

Composition of capital as of 30 September 2011 (CRD3 rules)

Name of the bank:

GB089

HSBC HOLDINGS plc

Capital position CRD3 rules	September 2011		References to COREP reporting
	Million EUR	% RWA	
A) Common equity before deductions (Original own funds without hybrid instruments and government support measures other than ordinary shares) (+)	93,626		COREP CA 1.1 - hybrid instruments and government support measures other than ordinary shares
Of which: (+) eligible capital and reserves	114,026		COREP CA 1.1.1 + COREP line 1.1.2.1
Of which: (-) intangibles assets (including goodwill)	-20,400		Net amount included in T1 own funds (COREP line 1.1.5.1)
Of which: (-/+) adjustment to valuation differences in other AFS assets ⁽¹⁾	1,540		Prudential filters for regulatory capital (COREP line 1.1.2.6.06)
B) Deductions from common equity (Elements deducted from original own funds) (-)	-2,816		COREP CA 1.3.T1* (negative amount)
Of which: (-) deductions of participations and subordinated claims	0		Total of items as defined by Article 57 (l), (m), (n) (o) and (p) of Directive 2006/48/EC and deducted from original own funds (COREP lines from 1.3.1 to 1.3.5 included in line 1.3.T1*)
Of which: (-) securitisation exposures not included in RWA according with CRD3 (2)	-867		COREP line 1.3.7 included in line 1.3.T1* (50% securitisation exposures in the banking and trading book subject to 1250% risk weight; Art. 57 (r) of Directive 2006/48/EC)
Of which: (-) IRB provision shortfall and IRB equity expected loss amounts (before tax)	-2,120		As defined by Article 57 (q) of Directive 2006/48/EC (COREP line 1.3.8 included in 1.3.T1*)
C) Common equity (A+B)	90,810	10.03%	
Of which: ordinary shares subscribed by government	0		Paid up ordinary shares subscribed by government
D) Other Existing government support measures (+)	0		
E) Core Tier 1 including existing government support measures (C+D)	90,810	10.03%	Common equity + Existing government support measures included in T1 other than ordinary shares
Shortfall to 9% before application sovereign capital buffer	0	0.00%	9%RWA-Core Tier 1 including existing government support measures; if >0.
F) Hybrid instruments not subscribed by government	12,774		Net amount included in T1 own funds (COREP line 1.1.4.1a + COREP lines from 1.1.2.2***01 to 1.1.2.2***05 + COREP line 1.1.5.2a (negative amount)) not subscribed by government
Tier 1 Capital (E+F) (Total original own funds for general solvency purposes)	103,584	11.44%	COREP CA 1.4 = COREP CA 1.1 + COREP CA 1.3.T1* (negative amount)
RWA as of end September 2011 including add-on for CRD3 ⁽²⁾	905,736		
Of which: RWA add-on for CRD III as of end September 2011 ⁽²⁾	47,053		
Sovereign Capital buffer			
G) Prudential filter (AFS sovereign assets in EEA as of 30th September 2011) (-/+)	-17		Please report the prudential filter as a positive number if the AFS revaluation reserve for sovereign assets is negative. Please report the prudential filter as a negative number if the AFS revaluation reserve is positive. If the bank does not apply a prudential filter on AFS sovereign assets, please fill in zero.
H) Difference between the book value and the fair value of sovereign assets (Bonds and Loans and advances) in the HTM and Loans & Receivables portfolios (3).	0		Difference between the book value and the fair value at the reference date. Please provide a positive number if the book value is larger than the fair value of sovereign assets. Please provide a negative number if the book value is smaller than the fair value of the sovereign assets.
Sovereign capital buffer for exposures in EEA (G+H)	0	0.00%	Sum of Prudential filter and valuation. If negative it is set to 0
Overall Shortfall after including sovereign capital buffer	0	0.00%	9%RWA-(Core Tier 1 including existing government support measures-Sovereign capital buffer for exposures in EEA); if >0.

