115,145 | 42,580 | 3,951 | 10,598 | 20,236 | 5,265 | 436,545 |

|                                      | Institutions | Non-defaulted exposures                      |                                           |                                |                    |              | Commercial Real Estate | Defaulted exposures (including sovereign) | Total exposures(7) |                |
|--------------------------------------|--------------|----------------------------------------------|-------------------------------------------|--------------------------------|--------------------|--------------|------------------------|-------------------------------------------|--------------------|----------------|
|                                      |              | Corporate (excluding commercial real estate) | Retail (excluding commercial real estate) | of which Residential mortgages | of which Revolving | of which SME |                        |                                           |                    | of which other |
| United States                        | 26,211       | 67,883                                       | 155,643                                   | 68,651                         | 72,562             | 0            | 14,453                 | 11,499                                    | 7,816              | 316,770        |
| Japan                                | 8,994        | 2,366                                        | 211                                       | 0                              | 0                  | 0            | 211                    | 986                                       | 0                  | 21,870         |
| Other non EEA non Emerging countries | 0            | 0                                            | 0                                         | 0                              | 0                  | 0            | 0                      | 0                                         | 0                  | 0              |
| Asia                                 | 59,584       | 226,680                                      | 117,140                                   | 70,353                         | 19,522             | 572          | 26,693                 | 51,112                                    | 1,814              | 516,375        |
| Middle and South America             | 6,963        | 31,686                                       | 19,996                                    | 0                              | 0                  | 0            | 19,996                 | 3,138                                     | 1,465              | 83,412         |
| Eastern Europe non EEA               | 12,694       | 5,966                                        | 21,437                                    | 0                              | 0                  | 0            | 21,437                 | 327                                       | 167                | 44,768         |
| Others                               | 87,237       | 54,606                                       | 37,088                                    | 25,023                         | 3,297              | 933          | 7,836                  | 14,045                                    | 2,091              | 291,088        |
| Total                                | 283,397      | 577,381                                      | 549,884                                   | 283,066                        | 138,001            | 12,248       | 116,592                | 114,537                                   | 21,295             | 1,930,980      |

Notes and definitions

- (1) EAD - Exposure at Default or exposure value in the meaning of the CRD.
- (2) The EAD reported here are based on the methodologies and portfolio breakdowns used in the 2011 EU-wide stress test, and hence may differ from the EAD reported by banks in their Pillar 3 disclosures, which can vary based on national regulation. For example, this would affect breakdown of EAD for real estate exposures and SME exposures.
- (3)

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Breakdown by country and macro area (e.g. Asia) when EAD  $\geq 5\%$ . In any case coverage 100% of total EAD should be ensured (if exact mapping of some exposures to geographies is not possible, they should be allocated to the group "others").

- (4) The allocation of countries and exposures to macro areas and emerging/non-emerging is according to the IMF WEO country groupings. See: <http://www.imf.org/external/pubs/ft/weo/2010/01/weodata/groups.htm>
- (5) Residential real estate property which is or will be occupied or let by the owner, or the beneficial owner in the case of personal investment companies, and commercial real estate property, that is, offices and other commercial premises, which are recognised as eligible collateral in the meaning of the CRD, with the following criteria, which need to be met:
- (a) the value of the property does not materially depend upon the credit quality of the obligor. This requirement does not preclude situations where purely macro economic factors affect both the value of the property and the performance of the borrower; and
- (b) the risk of the borrower does not materially depend upon the performance of the underlying property or project, but rather on the underlying capacity of the borrower to repay the debt from other sources. As such, repayment of the facility does not materially depend on any cash flow generated by the underlying property serving as collateral."

(6) N/A.

(7) N/A.

Results of the 2011 EBA EU-wide stress test: Exposures to sovereigns (central and local governments), as of 31 December 2010, mln USD(1,2)

Name of the bank: HSBC Holdings plc

All in million USD, or %

| Residual Country/Region Maturity | GROSS DIRECT LONG EXPOSURES (accounting value gross of specific provisions) of which: loans and advances | NET DIRECT POSITIONS (gross exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) of which: AFS banking book of which: FVO (designated at fair value through profit & loss) banking | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value) | INDIRECT SOVEREIGN EXPOSURES IN THE TRADING BOOK Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value) |
|----------------------------------|----------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------|
|                                  |                                                                                                          |                                                                                                                                                                                                                                                            |                                                                                                                                                     |                                                                                                                                                            |



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|     |          | book  |   |       |     |   |       |      |   |
|-----|----------|-------|---|-------|-----|---|-------|------|---|
| 3M  | Austria  | 245   | 0 | 245   | 0   | 0 | 245   | 0    | 0 |
| 1Y  |          | 191   | 0 | 191   | 0   | 0 | 191   | -46  | 0 |
| 2Y  |          | 37    | 0 | 0     | 0   | 0 | 0     | -120 | 0 |
| 3Y  |          | 0     | 0 | 0     | 0   | 0 | 0     | 10   | 0 |
| 5Y  |          | 45    | 0 | 0     | 0   | 0 | 0     | -2   | 0 |
| 10Y |          | 728   | 0 | 728   | 0   | 0 | 728   | 15   | 0 |
| 15Y |          | 231   | 0 | 0     | 0   | 0 | 0     | 58   | 0 |
|     |          | 1,478 | 0 | 1,164 | 0   | 0 | 1,164 | -85  | 0 |
| 3M  | Belgium  | 132   | 0 | 132   | 0   | 0 | 132   | 4    | 0 |
| 1Y  |          | 225   | 0 | 199   | 0   | 0 | 199   | 53   | 0 |
| 2Y  |          | 458   | 0 | 214   | 116 | 1 | 98    | 0    | 0 |
| 3Y  |          | 0     | 0 | 0     | 0   | 0 | 0     | 37   | 0 |
| 5Y  |          | 264   | 0 | 126   | 0   | 0 | 126   | 0    | 0 |
| 10Y |          | 829   | 0 | 681   | 0   | 0 | 681   | 0    | 0 |
| 15Y |          | 29    | 0 | 0     | 0   | 0 | 0     | 0    | 0 |
|     |          | 1,937 | 0 | 1,352 | 116 | 1 | 1,236 | 95   | 0 |
| 3M  | Bulgaria | 0     | 0 | 0     | 0   | 0 | 0     | 0    | 0 |
| 1Y  |          | 0     | 0 | 0     | 0   | 0 | 0     | 0    | 0 |
| 2Y  |          | 0     | 0 | 0     | 0   | 0 | 0     | 0    | 0 |
| 3Y  |          | 0     | 0 | 0     | 0   | 0 | 0     | 0    | 0 |
| 5Y  |          | 0     | 0 | 0     | 0   | 0 | 0     | 0    | 0 |
| 10Y |          | 0     | 0 | 0     | 0   | 0 | 0     | 0    | 0 |
| 15Y |          | 0     | 0 | 0     | 0   | 0 | 0     | 0    | 0 |
|     |          | 0     | 0 | 0     | 0   | 0 | 0     | 0    | 0 |

| Residual Country/Region<br>Maturity | GROSS<br>DIRECT LONG<br>EXPOSURES<br>(accounting<br>value gross of<br>specific<br>provisions)<br>of which:<br>loans and<br>advances | NET DIRECT POSITIONS<br>(gross exposures (long) net of cash<br>short position of sovereign debt to<br>other counterparties only where there<br>is maturity matching)<br>of which:<br>AFS<br>banking<br>book |   |   |   |   | of which:<br>FVO<br>(designated<br>at fair value<br>through<br>profit &<br>loss)<br>banking<br>book | of which:<br>Trading<br>book(3) | DIRECT<br>SOVEREIGN<br>EXPOSURES<br>IN<br>DERIVATIVES<br>Net position at<br>fair values<br>(Derivatives<br>with positive fair<br>value +<br>Derivatives with<br>negative fair<br>value) | INDIRECT<br>SOVEREIGN<br>EXPOSURES<br>IN THE<br>TRADING<br>BOOK<br>Net position at<br>fair values<br>(Derivatives<br>with positive<br>fair value +<br>Derivatives<br>with negative<br>fair value) |
|-------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---|---|---|---|-----------------------------------------------------------------------------------------------------|---------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|                                     |                                                                                                                                     |                                                                                                                                                                                                             |   |   |   |   |                                                                                                     |                                 |                                                                                                                                                                                         |                                                                                                                                                                                                   |
| 3M                                  | Cyprus                                                                                                                              | 0                                                                                                                                                                                                           | 0 | 0 | 0 | 0 | 0                                                                                                   | 0                               | 0                                                                                                                                                                                       | 0                                                                                                                                                                                                 |
| 1Y                                  |                                                                                                                                     | 0                                                                                                                                                                                                           | 0 | 0 | 0 | 0 | 0                                                                                                   | 0                               | 0                                                                                                                                                                                       | 0                                                                                                                                                                                                 |
| 2Y                                  |                                                                                                                                     | 0                                                                                                                                                                                                           | 0 | 0 | 0 | 0 | 0                                                                                                   | 0                               | 0                                                                                                                                                                                       | 0                                                                                                                                                                                                 |
| 3Y                                  |                                                                                                                                     | 0                                                                                                                                                                                                           | 0 | 0 | 0 | 0 | 0                                                                                                   | 0                               | 0                                                                                                                                                                                       | 0                                                                                                                                                                                                 |

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|     |                |       |   |       |       |   |    |    |   |
|-----|----------------|-------|---|-------|-------|---|----|----|---|
| 5Y  |                | 0     | 0 | 0     | 0     | 0 | 0  | 0  | 0 |
| 10Y |                | 0     | 0 | 0     | 0     | 0 | 0  | 0  | 0 |
| 15Y |                | 0     | 0 | 0     | 0     | 0 | 0  | 0  | 0 |
|     |                | 0     | 0 | 0     | 0     | 0 | 0  | 0  | 0 |
| 3M  | Czech Republic | 686   | 0 | 686   | 30    | 0 | 0  | 0  | 0 |
| 1Y  |                | 246   | 0 | 246   | 246   | 0 | 0  | 0  | 0 |
| 2Y  |                | 0     | 0 | 0     | 0     | 0 | 0  | 0  | 0 |
| 3Y  |                | 18    | 0 | 18    | 1     | 0 | 17 | 17 | 0 |
| 5Y  |                | 33    | 0 | 33    | 20    | 0 | 12 | 0  | 0 |
| 10Y |                | 0     | 0 | 0     | 0     | 0 | 0  | 0  | 0 |
| 15Y |                | 3     | 0 | 3     | 0     | 0 | 3  | 0  | 0 |
|     |                | 987   | 0 | 987   | 298   | 0 | 33 | 17 | 0 |
| 3M  | Denmark        | 6     | 0 | 6     | 0     | 0 | 6  | 5  | 0 |
| 1Y  |                | 1,502 | 0 | 1,502 | 1,488 | 0 | 14 | 0  | 0 |
| 2Y  |                | 5     | 0 | 0     | 0     | 0 | 0  | 0  | 0 |
| 3Y  |                | 3     | 0 | 3     | 0     | 0 | 3  | 0  | 0 |
| 5Y  |                | 7     | 0 | 3     | 0     | 0 | 3  | 0  | 0 |
| 10Y |                | 1     | 0 | 1     | 0     | 0 | 1  | 0  | 0 |
| 15Y |                | 4     | 0 | 4     | 0     | 0 | 4  | 0  | 0 |
|     |                | 1,527 | 0 | 1,519 | 1,488 | 0 | 31 | 5  | 0 |

| Residual Country/Region<br>Maturity | GROSS DIRECT<br>LONG<br>EXPOSURES<br>(accounting value<br>gross of specific<br>provisions)<br>of which:<br>loans and<br>advances | NET DIRECT POSITIONS<br>(gross exposures (long) net of cash<br>short position of sovereign debt to<br>other counterparties only where there<br>is maturity matching) |                                                                                                        |                                    |   | DIRECT<br>SOVEREIGN<br>EXPOSURES<br>IN<br>DERIVATIVES<br>Net position at<br>fair values<br>(Derivatives<br>with positive fair<br>value +<br>Derivatives with<br>negative fair<br>value) | INDIRECT<br>SOVEREIGN<br>EXPOSURES<br>IN THE<br>TRADING<br>BOOK<br>Net position at<br>fair values<br>(Derivatives<br>with positive<br>fair value +<br>Derivatives<br>with negative<br>fair value) |   |   |
|-------------------------------------|----------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------|------------------------------------|---|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---|---|
|                                     |                                                                                                                                  | of<br>which:<br>AFS<br>banking<br>book                                                                                                                               | of<br>which:<br>FVO<br>(designated<br>at fair value<br>through<br>profit &<br>loss)<br>banking<br>book | of<br>which:<br>Trading<br>book(3) |   |                                                                                                                                                                                         |                                                                                                                                                                                                   |   |   |
| 3M                                  | Estonia                                                                                                                          | 0                                                                                                                                                                    | 0                                                                                                      | 0                                  | 0 | 0                                                                                                                                                                                       | 0                                                                                                                                                                                                 | 0 |   |
| 1Y                                  |                                                                                                                                  | 0                                                                                                                                                                    | 0                                                                                                      | 0                                  | 0 | 0                                                                                                                                                                                       | 0                                                                                                                                                                                                 | 0 |   |
| 2Y                                  |                                                                                                                                  | 0                                                                                                                                                                    | 0                                                                                                      | 0                                  | 0 | 0                                                                                                                                                                                       | 0                                                                                                                                                                                                 | 0 |   |
| 3Y                                  |                                                                                                                                  | 0                                                                                                                                                                    | 0                                                                                                      | 0                                  | 0 | 0                                                                                                                                                                                       | 0                                                                                                                                                                                                 | 0 |   |
| 5Y                                  |                                                                                                                                  | 0                                                                                                                                                                    | 0                                                                                                      | 0                                  | 0 | 0                                                                                                                                                                                       | 0                                                                                                                                                                                                 | 0 |   |
| 10Y                                 |                                                                                                                                  | 0                                                                                                                                                                    | 0                                                                                                      | 0                                  | 0 | 0                                                                                                                                                                                       | 0                                                                                                                                                                                                 | 0 |   |
| 15Y                                 |                                                                                                                                  | 0                                                                                                                                                                    | 0                                                                                                      | 0                                  | 0 | 0                                                                                                                                                                                       | 0                                                                                                                                                                                                 | 0 |   |
|                                     |                                                                                                                                  | 0                                                                                                                                                                    | 0                                                                                                      | 0                                  | 0 | 0                                                                                                                                                                                       | 0                                                                                                                                                                                                 | 0 |   |
| 3M                                  | Finland                                                                                                                          | 264                                                                                                                                                                  | 0                                                                                                      | 259                                | 0 | 0                                                                                                                                                                                       | 259                                                                                                                                                                                               | 0 | 0 |
| 1Y                                  |                                                                                                                                  | 0                                                                                                                                                                    | 0                                                                                                      | 0                                  | 0 | 0                                                                                                                                                                                       | 0                                                                                                                                                                                                 | 0 | 0 |

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|     |        |        |     |        |       |   |       |    |    |
|-----|--------|--------|-----|--------|-------|---|-------|----|----|
| 2Y  |        | 39     | 0   | 39     | 0     | 0 | 39    | 0  | 0  |
| 3Y  |        | 35     | 0   | 35     | 0     | 0 | 35    | 0  | 0  |
| 5Y  |        | 103    | 0   | 5      | 0     | 0 | 5     | 0  | 0  |
| 10Y |        | 86     | 0   | 0      | 0     | 0 | 0     | 0  | 0  |
| 15Y |        | 162    | 0   | 162    | 0     | 0 | 162   | 0  | 0  |
|     |        | 688    | 0   | 499    | 0     | 0 | 499   | 0  | 0  |
| 3M  | France | 3,594  | 0   | 3,345  | 1,683 | 0 | 1,529 | 0  | 0  |
| 1Y  |        | 4,674  | 260 | 3,237  | 880   | 0 | 2,140 | 0  | 0  |
| 2Y  |        | 3,521  | 0   | 2,165  | 2,618 | 0 | 0     | 6  | 0  |
| 3Y  |        | 1,780  | 0   | 1,283  | 162   | 3 | 1,121 | 0  | 0  |
| 5Y  |        | 5,688  | 175 | 4,987  | 3,167 | 0 | 1,820 | 5  | 0  |
| 10Y |        | 3,014  | 9   | 0      | 0     | 0 | 0     | 0  | -1 |
| 15Y |        | 3,086  | 0   | 0      | 0     | 0 | 0     | 0  | 0  |
|     |        | 25,357 | 444 | 15,017 | 8,510 | 3 | 6,611 | 11 | -1 |

| Residual Country/Region<br>Maturity | GROSS DIRECT<br>LONG<br>EXPOSURES<br>(accounting value of gross of specific provisions) | NET DIRECT POSITIONS<br>(gross exposures net of cash short position of sovereign debt to other counterparties only where there is maturity matching) |                                        |                                                                                                     |                                    | DIRECT<br>SOVEREIGN<br>EXPOSURES<br>IN<br>DERIVATIVES<br>Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value) | INDIRECT<br>SOVEREIGN<br>EXPOSURES<br>IN THE<br>TRADING<br>BOOK<br>Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value) |     |     |
|-------------------------------------|-----------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|-----------------------------------------------------------------------------------------------------|------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|-----|
|                                     |                                                                                         | of which:<br>loans and<br>advances                                                                                                                   | of<br>which:<br>AFS<br>banking<br>book | of which:<br>FVO<br>(designated<br>at fair value<br>through<br>profit &<br>loss)<br>banking<br>book | of<br>which:<br>Trading<br>book(3) |                                                                                                                                                                    |                                                                                                                                                                              |     |     |
| 3M                                  | Germany                                                                                 | 292                                                                                                                                                  | 0                                      | 0                                                                                                   | 202                                | 0                                                                                                                                                                  | 0                                                                                                                                                                            | 0   | 0   |
| 1Y                                  |                                                                                         | 1,518                                                                                                                                                | 162                                    | 458                                                                                                 | 179                                | 0                                                                                                                                                                  | 279                                                                                                                                                                          | 0   | 0   |
| 2Y                                  |                                                                                         | 4,452                                                                                                                                                | 0                                      | 2,073                                                                                               | 3,528                              | 0                                                                                                                                                                  | 0                                                                                                                                                                            | 0   | 0   |
| 3Y                                  |                                                                                         | 2,132                                                                                                                                                | 0                                      | 0                                                                                                   | 998                                | 0                                                                                                                                                                  | 0                                                                                                                                                                            | 0   | 0   |
| 5Y                                  |                                                                                         | 4,690                                                                                                                                                | 0                                      | 3,162                                                                                               | 3,204                              | 0                                                                                                                                                                  | 0                                                                                                                                                                            | 0   | 0   |
| 10Y                                 |                                                                                         | 3,824                                                                                                                                                | 117                                    | 1,184                                                                                               | 818                                | 0                                                                                                                                                                  | 366                                                                                                                                                                          | 36  | 0   |
| 15Y                                 |                                                                                         | 3,580                                                                                                                                                | 0                                      | 2,134                                                                                               | 818                                | 0                                                                                                                                                                  | 1,315                                                                                                                                                                        | -16 | 0   |
|                                     |                                                                                         | 20,488                                                                                                                                               | 279                                    | 9,011                                                                                               | 9,747                              | 0                                                                                                                                                                  | 1,960                                                                                                                                                                        | 20  | 0   |
| 3M                                  | Greece                                                                                  | 140                                                                                                                                                  | 0                                      | 140                                                                                                 | 26                                 | 0                                                                                                                                                                  | 114                                                                                                                                                                          | 0   | 0   |
| 1Y                                  |                                                                                         | 139                                                                                                                                                  | 0                                      | 127                                                                                                 | 0                                  | 0                                                                                                                                                                  | 127                                                                                                                                                                          | 0   | -1  |
| 2Y                                  |                                                                                         | 341                                                                                                                                                  | 0                                      | 341                                                                                                 | 47                                 | 0                                                                                                                                                                  | 294                                                                                                                                                                          | 0   | -2  |
| 3Y                                  |                                                                                         | 123                                                                                                                                                  | 0                                      | 79                                                                                                  | 90                                 | 0                                                                                                                                                                  | 0                                                                                                                                                                            | 0   | 0   |
| 5Y                                  |                                                                                         | 572                                                                                                                                                  | 0                                      | 498                                                                                                 | 90                                 | 0                                                                                                                                                                  | 408                                                                                                                                                                          | 0   | 0   |
| 10Y                                 |                                                                                         | 314                                                                                                                                                  | 0                                      | 43                                                                                                  | 0                                  | 0                                                                                                                                                                  | 43                                                                                                                                                                           | 76  | -9  |
| 15Y                                 |                                                                                         | 134                                                                                                                                                  | 0                                      | 0                                                                                                   | 0                                  | 0                                                                                                                                                                  | 0                                                                                                                                                                            | 34  | 0   |
|                                     |                                                                                         | 1,762                                                                                                                                                | 0                                      | 1,228                                                                                               | 252                                | 0                                                                                                                                                                  | 985                                                                                                                                                                          | 110 | -12 |

