

24 November 2015

STATEMENT ON 2015 TRANSPARENCY EXERCISE

HSBC Holdings plc notes the announcement made today by the European Banking Authority ('EBA') regarding the EU-wide Transparency Exercise 2015.

The appendices, available at <http://www.hsbc.com/investor-relations>, provide further details (based on positions as at 31 December 2014 and 30 June 2015) of HSBC Holdings plc's: (1) Composition of capital on a CRDIV transitional basis; (2) Risk weighted assets; (3) Profit and loss based on EBA's published financial reporting definitions and prescribed approach; (4) Market risk; (5) Credit risk under the standardised approach; (6) Credit risk under the IRB approach; (7) Sovereign exposures – central, regional and local government; (8) Performing and non-performing exposures; (9) Forborne exposures; (10) Leverage ratio; and (11) Loans collateralised by immovable property.

These templates and the EBA's accompanying notes are available on the EBA's website at <https://www.eba.europa.eu/risk-analysis-and-data/eu-wide-transparency-exercise/2015>

Items 8, 9 and 11 are presented in accordance with the EBA's Implementing Technical Standards (ITS) on Supervisory Reporting which differs significantly in scope and definitions from the data presented under International Financial Reporting Standards in our public filings.

The data is presented in millions of euros and has been translated by the EBA at the relevant period end rate.

HSBC will announce its results for the year ending 31 December 2015 on 22 February 2016.

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Note to editors:

HSBC Holdings plc

HSBC Holdings plc, the parent company of the HSBC Group, is headquartered in London. The Group serves customers worldwide from around 6,100 offices in 72 countries and territories in Europe, Asia, North and Latin America, and the Middle East and North Africa. With assets of US\$2,549bn at 30 September 2015, HSBC is one of the world's largest banking and financial services organisations.

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