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 with CRD3 it can include also 50% securitisation exposures in the trading book subject to 1250% risk weight and not included in RWA.

(3) It includes also possible differences between the book value and the fair value of: i) direct sovereign exposures in derivatives; ii) indirect sovereign exposures in the banking and trading book

Exposures to sovereigns (central, regional and local governments) in EEA, as of 30 September 2011, mln EUR

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Residual Maturity	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽²⁾ (on and off balance sheet)	Memo Item Nominal Value <u>Debt securities</u> in HTM and Loans and Receivables portfolios	Provisions and write-off on Sovereign assets (loans, advances and debt securities) ⁽⁺⁾	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) ^(+/-) ⁽⁴⁾	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) ^(+/-) ⁽⁴⁾	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets ^(+/-) ⁽⁴⁾
		of which: <u>loans and advances</u> in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVOCI)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)							
3M	Austria	187	0	187	0	0	187	-15	0	0	0	0	0	
1Y		0	0	-160	0	0	-160	-2	0	0	0	0	0	
2Y		3	0	3	0	0	3	-82	-2	0	0	0	0	
3Y		4	0	-93	0	0	-93	-1	-1	0	0	0	0	
5Y		133	0	133	0	0	133	-42	-45	0	0	0	0	
10Y		436	0	402	0	0	402	-4	-4	0	0	0	0	
15Y		365	0	182	0	0	182	-35	0	0	0	0	0	
Tot	1,128	0	654	0	0	654	-181	-46	0	0	0	0		
3M	Belgium	21	0	20	0	1	1	7	0	0	0	0	0	
1Y		52	0	31	36	0	-5	0	0	0	-1	1	0	
2Y		202	0	-242	0	0	-242	20	0	0	0	0	0	
3Y		196	0	195	0	0	195	0	6	0	0	0	0	
5Y		405	0	312	53	0	260	0	-22	0	4	-2	-2	
10Y		281	0	166	0	0	166	0	2	0	4	-2	-2	
15Y		124	0	-295	0	0	-295	0	0	0	0	-2	0	
Tot	1,281	0	188	109	0	80	27	-14	0	0	7	-3	-4	
3M	Bulgaria	0	0	0	0	0	0	0	0	0	0	0	0	
1Y		0	0	0	0	0	0	0	0	0	0	0	0	