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|     |         |     |   |     |   |   |     |   |     |
|-----|---------|-----|---|-----|---|---|-----|---|-----|
| 3M  | Hungary | 248 | 0 | 248 | 0 | 0 | 248 | 1 | 0   |
| 1Y  |         | 2   | 0 | 2   | 0 | 0 | 2   | 0 | 0   |
| 2Y  |         | 2   | 0 | 2   | 0 | 0 | 2   | 0 | 0   |
| 3Y  |         | 2   | 0 | 0   | 0 | 0 | 0   | 1 | -1  |
| 5Y  |         | 23  | 0 | 20  | 0 | 0 | 20  | 0 | -18 |
| 10Y |         | 4   | 0 | 0   | 0 | 0 | 0   | 0 | 0   |
| 15Y |         | 0   | 0 | 0   | 0 | 0 | 0   | 0 | 0   |
|     |         | 280 | 0 | 272 | 0 | 0 | 272 | 2 | -19 |

| Residual Country/Region<br>Maturity | GROSS DIRECT<br>LONG<br>EXPOSURES<br>(accounting value of gross of specific provisions) | NET DIRECT POSITIONS<br>(gross exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) |                            |                                                                             |                           | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES | INDIRECT SOVEREIGN EXPOSURES IN THE TRADING BOOK |      |    |
|-------------------------------------|-----------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------|-----------------------------------------------------------------------------|---------------------------|-------------------------------------------|--------------------------------------------------|------|----|
|                                     |                                                                                         | of which: loans and advances                                                                                                                                | of which: AFS banking book | of which: FVO (designated at fair value through profit & loss) banking book | of which: Trading book(3) |                                           |                                                  |      |    |
| 3M                                  | Iceland                                                                                 | 0                                                                                                                                                           | 0                          | 0                                                                           | 0                         | 0                                         | 0                                                |      |    |
| 1Y                                  |                                                                                         | 0                                                                                                                                                           | 0                          | 0                                                                           | 0                         | 0                                         | 0                                                |      |    |
| 2Y                                  |                                                                                         | 0                                                                                                                                                           | 0                          | 0                                                                           | 0                         | 0                                         | 0                                                |      |    |
| 3Y                                  |                                                                                         | 0                                                                                                                                                           | 0                          | 0                                                                           | 0                         | 0                                         | 0                                                |      |    |
| 5Y                                  |                                                                                         | 0                                                                                                                                                           | 0                          | 0                                                                           | 0                         | 0                                         | -1                                               |      |    |
| 10Y                                 |                                                                                         | 0                                                                                                                                                           | 0                          | 0                                                                           | 0                         | 0                                         | 0                                                |      |    |
| 15Y                                 |                                                                                         | 0                                                                                                                                                           | 0                          | 0                                                                           | 0                         | 0                                         | 0                                                |      |    |
|                                     |                                                                                         | 0                                                                                                                                                           | 0                          | 0                                                                           | 0                         | 0                                         | -1                                               |      |    |
| 3M                                  | Ireland                                                                                 | 3                                                                                                                                                           | 0                          | 3                                                                           | 0                         | 0                                         | 3                                                | 2    | 0  |
| 1Y                                  |                                                                                         | 32                                                                                                                                                          | 0                          | 6                                                                           | 0                         | 0                                         | 0                                                | 0    | 0  |
| 2Y                                  |                                                                                         | 12                                                                                                                                                          | 0                          | 12                                                                          | 0                         | 0                                         | 12                                               | 0    | 0  |
| 3Y                                  |                                                                                         | 0                                                                                                                                                           | 0                          | 0                                                                           | 0                         | 0                                         | 0                                                | 0    | -1 |
| 5Y                                  |                                                                                         | 39                                                                                                                                                          | 0                          | 39                                                                          | 0                         | 0                                         | 23                                               | 0    | -1 |
| 10Y                                 |                                                                                         | 200                                                                                                                                                         | 0                          | 23                                                                          | 0                         | 0                                         | 23                                               | 0    | -6 |
| 15Y                                 |                                                                                         | 96                                                                                                                                                          | 0                          | 96                                                                          | 0                         | 0                                         | 96                                               | 0    | 0  |
|                                     |                                                                                         | 383                                                                                                                                                         | 0                          | 180                                                                         | 0                         | 0                                         | 157                                              | 2    | -8 |
| 3M                                  | Italy                                                                                   | 315                                                                                                                                                         | 0                          | 0                                                                           | 0                         | 0                                         | 0                                                | 0    | 0  |
| 1Y                                  |                                                                                         | 2,827                                                                                                                                                       | 0                          | 2,171                                                                       | 566                       | 0                                         | 1,240                                            | 0    | 0  |
| 2Y                                  |                                                                                         | 1,466                                                                                                                                                       | 0                          | 617                                                                         | 111                       | 0                                         | 506                                              | 0    | 0  |
| 3Y                                  |                                                                                         | 905                                                                                                                                                         | 0                          | 0                                                                           | 0                         | 0                                         | 0                                                | 0    | 0  |
| 5Y                                  |                                                                                         | 2,023                                                                                                                                                       | 0                          | 1,178                                                                       | 0                         | 0                                         | 1,178                                            | 0    | 0  |
| 10Y                                 |                                                                                         | 3,337                                                                                                                                                       | 0                          | 794                                                                         | 0                         | 0                                         | 794                                              | -825 | -3 |

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|     |        |   |       |     |   |       |      |    |
|-----|--------|---|-------|-----|---|-------|------|----|
| 15Y | 2,393  | 0 | 393   | 0   | 0 | 393   | 0    | 0  |
|     | 13,265 | 0 | 5,153 | 676 | 0 | 4,112 | -825 | -3 |

| Residual Country/Region<br>Maturity | GROSS<br>DIRECT<br>LONG<br>EXPOSURES<br>(accounting<br>value gross of<br>specific<br>provisions)<br>of which:<br>loans and<br>advances | NET DIRECT POSITIONS<br>(gross exposures (long) net of cash<br>short position of sovereign debt to<br>other counterparties only where<br>there is maturity matching)<br><br>of which: of which: of which:<br>AFS FVO Trading<br>banking (designated book(3)<br>book at fair value<br>through<br>profit &<br>loss)<br>banking<br>book |   |    |   | DIRECT<br>SOVEREIGN<br>EXPOSURES<br>IN<br>DERIVATIVES<br><br>Net position at<br>fair values<br>(Derivatives with<br>positive fair<br>value +<br>Derivatives with<br>negative fair<br>value) | INDIRECT<br>SOVEREIGN<br>EXPOSURES<br>IN THE<br>TRADING<br>BOOK<br><br>Net position at<br>fair values<br>(Derivatives<br>with positive<br>fair value +<br>Derivatives<br>with negative<br>fair value) |    |
|-------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---|----|---|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|
| 3M                                  | Latvia                                                                                                                                 | 0                                                                                                                                                                                                                                                                                                                                    | 0 | 0  | 0 | 0                                                                                                                                                                                           | 0                                                                                                                                                                                                     | 0  |
| 1Y                                  |                                                                                                                                        | 0                                                                                                                                                                                                                                                                                                                                    | 0 | 0  | 0 | 0                                                                                                                                                                                           | 0                                                                                                                                                                                                     | 0  |
| 2Y                                  |                                                                                                                                        | 0                                                                                                                                                                                                                                                                                                                                    | 0 | 0  | 0 | 0                                                                                                                                                                                           | 0                                                                                                                                                                                                     | 0  |
| 3Y                                  |                                                                                                                                        | 0                                                                                                                                                                                                                                                                                                                                    | 0 | 0  | 0 | 0                                                                                                                                                                                           | 0                                                                                                                                                                                                     | 0  |
| 5Y                                  |                                                                                                                                        | 0                                                                                                                                                                                                                                                                                                                                    | 0 | 0  | 0 | 0                                                                                                                                                                                           | 0                                                                                                                                                                                                     | 0  |
| 10Y                                 |                                                                                                                                        | 2                                                                                                                                                                                                                                                                                                                                    | 0 | 2  | 0 | 0                                                                                                                                                                                           | 2                                                                                                                                                                                                     | -2 |
| 15Y                                 |                                                                                                                                        | 0                                                                                                                                                                                                                                                                                                                                    | 0 | 0  | 0 | 0                                                                                                                                                                                           | 0                                                                                                                                                                                                     | 0  |
|                                     |                                                                                                                                        | 2                                                                                                                                                                                                                                                                                                                                    | 0 | 2  | 0 | 0                                                                                                                                                                                           | 2                                                                                                                                                                                                     | -2 |
| 3M                                  | Liechtenstein                                                                                                                          | 0                                                                                                                                                                                                                                                                                                                                    | 0 | 0  | 0 | 0                                                                                                                                                                                           | 0                                                                                                                                                                                                     | 0  |
| 1Y                                  |                                                                                                                                        | 0                                                                                                                                                                                                                                                                                                                                    | 0 | 0  | 0 | 0                                                                                                                                                                                           | 0                                                                                                                                                                                                     | 0  |
| 2Y                                  |                                                                                                                                        | 0                                                                                                                                                                                                                                                                                                                                    | 0 | 0  | 0 | 0                                                                                                                                                                                           | 0                                                                                                                                                                                                     | 0  |
| 3Y                                  |                                                                                                                                        | 0                                                                                                                                                                                                                                                                                                                                    | 0 | 0  | 0 | 0                                                                                                                                                                                           | 0                                                                                                                                                                                                     | 0  |
| 5Y                                  |                                                                                                                                        | 0                                                                                                                                                                                                                                                                                                                                    | 0 | 0  | 0 | 0                                                                                                                                                                                           | 0                                                                                                                                                                                                     | 0  |
| 10Y                                 |                                                                                                                                        | 0                                                                                                                                                                                                                                                                                                                                    | 0 | 0  | 0 | 0                                                                                                                                                                                           | 0                                                                                                                                                                                                     | 0  |
| 15Y                                 |                                                                                                                                        | 0                                                                                                                                                                                                                                                                                                                                    | 0 | 0  | 0 | 0                                                                                                                                                                                           | 0                                                                                                                                                                                                     | 0  |
|                                     |                                                                                                                                        | 0                                                                                                                                                                                                                                                                                                                                    | 0 | 0  | 0 | 0                                                                                                                                                                                           | 0                                                                                                                                                                                                     | 0  |
| 3M                                  | Lithuania                                                                                                                              | 0                                                                                                                                                                                                                                                                                                                                    | 0 | 0  | 0 | 0                                                                                                                                                                                           | 0                                                                                                                                                                                                     | 0  |
| 1Y                                  |                                                                                                                                        | 0                                                                                                                                                                                                                                                                                                                                    | 0 | 0  | 0 | 0                                                                                                                                                                                           | 0                                                                                                                                                                                                     | 0  |
| 2Y                                  |                                                                                                                                        | 0                                                                                                                                                                                                                                                                                                                                    | 0 | 0  | 0 | 0                                                                                                                                                                                           | 0                                                                                                                                                                                                     | 0  |
| 3Y                                  |                                                                                                                                        | 0                                                                                                                                                                                                                                                                                                                                    | 0 | 0  | 0 | 0                                                                                                                                                                                           | 0                                                                                                                                                                                                     | 0  |
| 5Y                                  |                                                                                                                                        | 14                                                                                                                                                                                                                                                                                                                                   | 0 | 14 | 0 | 0                                                                                                                                                                                           | 14                                                                                                                                                                                                    | 0  |
| 10Y                                 |                                                                                                                                        | 7                                                                                                                                                                                                                                                                                                                                    | 0 | 0  | 0 | 0                                                                                                                                                                                           | 0                                                                                                                                                                                                     | 0  |
| 15Y                                 |                                                                                                                                        | 0                                                                                                                                                                                                                                                                                                                                    | 0 | 0  | 0 | 0                                                                                                                                                                                           | 0                                                                                                                                                                                                     | 0  |
|                                     |                                                                                                                                        | 21                                                                                                                                                                                                                                                                                                                                   | 0 | 14 | 0 | 0                                                                                                                                                                                           | 14                                                                                                                                                                                                    | 0  |

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| Residual Country/Region<br>Maturity | GROSS                                           |                              | NET DIRECT POSITIONS                                                                                                                |                            |                                                                             |                           | DIRECT                                                                                                    | INDIRECT                                                                                                  |
|-------------------------------------|-------------------------------------------------|------------------------------|-------------------------------------------------------------------------------------------------------------------------------------|----------------------------|-----------------------------------------------------------------------------|---------------------------|-----------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------|
|                                     | DIRECT LONG                                     | EXPOSURES                    | (gross exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) | of which: AFS banking book | of which: FVO (designated at fair value through profit & loss) banking book | of which: Trading book(3) | SOVEREIGN EXPOSURES IN DERIVATIVES                                                                        | SOVEREIGN EXPOSURES IN THE TRADING BOOK                                                                   |
|                                     | (accounting value gross of specific provisions) | of which: loans and advances |                                                                                                                                     |                            |                                                                             |                           | Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value) | Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value) |
| 3M                                  | Luxembourg                                      | 100                          | 0                                                                                                                                   | 100                        | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         |
| 1Y                                  |                                                 | 273                          | 0                                                                                                                                   | 273                        | 273                                                                         | 0                         | 0                                                                                                         | 0                                                                                                         |
| 2Y                                  |                                                 | 122                          | 0                                                                                                                                   | 122                        | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         |
| 3Y                                  |                                                 | 0                            | 0                                                                                                                                   | 0                          | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         |
| 5Y                                  |                                                 | 91                           | 0                                                                                                                                   | 4                          | 0                                                                           | 1                         | 0                                                                                                         | 0                                                                                                         |
| 10Y                                 |                                                 | 35                           | 0                                                                                                                                   | 0                          | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         |
| 15Y                                 |                                                 | 39                           | 0                                                                                                                                   | 0                          | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         |
|                                     |                                                 | 660                          | 0                                                                                                                                   | 499                        | 273                                                                         | 1                         | 0                                                                                                         | 0                                                                                                         |
| 3M                                  | Malta                                           | 0                            | 0                                                                                                                                   | 0                          | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         |
| 1Y                                  |                                                 | 326                          | 96                                                                                                                                  | 326                        | 326                                                                         | 0                         | 0                                                                                                         | 0                                                                                                         |
| 2Y                                  |                                                 | 0                            | 0                                                                                                                                   | 0                          | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         |
| 3Y                                  |                                                 | 0                            | 0                                                                                                                                   | 0                          | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         |
| 5Y                                  |                                                 | 0                            | 74                                                                                                                                  | 0                          | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         |
| 10Y                                 |                                                 | 0                            | 7                                                                                                                                   | 0                          | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         |
| 15Y                                 |                                                 | 0                            | 0                                                                                                                                   | 0                          | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         |
|                                     |                                                 | 326                          | 177                                                                                                                                 | 326                        | 326                                                                         | 0                         | 0                                                                                                         | 0                                                                                                         |
| 3M                                  | Netherlands                                     | 2,804                        | 0                                                                                                                                   | 2,508                      | 0                                                                           | 0                         | 3                                                                                                         | 0                                                                                                         |
| 1Y                                  |                                                 | 487                          | 0                                                                                                                                   | 487                        | 400                                                                         | 0                         | 87                                                                                                        | 0                                                                                                         |
| 2Y                                  |                                                 | 304                          | 0                                                                                                                                   | 304                        | 0                                                                           | 0                         | 304                                                                                                       | 0                                                                                                         |
| 3Y                                  |                                                 | 144                          | 0                                                                                                                                   | 0                          | 144                                                                         | 0                         | 0                                                                                                         | 0                                                                                                         |
| 5Y                                  |                                                 | 612                          | 0                                                                                                                                   | 222                        | 178                                                                         | 0                         | 46                                                                                                        | 0                                                                                                         |
| 10Y                                 |                                                 | 812                          | 0                                                                                                                                   | 811                        | 0                                                                           | 0                         | 811                                                                                                       | 0                                                                                                         |
| 15Y                                 |                                                 | 200                          | 0                                                                                                                                   | 0                          | 0                                                                           | 0                         | 12                                                                                                        | 0                                                                                                         |
|                                     |                                                 | 5,362                        | 0                                                                                                                                   | 4,331                      | 722                                                                         | 0                         | 1,247                                                                                                     | 0                                                                                                         |