2Y		0	0	0	0	0	0	0	1	0	0	0	0	
3Y		0	0	0	0	0	0	0	-1	0	0	0	0	
5Y		0	0	0	0	0	0	0	0	0	0	0	0	
10Y		0	0	0	0	0	0	0	6	0	0	0	0	
15Y		0	0	0	0	0	0	0	0	0	0	0	0	
Tot	0	0	0	0	0	0	0	7	0	0	0	0	0	
3M	Cyprus	0	0	0	0	0	0	0	0	0	0	0	0	
1Y		0	0	0	0	0	0	0	0	0	0	0	0	
2Y		0	0	0	0	0	0	0	0	0	0	0	0	
3Y		0	0	0	0	0	0	0	0	0	0	0	0	
5Y		0	0	0	0	0	0	0	0	0	0	0	0	
10Y		0	0	0	0	0	0	0	0	0	0	0	0	
15Y		0	0	0	0	0	0	0	0	0	0	0	0	
Tot	0	0	0	0	0	0	0	0	0	0	0	0	0	
3M	Czech Republic	101	0	101	0	0	0	0	0	0	0	0	0	
1Y		84	0	84	84	0	0	0	0	0	0	0	0	
2Y		0	0	0	0	0	0	11	1	0	0	0	0	
3Y		2	0	2	0	0	2	0	0	0	0	0	0	
5Y		0	0	0	0	0	0	0	3	0	0	0	0	
10Y		19	0	13	15	0	-3	0	-3	0	0	0	0	
15Y		1	0	1	0	0	1	0	0	0	0	0	0	
Tot	207	0	201	209	0	0	11	1	0	0	0	0	0	
3M	Denmark	620	0	620	609	0	11	53	0	0	-1	2	-1	
1Y		0	0	0	0	0	0	5	0	0	0	0	0	
2Y		8	0	8	0	0	8	0	0	0	0	0	0	
3Y		47	0	47	0	0	47	0	2	0	0	0	0	
5Y		57	0	-12	0	0	-12	0	-4	0	0	0	0	
10Y		134	0	134	0	0	134	-7	0	0	0	0	0	
15Y		30	0	-10	0	0	-10	0	0	0	0	0	0	
Tot	896	0	787	609	0	178	51	-2	0	0	-1	2	-1	
3M	Estonia	0	0	0	0	0	0	0	0	0	0	0	0	
1Y		0	0	0	0	0	0	0	0	0	0	0	0	
2Y		0	0	0	0	0	0	0	0	0	0	0	0	
3Y		0	0	0	0	0	0	0	-3	0	0	0	0	
5Y		0	0	0	0	0	0	0	0	0	0	0	0	
10Y		0	0	0	0	0	0	0	0	0	0	0	0	
15Y		0	0	0	0	0	0	0	0	0	0	0	0	
Tot	0	0	0	0	0	0	0	-3	0	0	0	0	0	
3M	Finland	990	0	990	0	0	990	10	0	0	0	0	0	
1Y		1	0	1	0	0	1	2	1	0	0	0	0	
2Y		0	0	-8	0	0	-8	-30	0	0	0	0	0	
3Y		1	0	1	0	0	1	-237	0	0	0	0	0	
5Y		139	0	70	0	0	70	-59	2	0	0	0	0	
10Y		351	0	344	0	0	344	-288	-2	0	0	0	0	
15Y		29	0	-17	29	0	-46	-379	0	0	-1	1	0	
Tot	1,511	0	1,381	29	0	1,352	-981	0	0	0	-1	1	0	
3M	France	694	2	251	120	0	131	0	0	0	0	0	0	
1Y		1,803	-1	735	1,760	0	-1,025	10	1,840	0	4	0	-3	
2Y		1,435	0	157	308	0	-151	0	2	0	0	2	-2	
3Y		2,577	0	2,337	2,459	-122	-4	-5	-4	0	-11	25	-14	
5Y		2,580	0	1,730	511	0	1,218	-69	-43	0	9	9	-18	
10Y		2,085	0	-427	0	0	-427	0	4	0	0	0	0	
15Y		2,928	0	697	0	0	697	0	0	0	5	-5	0	
Tot	14,102	3	5,480	5,158	0	321	-64	2,001	0	0	42	-37		

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		of which: loans and advances in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVOC)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)							
3M	Germany	304	0	195	0	0	195	0	-1	0	0	0	0	
1Y		1,379	0	-151	1,617	0	-1,768	0	-1	0	0	-4	5	
2Y		1,372	0	-142	0	0	-142	6	0	0	0	0	0	
3Y		379	0	-358	0	0	-358	0	-1	0	0	0	0	
5Y		2,806	0	1,895	1,253	0	643	17	-30	0	0	-38	35	
10Y		694	0	-748	56	0	-804	-39	23	0	0	-5	5	
15Y	1,814	0	1,130	0	0	1,130	187	0	0	0	0	0		
Tot	9,348	0	1,821	2,926	0	-1,104	171	-24	0	0	-47	45		
3M	Greece ⁽⁶⁾	0	0	0	0	0	0	0	0	0	0	0	0	
1Y		152	0	152	19	0	133	0	24	0	0	0	0	
2Y		52	0	37	33	0	5	0	18	0	0	0	0	
3Y		87	0	90	32	0	55	0	0	0	0	0	0	
5Y		118	0	91	0	0	94	0	183	0	0	0	0	
10Y		79	0	23	0	0	23	0	-32	0	0	0	0	
15Y	50	0	-22	0	0	-22	77	5	0	0	0	0		
Tot	538	0	371	84	0	288	129	174	0	-106	0	0		
3M	Hungary	379	0	379	31	0	327	-1	0	0	0	0	0	
1Y		1	0	1	0	0	1	-93	-3	0	0	0	0	
2Y		2	0	2	0	0	2	-125	3	0	0	0	0	
3Y		10	0	10	0	0	10	-32	2	0	0	0	0	
5Y		2	0	2	0	0	2	0	-19	0	0	0	0	
10Y		1	0	-19	0	0	-19	0	11	0	0	0	0	
15Y	12	0	12	0	0	12	0	0	0	0	0	0		
Tot	407	0	387	31	0	335	-300	-6	0	0	0	0		
3M	Iceland	0	0	0	0	0	0	0	0	0	0	0	0	
1Y		0	0	0	0	0	0	0	0	0	0	0	0	
2Y		0	0	0	0	0	0	0	0	0	0	0	0	
3Y		0	0	0	0	0	0	0	-1	0	0	0	0	
5Y		0	0	0	0	0	0	0	-12	0	0	0	0	
10Y		0	0	0	0	0	0	0	5	0	0	0	0	
15Y	0	0	0	0	0	0	0	0	0	0	0	0		
Tot	0	0	0	0	0	0	0	-8	0	0	0	0		
3M	Ireland	2	1	2	0	0	1	2	0	0	0	0	0	
1Y		28	0	28	0	0	28	0	0	0	0	0	0	
2Y		0	0	-21	0	0	-21	0	-2	0	0	0	0	
3Y		39	6	39	0	0	32	0	1	0	0	0	0	
5Y		49	0	50	0	0	50	0	5	0	0	0	0	
10Y		51	0	-102	0	0	-102	0	-1	0	0	0	0	
15Y	74	0	74	0	0	74	0	0	0	1	-1	0		
Tot	243	7	70	0	0	62	2	3	0	0	-1	0		
3M	Italy	71	0	-15	30	0	-45	71	0	0	0	1	0	
1Y		1,359	0	-235	350	0	-586	0	1	0	0	-1	0	
2Y		1,736	0	1,255	72	0	1,183	0	-4	0	2	-1	-1	
3Y		1,235	0	1,031	0	0	1,031	0	1	0	0	0	0	
5Y		1,086	0	-810	0	0	-810	0	8	0	0	0	0	
10Y		1,628	0	-176	0	0	-176	81	-25	0	10	-5	-5	
15Y	1,154	0	456	0	0	456	0	27	0	0	0	0		
Tot	8,269	0	1,506	452	0	1,053	81	8	0	0	13	-7		
3M	Latvia	0	0	0	0	0	0	0	0	0	0	0	0	
1Y		0	0	0	0	0	0	0	0	0	0	0	0	
2Y		0	0	0	0	0	0	0	-4	0	0	0	0	
3Y		0	0	0	0	0	0	0	-2	0	0	0	0	
5Y		0	0	0	0	0	0	0	1	0	0	0	0	
10Y		12	0	12	0	0	12	2	3	0	0	0	0	
15Y	0	0	0	0	0	0	0	0	0	0	0	0		
Tot	12	0	12	0	0	12	2	-2	0	0	0	0		
3M	Liechtenstein	0	0	0	0	0	0	0	0	0	0	0	0	
1Y		0	0	0	0	0	0	0	0	0	0	0	0	
2Y		0	0	0	0	0	0	0	0	0	0	0	0	
3Y		0	0	0	0	0	0	0	0	0	0	0	0	
5Y		0	0	0	0	0	0	0	0	0	0	0	0	
10Y		0	0	0	0	0	0	0	0	0	0	0	0	
15Y	0	0	0	0	0	0	0	0	0	0	0	0		
Tot	0	0	0	0	0	0	0	0	0	0	0	0		
3M	Lithuania	0	0	0	0	0	0	0	0	0	0	0	0	
1Y		0	0	0	0	0	0	0	1	0	0	0	0	
2Y		0	0	0	0	0	0	0	-2	0	0	0	0	
3Y		1	0	1	0	0	1	0	1	0	0	0	0	
5Y		15	0	15	0	0	15	0	5	0	0	0	0	
10Y		26	0	15	0	0	15	0	-10	0	0	0	0	
15Y	0	0	28	0	0	28	0	0	0	0	0	0		
Tot	42	0	31	0	0	31	0	-5	0	0	0	0		
3M	Luxembourg	0	0	0	0	0	0	0	0	0	0	0	0	
1Y		81	0	81	0	0	81	0	0	0	-1	1	0	
2Y		0	0	0	0	0	0	0	0	0	0	0	0	
3Y		0	0	0	0	0	0	0	0	0	0	0	0	
5Y		108	0	107	0	0	107	0	0	0	4	-2	-2	
10Y		0	0	0	0	0	0	3	0	0	4	-2	-2	
15Y	0	0	0	0	0	0	0	0	0	0	0	0		
Tot	199	0	198	198	0	0	3	0	0	0	7	-3		