Country/Region

NET DIRECT POSITIONS

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| Residual Maturity | Country/Region | GROSS DIRECT LONG EXPOSURES (accounting value gross of specific provisions) |   | (gross exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) |                                                                             |                           | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES                                                                 | INDIRECT SOVEREIGN EXPOSURES IN THE TRADING BOOK                                                          |    |
|-------------------|----------------|-----------------------------------------------------------------------------|---|-------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------|---------------------------|-----------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------|----|
|                   |                | of which: loans and advances                                                |   | of which: AFS banking book                                                                                                          | of which: FVO (designated at fair value through profit & loss) banking book | of which: Trading book(3) | Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value) | Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value) |    |
| 3M                | Norway         | 31                                                                          | 0 | 31                                                                                                                                  | 0                                                                           | 0                         | 31                                                                                                        | 0                                                                                                         | 0  |
| 1Y                |                | 28                                                                          | 0 | 28                                                                                                                                  | 26                                                                          | 0                         | 2                                                                                                         | 0                                                                                                         | 0  |
| 2Y                |                | 16                                                                          | 0 | 16                                                                                                                                  | 0                                                                           | 0                         | 16                                                                                                        | 0                                                                                                         | 0  |
| 3Y                |                | 53                                                                          | 0 | 26                                                                                                                                  | 0                                                                           | 0                         | 26                                                                                                        | 0                                                                                                         | 0  |
| 5Y                |                | 4                                                                           | 0 | 4                                                                                                                                   | 0                                                                           | 0                         | 4                                                                                                         | 0                                                                                                         | 0  |
| 10Y               |                | 0                                                                           | 0 | 0                                                                                                                                   | 0                                                                           | 0                         | 0                                                                                                         | -1                                                                                                        | 0  |
| 15Y               |                | 0                                                                           | 0 | 0                                                                                                                                   | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         | 0  |
|                   |                | 131                                                                         | 0 | 104                                                                                                                                 | 26                                                                          | 0                         | 78                                                                                                        | -1                                                                                                        | 0  |
| 3M                | Poland         | 1,450                                                                       | 0 | 1,450                                                                                                                               | 1,301                                                                       | 0                         | 149                                                                                                       | 0                                                                                                         | 0  |
| 1Y                |                | 439                                                                         | 0 | 439                                                                                                                                 | 309                                                                         | 0                         | 130                                                                                                       | 0                                                                                                         | 0  |
| 2Y                |                | 47                                                                          | 0 | 40                                                                                                                                  | 5                                                                           | 0                         | 36                                                                                                        | 0                                                                                                         | 0  |
| 3Y                |                | 2                                                                           | 0 | 0                                                                                                                                   | 1                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         | 0  |
| 5Y                |                | 48                                                                          | 0 | 29                                                                                                                                  | 0                                                                           | 0                         | 29                                                                                                        | 0                                                                                                         | 0  |
| 10Y               |                | 92                                                                          | 0 | 68                                                                                                                                  | 0                                                                           | 0                         | 68                                                                                                        | 0                                                                                                         | 0  |
| 15Y               |                | 10                                                                          | 0 | 0                                                                                                                                   | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         | 0  |
|                   |                | 2,088                                                                       | 0 | 2,027                                                                                                                               | 1,616                                                                       | 0                         | 413                                                                                                       | 0                                                                                                         | 0  |
| 3M                | Portugal       | 252                                                                         | 0 | 252                                                                                                                                 | 0                                                                           | 0                         | 252                                                                                                       | 21                                                                                                        | 0  |
| 1Y                |                | 360                                                                         | 0 | 71                                                                                                                                  | 0                                                                           | 0                         | 71                                                                                                        | 0                                                                                                         | 0  |
| 2Y                |                | 0                                                                           | 0 | 0                                                                                                                                   | 0                                                                           | 0                         | 0                                                                                                         | 62                                                                                                        | 0  |
| 3Y                |                | 75                                                                          | 0 | 75                                                                                                                                  | 0                                                                           | 0                         | 75                                                                                                        | 0                                                                                                         | 0  |
| 5Y                |                | 231                                                                         | 0 | 16                                                                                                                                  | 0                                                                           | 0                         | 16                                                                                                        | 110                                                                                                       | -2 |
| 10Y               |                | 187                                                                         | 1 | 15                                                                                                                                  | 0                                                                           | 0                         | 15                                                                                                        | 132                                                                                                       | -5 |
| 15Y               |                | 239                                                                         | 0 | 0                                                                                                                                   | 0                                                                           | 0                         | 0                                                                                                         | 21                                                                                                        | 0  |
|                   |                | 1,344                                                                       | 1 | 428                                                                                                                                 | 0                                                                           | 0                         | 428                                                                                                       | 346                                                                                                       | -7 |

| Residual Maturity | Country/Region | GROSS DIRECT LONG EXPOSURES | NET DIRECT POSITIONS (gross exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES | INDIRECT SOVEREIGN EXPOSURES IN THE TRADING |
|-------------------|----------------|-----------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------|---------------------------------------------|
|-------------------|----------------|-----------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------|---------------------------------------------|

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|     |          | (accounting value gross of specific provisions) |   |                            |                                                                             |                           |                                                                                                           | BOOK                                                                                                      |   |
|-----|----------|-------------------------------------------------|---|----------------------------|-----------------------------------------------------------------------------|---------------------------|-----------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------|---|
|     |          | of which: loans and advances                    |   | of which: AFS banking book | of which: FVO (designated at fair value through profit & loss) banking book | of which: Trading book(3) | Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value) | Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value) |   |
| 3M  | Romania  | 0                                               | 0 | 0                          | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         | 0 |
| 1Y  |          | 0                                               | 0 | 0                          | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         | 0 |
| 2Y  |          | 0                                               | 0 | 0                          | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         | 0 |
| 3Y  |          | 0                                               | 0 | 0                          | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         | 0 |
| 5Y  |          | 0                                               | 0 | 0                          | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         | 0 |
| 10Y |          | 3                                               | 0 | 3                          | 0                                                                           | 0                         | 3                                                                                                         | 0                                                                                                         | 0 |
| 15Y |          | 0                                               | 0 | 0                          | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         | 0 |
|     |          | 3                                               | 0 | 3                          | 0                                                                           | 0                         | 3                                                                                                         | 0                                                                                                         | 0 |
| 3M  | Slovakia | 13                                              | 0 | 13                         | 0                                                                           | 0                         | 13                                                                                                        | 0                                                                                                         | 0 |
| 1Y  |          | 0                                               | 0 | 0                          | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         | 0 |
| 2Y  |          | 0                                               | 0 | 0                          | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         | 0 |
| 3Y  |          | 0                                               | 0 | 0                          | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         | 0 |
| 5Y  |          | 16                                              | 0 | 16                         | 0                                                                           | 0                         | 16                                                                                                        | 0                                                                                                         | 0 |
| 10Y |          | 0                                               | 0 | 0                          | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         | 0 |
| 15Y |          | 57                                              | 0 | 57                         | 0                                                                           | 0                         | 57                                                                                                        | 0                                                                                                         | 0 |
|     |          | 87                                              | 0 | 87                         | 0                                                                           | 0                         | 87                                                                                                        | 0                                                                                                         | 0 |
| 3M  | Slovenia | 0                                               | 0 | 0                          | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         | 0 |
| 1Y  |          | 0                                               | 0 | 0                          | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         | 0 |
| 2Y  |          | 0                                               | 0 | 0                          | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         | 0 |
| 3Y  |          | 0                                               | 0 | 0                          | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         | 0 |
| 5Y  |          | 163                                             | 0 | 151                        | 0                                                                           | 0                         | 151                                                                                                       | 0                                                                                                         | 0 |
| 10Y |          | 95                                              | 0 | 78                         | 0                                                                           | 0                         | 78                                                                                                        | 0                                                                                                         | 0 |
| 15Y |          | 0                                               | 0 | 0                          | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         | 0 |
|     |          | 258                                             | 0 | 228                        | 0                                                                           | 0                         | 228                                                                                                       | 0                                                                                                         | 0 |

| Residual Country/Region<br>Maturity | GROSS DIRECT LONG EXPOSURES (accounting value gross of specific provisions) | NET DIRECT POSITIONS (gross exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) |               |           | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES | INDIRECT SOVEREIGN EXPOSURES IN THE TRADING BOOK |
|-------------------------------------|-----------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|-----------|-------------------------------------------|--------------------------------------------------|
|                                     |                                                                             | of which: loans and                                                                                                                                      | of which: FVO | of which: |                                           |                                                  |



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|     |                | advances |       | AFS (designated<br>banking at fair value<br>book | (designated<br>at fair value<br>through<br>profit &<br>loss)<br>banking<br>book | Trading<br>book(3) | (Derivatives<br>with positive fair<br>value +<br>Derivatives with<br>negative fair<br>value) | (Derivatives<br>with positive<br>fair value +<br>Derivatives<br>with negative<br>fair value) |     |
|-----|----------------|----------|-------|--------------------------------------------------|---------------------------------------------------------------------------------|--------------------|----------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|-----|
| 3M  | Spain          | 2        | 0     | 2                                                | 0                                                                               | 0                  | 2                                                                                            | 0                                                                                            | 0   |
| 1Y  |                | 503      | 0     | 503                                              | 0                                                                               | 0                  | 503                                                                                          | 0                                                                                            | 0   |
| 2Y  |                | 454      | 0     | 242                                              | 0                                                                               | 0                  | 242                                                                                          | 12                                                                                           | 0   |
| 3Y  |                | 266      | 0     | 0                                                | 0                                                                               | 0                  | 0                                                                                            | 0                                                                                            | 0   |
| 5Y  |                | 409      | 0     | 103                                              | 0                                                                               | 0                  | 103                                                                                          | 6                                                                                            | -1  |
| 10Y |                | 484      | 13    | 0                                                | 0                                                                               | 0                  | 0                                                                                            | 43                                                                                           | -6  |
| 15Y |                | 597      | 0     | 0                                                | 0                                                                               | 0                  | 0                                                                                            | 29                                                                                           | 0   |
|     |                | 2,715    | 13    | 849                                              | 0                                                                               | 0                  | 849                                                                                          | 92                                                                                           | -7  |
| 3M  | Sweden         | 0        | 0     | 0                                                | 0                                                                               | 0                  | 0                                                                                            | 0                                                                                            | 0   |
| 1Y  |                | 26       | 0     | 26                                               | 21                                                                              | 0                  | 5                                                                                            | 0                                                                                            | 0   |
| 2Y  |                | 33       | 0     | 33                                               | 0                                                                               | 0                  | 33                                                                                           | 16                                                                                           | 0   |
| 3Y  |                | 2        | 0     | 2                                                | 0                                                                               | 0                  | 2                                                                                            | 1                                                                                            | 0   |
| 5Y  |                | 1        | 0     | 1                                                | 3                                                                               | 0                  | 0                                                                                            | 2                                                                                            | 0   |
| 10Y |                | 0        | 0     | 0                                                | 0                                                                               | 0                  | 0                                                                                            | 0                                                                                            | 0   |
| 15Y |                | 0        | 0     | 0                                                | 0                                                                               | 0                  | 0                                                                                            | 0                                                                                            | 0   |
|     |                | 63       | 0     | 63                                               | 24                                                                              | 0                  | 40                                                                                           | 18                                                                                           | 0   |
| 3M  | United Kingdom | 30,094   | 0     | 28,472                                           | 1,197                                                                           | 0                  | 0                                                                                            | 75                                                                                           | 0   |
| 1Y  |                | 3,770    | 913   | 3,026                                            | 0                                                                               | 0                  | 1,947                                                                                        | 12                                                                                           | 0   |
| 2Y  |                | 4,109    | 0     | 2,989                                            | 3,788                                                                           | 0                  | 0                                                                                            | 15                                                                                           | 0   |
| 3Y  |                | 4,057    | 0     | 2,828                                            | 3,016                                                                           | 216                | 0                                                                                            | 13                                                                                           | 0   |
| 5Y  |                | 5,954    | 59    | 5,207                                            | 4,594                                                                           | 0                  | 613                                                                                          | 9                                                                                            | 0   |
| 10Y |                | 18,414   | 401   | 12,726                                           | 13,987                                                                          | 0                  | 0                                                                                            | 3                                                                                            | 0   |
| 15Y |                | 8,987    | 0     | 3,316                                            | 1,255                                                                           | 357                | 1,705                                                                                        | 15                                                                                           | 0   |
|     |                | 75,384   | 1,373 | 58,565                                           | 27,837                                                                          | 573                | 4,265                                                                                        | 143                                                                                          | 0   |
|     | TOTAL EEA      | 156,595  | 2,287 | 103,906                                          | 51,910                                                                          | 579                | 24,712                                                                                       | -34                                                                                          | -60 |

30

| Residual Country/Region<br>Maturity | GROSS DIRECT<br>LONG<br>EXPOSURES<br>(accounting value<br>gross of specific<br>provisions)<br>of which:<br>loans and<br>advances | NET DIRECT POSITIONS<br>(gross exposures (long) net of cash<br>short position of sovereign debt to<br>other counterparties only where there<br>is maturity matching)<br>of which:<br>AFS<br>banking<br>book |                                                                        |                                 | of which:<br>FVO<br>(designated<br>at fair value<br>through<br>book(3) | of which:<br>Trading<br>book(3) | DIRECT<br>SOVEREIGN<br>EXPOSURES<br>IN<br>DERIVATIVES<br>Net position at<br>fair values<br>(Derivatives<br>with positive fair<br>value + | INDIRECT<br>SOVEREIGN<br>EXPOSURES<br>IN THE<br>TRADING<br>BOOK<br>Net position at<br>fair values<br>(Derivatives<br>with positive<br>fair value + |
|-------------------------------------|----------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|---------------------------------|------------------------------------------------------------------------|---------------------------------|------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------|
|                                     |                                                                                                                                  | of which:<br>AFS<br>banking<br>book                                                                                                                                                                         | of which:<br>FVO<br>(designated<br>at fair value<br>through<br>book(3) | of which:<br>Trading<br>book(3) |                                                                        |                                 |                                                                                                                                          |                                                                                                                                                    |

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|     |                                            |         |   |         |        | profit &<br>loss)<br>banking<br>book |        | Derivatives with<br>negative fair<br>value) | Derivatives<br>with negative<br>fair value) |
|-----|--------------------------------------------|---------|---|---------|--------|--------------------------------------|--------|---------------------------------------------|---------------------------------------------|
| 3M  | United States                              | 49,512  | 0 | 48,206  | 42,103 | 0                                    | 4,221  | 0                                           | 0                                           |
| 1Y  |                                            | 12,006  | 0 | 10,401  | 7,449  | 0                                    | 6,143  | 0                                           | 0                                           |
| 2Y  |                                            | 9,252   | 0 | 5,307   | 3,961  | 0                                    | 9,058  | 0                                           | 0                                           |
| 3Y  |                                            | 4,059   | 0 | 2,722   | 2,361  | 0                                    | 3,029  | 0                                           | 0                                           |
| 5Y  |                                            | 3,822   | 0 | 2,227   | 2,173  | 0                                    | 3,243  | 0                                           | 0                                           |
| 10Y |                                            | 3,102   | 0 | 1,355   | 17     | 0                                    | 4,831  | 0                                           | 0                                           |
| 15Y |                                            | 3,581   | 0 | 1,775   | 1,651  | 49                                   | 3,737  | 0                                           | 0                                           |
|     |                                            | 85,335  | 0 | 71,993  | 59,715 | 50                                   | 34,262 | 0                                           | 0                                           |
| 3M  | Japan                                      | 9,044   | 0 | 9,044   | 1,114  | 0                                    | 6,568  | 0                                           | 0                                           |
| 1Y  |                                            | 6,809   | 0 | 6,809   | 2,651  | 0                                    | 4,158  | 0                                           | 0                                           |
| 2Y  |                                            | 1,339   | 0 | 1,339   | 1,032  | 0                                    | 307    | 0                                           | 0                                           |
| 3Y  |                                            | 1       | 0 | 1       | 0      | 0                                    | 0      | 0                                           | 0                                           |
| 5Y  |                                            | 1,956   | 0 | 1,956   | 933    | 0                                    | 1,023  | 0                                           | 7                                           |
| 10Y |                                            | 1,202   | 0 | 1,202   | 1,124  | 0                                    | 78     | 0                                           | -4                                          |
| 15Y |                                            | 0       | 0 | 0       | 0      | 0                                    | 0      | 0                                           | 0                                           |
|     |                                            | 20,350  | 0 | 20,350  | 6,854  | 0                                    | 12,133 | 0                                           | 3                                           |
| 3M  | Other non EEA<br>non Emerging<br>countries | 71,251  | 0 | 68,526  | 29,622 | 0                                    | 5,955  | 478                                         | 0                                           |
| 1Y  |                                            | 19,887  | 0 | 18,272  | 16,045 | 0                                    | 832    | 291                                         | 2                                           |
| 2Y  |                                            | 9,693   | 0 | 9,338   | 6,179  | 0                                    | 2,964  | -40                                         | -1                                          |
| 3Y  |                                            | 3,371   | 0 | 3,089   | 2,594  | 0                                    | 444    | 30                                          | 5                                           |
| 5Y  |                                            | 9,848   | 0 | 9,431   | 7,555  | 0                                    | 1,480  | 32                                          | 3                                           |
| 10Y |                                            | 1,725   | 0 | 1,454   | 189    | 0                                    | 1,237  | 36                                          | -5                                          |
| 15Y |                                            | 195     | 0 | 80      | 0      | 0                                    | 74     | 55                                          | 0                                           |
|     |                                            | 115,970 | 0 | 110,191 | 62,185 | 0                                    | 12,986 | 882                                         | 4                                           |

| Residual Country/Region<br>Maturity | GROSS DIRECT<br>LONG<br>EXPOSURES<br>(accounting value<br>of gross of specific<br>provisions)<br>of which:<br>loans and<br>advances | NET DIRECT POSITIONS<br>(gross exposures (long) net of cash<br>short position of sovereign debt to<br>other counterparties only where there<br>is maturity matching) |                                                                                                     |                                 |                                 | DIRECT<br>SOVEREIGN<br>EXPOSURES<br>IN<br>DERIVATIVES<br>Net position at<br>fair values<br>(Derivatives<br>with positive fair<br>value +<br>Derivatives with<br>negative fair<br>value) | INDIRECT<br>SOVEREIGN<br>EXPOSURES<br>IN THE<br>TRADING<br>BOOK<br>Net position at<br>fair values<br>(Derivatives<br>with positive<br>fair value +<br>Derivatives<br>with negative<br>fair value) |     |   |
|-------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|---------------------------------|---------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|---|
|                                     |                                                                                                                                     | of which:<br>AFS<br>banking<br>book                                                                                                                                  | of which:<br>FVO<br>(designated<br>at fair value<br>through<br>profit &<br>loss)<br>banking<br>book | of which:<br>Trading<br>book(3) | of which:<br>Trading<br>book(3) |                                                                                                                                                                                         |                                                                                                                                                                                                   |     |   |
| 3M                                  | Asia                                                                                                                                | 24,780                                                                                                                                                               | 0                                                                                                   | 24,780                          | 3,384                           | 0                                                                                                                                                                                       | 7,588                                                                                                                                                                                             | -56 | 0 |
| 1Y                                  |                                                                                                                                     | 12,166                                                                                                                                                               | 0                                                                                                   | 12,166                          | 9,767                           | 0                                                                                                                                                                                       | 2,399                                                                                                                                                                                             | 95  | 0 |