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		of which: <u>loans and advances</u> in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVOCI)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)							
3M	Malta	0	0	0	0	0	0	1	0	0		0	0	0
1Y		104	0	104	104	0	0	0	0	0		-7	7	0
2Y		0	0	0	0	0	0	0	0	0		0	0	0
3Y		0	0	0	0	0	0	0	0	0		0	0	0
5Y		0	0	0	0	0	0	0	0	0		0	0	0
10Y		0	0	0	0	0	0	0	0	0		0	0	0
15Y	0	0	0	0	0	0	0	0	0		0	0	0	
Tot		104	0	104	104	0	0	1	0	0	0	-7	7	0
3M	Netherlands	278	0	278	0	0	278	0	0	0		0	0	0
1Y		3	0	-220	0	0	-220	0	0	0		0	0	0
2Y		146	0	-291	106	0	-397	0	0	0		-1	1	0
3Y		193	0	78	107	0	-29	0	0	0		-2	2	0
5Y		181	0	181	0	0	181	0	-3	0		-2	0	0
10Y		690	0	489	0	0	489	0	1	0		-2	0	0
15Y	54	0	-349	0	0	-349	0	17	0		-1	0	0	
Tot		1,545	0	168	213	-47	0	17	-2	0	0	-1	2	-3
3M	Norway	918	0	918	0	0	918	0	0	0		0	0	0
1Y		79	0	79	0	0	79	16	0	0		0	0	0
2Y		3	0	3	0	0	3	0	0	0		0	0	0
3Y		4	0	4	0	0	4	-2	0	0		0	0	0
5Y		228	0	228	223	0	6	0	0	0		-6	6	0
10Y		0	0	0	0	0	0	0	-2	0		0	0	0
15Y	0	0	0	0	0	0	0	0	0		0	0	0	
Tot		1,232	0	1,232	223	1,010	0	12	0	0	0	-6	6	0
3M	Poland	324	14	324	310	0	0	0	0	14		0	0	0
1Y		148	0	89	86	0	3	0	0	0		0	0	0
2Y		128	0	64	63	0	1	0	2	0		0	0	0
3Y		60	0	26	0	0	26	0	-4	0		0	0	0
5Y		4	0	4	0	0	4	0	-4	0		0	0	0
10Y		69	0	48	0	0	48	0	6	0		0	0	0
15Y	3	0	2	0	0	2	0	0	0		0	0	0	
Tot		736	14	557	459	0	84	0	0	14	0	0	0	0
3M	Portugal	257	0	257	0	0	257	0	0	0		0	0	0
1Y		20	0	-11	0	0	-11	0	21	0		0	0	0
2Y		0	0	-1	0	0	-1	0	-3	0		0	0	0
3Y		8	0	8	0	0	8	50	5	0		0	0	0
5Y		150	0	93	0	12	93	22	12	0		0	0	0
10Y		73	0	-82	0	0	-82	98	-23	0		0	0	0
15Y	60	0	50	0	0	50	-406	0	0		0	0	0	
Tot		568	0	336	0	0	336	-215	-3	0	0	0	0	0
3M	Romania	0	0	0	0	0	0	0	0	0		0	0	0
1Y		0	0	0	0	0	0	0	0	0		0	0	0
2Y		0	0	0	0	0	0	0	0	0		0	0	0
3Y		0	0	0	0	0	0	0	0	0		0	0	0
5Y		0	0	0	0	0	0	0	-4	0		0	0	0
10Y		0	0	0	0	0	0	0	2	0		0	0	0
15Y	0	0	0	0	0	0	0	0	0		0	0	0	
Tot		0	0	0	0	0	0	0	-2	0	0	0	0	0
3M	Slovakia	167	0	167	0	0	167	0	0	0		0	0	0
1Y		0	0	0	0	0	0	0	0	0		0	0	0
2Y		0	0	0	0	0	0	0	0	0		0	0	0
3Y		0	0	0	0	0	0	0	-2	0		0	0	0
5Y		2	0	-7	0	0	-7	0	9	0		0	0	0
10Y		1	0	1	0	0	1	0	-3	0		0	0	0
15Y	32	0	32	0	0	32	0	0	0		0	0	0	
Tot		202	0	193	0	0	193	0	4	0	0	0	0	0
3M	Slovenia	0	0	0	0	0	0	0	0	0		0	0	0
1Y		0	0	0	0	0	0	0	0	0		0	0	0
2Y		0	0	0	0	0	0	0	-1	0		0	0	0
3Y		75	0	75	0	0	75	0	-3	0		0	0	0
5Y		19	0	-22	0	0	-22	0	12	0		0	0	0
10Y		150	0	121	0	0	121	0	-7	0		0	0	0
15Y	59	0	50	0	0	50	0	0	0		0	0	0	
Tot		302	0	224	0	0	224	0	1	0	0	0	0	0
3M	Spain	38	0	-179	0	0	-179	0	0	0		0	0	0
1Y		416	0	237	243	0	-21	29	795	0		0	-5	0
2Y		650	0	412	162	0	250	0	0	0		11	-11	0
3Y		84	0	46	46	0	0	0	-10	0		0	0	0
5Y		129	0	-72	0	0	-72	12	11	0		0	0	0
10Y		249	0	138	0	0	138	24	-1	0		0	0	0
15Y	328	0	106	0	0	106	-17	0	0		0	0	0	
Tot		1,894	0	688	405	268	0	-53	796	0	0	16	-16	0
3M	Sweden	0	0	0	0	0	0	-4	0	0		0	0	0
1Y		36	0	35	0	0	35	0	0	0		0	0	0
2Y		7	0	7	0	0	7	-20	0	0		0	0	0
3Y		21	0	13	0	0	13	3	0	0		0	0	0
5Y		-4	0	-4	2	0	-6	16	-1	0		0	0	0
10Y		3	0	3	0	0	3	-14	1	0		0	0	0
15Y	0	0	0	0	0	0	0	0	0		0	0	0	
Tot		63	0	54	2	6	52	-21	0	0	0	0	0	0