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|     |                |        |   |        |        |   |        |    |      |
|-----|----------------|--------|---|--------|--------|---|--------|----|------|
| 2Y  |                | 2,212  | 0 | 2,212  | 1,727  | 0 | 461    | 0  | 1    |
| 3Y  |                | 1,930  | 0 | 1,930  | 1,474  | 0 | 446    | 0  | 6    |
| 5Y  |                | 1,852  | 0 | 1,851  | 1,419  | 0 | 432    | 0  | 7    |
| 10Y |                | 414    | 0 | 414    | 202    | 0 | 212    | 15 | -1   |
| 15Y |                | 454    | 0 | 454    | 48     | 0 | 345    | 1  | 0    |
|     |                | 43,808 | 0 | 43,807 | 18,021 | 0 | 11,884 | 55 | 13   |
| 3M  | Middle and     | 23,776 | 0 | 23,732 | 1,957  | 0 | 4,240  | 8  | 0    |
| 1Y  | South America  | 2,762  | 0 | 2,604  | 1,017  | 0 | 1,283  | 5  | -14  |
| 2Y  |                | 1,999  | 0 | 1,999  | 1,878  | 0 | 103    | 0  | -74  |
| 3Y  |                | 4,495  | 0 | 4,495  | 3,572  | 0 | 273    | 0  | -58  |
| 5Y  |                | 5,753  | 0 | 5,752  | 5,257  | 0 | 435    | 1  | -186 |
| 10Y |                | 1,609  | 0 | 1,444  | 1,372  | 0 | 0      | 19 | -154 |
| 15Y |                | 3,508  | 0 | 3,464  | 647    | 0 | 0      | 0  | -2   |
|     |                | 43,901 | 0 | 43,489 | 15,701 | 0 | 6,335  | 33 | -488 |
| 3M  | Eastern Europe | 0      | 0 | 0      | 0      | 0 | 0      | 0  | 0    |
| 1Y  | non EEA        | 0      | 0 | 0      | 0      | 0 | 0      | 0  | 0    |
| 2Y  |                | 0      | 0 | 0      | 0      | 0 | 0      | 0  | 0    |
| 3Y  |                | 0      | 0 | 0      | 0      | 0 | 0      | 0  | 0    |
| 5Y  |                | 1,468  | 0 | 1,468  | 450    | 0 | 702    | 0  | 0    |
| 10Y |                | 0      | 0 | 0      | 0      | 0 | 0      | 15 | 0    |
| 15Y |                | 0      | 0 | 0      | 0      | 0 | 0      | 0  | 0    |
|     |                | 1,468  | 0 | 1,468  | 450    | 0 | 702    | 15 | 0    |

| Residual Country/Region<br>Maturity | GROSS DIRECT<br>LONG<br>EXPOSURES<br>(accounting value<br>gross of specific<br>provisions)<br>of which:<br>loans and<br>advances | NET DIRECT POSITIONS<br>(gross exposures (long) net of cash<br>short position of sovereign debt to<br>other counterparties only where there<br>is maturity matching) |       |                                        |                                                                                                                   |                                    | DIRECT<br>SOVEREIGN<br>EXPOSURES<br>IN<br>DERIVATIVES<br>Net position at<br>fair values<br>(Derivatives<br>with positive fair<br>value +<br>Derivatives with<br>negative fair<br>value) | INDIRECT<br>SOVEREIGN<br>EXPOSURES<br>IN THE<br>TRADING<br>BOOK<br>Net position at<br>fair values<br>(Derivatives<br>with positive<br>fair value +<br>Derivatives<br>with negative<br>fair value) |   |
|-------------------------------------|----------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|----------------------------------------|-------------------------------------------------------------------------------------------------------------------|------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---|
|                                     |                                                                                                                                  |                                                                                                                                                                      |       | of<br>which:<br>AFS<br>banking<br>book | of<br>which:<br>FVO<br>(designated<br>Trading<br>at fair value<br>through<br>profit &<br>loss)<br>banking<br>book | of<br>which:<br>Trading<br>book(3) |                                                                                                                                                                                         |                                                                                                                                                                                                   |   |
| 3M                                  | Others                                                                                                                           | 8,597                                                                                                                                                                | 1,112 | 8,597                                  | 2,417                                                                                                             | 0                                  | 450                                                                                                                                                                                     | 0                                                                                                                                                                                                 | 0 |
| 1Y                                  |                                                                                                                                  | 8,913                                                                                                                                                                | 8     | 8,913                                  | 6,908                                                                                                             | 0                                  | 360                                                                                                                                                                                     | 0                                                                                                                                                                                                 | 0 |
| 2Y                                  |                                                                                                                                  | 193                                                                                                                                                                  | 0     | 193                                    | 193                                                                                                               | 0                                  | 0                                                                                                                                                                                       | 0                                                                                                                                                                                                 | 0 |
| 3Y                                  |                                                                                                                                  | 2,739                                                                                                                                                                | 13    | 2,739                                  | 473                                                                                                               | 0                                  | 253                                                                                                                                                                                     | 0                                                                                                                                                                                                 | 0 |
| 5Y                                  |                                                                                                                                  | 638                                                                                                                                                                  | 9     | 638                                    | 627                                                                                                               | 0                                  | 2                                                                                                                                                                                       | 0                                                                                                                                                                                                 | 0 |
| 10Y                                 |                                                                                                                                  | 7                                                                                                                                                                    | 0     | 7                                      | 7                                                                                                                 | 0                                  | 0                                                                                                                                                                                       | 9                                                                                                                                                                                                 | 0 |
| 15Y                                 |                                                                                                                                  | 0                                                                                                                                                                    | 0     | 0                                      | 0                                                                                                                 | 0                                  | 0                                                                                                                                                                                       | 0                                                                                                                                                                                                 | 0 |
|                                     |                                                                                                                                  | 21,087                                                                                                                                                               | 1,142 | 21,087                                 | 10,624                                                                                                            | 0                                  | 1,065                                                                                                                                                                                   | 9                                                                                                                                                                                                 | 0 |

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|       |         |       |         |         |     |         |     |      |
|-------|---------|-------|---------|---------|-----|---------|-----|------|
| TOTAL | 488,514 | 3,429 | 416,292 | 225,459 | 629 | 104,078 | 960 | -529 |
|-------|---------|-------|---------|---------|-----|---------|-----|------|

Notes and definitions

(1) The allocation of countries and exposures to macro areas and emerging/non-emerging is according to the IMF WEO country groupings.

See: <http://www.imf.org/external/pubs/ft/weo/2010/01/weodata/groups.htm>

(2) The exposures reported in this worksheet cover only exposures to central and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees.

(3) According to the EBA methodologies, for the trading book assets banks have been allowed to offset only cash short positions having the same maturities.

APPENDIX 2: RESULTS OF THE 2011 EBA EU-WIDE STRESS TEST (EUR)

Results of the 2011 EBA EU-wide stress test: Summary(1-3)  
HSBC Holdings plc

|                                                                                                                    |                   |
|--------------------------------------------------------------------------------------------------------------------|-------------------|
| Actual results at 31 December 2010                                                                                 | million EUR,<br>% |
| Operating profit before impairments                                                                                | 21,646            |
| Impairment losses on financial and non-financial assets in the banking book                                        | -10,502           |
| Risk weighted assets(4)                                                                                            | 825,560           |
| Core Tier 1 capital(4)                                                                                             | 86,900            |
| Core Tier 1 capital ratio, %(4)                                                                                    | 10.5%             |
| Additional capital needed to reach a 5 % Core Tier 1 capital benchmark                                             |                   |
| Outcomes of the adverse scenario at 31 December 2012, excluding all mitigating actions taken in 2011               | %                 |
| Core Tier 1 Capital ratio                                                                                          | 8.5%              |
| Outcomes of the adverse scenario at 31 December 2012, including recognised mitigating measures as of 30 April 2011 | million EUR,<br>% |
| 2 yr cumulative operating profit before impairments                                                                | 25,308            |
|                                                                                                                    | -22,725           |

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|                                                                                                                                                                                                |                                                 |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------|
| 2 yr cumulative impairment losses on financial and non-financial assets in the banking book                                                                                                    |                                                 |
| 2 yr cumulative losses from the stress in the trading book                                                                                                                                     | -6,575                                          |
| of which valuation losses due to sovereign shock                                                                                                                                               | -1,516                                          |
| Risk weighted assets                                                                                                                                                                           | 1,056,965                                       |
| Core Tier 1 Capital                                                                                                                                                                            | 89,443                                          |
| Core Tier 1 Capital ratio (%)                                                                                                                                                                  | 8.5%                                            |
| Additional capital needed to reach a 5 % Core Tier 1 capital benchmark                                                                                                                         |                                                 |
| Effects from the recognised mitigating measures put in place until 30 April 2011(5)                                                                                                            |                                                 |
| Equity raisings announced and fully committed between 31 December 2010 and 30 April 2011 (CT1 million EUR)                                                                                     | 0                                               |
| Effect of government support publicly announced and fully committed in period from 31 December 2010 to 30 April 2011 on Core Tier 1 capital ratio (percentage points of CT1 ratio)             | 0.0                                             |
| Effect of mandatory restructuring plans, publicly announced and fully committed in period from 31 December 2010 to 30 April 2011 on Core Tier 1 capital ratio (percentage points of CT1 ratio) | 0.0                                             |
| Additional taken or planned mitigating measures                                                                                                                                                | percentage points contributing to capital ratio |
| Use of provisions and/or other reserves (including release of countercyclical provisions)                                                                                                      | 0.0                                             |
| Divestments and other management actions taken by 30 April 2011                                                                                                                                | 0.0                                             |
| Other disinvestments and restructuring measures, including also future mandatory restructuring not yet approved with the EU Commission under the EU State Aid rules                            | 0.0                                             |
| Future planned issuances of common equity instruments (private issuances)                                                                                                                      | 0.0                                             |
| Future planned government subscriptions of capital instruments (including hybrids)                                                                                                             | 0.0                                             |
| Other (existing and future) instruments recognised as appropriate back-stop measures by national supervisory authorities                                                                       | 0.0                                             |
| Supervisory recognised capital ratio after all current and future mitigating actions as of 31 December 2012, %(6)                                                                              | 8.5%                                            |

Notes

- (1) The stress test was carried using the EBA common methodology, which includes a static balance sheet assumption and incorporates regulatory transitional floors, where binding (see <http://www.eba.europa.eu/EU-wide-stress-testing/2011.aspx> for the details on the EBA methodology).
- (2) All capital elements and ratios are presented in accordance with the EBA definition of Core Tier 1 capital set up for the purposes of the EU-wide stress test, and therefore may differ from the definitions used by national supervisory authorities and/or reported by institutions in public disclosures.

- (3) Neither baseline scenario nor the adverse scenario and results of the stress test should in any way be construed as a bank's forecast or directly compared to bank's other published information.
- (4) Full static balance sheet assumption excluding any mitigating management actions, mandatory restructuring or capital raisings post 31 December 2010 (all government support measures and capital raisings fully paid in before 31 December 2010 are included).
- (5) Effects of capital raisings, government support and mandatory restructuring plans publicly announced and fully committed in period from 31 December 2010 to 30 April 2011, which are incorporated in the Core Tier 1 capital ratio reported as the outcome of the stress test.
- (6) The supervisory recognised capital ratio computed on the basis of additional mitigating measures presented in this section. The ratio is based primarily on the EBA definition, but may include other mitigating measures not recognised by the EBA methodology as having impacts in the Core Tier 1 capital, but which are considered by the national supervisory authorities as appropriate mitigating measures for the stressed conditions. Where applicable, such measures are explained in the additional announcements issued by banks/national supervisory authorities.

Results of the 2011 EBA EU-wide stress test: Aggregate information and evolution of capital(1-4)

Name of the bank: HSBC Holdings plc

All in million EUR, or %

A. Results of the stress test based on the full static balance sheet assumption without any mitigating actions, mandatory restructuring or capital raisings post 31 December 2010 (all government support measures fully paid in before 31 December 2010 are included)

| Capital adequacy                                                       | 2010    | Baseline scenario | Adverse scenario |           |           |
|------------------------------------------------------------------------|---------|-------------------|------------------|-----------|-----------|
|                                                                        | 2011    |                   | 2012             | 2011      | 2012      |
| Risk weighted assets (full static balance sheet assumption)            | 825,560 | 900,631           | 909,072          | 1,002,244 | 1,056,965 |
| Common equity according to EBA definition                              | 86,900  | 92,636            | 97,204           | 88,322    | 89,443    |
| of which ordinary shares subscribed by government                      | 0       | 0                 | 0                | 0         | 0         |
| Other existing subscribed government capital (before 31 December 2010) | 0       | 0                 | 0                | 0         | 0         |
| Core Tier 1 capital (full static balance sheet assumption)             | 86,900  | 92,636            | 97,204           | 88,322    | 89,443    |
| Core Tier 1 capital ratio (%)                                          | 10.5%   | 10.3%             | 10.7%            | 8.8%      | 8.5%      |

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B. Results of the stress test recognising capital issuance and mandatory restructuring plans publicly announced and fully committed before 31 December 2010

| Capital adequacy                                                                                                                       | 2010    | 2011 | Baseline scenario |         | Adverse scenario |           |
|----------------------------------------------------------------------------------------------------------------------------------------|---------|------|-------------------|---------|------------------|-----------|
|                                                                                                                                        |         |      | 2012              | 2011    | 2012             | 2012      |
| Risk weighted assets (full static balance sheet assumption)                                                                            | 825,560 |      | 900,631           | 909,072 | 1,002,244        | 1,056,965 |
| Effect of mandatory restructuring plans, publicly announced and fully committed before 31 December 2010 on RWA (+/-)                   |         |      | 0                 | 0       | 0                | 0         |
| Risk weighted assets after the effects of mandatory restructuring plans publicly announced and fully committed before 31 December 2010 | 825,560 |      | 900,631           | 909,072 | 1,002,244        | 1,056,965 |
| Core Tier 1 Capital (full static balance sheet assumption)                                                                             | 86,900  |      | 92,636            | 97,204  | 88,322           | 89,443    |
| Effect of mandatory restructuring plans, publicly announced and fully committed before 31 December 2010 on Core Tier 1 capital (+/-)   |         |      | 0                 | 0       | 0                | 0         |
| Core Tier 1 capital after the effects of mandatory restructuring plans publicly announced and fully committed before 31 December 2010  | 86,900  |      | 92,636            | 97,204  | 88,322           | 89,443    |
| Core Tier 1 capital ratio (%)                                                                                                          | 10.5%   |      | 10.3%             | 10.7%   | 8.8%             | 8.5%      |

C. Results of the stress test recognising capital issuance and mandatory restructuring plans publicly announced and fully committed before 30 April 2011

| Capital adequacy                                                                                                                              | 2010    | 2011 | Baseline scenario |         | Adverse scenario |           |
|-----------------------------------------------------------------------------------------------------------------------------------------------|---------|------|-------------------|---------|------------------|-----------|
|                                                                                                                                               |         |      | 2012              | 2011    | 2012             | 2012      |
| Risk weighted assets after the effects of mandatory restructuring plans publicly announced and fully committed before 31 December 2010        | 825,560 |      | 900,631           | 909,072 | 1,002,244        | 1,056,965 |
| Effect of mandatory restructuring plans, publicly announced and fully committed in period from 31 December 2010 to 30 April 2011 on RWA (+/-) |         |      | 0                 | 0       | 0                | 0         |
| Risk weighted assets after the effects of mandatory restructuring plans publicly announced and fully committed before 30 April 2011           |         |      | 900,631           | 909,072 | 1,002,244        | 1,056,965 |
| of which RWA in banking book                                                                                                                  |         |      | 658,818           | 644,761 | 701,639          | 683,485   |
| of which RWA in trading book                                                                                                                  |         |      | 72,368            | 72,368  | 72,368           | 72,368    |
| RWA on securitisation positions                                                                                                               |         |      | 46,585            | 69,083  | 105,377          | 178,252   |

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|                                                                                                                                                               |           |           |           |           |           |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|-----------|-----------|-----------|-----------|
| (banking and trading book)                                                                                                                                    |           |           |           |           |           |
| Total assets after the effects of mandatory restructuring plans publicly announced and fully committed and equity raised and fully committed by 30 April 2011 | 1,783,199 | 1,783,199 | 1,783,199 | 1,783,199 | 1,783,199 |
| Core Tier 1 capital after the effects of mandatory restructuring plans publicly announced and fully committed before 31 December 2010                         | 86,900    | 92,636    | 97,204    | 88,322    | 89,443    |
| Equity raised between 31 December 2010 and 30 April 2011                                                                                                      |           | 0         | 0         | 0         | 0         |
| Equity raisings fully committed (but not paid in) between 31 December 2010 and 30 April 2011                                                                  |           | 0         | 0         | 0         | 0         |
| Effect of government support publicly announced and fully committed in period from 31 December 2010 to 30 April 2011 on Core Tier 1 capital (+/-)             |           | 0         | 0         | 0         | 0         |
| Effect of mandatory restructuring plans, publicly announced and fully committed in period from 31 December 2010 to 30 April 2011 on Core Tier 1 capital (+/-) |           | 0         | 0         | 0         | 0         |
| Core Tier 1 capital after government support, capital raisings and effects of restructuring plans fully committed by 30 April 2011                            |           | 92,636    | 97,204    | 88,322    | 89,443    |
| Tier 1 capital after government support, capital raisings and effects of restructuring plans fully committed by 30 April 2011                                 |           | 106,051   | 110,019   | 101,738   | 102,858   |
| Total regulatory capital after government support, capital raisings and effects of restructuring plans fully committed by 30 April 2011                       |           | 128,575   | 131,230   | 124,261   | 124,070   |
| Core Tier 1 capital ratio (%)                                                                                                                                 | 10.5%     | 10.3%     | 10.7%     | 8.8%      | 8.5%      |
| Additional capital needed to reach a 5% Core Tier 1 capital benchmark                                                                                         |           |           |           |           |           |

| Profit and losses   | 2010   | Baseline scenario |        | Adverse scenario |        |
|---------------------|--------|-------------------|--------|------------------|--------|
|                     | 2011   | 2012              | 2011   | 2012             |        |
| Net interest income | 28,146 | 27,372            | 24,413 | 24,008           | 21,370 |
| Trading income      | 5,388  | 4,814             | 4,814  | 2,930            | 2,930  |
|                     |        | -1,404            | -1,404 | -3,288           | -3,288 |



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|                                                                          |         |        |        |         |         |
|--------------------------------------------------------------------------|---------|--------|--------|---------|---------|
| of which trading losses from stress scenarios                            |         |        |        |         |         |
| of which valuation losses due to sovereign shock                         |         |        |        | -758    | -758    |
| Other operating income(5)                                                | 2,533   | 1,620  | 1,620  | 1,620   | 1,620   |
| Operating profit before impairments                                      | 21,646  | 19,056 | 16,426 | 13,809  | 11,499  |
| Impairments on financial and non-financial assets in the banking book(6) | -10,502 | -8,856 | -8,555 | -12,217 | -10,508 |
| Operating profit after impairments and other losses from the stress      | 11,144  | 10,201 | 7,871  | 1,592   | 991     |
| Other income(5,6)                                                        | 1,246   | 1,246  | 1,246  | 1,246   | 1,246   |
| Net profit after tax (7)                                                 | 9,160   | 8,928  | 7,111  | 2,213   | 1,745   |
| of which carried over to capital (retained earnings)                     | 4,755   | 4,937  | 3,933  | 1,224   | 965     |
| of which distributed as dividends                                        | 4,405   | 3,991  | 3,179  | 989     | 780     |

| Additional information                                | 2010   | Baseline scenario |        | Adverse scenario |        |
|-------------------------------------------------------|--------|-------------------|--------|------------------|--------|
|                                                       | 2011   | 2012              | 2011   | 2012             |        |
| Deferred Tax Assets(8)                                | -2,994 | -2,994            | -2,994 | -2,994           | -2,994 |
| Stock of provisions(9)                                | 18,609 | 25,354            | 33,909 | 28,716           | 39,224 |
| of which stock of provisions for non-defaulted assets |        |                   |        |                  |        |
| of which Sovereigns(10)                               |        |                   |        |                  |        |
| of which Institutions(10)                             |        |                   |        |                  |        |
| of which Corporate (excluding Commercial real estate) |        |                   |        |                  |        |
| of which Retail (excluding Commercial real estate)    |        |                   |        |                  |        |
| of which Commercial real estate(11)                   |        |                   |        |                  |        |
| of which stock of provisions for defaulted assets     |        |                   |        |                  |        |
| of which Corporate (excluding Commercial real estate) |        |                   |        |                  |        |
| of which Retail (excluding commercial real estate)    |        |                   |        |                  |        |
| of which Commercial real estate                       |        |                   |        |                  |        |
| Coverage ratio (%)(12)                                |        |                   |        |                  |        |
| Corporate (excluding Commercial real estate)          |        |                   |        |                  |        |
| Retail (excluding Commercial real estate)             |        |                   |        |                  |        |
| Commercial real estate                                |        |                   |        |                  |        |
| Loss rates (%)(13)                                    |        |                   |        |                  |        |
| Corporate (excluding Commercial real estate)          | 0.3%   | 0.7%              | 0.7%   | 0.8%             | 0.7%   |
| Retail (excluding Commercial real estate)             | 2.0%   | 1.8%              | 1.7%   | 2.1%             | 2.1%   |
| Commercial real estate                                | 0.4%   | 0.7%              | 0.7%   | 0.8%             | 0.8%   |

|                    |     |     |     |
|--------------------|-----|-----|-----|
| Funding cost (bps) | 119 | 215 | 278 |
|--------------------|-----|-----|-----|

D. Other mitigating measures (see Mitigating measures worksheet for details), million EUR(14)

| All effects as compared to regulatory aggregates as reported in Section C                                                                                                                           | 2011 | Baseline scenario |         | Adverse scenario |           |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------|-------------------|---------|------------------|-----------|
|                                                                                                                                                                                                     |      | 2012              | 2011    | 2012             | 2011      |
| A) Use of provisions and/or other reserves (including release of countercyclical provisions), capital ratio effect(6)                                                                               |      | 0                 | 0       | 0                | 0         |
| B) Divestments and other management actions taken by 30 April 2011, RWA effect (+/-)                                                                                                                |      | 0                 | 0       | 0                | 0         |
| B1) Divestments and other business decisions taken by 30 April 2011, capital ratio effect (+/-)                                                                                                     |      | 0                 | 0       | 0                | 0         |
| C) Other disinvestments and restructuring measures, including also future mandatory restructuring not yet approved with the EU Commission under the EU State Aid rules, RWA effect (+/-)            |      | 0                 | 0       | 0                | 0         |
| C1) Other disinvestments and restructuring measures, including also future mandatory restructuring not yet approved with the EU Commission under the EU State Aid rules, capital ratio effect (+/-) |      | 0                 | 0       | 0                | 0         |
| D) Future planned issuances of common equity instruments (private issuances), capital ratio effect                                                                                                  |      | 0                 | 0       | 0                | 0         |
| E) Future planned government subscriptions of capital instruments (including hybrids), capital ratio effect                                                                                         |      | 0                 | 0       | 0                | 0         |
| F) Other (existing and future) instruments recognised as appropriate back-stop measures by national supervisory authorities, RWA effect (+/-)                                                       |      | 0                 | 0       | 0                | 0         |
| F1) Other (existing and future) instruments recognised as appropriate back-stop measures by national supervisory authorities, capital ratio effect (+/-)                                            |      | 0                 | 0       | 0                | 0         |
| Risk weighted assets after other mitigating measures (B+C+F)                                                                                                                                        |      | 900,631           | 909,072 | 1,002,244        | 1,056,965 |

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|                                                             |        |        |        |        |
|-------------------------------------------------------------|--------|--------|--------|--------|
| Capital after other mitigating measures<br>(A+B1+C1+D+E+F1) | 92,636 | 97,204 | 88,322 | 89,443 |
| Supervisory recognised capital ratio<br>(%)(15)             | 10.3%  | 10.7%  | 8.8%   | 8.5%   |

Notes and definitions

(1) The stress test was carried using the EBA common methodology, which includes a static balance sheet assumption (see <http://www.eba.europa.eu/EU-wide-stress-testing/2011.aspx> for the details on the EBA methodology).

(2) All capital elements and ratios are presented in accordance with the EBA definition of Core Tier 1 capital set up for the purposes of the EU-wide stress test, and therefore may differ from the definitions used by national supervisory authorities and/or reported by institutions in public disclosures.

(3) Neither baseline scenario nor the adverse scenario and results of the stress test should in any way be construed as a bank's forecast or directly compared to bank's other published information.

(4) Regulatory transitional floors are applied where binding. RWA for credit risk have been calculated in accordance with the EBA methodology assuming an additional floor imposed at a level of RWA, before regulatory transitional floors, for December 2010 for both IRB and STA portfolios.

(5) Banks are required to provide explanations of what "Other operating income" and "Other income" constitutes for. Composition of "Other Operating Income":

Gains (losses) on financial assets and liabilities designated at fair value through profit and loss, net + Realised gains (losses) on fin. assets and liabilities not measured at fair value through profit and loss, net + Gains (losses) from hedge accounting, net + Gains (losses) on derecognition of assets other than held for sale + Net dividend income + Gains (losses) on non financial assets measured at fair value.

Composition of "Other income":

Income from Associates and Joint Ventures (excluding income from Insurance companies).

(6) If under the national legislation, the release of countercyclical provisions and/or other similar reserves is allowed, this figure for 2010 could be included either in rows "Impairments on financial assets in the banking book" or "Other income" for 2010, whereas under the EU-wide stress test methodology such release for 2011-2012 should be reported in Section D as other mitigating measures.

(7) Net profit includes profit attributable to minority interests.

(8) Deferred tax assets as referred to in paragraph 69 of BCBS publication dated December 2010 : "Basel 3 – a global regulatory framework for more resilient banks and banking systems".

(9) Stock of provisions includes collective and specific provisions as well as countercyclical provisions, in the jurisdictions, where required by the national legislation.

(10) Provisions for non-defaulted exposures to sovereigns and financial institutions have been computed taking into account benchmark risk parameters (PDs and LGDs) provided by the EBA and referring to external credit ratings and assuming hypothetical scenario of rating agency downgrades of sovereigns.

- (11) N/A.
- (12) Coverage ratio = stock of provisions on defaulted assets / stock of defaulted assets expressed in EAD for the specific portfolio.
- (13) Loss rate = total impairment flow (specific and collective impairment flow) for a year / total EAD for the specific portfolio (including defaulted and non-defaulted assets but excluding securitisation and counterparty credit risk exposures).
- (14) All elements are reported net of tax effects.
- (15) The supervisory recognised capital ratio computed on the basis of additional mitigating measures presented in this section. The ratio is based primarily on the EBA definition, but may include other mitigating measures not recognised by the EBA methodology as having impacts in the Core Tier 1 capital, but which are considered by the national supervisory authorities as appropriate mitigating measures for the stressed conditions. Where applicable, such measures are explained in the additional announcements issued by banks/national supervisory authorities.

| Situation at December 2010                                                                                                                        | December 2010 |       |
|---------------------------------------------------------------------------------------------------------------------------------------------------|---------------|-------|
|                                                                                                                                                   | Million EUR   | % RWA |
| A) Common equity before deductions (Original own funds without hybrid instruments and government support measures other than ordinary shares) (+) | 90,148        | 10.9% |
| Of which: (+) eligible capital and reserves                                                                                                       | 108,229       | 13.1% |
| Of which: (-) intangibles assets (including goodwill)                                                                                             | -20,956       | -2.5% |
| Of which: (-/+) adjustment to valuation differences in other AFS assets(1)                                                                        | 2,876         | 0.3%  |
| B) Deductions from common equity (Elements deducted from original own funds) (-)                                                                  | -3,248        | -0.4% |
| Of which: (-) deductions of participations and subordinated claims                                                                                | 0             | 0.0%  |
| Of which: (-) securitisation exposures not included in RWA                                                                                        | -1,098        | -0.1% |
| Of which: (-) IRB provision shortfall and IRB equity expected loss amounts (before tax)                                                           | -2,330        | -0.3% |
| C) Common equity (A+B)                                                                                                                            | 86,900        | 10.5% |
| Of which: ordinary shares subscribed by government                                                                                                | 0             | 0.0%  |
| D) Other Existing government support measures (+)                                                                                                 | 0             | 0.0%  |
| E) Core Tier 1 including existing government support measures (C+D)                                                                               | 86,900        | 10.5% |
| Difference from benchmark capital threshold (CT1 5%)                                                                                              | 45,622        | 5.5%  |
|                                                                                                                                                   | 12,770        | 1.5%  |

|                                                                                                                                                                                                                |         |       |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------|-------|
| F) Hybrid instruments not subscribed by government                                                                                                                                                             |         |       |
| Tier 1 Capital (E+F) (Total original own funds for general solvency purposes)                                                                                                                                  | 99,670  | 12.1% |
| Tier 2 Capital (Total additional own funds for general solvency purposes)                                                                                                                                      | 25,727  | 3.1%  |
| Tier 3 Capital (Total additional own funds specific to cover market risks)                                                                                                                                     | 0       | 0.0%  |
| Total Capital (Total own funds for solvency purposes)                                                                                                                                                          | 125,397 | 15.2% |
| Memorandum items                                                                                                                                                                                               |         |       |
| Amount of holdings, participations and subordinated claims in credit, financial and insurance institutions not deducted for the computation of core tier 1 but deducted for the computation of total own funds | 11,112  | 1.3%  |
| Amount of securitisation exposures not included in RWA and not deducted for the computation of core tier 1 but deducted for the computation of total own funds                                                 | 1,098   | 0.1%  |
| Deferred tax assets(2)                                                                                                                                                                                         | -2,994  | -0.4% |
| Minority interests (excluding hybrid instruments)(2)                                                                                                                                                           | 5,424   | 0.7%  |
| Valuation differences eligible as original own funds (-/+)(3)                                                                                                                                                  | 1,343   | 0.2%  |

## Notes and definitions

- (1) The amount is already included in the computation of the eligible capital and reserves and it is provided separately for information purposes.
- (2) According to the Basel 3 framework specific rules apply for the treatment of these items under the Basel 3 framework, no full deduction is required for the computation of common equity.
- (3) This item represents the impact in original own funds of valuation differences arising from the application of fair value measurement to certain financial instruments (AFS/FVO) and property assets after the application of prudential filters.

## Results of the 2011 EBA EU-wide stress test: Overview of mitigating measures(1-2)

Name of the bank: HSBC Holdings plc

Use of countercyclical provisions, divestments and other management actions

Narrative description

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Please fill in the table using a separate row for each measure

| Date of completion (actual or planned for future issuances) | Capital / P&L impact (in million EUR) | RWA impact (in million EUR) | Capital ratio impact (as of 31 December 2012) % |
|-------------------------------------------------------------|---------------------------------------|-----------------------------|-------------------------------------------------|
|-------------------------------------------------------------|---------------------------------------|-----------------------------|-------------------------------------------------|

A) Use of provisions and/or other reserves (including release of countercyclical provisions)(3)

B) Divestments and other management actions taken by 30 April 2011

- 1)
- 2)

C) Other disinvestments and restructuring measures, including also future mandatory restructuring not yet approved with the EU Commission under the EU State Aid rules

- 1)
- 2)

Future capital raisings and other back stop measures

| Please fill in the table using a separate row for each measure | Date of issuance (actual or planned for future issuances, dd/mm/yy) | Amount (in million EUR) | Maturity (dated/undated)(4) | Loss absorbency in going concern (Yes/No) | Flexibility (of payments) (Yes/No) | Conversion clause (where appropriate) (mandatory/discretionary) | Date of conversion (at any specific date: dd/mm/yy) | Triggers of the conversion (description of the triggers) | Conversion in common equity (Yes/No) |
|----------------------------------------------------------------|---------------------------------------------------------------------|-------------------------|-----------------------------|-------------------------------------------|------------------------------------|-----------------------------------------------------------------|-----------------------------------------------------|----------------------------------------------------------|--------------------------------------|
|                                                                |                                                                     |                         |                             |                                           |                                    |                                                                 |                                                     |                                                          |                                      |

D) Future planned issuances of common equity instruments (private issuances)

E) Future planned government subscriptions of capital instruments (including hybrids)

- 1) Denomination

of the  
instrument  
2)

F) Other (existing and future) instruments recognised as back stop measures by national supervisory authorities  
(including hybrids)

1)  
Denomination  
of the  
instrument  
2)

Notes and definitions

(1) N/A.

(2) All elements are be reported net of tax effects.

(3) If under the national legislation, the release of countercyclical provisions and/or other similar reserves is allowed, this figure for 2010 could be included either in rows “Impairments on financial assets in the banking book” or “Other income” for 2010, whereas under the EU-wide stress test methodology such release for 2011-2012 should be reported as other mitigating measures.

(4) N/A.

Results of the 2011 EBA EU-wide stress test: Credit risk exposures (EAD - exposure at default), as of 31 December 2010, mln EUR(1-5)

Name of the bank: HSBC Holdings plc

All values in million EUR, or %

|          | Non-defaulted exposures |                                              |                                           |                                |                    |              | Commercial Real Estate | Defaulted exposures (including sovereign) | Total exposures(7) |
|----------|-------------------------|----------------------------------------------|-------------------------------------------|--------------------------------|--------------------|--------------|------------------------|-------------------------------------------|--------------------|
|          | Institutions            | Corporate (excluding commercial real estate) | Retail (excluding commercial real estate) | of which Residential mortgages | of which Revolving | of which SME |                        |                                           |                    |
| Austria  | 0                       | 0                                            | 0                                         | 0                              | 0                  | 0            | 0                      | 0                                         | 0                  |
| Belgium  | 0                       | 0                                            | 0                                         | 0                              | 0                  | 0            | 0                      | 0                                         | 0                  |
| Bulgaria | 0                       | 0                                            | 0                                         | 0                              | 0                  | 0            | 0                      | 0                                         | 0                  |
| Cyprus   | 0                       | 0                                            | 0                                         | 0                              | 0                  | 0            | 0                      | 0                                         | 0                  |

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|                |        |         |         |        |        |       |        |        |       |         |
|----------------|--------|---------|---------|--------|--------|-------|--------|--------|-------|---------|
| Czech Republic | 273    | 1,974   | 0       | 0      | 0      | 0     | 0      | 8      | 0     | 2,844   |
| Denmark        | 0      | 0       | 0       | 0      | 0      | 0     | 0      | 0      | 0     | 0       |
| Estonia        | 0      | 0       | 0       | 0      | 0      | 0     | 0      | 0      | 0     | 0       |
| Finland        | 0      | 0       | 0       | 0      | 0      | 0     | 0      | 0      | 0     | 0       |
| France         | 20,628 | 22,258  | 19,003  | 2,914  | 31     | 5,083 | 10,975 | 8,947  | 1,714 | 98,026  |
| Germany        | 18,561 | 6,623   | 157     | 0      | 0      | 0     | 157    | 141    | 107   | 45,589  |
| Greece         | 387    | 3,086   | 49      | 0      | 0      | 0     | 49     | 63     | 62    | 4,268   |
| Hungary        | 0      | 0       | 0       | 0      | 0      | 0     | 0      | 0      | 0     | 0       |
| Iceland        | 0      | 0       | 0       | 0      | 0      | 0     | 0      | 0      | 0     | 0       |
| Ireland        | 0      | 0       | 0       | 0      | 0      | 0     | 0      | 0      | 0     | 0       |
| Italy          | 0      | 0       | 0       | 0      | 0      | 0     | 0      | 0      | 0     | 0       |
| Latvia         | 0      | 0       | 0       | 0      | 0      | 0     | 0      | 0      | 0     | 0       |
| Liechtenstein  | 0      | 0       | 0       | 0      | 0      | 0     | 0      | 0      | 0     | 0       |
| Lithuania      | 0      | 0       | 0       | 0      | 0      | 0     | 0      | 0      | 0     | 0       |
| Luxembourg     | 0      | 0       | 0       | 0      | 0      | 0     | 0      | 0      | 0     | 0       |
| Malta          | 41     | 2,761   | 319     | 0      | 0      | 0     | 319    | 262    | 113   | 4,395   |
| Netherlands    | 0      | 0       | 0       | 0      | 0      | 0     | 0      | 0      | 0     | 0       |
| Norway         | 0      | 0       | 0       | 0      | 0      | 0     | 0      | 0      | 0     | 0       |
| Poland         | 0      | 0       | 0       | 0      | 0      | 0     | 0      | 0      | 0     | 0       |
| Portugal       | 0      | 0       | 0       | 0      | 0      | 0     | 0      | 0      | 0     | 0       |
| Romania        | 0      | 0       | 0       | 0      | 0      | 0     | 0      | 0      | 0     | 0       |
| Slovakia       | 0      | 0       | 0       | 0      | 0      | 0     | 0      | 0      | 0     | 0       |
| Slovenia       | 0      | 0       | 0       | 0      | 0      | 0     | 0      | 0      | 0     | 0       |
| Spain          | 3,344  | 4,074   | 0       | 0      | 0      | 0     | 0      | 452    | 8     | 9,638   |
| Sweden         | 0      | 0       | 0       | 0      | 0      | 0     | 0      | 0      | 0     | 0       |
| United Kingdom | 17,920 | 100,066 | 128,928 | 86,174 | 31,866 | 2,957 | 7,931  | 15,144 | 3,940 | 326,706 |

|                                      | Non-defaulted exposures |                                              |                                           |                                |                    |              | Commercial Defaulted |             | Total exposures(7) |                                 |
|--------------------------------------|-------------------------|----------------------------------------------|-------------------------------------------|--------------------------------|--------------------|--------------|----------------------|-------------|--------------------|---------------------------------|
|                                      | Institutions            | Corporate (excluding commercial real estate) | Retail (excluding commercial real estate) | of which Residential mortgages | of which Revolving | of which SME | of which other       | Real Estate |                    | exposures (including sovereign) |
| United States                        | 19,616                  | 50,803                                       | 116,482                                   | 51,377                         | 54,305             | 0            | 10,816               | 8,606       | 5,850              | 237,068                         |
| Japan                                | 6,731                   | 1,771                                        | 158                                       | 0                              | 0                  | 0            | 158                  | 738         | 0                  | 16,367                          |
| Other non EEA non Emerging countries | 0                       | 0                                            | 0                                         | 0                              | 0                  | 0            | 0                    | 0           | 0                  | 0                               |
| Asia                                 | 44,592                  | 169,645                                      | 87,666                                    | 52,651                         | 14,610             | 428          | 19,977               | 38,252      | 1,357              | 386,450                         |
| Middle and South America             | 5,211                   | 23,713                                       | 14,965                                    | 0                              | 0                  | 0            | 14,965               | 2,349       | 1,096              | 61,573                          |
| Eastern Europe                       | 9,500                   | 4,465                                        | 16,043                                    | 0                              | 0                  | 0            | 16,043               | 245         | 125                | 33,504                          |



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|         |         |         |         |         |         |       |        |        |        |           |
|---------|---------|---------|---------|---------|---------|-------|--------|--------|--------|-----------|
| non EEA |         |         |         |         |         |       |        |        |        |           |
| Others  | 65,288  | 40,866  | 27,756  | 18,727  | 2,467   | 698   | 5,864  | 10,511 | 1,565  | 217,847   |
| Total   | 212,092 | 432,105 | 411,526 | 211,843 | 103,279 | 9,166 | 87,254 | 85,710 | 15,937 | 1,444,275 |

Notes and definitions

- (1) EAD - Exposure at Default or exposure value in the meaning of the CRD.
- (2) The EAD reported here are based on the methodologies and portfolio breakdowns used in the 2011 EU-wide stress test, and hence may differ from the EAD reported by banks in their Pillar 3 disclosures, which can vary based on national regulation. For example, this would affect breakdown of EAD for real estate exposures and SME exposures.
- (3) Breakdown by country and macro area (e.g. Asia) when EAD  $\geq 5\%$ . In any case coverage 100% of total EAD should be ensured (if exact mapping of some exposures to geographies is not possible, they should be allocated to the group "others").
- (4) The allocation of countries and exposures to macro areas and emerging/non-emerging is according to the IMF WEO country groupings. See: <http://www.imf.org/external/pubs/ft/weo/2010/01/weodata/groups.htm>
- (5) Residential real estate property which is or will be occupied or let by the owner, or the beneficial owner in the case of personal investment companies, and commercial real estate property, that is, offices and other commercial premises, which are recognised as eligible collateral in the meaning of the CRD, with the following criteria, which need to be met:
  - (a) the value of the property does not materially depend upon the credit quality of the obligor. This requirement does not preclude situations where purely macro economic factors affect both the value of the property and the performance of the borrower; and
  - (b) the risk of the borrower does not materially depend upon the performance of the underlying property or project, but rather on the underlying capacity of the borrower to repay the debt from other sources. As such, repayment of the facility does not materially depend on any cash flow generated by the underlying property serving as collateral."
- (6) N/A.
- (7) N/A.