Residual Maturity	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) ⁽¹⁾			DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽¹⁾ (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) ⁽⁺⁾	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) ^{(+/-)⁽⁴⁾}	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) ^{(+/-)⁽⁴⁾}	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets ^{(+/-)⁽⁴⁾}
		of which: <u>loans and advances</u> in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVOCI)	of which: Financial assets held for trading ⁽²⁾	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)	Nominal Value <u>Debt securities</u> in HTM and Loans and Receivables portfolios				
3M		1,219	52	723	0	0	671	-19	1	0	0	0	0
1Y		3,589	8	3,041	2,681	0	352	-47	7	0	-13	14	-1
2Y		3,169	11	2,462	2,250	0	201	-38	9	0	-49	49	0
3Y		1,091	11	889	688	0	190	-21	-1	0	-30	30	0
5Y		11,562	16	9,929	7,976	0	1,938	-6	-3	0	39	-39	0
10Y		12,795	28	9,738	10,117	0	-407	11	3	0	141	976	-1,117
15Y		9,928	22	4,168	534	0	3,612	19	0	0	-81	81	0
Tot		43,353	148	30,950	24,246	0	6,557	-101	16	0	7	1,111	-1,118
TOTAL EEA 30		88,182	172	47,591	35,448	0	11,939	-1,303	2,909	14	-106	1,186	-1,169