Results of the 2011 EBA EU-wide stress test: Exposures to sovereigns (central and local governments), as of 31 December 2010, mln EUR(1,2)

Name of the bank: HSBC Holdings plc

All in million EUR, or %

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| Residual Country/Region<br>Maturity |          | GROSS<br>DIRECT LONG<br>EXPOSURES<br>(accounting<br>value gross of<br>specific<br>provisions)<br>of which:<br>loans and<br>advances |   | NET DIRECT POSITIONS<br>(gross exposures (long) net of cash<br>short position<br>of sovereign debt to other<br>counterparties<br>only where there is maturity<br>matching)<br>of which:<br>AFS<br>banking<br>book |    |   |     | DIRECT<br>SOVEREIGN<br>EXPOSURES<br>IN<br>DERIVATIVES<br>Net position at<br>fair values<br>(Derivatives<br>with positive fair<br>value +<br>Derivatives with<br>negative fair<br>value) |   | INDIRECT<br>SOVEREIGN<br>EXPOSURES<br>IN THE<br>TRADING<br>BOOK<br>Net position at<br>fair values<br>(Derivatives<br>with positive<br>fair value +<br>Derivatives<br>with negative<br>fair value) |  |
|-------------------------------------|----------|-------------------------------------------------------------------------------------------------------------------------------------|---|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|---|-----|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--|
| 3M                                  | Austria  | 183                                                                                                                                 | 0 | 183                                                                                                                                                                                                               | 0  | 0 | 183 | 0                                                                                                                                                                                       | 0 |                                                                                                                                                                                                   |  |
| 1Y                                  |          | 143                                                                                                                                 | 0 | 143                                                                                                                                                                                                               | 0  | 0 | 143 | -34                                                                                                                                                                                     | 0 |                                                                                                                                                                                                   |  |
| 2Y                                  |          | 27                                                                                                                                  | 0 | 0                                                                                                                                                                                                                 | 0  | 0 | 0   | -89                                                                                                                                                                                     | 0 |                                                                                                                                                                                                   |  |
| 3Y                                  |          | 0                                                                                                                                   | 0 | 0                                                                                                                                                                                                                 | 0  | 0 | 0   | 7                                                                                                                                                                                       | 0 |                                                                                                                                                                                                   |  |
| 5Y                                  |          | 34                                                                                                                                  | 0 | 0                                                                                                                                                                                                                 | 0  | 0 | 0   | -1                                                                                                                                                                                      | 0 |                                                                                                                                                                                                   |  |
| 10Y                                 |          | 545                                                                                                                                 | 0 | 545                                                                                                                                                                                                               | 0  | 0 | 545 | 11                                                                                                                                                                                      | 0 |                                                                                                                                                                                                   |  |
| 15Y                                 |          | 173                                                                                                                                 | 0 | 0                                                                                                                                                                                                                 | 0  | 0 | 0   | 43                                                                                                                                                                                      | 0 |                                                                                                                                                                                                   |  |
|                                     |          | 1,105                                                                                                                               | 0 | 871                                                                                                                                                                                                               | 0  | 0 | 871 | -63                                                                                                                                                                                     | 0 |                                                                                                                                                                                                   |  |
| 3M                                  | Belgium  | 99                                                                                                                                  | 0 | 99                                                                                                                                                                                                                | 0  | 0 | 99  | 3                                                                                                                                                                                       | 0 |                                                                                                                                                                                                   |  |
| 1Y                                  |          | 168                                                                                                                                 | 0 | 149                                                                                                                                                                                                               | 0  | 0 | 149 | 40                                                                                                                                                                                      | 0 |                                                                                                                                                                                                   |  |
| 2Y                                  |          | 343                                                                                                                                 | 0 | 160                                                                                                                                                                                                               | 87 | 1 | 73  | 0                                                                                                                                                                                       | 0 |                                                                                                                                                                                                   |  |
| 3Y                                  |          | 0                                                                                                                                   | 0 | 0                                                                                                                                                                                                                 | 0  | 0 | 0   | 28                                                                                                                                                                                      | 0 |                                                                                                                                                                                                   |  |
| 5Y                                  |          | 197                                                                                                                                 | 0 | 94                                                                                                                                                                                                                | 0  | 0 | 94  | 0                                                                                                                                                                                       | 0 |                                                                                                                                                                                                   |  |
| 10Y                                 |          | 621                                                                                                                                 | 0 | 509                                                                                                                                                                                                               | 0  | 0 | 509 | 0                                                                                                                                                                                       | 0 |                                                                                                                                                                                                   |  |
| 15Y                                 |          | 22                                                                                                                                  | 0 | 0                                                                                                                                                                                                                 | 0  | 0 | 0   | 0                                                                                                                                                                                       | 0 |                                                                                                                                                                                                   |  |
|                                     |          | 1,450                                                                                                                               | 0 | 1,011                                                                                                                                                                                                             | 87 | 1 | 924 | 71                                                                                                                                                                                      | 0 |                                                                                                                                                                                                   |  |
| 3M                                  | Bulgaria | 0                                                                                                                                   | 0 | 0                                                                                                                                                                                                                 | 0  | 0 | 0   | 0                                                                                                                                                                                       | 0 |                                                                                                                                                                                                   |  |
| 1Y                                  |          | 0                                                                                                                                   | 0 | 0                                                                                                                                                                                                                 | 0  | 0 | 0   | 0                                                                                                                                                                                       | 0 |                                                                                                                                                                                                   |  |
| 2Y                                  |          | 0                                                                                                                                   | 0 | 0                                                                                                                                                                                                                 | 0  | 0 | 0   | 0                                                                                                                                                                                       | 0 |                                                                                                                                                                                                   |  |
| 3Y                                  |          | 0                                                                                                                                   | 0 | 0                                                                                                                                                                                                                 | 0  | 0 | 0   | 0                                                                                                                                                                                       | 0 |                                                                                                                                                                                                   |  |
| 5Y                                  |          | 0                                                                                                                                   | 0 | 0                                                                                                                                                                                                                 | 0  | 0 | 0   | 0                                                                                                                                                                                       | 0 |                                                                                                                                                                                                   |  |
| 10Y                                 |          | 0                                                                                                                                   | 0 | 0                                                                                                                                                                                                                 | 0  | 0 | 0   | 0                                                                                                                                                                                       | 0 |                                                                                                                                                                                                   |  |
| 15Y                                 |          | 0                                                                                                                                   | 0 | 0                                                                                                                                                                                                                 | 0  | 0 | 0   | 0                                                                                                                                                                                       | 0 |                                                                                                                                                                                                   |  |
|                                     |          | 0                                                                                                                                   | 0 | 0                                                                                                                                                                                                                 | 0  | 0 | 0   | 0                                                                                                                                                                                       | 0 |                                                                                                                                                                                                   |  |

| Residual Country/Region<br>Maturity |  | GROSS<br>DIRECT LONG<br>EXPOSURES<br>(accounting<br>value gross of<br>specific |  | NET DIRECT POSITIONS<br>(gross exposures (long) net of cash<br>short position of sovereign debt to<br>other counterparties only where there<br>is maturity matching) |  |  |  | DIRECT<br>SOVEREIGN<br>EXPOSURES<br>IN<br>DERIVATIVES |  | INDIRECT<br>SOVEREIGN<br>EXPOSURES<br>IN THE<br>TRADING<br>BOOK |  |
|-------------------------------------|--|--------------------------------------------------------------------------------|--|----------------------------------------------------------------------------------------------------------------------------------------------------------------------|--|--|--|-------------------------------------------------------|--|-----------------------------------------------------------------|--|
|-------------------------------------|--|--------------------------------------------------------------------------------|--|----------------------------------------------------------------------------------------------------------------------------------------------------------------------|--|--|--|-------------------------------------------------------|--|-----------------------------------------------------------------|--|

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|     |                | provisions) |   |       | of      | of which:     | of which: | Net position at    | Net position at |
|-----|----------------|-------------|---|-------|---------|---------------|-----------|--------------------|-----------------|
|     |                | of which:   |   |       | which:  | FVO           | Trading   | fair values        | fair values     |
|     |                | loans and   |   |       | AFS     | (designated   | book(3)   | (Derivatives       | (Derivatives    |
|     |                | advances    |   |       | banking | at fair value |           | with positive fair | with positive   |
|     |                |             |   |       | book    | through       |           | value +            | fair value +    |
|     |                |             |   |       |         | profit &      |           | Derivatives with   | Derivatives     |
|     |                |             |   |       |         | loss)         |           | negative fair      | with negative   |
|     |                |             |   |       |         | banking       |           | value)             | fair value)     |
|     |                |             |   |       |         | book          |           |                    |                 |
| 3M  | Cyprus         | 0           | 0 | 0     | 0       | 0             | 0         | 0                  | 0               |
| 1Y  |                | 0           | 0 | 0     | 0       | 0             | 0         | 0                  | 0               |
| 2Y  |                | 0           | 0 | 0     | 0       | 0             | 0         | 0                  | 0               |
| 3Y  |                | 0           | 0 | 0     | 0       | 0             | 0         | 0                  | 0               |
| 5Y  |                | 0           | 0 | 0     | 0       | 0             | 0         | 0                  | 0               |
| 10Y |                | 0           | 0 | 0     | 0       | 0             | 0         | 0                  | 0               |
| 15Y |                | 0           | 0 | 0     | 0       | 0             | 0         | 0                  | 0               |
|     |                | 0           | 0 | 0     | 0       | 0             | 0         | 0                  | 0               |
| 3M  | Czech Republic | 514         | 0 | 514   | 22      | 0             | 0         | 0                  | 0               |
| 1Y  |                | 184         | 0 | 184   | 184     | 0             | 0         | 0                  | 0               |
| 2Y  |                | 0           | 0 | 0     | 0       | 0             | 0         | 0                  | 0               |
| 3Y  |                | 14          | 0 | 14    | 1       | 0             | 13        | 13                 | 0               |
| 5Y  |                | 25          | 0 | 25    | 15      | 0             | 9         | 0                  | 0               |
| 10Y |                | 0           | 0 | 0     | 0       | 0             | 0         | 0                  | 0               |
| 15Y |                | 2           | 0 | 2     | 0       | 0             | 2         | 0                  | 0               |
|     |                | 739         | 0 | 739   | 222     | 0             | 24        | 13                 | 0               |
| 3M  | Denmark        | 5           | 0 | 5     | 0       | 0             | 5         | 3                  | 0               |
| 1Y  |                | 1,124       | 0 | 1,124 | 1,113   | 0             | 10        | 0                  | 0               |
| 2Y  |                | 3           | 0 | 0     | 0       | 0             | 0         | 0                  | 0               |
| 3Y  |                | 2           | 0 | 2     | 0       | 0             | 2         | 0                  | 0               |
| 5Y  |                | 5           | 0 | 2     | 0       | 0             | 2         | 0                  | 0               |
| 10Y |                | 1           | 0 | 1     | 0       | 0             | 1         | 0                  | 0               |
| 15Y |                | 3           | 0 | 3     | 0       | 0             | 3         | 0                  | 0               |
|     |                | 1,143       | 0 | 1,137 | 1,113   | 0             | 23        | 3                  | 0               |

| Residual Country/Region<br>Maturity | GROSS DIRECT<br>LONG<br>EXPOSURES<br>(accounting value<br>gross of specific<br>provisions) | NET DIRECT POSITIONS<br>(gross exposures (long) net of cash<br>short position of sovereign debt to<br>other counterparties only where there<br>is maturity matching) |                                        |                                                                                  | DIRECT<br>SOVEREIGN<br>EXPOSURES<br>IN<br>DERIVATIVES                                                                | INDIRECT<br>SOVEREIGN<br>EXPOSURES<br>IN THE<br>TRADING<br>BOOK                                                 |
|-------------------------------------|--------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|----------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------|
|                                     |                                                                                            | of which:<br>loans and<br>advances                                                                                                                                   | of<br>which:<br>AFS<br>banking<br>book | of which:<br>FVO<br>(designated<br>at fair value<br>through<br>profit &<br>loss) |                                                                                                                      |                                                                                                                 |
|                                     |                                                                                            |                                                                                                                                                                      |                                        |                                                                                  | Net position at<br>fair values<br>(Derivatives<br>with positive fair<br>value +<br>Derivatives with<br>negative fair | Net position at<br>fair values<br>(Derivatives<br>with positive<br>fair value +<br>Derivatives<br>with negative |

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|     |         |        |     |        |       | banking<br>book |       | value) | fair value) |
|-----|---------|--------|-----|--------|-------|-----------------|-------|--------|-------------|
| 3M  | Estonia | 0      | 0   | 0      | 0     | 0               | 0     | 0      | 0           |
| 1Y  |         | 0      | 0   | 0      | 0     | 0               | 0     | 0      | 0           |
| 2Y  |         | 0      | 0   | 0      | 0     | 0               | 0     | 0      | 0           |
| 3Y  |         | 0      | 0   | 0      | 0     | 0               | 0     | 0      | 0           |
| 5Y  |         | 0      | 0   | 0      | 0     | 0               | 0     | 0      | 0           |
| 10Y |         | 0      | 0   | 0      | 0     | 0               | 0     | 0      | 0           |
| 15Y |         | 0      | 0   | 0      | 0     | 0               | 0     | 0      | 0           |
|     |         | 0      | 0   | 0      | 0     | 0               | 0     | 0      | 0           |
| 3M  | Finland | 198    | 0   | 194    | 0     | 0               | 194   | 0      | 0           |
| 1Y  |         | 0      | 0   | 0      | 0     | 0               | 0     | 0      | 0           |
| 2Y  |         | 29     | 0   | 29     | 0     | 0               | 29    | 0      | 0           |
| 3Y  |         | 26     | 0   | 26     | 0     | 0               | 26    | 0      | 0           |
| 5Y  |         | 77     | 0   | 4      | 0     | 0               | 4     | 0      | 0           |
| 10Y |         | 64     | 0   | 0      | 0     | 0               | 0     | 0      | 0           |
| 15Y |         | 121    | 0   | 121    | 0     | 0               | 121   | 0      | 0           |
|     |         | 515    | 0   | 374    | 0     | 0               | 374   | 0      | 0           |
| 3M  | France  | 2,690  | 0   | 2,504  | 1,259 | 0               | 1,144 | 0      | 0           |
| 1Y  |         | 3,498  | 195 | 2,423  | 659   | 0               | 1,602 | 0      | 0           |
| 2Y  |         | 2,635  | 0   | 1,620  | 1,960 | 0               | 0     | 5      | 0           |
| 3Y  |         | 1,332  | 0   | 960    | 121   | 3               | 839   | 0      | 0           |
| 5Y  |         | 4,257  | 131 | 3,732  | 2,370 | 0               | 1,362 | 3      | 0           |
| 10Y |         | 2,255  | 7   | 0      | 0     | 0               | 0     | 0      | -1          |
| 15Y |         | 2,309  | 0   | 0      | 0     | 0               | 0     | 0      | 0           |
|     |         | 18,976 | 333 | 11,239 | 6,369 | 3               | 4,947 | 8      | -1          |

| Residual Country/Region<br>Maturity | GROSS DIRECT<br>LONG<br>EXPOSURES<br>(accounting value of gross of specific provisions) | NET DIRECT POSITIONS<br>(gross exposures net of cash short position of sovereign debt to other counterparties only where there is maturity matching) |                                        |                                                                                                     |                                    | DIRECT<br>SOVEREIGN<br>EXPOSURES<br>IN<br>DERIVATIVES<br>Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value) | INDIRECT<br>SOVEREIGN<br>EXPOSURES<br>IN THE<br>TRADING<br>BOOK<br>Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value) |    |
|-------------------------------------|-----------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|-----------------------------------------------------------------------------------------------------|------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|
|                                     |                                                                                         | of which:<br>loans and<br>advances                                                                                                                   | of<br>which:<br>AFS<br>banking<br>book | of which:<br>FVO<br>(designated<br>at fair value<br>through<br>profit &<br>loss)<br>banking<br>book | of<br>which:<br>Trading<br>book(3) |                                                                                                                                                                    |                                                                                                                                                                              |    |
| 3M                                  | Germany                                                                                 | 219                                                                                                                                                  | 0                                      | 0                                                                                                   | 151                                | 0                                                                                                                                                                  | 0                                                                                                                                                                            | 0  |
| 1Y                                  |                                                                                         | 1,136                                                                                                                                                | 121                                    | 343                                                                                                 | 134                                | 0                                                                                                                                                                  | 208                                                                                                                                                                          | 0  |
| 2Y                                  |                                                                                         | 3,332                                                                                                                                                | 0                                      | 1,551                                                                                               | 2,640                              | 0                                                                                                                                                                  | 0                                                                                                                                                                            | 0  |
| 3Y                                  |                                                                                         | 1,596                                                                                                                                                | 0                                      | 0                                                                                                   | 747                                | 0                                                                                                                                                                  | 0                                                                                                                                                                            | 0  |
| 5Y                                  |                                                                                         | 3,510                                                                                                                                                | 0                                      | 2,367                                                                                               | 2,398                              | 0                                                                                                                                                                  | 0                                                                                                                                                                            | 0  |
| 10Y                                 |                                                                                         | 2,862                                                                                                                                                | 88                                     | 886                                                                                                 | 613                                | 0                                                                                                                                                                  | 274                                                                                                                                                                          | 27 |

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|     |         |        |     |       |       |   |       |     |     |
|-----|---------|--------|-----|-------|-------|---|-------|-----|-----|
| 15Y |         | 2,679  | 0   | 1,597 | 613   | 0 | 984   | -12 | 0   |
|     |         | 15,334 | 209 | 6,744 | 7,296 | 0 | 1,466 | 15  | 0   |
| 3M  | Greece  | 105    | 0   | 105   | 19    | 0 | 85    | 0   | 0   |
| 1Y  |         | 104    | 0   | 95    | 0     | 0 | 95    | 0   | -1  |
| 2Y  |         | 255    | 0   | 255   | 35    | 0 | 220   | 0   | -1  |
| 3Y  |         | 92     | 0   | 59    | 67    | 0 | 0     | 0   | 0   |
| 5Y  |         | 428    | 0   | 373   | 67    | 0 | 306   | 0   | 0   |
| 10Y |         | 235    | 0   | 32    | 0     | 0 | 32    | 57  | -7  |
| 15Y |         | 100    | 0   | 0     | 0     | 0 | 0     | 26  | 0   |
|     |         | 1,319  | 0   | 919   | 188   | 0 | 738   | 83  | -9  |
| 3M  | Hungary | 186    | 0   | 186   | 0     | 0 | 186   | 1   | 0   |
| 1Y  |         | 1      | 0   | 1     | 0     | 0 | 1     | 0   | 0   |
| 2Y  |         | 1      | 0   | 1     | 0     | 0 | 1     | 0   | 0   |
| 3Y  |         | 1      | 0   | 0     | 0     | 0 | 0     | 1   | -1  |
| 5Y  |         | 17     | 0   | 15    | 0     | 0 | 15    | 0   | -13 |
| 10Y |         | 3      | 0   | 0     | 0     | 0 | 0     | 0   | 0   |
| 15Y |         | 0      | 0   | 0     | 0     | 0 | 0     | 0   | 0   |
|     |         | 209    | 0   | 203   | 0     | 0 | 203   | 2   | -14 |

| Residual Country/Region<br>Maturity | GROSS                                           |                              | NET DIRECT POSITIONS                                                                                                                |                                                                             |                           |                                                                                                           | DIRECT                                                                                                    | INDIRECT                                |    |
|-------------------------------------|-------------------------------------------------|------------------------------|-------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------|---------------------------|-----------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------|-----------------------------------------|----|
|                                     | DIRECT LONG                                     | EXPOSURES                    | (gross exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) |                                                                             |                           |                                                                                                           | SOVEREIGN EXPOSURES IN DERIVATIVES                                                                        | SOVEREIGN EXPOSURES IN THE TRADING BOOK |    |
|                                     | (accounting value gross of specific provisions) | of which: loans and advances | of which: AFS banking book                                                                                                          | of which: FVO (designated at fair value through profit & loss) banking book | of which: Trading book(3) | Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value) | Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value) |                                         |    |
| 3M                                  | Iceland                                         | 0                            | 0                                                                                                                                   | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         | 0                                       |    |
| 1Y                                  |                                                 | 0                            | 0                                                                                                                                   | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         | 0                                       |    |
| 2Y                                  |                                                 | 0                            | 0                                                                                                                                   | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         | 0                                       |    |
| 3Y                                  |                                                 | 0                            | 0                                                                                                                                   | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         | 0                                       |    |
| 5Y                                  |                                                 | 0                            | 0                                                                                                                                   | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         | -1                                      |    |
| 10Y                                 |                                                 | 0                            | 0                                                                                                                                   | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         | 0                                       |    |
| 15Y                                 |                                                 | 0                            | 0                                                                                                                                   | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         | 0                                       |    |
|                                     |                                                 | 0                            | 0                                                                                                                                   | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         | -1                                      |    |
| 3M                                  | Ireland                                         | 2                            | 0                                                                                                                                   | 2                                                                           | 0                         | 0                                                                                                         | 2                                                                                                         | 1                                       | 0  |
| 1Y                                  |                                                 | 24                           | 0                                                                                                                                   | 4                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         | 0                                       | 0  |
| 2Y                                  |                                                 | 9                            | 0                                                                                                                                   | 9                                                                           | 0                         | 0                                                                                                         | 9                                                                                                         | 0                                       | 0  |
| 3Y                                  |                                                 | 0                            | 0                                                                                                                                   | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         | 0                                       | -1 |
| 5Y                                  |                                                 | 30                           | 0                                                                                                                                   | 30                                                                          | 0                         | 0                                                                                                         | 17                                                                                                        | 0                                       | -1 |

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|     |       |       |   |       |     |   |       |      |    |
|-----|-------|-------|---|-------|-----|---|-------|------|----|
| 10Y |       | 150   | 0 | 17    | 0   | 0 | 17    | 0    | -4 |
| 15Y |       | 72    | 0 | 72    | 0   | 0 | 72    | 0    | 0  |
|     |       | 287   | 0 | 134   | 0   | 0 | 117   | 1    | -6 |
| 3M  | Italy | 235   | 0 | 0     | 0   | 0 | 0     | 0    | 0  |
| 1Y  |       | 2,116 | 0 | 1,625 | 423 | 0 | 928   | 0    | 0  |
| 2Y  |       | 1,097 | 0 | 462   | 83  | 0 | 379   | 0    | 0  |
| 3Y  |       | 677   | 0 | 0     | 0   | 0 | 0     | 0    | 0  |
| 5Y  |       | 1,514 | 0 | 882   | 0   | 0 | 882   | 0    | 0  |
| 10Y |       | 2,497 | 0 | 594   | 0   | 0 | 594   | -618 | -2 |
| 15Y |       | 1,791 | 0 | 294   | 0   | 0 | 294   | 0    | 0  |
|     |       | 9,927 | 0 | 3,857 | 506 | 0 | 3,077 | -618 | -2 |

| Residual Maturity | Country/Region | GROSS DIRECT LONG EXPOSURES (accounting value gross of specific provisions) |   | NET DIRECT POSITIONS (gross exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) |                                                                             |                           |   | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES | INDIRECT SOVEREIGN EXPOSURES IN THE TRADING BOOK |
|-------------------|----------------|-----------------------------------------------------------------------------|---|----------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------|---------------------------|---|-------------------------------------------|--------------------------------------------------|
|                   |                | of which: loans and advances                                                |   | of which: AFS banking book                                                                                                                               | of which: FVO (designated at fair value through profit & loss) banking book | of which: Trading book(3) |   |                                           |                                                  |
| 3M                | Latvia         | 0                                                                           | 0 | 0                                                                                                                                                        | 0                                                                           | 0                         | 0 | 0                                         | 0                                                |
| 1Y                |                | 0                                                                           | 0 | 0                                                                                                                                                        | 0                                                                           | 0                         | 0 | 0                                         | 0                                                |
| 2Y                |                | 0                                                                           | 0 | 0                                                                                                                                                        | 0                                                                           | 0                         | 0 | 0                                         | 0                                                |
| 3Y                |                | 0                                                                           | 0 | 0                                                                                                                                                        | 0                                                                           | 0                         | 0 | 0                                         | 0                                                |
| 5Y                |                | 0                                                                           | 0 | 0                                                                                                                                                        | 0                                                                           | 0                         | 0 | 0                                         | 0                                                |
| 10Y               |                | 1                                                                           | 0 | 1                                                                                                                                                        | 0                                                                           | 0                         | 1 | 1                                         | -1                                               |
| 15Y               |                | 0                                                                           | 0 | 0                                                                                                                                                        | 0                                                                           | 0                         | 0 | 0                                         | 0                                                |
|                   |                | 1                                                                           | 0 | 1                                                                                                                                                        | 0                                                                           | 0                         | 1 | 1                                         | -1                                               |
| 3M                | Liechtenstein  | 0                                                                           | 0 | 0                                                                                                                                                        | 0                                                                           | 0                         | 0 | 0                                         | 0                                                |
| 1Y                |                | 0                                                                           | 0 | 0                                                                                                                                                        | 0                                                                           | 0                         | 0 | 0                                         | 0                                                |
| 2Y                |                | 0                                                                           | 0 | 0                                                                                                                                                        | 0                                                                           | 0                         | 0 | 0                                         | 0                                                |
| 3Y                |                | 0                                                                           | 0 | 0                                                                                                                                                        | 0                                                                           | 0                         | 0 | 0                                         | 0                                                |
| 5Y                |                | 0                                                                           | 0 | 0                                                                                                                                                        | 0                                                                           | 0                         | 0 | 0                                         | 0                                                |
| 10Y               |                | 0                                                                           | 0 | 0                                                                                                                                                        | 0                                                                           | 0                         | 0 | 0                                         | 0                                                |
| 15Y               |                | 0                                                                           | 0 | 0                                                                                                                                                        | 0                                                                           | 0                         | 0 | 0                                         | 0                                                |
|                   |                | 0                                                                           | 0 | 0                                                                                                                                                        | 0                                                                           | 0                         | 0 | 0                                         | 0                                                |
| 3M                | Lithuania      | 0                                                                           | 0 | 0                                                                                                                                                        | 0                                                                           | 0                         | 0 | 0                                         | 0                                                |
| 1Y                |                | 0                                                                           | 0 | 0                                                                                                                                                        | 0                                                                           | 0                         | 0 | 0                                         | 0                                                |
| 2Y                |                | 0                                                                           | 0 | 0                                                                                                                                                        | 0                                                                           | 0                         | 0 | 0                                         | 0                                                |

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|     |    |   |    |   |   |    |   |   |
|-----|----|---|----|---|---|----|---|---|
| 3Y  | 0  | 0 | 0  | 0 | 0 | 0  | 0 | 0 |
| 5Y  | 10 | 0 | 10 | 0 | 0 | 10 | 0 | 0 |
| 10Y | 5  | 0 | 0  | 0 | 0 | 0  | 0 | 0 |
| 15Y | 0  | 0 | 0  | 0 | 0 | 0  | 0 | 0 |
|     | 15 | 0 | 10 | 0 | 0 | 10 | 0 | 0 |

| Residual Country/Region<br>Maturity | GROSS                                           |                              | NET DIRECT POSITIONS                                                                                                                |                            |                                                                             |                           | DIRECT                                                                                                    | INDIRECT                                                                                                  |
|-------------------------------------|-------------------------------------------------|------------------------------|-------------------------------------------------------------------------------------------------------------------------------------|----------------------------|-----------------------------------------------------------------------------|---------------------------|-----------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------|
|                                     | DIRECT LONG                                     | EXPOSURES                    | (gross exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) | of which: AFS banking book | of which: FVO (designated at fair value through profit & loss) banking book | of which: Trading book(3) | SOVEREIGN EXPOSURES IN DERIVATIVES                                                                        | SOVEREIGN EXPOSURES IN THE TRADING BOOK                                                                   |
|                                     | (accounting value gross of specific provisions) | of which: loans and advances |                                                                                                                                     |                            |                                                                             |                           | Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value) | Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value) |
| 3M                                  | Luxembourg                                      | 75                           | 0                                                                                                                                   | 75                         | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         |
| 1Y                                  |                                                 | 204                          | 0                                                                                                                                   | 204                        | 204                                                                         | 0                         | 0                                                                                                         | 0                                                                                                         |
| 2Y                                  |                                                 | 91                           | 0                                                                                                                                   | 91                         | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         |
| 3Y                                  |                                                 | 0                            | 0                                                                                                                                   | 0                          | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         |
| 5Y                                  |                                                 | 68                           | 0                                                                                                                                   | 3                          | 0                                                                           | 1                         | 0                                                                                                         | 0                                                                                                         |
| 10Y                                 |                                                 | 26                           | 0                                                                                                                                   | 0                          | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         |
| 15Y                                 |                                                 | 29                           | 0                                                                                                                                   | 0                          | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         |
|                                     |                                                 | 493                          | 0                                                                                                                                   | 373                        | 204                                                                         | 1                         | 0                                                                                                         | 0                                                                                                         |
| 3M                                  | Malta                                           | 0                            | 0                                                                                                                                   | 0                          | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         |
| 1Y                                  |                                                 | 244                          | 72                                                                                                                                  | 244                        | 244                                                                         | 0                         | 0                                                                                                         | 0                                                                                                         |
| 2Y                                  |                                                 | 0                            | 0                                                                                                                                   | 0                          | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         |
| 3Y                                  |                                                 | 0                            | 0                                                                                                                                   | 0                          | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         |
| 5Y                                  |                                                 | 0                            | 55                                                                                                                                  | 0                          | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         |
| 10Y                                 |                                                 | 0                            | 5                                                                                                                                   | 0                          | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         |
| 15Y                                 |                                                 | 0                            | 0                                                                                                                                   | 0                          | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         |
|                                     |                                                 | 244                          | 132                                                                                                                                 | 244                        | 244                                                                         | 0                         | 0                                                                                                         | 0                                                                                                         |
| 3M                                  | Netherlands                                     | 2,098                        | 0                                                                                                                                   | 1,877                      | 0                                                                           | 0                         | 2                                                                                                         | 0                                                                                                         |
| 1Y                                  |                                                 | 365                          | 0                                                                                                                                   | 365                        | 299                                                                         | 0                         | 65                                                                                                        | 0                                                                                                         |
| 2Y                                  |                                                 | 227                          | 0                                                                                                                                   | 227                        | 0                                                                           | 0                         | 227                                                                                                       | 0                                                                                                         |
| 3Y                                  |                                                 | 108                          | 0                                                                                                                                   | 0                          | 108                                                                         | 0                         | 0                                                                                                         | 0                                                                                                         |
| 5Y                                  |                                                 | 458                          | 0                                                                                                                                   | 166                        | 133                                                                         | 0                         | 34                                                                                                        | 0                                                                                                         |
| 10Y                                 |                                                 | 607                          | 0                                                                                                                                   | 607                        | 0                                                                           | 0                         | 607                                                                                                       | 0                                                                                                         |
| 15Y                                 |                                                 | 150                          | 0                                                                                                                                   | 0                          | 0                                                                           | 0                         | 9                                                                                                         | 0                                                                                                         |
|                                     |                                                 | 4,013                        | 0                                                                                                                                   | 3,242                      | 540                                                                         | 0                         | 933                                                                                                       | 11                                                                                                        |

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| Residual Maturity | Country/Region | GROSS DIRECT LONG EXPOSURES                     |                              | NET DIRECT POSITIONS (gross exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) |                                                                             |                           |                                                                                                           | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES                                                                 | INDIRECT SOVEREIGN EXPOSURES IN THE TRADING BOOK |
|-------------------|----------------|-------------------------------------------------|------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------|---------------------------|-----------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------|--------------------------------------------------|
|                   |                | (accounting value gross of specific provisions) | of which: loans and advances | of which: AFS banking book                                                                                                                               | of which: FVO (designated at fair value through profit & loss) banking book | of which: Trading book(3) | Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value) | Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value) |                                                  |
| 3M                | Norway         | 23                                              | 0                            | 23                                                                                                                                                       | 0                                                                           | 0                         | 23                                                                                                        | 0                                                                                                         | 0                                                |
| 1Y                |                | 21                                              | 0                            | 21                                                                                                                                                       | 19                                                                          | 0                         | 1                                                                                                         | 0                                                                                                         | 0                                                |
| 2Y                |                | 12                                              | 0                            | 12                                                                                                                                                       | 0                                                                           | 0                         | 12                                                                                                        | 0                                                                                                         | 0                                                |
| 3Y                |                | 40                                              | 0                            | 19                                                                                                                                                       | 0                                                                           | 0                         | 19                                                                                                        | 0                                                                                                         | 0                                                |
| 5Y                |                | 3                                               | 0                            | 3                                                                                                                                                        | 0                                                                           | 0                         | 3                                                                                                         | 0                                                                                                         | 0                                                |
| 10Y               |                | 0                                               | 0                            | 0                                                                                                                                                        | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         | 0                                                |
| 15Y               |                | 0                                               | 0                            | 0                                                                                                                                                        | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         | 0                                                |
|                   |                | 99                                              | 0                            | 78                                                                                                                                                       | 19                                                                          | 0                         | 58                                                                                                        | 0                                                                                                         | 0                                                |
| 3M                | Poland         | 1,085                                           | 0                            | 1,085                                                                                                                                                    | 973                                                                         | 0                         | 112                                                                                                       | 0                                                                                                         | 0                                                |
| 1Y                |                | 329                                             | 0                            | 329                                                                                                                                                      | 231                                                                         | 0                         | 98                                                                                                        | 0                                                                                                         | 0                                                |
| 2Y                |                | 35                                              | 0                            | 30                                                                                                                                                       | 4                                                                           | 0                         | 27                                                                                                        | 0                                                                                                         | 0                                                |
| 3Y                |                | 1                                               | 0                            | 0                                                                                                                                                        | 1                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         | 0                                                |
| 5Y                |                | 36                                              | 0                            | 22                                                                                                                                                       | 0                                                                           | 0                         | 22                                                                                                        | 0                                                                                                         | 0                                                |
| 10Y               |                | 69                                              | 0                            | 51                                                                                                                                                       | 0                                                                           | 0                         | 51                                                                                                        | 0                                                                                                         | 0                                                |
| 15Y               |                | 8                                               | 0                            | 0                                                                                                                                                        | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         | 0                                                |
|                   |                | 1,563                                           | 0                            | 1,517                                                                                                                                                    | 1,209                                                                       | 0                         | 310                                                                                                       | 0                                                                                                         | 0                                                |
| 3M                | Portugal       | 188                                             | 0                            | 188                                                                                                                                                      | 0                                                                           | 0                         | 188                                                                                                       | 16                                                                                                        | 0                                                |
| 1Y                |                | 269                                             | 0                            | 53                                                                                                                                                       | 0                                                                           | 0                         | 53                                                                                                        | 0                                                                                                         | 0                                                |
| 2Y                |                | 0                                               | 0                            | 0                                                                                                                                                        | 0                                                                           | 0                         | 0                                                                                                         | 46                                                                                                        | 0                                                |
| 3Y                |                | 56                                              | 0                            | 56                                                                                                                                                       | 0                                                                           | 0                         | 56                                                                                                        | 0                                                                                                         | 0                                                |
| 5Y                |                | 173                                             | 0                            | 12                                                                                                                                                       | 0                                                                           | 0                         | 12                                                                                                        | 82                                                                                                        | -1                                               |
| 10Y               |                | 140                                             | 0                            | 11                                                                                                                                                       | 0                                                                           | 0                         | 11                                                                                                        | 99                                                                                                        | -4                                               |
| 15Y               |                | 179                                             | 0                            | 0                                                                                                                                                        | 0                                                                           | 0                         | 0                                                                                                         | 16                                                                                                        | 0                                                |
|                   |                | 1,005                                           | 0                            | 320                                                                                                                                                      | 0                                                                           | 0                         | 320                                                                                                       | 259                                                                                                       | -5                                               |

| Residual Maturity | Country/Region | GROSS DIRECT LONG EXPOSURES | NET DIRECT POSITIONS (gross exposures (long) net of cash short position of sovereign debt to other counterparties only where | DIRECT SOVEREIGN EXPOSURES IN | INDIRECT SOVEREIGN EXPOSURES IN THE |
|-------------------|----------------|-----------------------------|------------------------------------------------------------------------------------------------------------------------------|-------------------------------|-------------------------------------|
|-------------------|----------------|-----------------------------|------------------------------------------------------------------------------------------------------------------------------|-------------------------------|-------------------------------------|