Notes and definitions

(1) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparties with full or partial government guarantees

(2) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.

(3) The exposures reported include the positions towards counterparties (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and or accounting classification of the positions the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparties (other than sovereign) with full or partial government guarantees by central, regional and local governments

(4) According with CEBS Guidelines on prudential filters it is required a consistent treatment of gains and losses resulting from a transaction whereby a cash flow hedge is created for an available for sale instrument: i.e. if the gains on the hedged item are recognised in additional own funds, so should the results of the corresponding cash flow hedging derivative. Moreover if fair-value hedging contracts on sovereign assets are taken in consideration for the computation of the prudential filters (before their removal), the FV of such contracts must be reported in the column AB.

(5) Please report gross and net direct positions before eventual write-off (PSI); in the column provisions must be included eventual write-off (PSI).

Composition of RWA as of 30 September 2011

Name of the bank:

GB089

HSBC HOLDINGS plc

(in million Euro)

	Rules at the end of September	CRD 3 rules
Total RWA ⁽¹⁾	858,683	905,736
RWA for credit risk	696,091	705,719
RWA Securitisation and re-securitisations	15,468	25,096
RWA Other credit risk	680,623	680,623
RWA for market risk	26,578	64,003
RWA operational risk	91,508	91,508
Transitional floors ⁽²⁾	-	-
RWA Other	44,506	44,506

Notes and definitions

(1) The RWA calculated according to CRD III can be based on models that have not yet been approved by the National Supervisory Authority.

(2) All IRB/AMA banks in the exercise have applied transitional floor which assess the impact 80% of the Basel 1 requirements. However, wide divergences in national approaches to the floors means that two main approaches have been identified as set out in the methodological note. The transitional floor has been applied according to the following approach:

option 1

CDS and other contract Sovereign exposures (central, regional and local governments) in EEA towards other counterparties, as of 30 September 2011, mln EUR

Name of the bank: GB089 **HSBC HOLDINGS plc**

Country (2)	Credit default swaps (CDS) and other contracts (1)	
	Bank is protection seller	Bank is protection buyer
	Notional amount outstanding (3)	Notional amounts outstanding (3)
Austria	1,904	1,732
Belgium	1,288	1,068
Bulgaria	789	796
Cyprus	-	7
Czech Republic	798	870
Denmark	390	345
Estonia	205	186
Finland	324	360
France	2,252	1,491
Germany	2,639	1,431
Greece	1,482	1,725
Hungary	3,258	3,293
Iceland	205	202
Ireland	708	719
Italy	4,927	4,910
Latvia	387	413
Liechtenstein	-	-
Lithuania	381	402
Luxembourg	-	-
Malta	-	-
Netherlands	605	571
Norway	97	75
Poland	1,769	1,782
Portugal	1,003	1,013
Romania	1,114	1,132
Slovakia	629	773
Slovenia	358	412
Spain	2,741	2,826
Sweden	668	571
United Kingdom	199	321

(1) It includes credit derivatives and other credit risk transfer contracts/instruments that irrespective of the denomination represent indirect exposures (as protection seller/buyer) on sovereign risk (reference entity)

(2) The country identifies the reference entity single name of the CDS and other contracts.

(3) Notional amounts outstanding: Nominal or notional amounts outstanding are defined as the gross nominal or notional value of all contracts concluded and not yet settled on the reporting date. For contracts with variable nominal or notional principal amounts, the basis for reporting is the nominal or notional principal amounts at the time of reporting.