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|     |          | (accounting value gross of specific provisions) |   | there is maturity matching) |                                                                             |                           |                                                                                                           | DERIVATIVES                                                                                               | TRADING BOOK |
|-----|----------|-------------------------------------------------|---|-----------------------------|-----------------------------------------------------------------------------|---------------------------|-----------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------|--------------|
|     |          | of which: loans and advances                    |   | of which: AFS banking book  | of which: FVO (designated at fair value through profit & loss) banking book | of which: Trading book(3) | Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value) | Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value) |              |
| 3M  | Romania  | 0                                               | 0 | 0                           | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         |              |
| 1Y  |          | 0                                               | 0 | 0                           | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         |              |
| 2Y  |          | 0                                               | 0 | 0                           | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         |              |
| 3Y  |          | 0                                               | 0 | 0                           | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         |              |
| 5Y  |          | 0                                               | 0 | 0                           | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         |              |
| 10Y |          | 2                                               | 0 | 2                           | 0                                                                           | 2                         | 0                                                                                                         | 0                                                                                                         |              |
| 15Y |          | 0                                               | 0 | 0                           | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         |              |
|     |          | 2                                               | 0 | 2                           | 0                                                                           | 2                         | 0                                                                                                         | 0                                                                                                         |              |
| 3M  | Slovakia | 10                                              | 0 | 10                          | 0                                                                           | 10                        | 0                                                                                                         | 0                                                                                                         |              |
| 1Y  |          | 0                                               | 0 | 0                           | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         |              |
| 2Y  |          | 0                                               | 0 | 0                           | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         |              |
| 3Y  |          | 0                                               | 0 | 0                           | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         |              |
| 5Y  |          | 12                                              | 0 | 12                          | 0                                                                           | 12                        | 0                                                                                                         | 0                                                                                                         |              |
| 10Y |          | 0                                               | 0 | 0                           | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         |              |
| 15Y |          | 43                                              | 0 | 43                          | 0                                                                           | 43                        | 0                                                                                                         | 0                                                                                                         |              |
|     |          | 65                                              | 0 | 65                          | 0                                                                           | 65                        | 0                                                                                                         | 0                                                                                                         |              |
| 3M  | Slovenia | 0                                               | 0 | 0                           | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         |              |
| 1Y  |          | 0                                               | 0 | 0                           | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         |              |
| 2Y  |          | 0                                               | 0 | 0                           | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         |              |
| 3Y  |          | 0                                               | 0 | 0                           | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         |              |
| 5Y  |          | 122                                             | 0 | 113                         | 0                                                                           | 113                       | 0                                                                                                         | 0                                                                                                         |              |
| 10Y |          | 71                                              | 0 | 58                          | 0                                                                           | 58                        | 0                                                                                                         | 0                                                                                                         |              |
| 15Y |          | 0                                               | 0 | 0                           | 0                                                                           | 0                         | 0                                                                                                         | 0                                                                                                         |              |
|     |          | 193                                             | 0 | 171                         | 0                                                                           | 171                       | 0                                                                                                         | 0                                                                                                         |              |

| Residual Country/Region<br>Maturity | GROSS DIRECT LONG EXPOSURES (accounting value gross of specific provisions) | NET DIRECT POSITIONS (gross exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) |                       |                                         | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES                   | INDIRECT SOVEREIGN EXPOSURES IN THE TRADING BOOK       |
|-------------------------------------|-----------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------|-----------------------------------------|-------------------------------------------------------------|--------------------------------------------------------|
|                                     |                                                                             | of which: loans and advances                                                                                                                             | of which: AFS banking | of which: FVO (designated at fair value |                                                             |                                                        |
|                                     |                                                                             |                                                                                                                                                          |                       |                                         | Net position at fair values (Derivatives with positive fair | Net position at fair values (Derivatives with positive |

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|     |                |         |       |        | book   | through<br>profit &<br>loss)<br>banking<br>book | value +<br>Derivatives with<br>negative fair<br>value) | fair value +<br>Derivatives<br>with negative<br>fair value) |     |
|-----|----------------|---------|-------|--------|--------|-------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------|-----|
| 3M  | Spain          | 1       | 0     | 1      | 0      | 0                                               | 0                                                      | 0                                                           |     |
| 1Y  |                | 376     | 0     | 376    | 0      | 0                                               | 0                                                      | 0                                                           |     |
| 2Y  |                | 340     | 0     | 181    | 0      | 0                                               | 9                                                      | 0                                                           |     |
| 3Y  |                | 199     | 0     | 0      | 0      | 0                                               | 0                                                      | 0                                                           |     |
| 5Y  |                | 306     | 0     | 77     | 0      | 0                                               | 5                                                      | -1                                                          |     |
| 10Y |                | 362     | 10    | 0      | 0      | 0                                               | 33                                                     | -4                                                          |     |
| 15Y |                | 447     | 0     | 0      | 0      | 0                                               | 22                                                     | 0                                                           |     |
|     |                | 2,031   | 10    | 635    | 0      | 0                                               | 69                                                     | -5                                                          |     |
| 3M  | Sweden         | 0       | 0     | 0      | 0      | 0                                               | 0                                                      | 0                                                           |     |
| 1Y  |                | 20      | 0     | 20     | 16     | 0                                               | 4                                                      | 0                                                           |     |
| 2Y  |                | 25      | 0     | 25     | 0      | 0                                               | 12                                                     | 0                                                           |     |
| 3Y  |                | 1       | 0     | 1      | 0      | 0                                               | 0                                                      | 0                                                           |     |
| 5Y  |                | 1       | 0     | 1      | 2      | 0                                               | 1                                                      | 0                                                           |     |
| 10Y |                | 0       | 0     | 0      | 0      | 0                                               | 0                                                      | 0                                                           |     |
| 15Y |                | 0       | 0     | 0      | 0      | 0                                               | 0                                                      | 0                                                           |     |
|     |                | 47      | 0     | 47     | 18     | 0                                               | 13                                                     | 0                                                           |     |
| 3M  | United Kingdom | 22,522  | 0     | 21,308 | 896    | 0                                               | 56                                                     | 0                                                           |     |
| 1Y  |                | 2,821   | 683   | 2,264  | 0      | 0                                               | 1,457                                                  | 0                                                           |     |
| 2Y  |                | 3,075   | 0     | 2,237  | 2,835  | 0                                               | 11                                                     | 0                                                           |     |
| 3Y  |                | 3,036   | 0     | 2,116  | 2,257  | 161                                             | 10                                                     | 0                                                           |     |
| 5Y  |                | 4,456   | 44    | 3,897  | 3,438  | 0                                               | 7                                                      | 0                                                           |     |
| 10Y |                | 13,781  | 300   | 9,524  | 10,468 | 0                                               | 2                                                      | 0                                                           |     |
| 15Y |                | 6,725   | 0     | 2,482  | 940    | 267                                             | 11                                                     | 0                                                           |     |
|     |                | 56,416  | 1,027 | 43,828 | 20,834 | 428                                             | 106                                                    | 0                                                           |     |
|     | TOTAL EEA      | 117,191 | 1,711 | 77,761 | 38,849 | 433                                             | 18,491                                                 | -26                                                         | -44 |

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| Residual Country/Region Maturity | GROSS DIRECT LONG EXPOSURES (accounting value gross of specific provisions) of which: loans and advances | NET DIRECT POSITIONS (gross exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) of which: AFS banking book | of which: FVO (designated Trading at fair value through profit & loss) banking book | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value) | INDIRECT SOVEREIGN EXPOSURES IN THE TRADING BOOK Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value) |
|----------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------|
|----------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------|

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|     |               |        |   |        |        |    |        |       |    |
|-----|---------------|--------|---|--------|--------|----|--------|-------|----|
| 3M  | United States | 37,054 | 0 | 36,077 | 31,509 | 0  | 3,159  | 0     | 0  |
| 1Y  |               | 8,985  | 0 | 7,784  | 5,574  | 0  | 4,597  | 0     | 0  |
| 2Y  |               | 6,924  | 0 | 3,971  | 2,965  | 0  | 6,779  | 0     | 0  |
| 3Y  |               | 3,038  | 0 | 2,037  | 1,767  | 0  | 2,267  | 0     | 0  |
| 5Y  |               | 2,860  | 0 | 1,667  | 1,626  | 0  | 2,427  | 0     | 0  |
| 10Y |               | 2,321  | 0 | 1,014  | 13     | 0  | 3,616  | 0     | 0  |
| 15Y |               | 2,680  | 0 | 1,328  | 1,236  | 37 | 2,797  | 0     | 0  |
|     |               | 63,862 | 0 | 53,878 | 44,690 | 37 | 25,642 | 0     | 0  |
| 3M  | Japan         | 6,768  | 0 | 6,768  | 834    | 0  | 4,915  | 0     | 0  |
| 1Y  |               | 5,096  | 0 | 5,096  | 1,984  | 0  | 3,112  | 0     | 0  |
| 2Y  |               | 1,002  | 0 | 1,002  | 772    | 0  | 230    | 0     | 0  |
| 3Y  |               | 1      | 0 | 1      | 0      | 0  | 0      | 0     | 0  |
| 5Y  |               | 1,464  | 0 | 1,464  | 698    | 0  | 765    | 0     | 5  |
| 10Y |               | 899    | 0 | 899    | 841    | 0  | 58     | 0     | -3 |
| 15Y |               | 0      | 0 | 0      | 0      | 0  | 0      | 0     | 0  |
|     |               | 15,230 | 0 | 15,230 | 5,129  | 0  | 9,080  | 0     | 2  |
| 3M  | Other non EEA | 53,323 | 0 | 51,284 | 22,169 | 0  | 4,457  | 490   | 0  |
| 1Y  | non Emerging  | 14,883 | 0 | 13,675 | 12,008 | 0  | 622    | 314   | 2  |
| 2Y  | countries     | 7,254  | 0 | 6,989  | 4,625  | 0  | 2,218  | -20   | -1 |
| 3Y  |               | 2,523  | 0 | 2,312  | 1,941  | 0  | 332    | 52    | 4  |
| 5Y  |               | 7,371  | 0 | 7,058  | 5,654  | 0  | 1,108  | 65    | 2  |
| 10Y |               | 1,291  | 0 | 1,088  | 142    | 0  | 926    | 55    | -4 |
| 15Y |               | 146    | 0 | 60     | 0      | 0  | 56     | 61    | 0  |
|     |               | 86,791 | 0 | 82,466 | 46,539 | 0  | 9,719  | 1,017 | 3  |

| Residual Country/Region<br>Maturity | GROSS DIRECT<br>LONG<br>EXPOSURES<br>(accounting value<br>gross of specific<br>provisions)<br>of which:<br>loans and<br>advances | NET DIRECT POSITIONS<br>(gross exposures (long) net of cash<br>short position of sovereign debt to<br>other counterparties only where there<br>is maturity matching) |                                                                                                     |                                 |                                 | DIRECT<br>SOVEREIGN<br>EXPOSURES<br>IN<br>DERIVATIVES<br>Net position at<br>fair values<br>(Derivatives<br>with positive fair<br>value +<br>Derivatives with<br>negative fair<br>value) | INDIRECT<br>SOVEREIGN<br>EXPOSURES<br>IN THE<br>TRADING<br>BOOK<br>Net position at<br>fair values<br>(Derivatives<br>with positive<br>fair value +<br>Derivatives<br>with negative<br>fair value) |     |    |
|-------------------------------------|----------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|---------------------------------|---------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|----|
|                                     |                                                                                                                                  | of which:<br>AFS<br>banking<br>book                                                                                                                                  | of which:<br>FVO<br>(designated<br>at fair value<br>through<br>profit &<br>loss)<br>banking<br>book | of which:<br>Trading<br>book(3) | of which:<br>Trading<br>book(3) |                                                                                                                                                                                         |                                                                                                                                                                                                   |     |    |
| 3M                                  | Asia                                                                                                                             | 18,545                                                                                                                                                               | 0                                                                                                   | 18,545                          | 2,533                           | 0                                                                                                                                                                                       | 5,679                                                                                                                                                                                             | -42 | 0  |
| 1Y                                  |                                                                                                                                  | 9,105                                                                                                                                                                | 0                                                                                                   | 9,105                           | 7,310                           | 0                                                                                                                                                                                       | 1,796                                                                                                                                                                                             | 71  | 0  |
| 2Y                                  |                                                                                                                                  | 1,655                                                                                                                                                                | 0                                                                                                   | 1,655                           | 1,292                           | 0                                                                                                                                                                                       | 345                                                                                                                                                                                               | 0   | 0  |
| 3Y                                  |                                                                                                                                  | 1,445                                                                                                                                                                | 0                                                                                                   | 1,445                           | 1,103                           | 0                                                                                                                                                                                       | 334                                                                                                                                                                                               | 0   | 5  |
| 5Y                                  |                                                                                                                                  | 1,386                                                                                                                                                                | 0                                                                                                   | 1,386                           | 1,062                           | 0                                                                                                                                                                                       | 323                                                                                                                                                                                               | 0   | 5  |
| 10Y                                 |                                                                                                                                  | 310                                                                                                                                                                  | 0                                                                                                   | 310                             | 151                             | 0                                                                                                                                                                                       | 159                                                                                                                                                                                               | 11  | -1 |
| 15Y                                 |                                                                                                                                  | 340                                                                                                                                                                  | 0                                                                                                   | 340                             | 36                              | 0                                                                                                                                                                                       | 258                                                                                                                                                                                               | 1   | 0  |
|                                     |                                                                                                                                  | 32,786                                                                                                                                                               | 0                                                                                                   | 32,786                          | 13,487                          | 0                                                                                                                                                                                       | 8,894                                                                                                                                                                                             | 41  | 9  |

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|     |                             |        |   |        |        |   |       |    |      |
|-----|-----------------------------|--------|---|--------|--------|---|-------|----|------|
| 3M  | Middle and<br>South America | 17,793 | 0 | 17,761 | 1,465  | 0 | 3,174 | 6  | 0    |
| 1Y  |                             | 2,067  | 0 | 1,948  | 761    | 0 | 960   | 4  | -10  |
| 2Y  |                             | 1,496  | 0 | 1,496  | 1,405  | 0 | 77    | 0  | -55  |
| 3Y  |                             | 3,364  | 0 | 3,364  | 2,673  | 0 | 204   | 0  | -43  |
| 5Y  |                             | 4,305  | 0 | 4,305  | 3,935  | 0 | 325   | 1  | -139 |
| 10Y |                             | 1,204  | 0 | 1,081  | 1,027  | 0 | 0     | 14 | -115 |
| 15Y |                             | 2,625  | 0 | 2,592  | 484    | 0 | 0     | 0  | -1   |
|     |                             | 32,854 | 0 | 32,547 | 11,750 | 0 | 4,740 | 25 | -363 |
| 3M  | Eastern Europe<br>non EEA   | 0      | 0 | 0      | 0      | 0 | 0     | 0  | 0    |
| 1Y  |                             | 0      | 0 | 0      | 0      | 0 | 0     | 0  | 0    |
| 2Y  |                             | 0      | 0 | 0      | 0      | 0 | 0     | 0  | 0    |
| 3Y  |                             | 0      | 0 | 0      | 0      | 0 | 0     | 0  | 0    |
| 5Y  |                             | 1,099  | 0 | 1,099  | 337    | 0 | 525   | 0  | 0    |
| 10Y |                             | 0      | 0 | 0      | 0      | 0 | 0     | 11 | 0    |
| 15Y |                             | 0      | 0 | 0      | 0      | 0 | 0     | 0  | 0    |
|     |                             | 1,099  | 0 | 1,099  | 337    | 0 | 525   | 11 | 0    |

| Residual Country/<br>Maturity | Region | GROSS DIRECT LONG EXPOSURES (accounting value gross of specific provisions) |       | NET DIRECT POSITIONS (gross exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) |                                                               |                           | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES | INDIRECT SOVEREIGN EXPOSURES IN THE TRADING BOOK |                                                                                                           |
|-------------------------------|--------|-----------------------------------------------------------------------------|-------|----------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------|---------------------------|-------------------------------------------|--------------------------------------------------|-----------------------------------------------------------------------------------------------------------|
|                               |        | of which: loans and advances                                                |       | of which: AFS banking book                                                                                                                               | of which: FVO (designated through profit & loss) banking book | of which: Trading book(3) |                                           |                                                  | Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value) |
| 3M                            | Others | 6,434                                                                       | 832   | 6,434                                                                                                                                                    | 1,809                                                         | 0                         | 337                                       | 0                                                | 0                                                                                                         |
| 1Y                            |        | 6,671                                                                       | 6     | 6,671                                                                                                                                                    | 5,170                                                         | 0                         | 269                                       | 0                                                | 0                                                                                                         |
| 2Y                            |        | 144                                                                         | 0     | 144                                                                                                                                                      | 144                                                           | 0                         | 0                                         | 0                                                | 0                                                                                                         |
| 3Y                            |        | 2,050                                                                       | 10    | 2,050                                                                                                                                                    | 354                                                           | 0                         | 189                                       | 0                                                | 0                                                                                                         |
| 5Y                            |        | 477                                                                         | 7     | 477                                                                                                                                                      | 469                                                           | 0                         | 2                                         | 0                                                | 0                                                                                                         |
| 10Y                           |        | 5                                                                           | 0     | 5                                                                                                                                                        | 5                                                             | 0                         | 0                                         | 7                                                | 0                                                                                                         |
| 15Y                           |        | 0                                                                           | 0     | 0                                                                                                                                                        | 0                                                             | 0                         | 0                                         | 0                                                | 0                                                                                                         |
|                               |        | 15,781                                                                      | 855   | 15,781                                                                                                                                                   | 7,951                                                         | 0                         | 797                                       | 7                                                | 0                                                                                                         |
|                               | TOTAL  | 365,594                                                                     | 2,566 | 311,548                                                                                                                                                  | 168,732                                                       | 470                       | 77,888                                    | 1,075                                            | -393                                                                                                      |

Notes and definitions

(1)

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The allocation of countries and exposures to macro areas and emerging/non-emerging is according to the IMF WEO country groupings.

See: <http://www.imf.org/external/pubs/ft/weo/2010/01/weodata/groups.htm>

- (2) The exposures reported in this worksheet cover only exposures to central and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees.
- (3) According to the EBA methodologies, for the trading book assets banks have been allowed to offset only cash short positions having the same maturities.

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SIGNATURE

Pursuant to the requirements of the Securities Exchange Act of 1934, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

HSBC Holdings plc

By:

Name: P A Stafford

Title: Assistant Group Secretary

Date: 29 July, 2011