

HSBC Holdings plc

Geographical Distribution of Credit Exposures Relevant for Calculation of the Countercyclical Capital Buffer

31 Dec 2016

The financial information on which this supplement is based is unaudited and has been prepared in accordance with HSBC's significant accounting policies as described in the *Annual Report and Accounts 2016*. The financial information does not constitute financial statements prepared in accordance with International Financial Reporting Standards ('IFRS'), is not complete and should be read in conjunction with the *Annual Report and Accounts 2015*, the *Interim Report 2016*, the *Annual Report and Accounts 2016* and other reports and financial information published by HSBC Holdings plc.

Template for disclosure of information in relation to the compliance of institutions with the requirement for a countercyclical buffer

Disclosure of information relevant for the calculation of the countercyclical buffer

Level of application: Consolidated

Table 1 - Geographical distribution of credit exposures relevant for the calculation of the countercyclical capital buffer in USDm

Row	General credit exposures		Trading book exposures		Securitisation exposures		Own funds requirements			Total	Own funds requirements weights	Countercyclical capital buffer rate
	Exposure value for SA	Exposure value for IRB	Sum of long and short positions of trading book exposures for SA	Value of trading book exposures for internal models	Exposure value for SA	Exposure value for IRB	of which: General credit exposures	of which: General trading book	of which: Securitisation exposures			
	010	020	030	040	050	060	070	080	090	100	110	120
010 Breakdown by country												
010 Algeria	385	202	-	-	-	-	47	-	-	47	0.00	0.000%
010 Andorra	-	1	-	-	-	-	-	-	-	-	0.00	0.000%
010 Angola	-	37	-	-	-	-	3	-	-	3	0.00	0.000%
010 Anguilla	12	27	-	-	-	-	1	-	-	1	0.00	0.000%
010 Argentina	3,103	771	-	4	-	-	253	2	-	254	0.01	0.000%
010 Armenia	454	20	-	-	-	-	38	-	-	38	0.00	0.000%
010 Aruba	-	5	-	-	-	-	-	-	-	-	0.00	0.000%
010 Australia	1,774	24,051	-	107	65	690	784	6	5	795	0.02	0.000%
010 Austria	12	1,276	2	13	-	-	74	2	-	76	0.00	0.000%
010 Azerbaijan	73	29	-	-	-	-	-	-	-	-	0.00	0.000%
010 Bahamas	20	775	-	-	-	-	15	-	-	15	0.00	0.000%
010 Bahrain	852	746	-	-	-	-	96	-	-	96	0.00	0.000%
010 Bangladesh	257	2,583	-	-	-	-	196	-	-	196	0.00	0.000%
010 Barbados	-	57	-	-	-	-	2	-	-	2	0.00	0.000%
010 Belgium	411	1,412	5	45	-	-	79	6	-	85	0.00	0.000%
010 Belize	4	14	-	-	-	-	1	-	-	1	0.00	0.000%
010 Bermuda	2,038	5,046	-	5	-	-	369	1	-	370	0.01	0.000%
010 Bosnia and Herzegovina	1	-	-	-	-	-	-	-	-	-	0.00	0.000%
010 Botswana	-	1	-	-	-	-	-	-	-	-	0.00	0.000%
010 Bouvet Island	-	2	-	-	-	-	-	-	-	-	0.00	0.000%
010 Brazil	492	2,748	-	31	-	-	184	12	-	195	0.00	0.000%
010 British Virgin Islands	2,646	15,526	-	-	-	-	798	-	-	798	0.02	0.000%
010 Brunei	350	180	-	-	-	-	24	-	-	24	0.00	0.000%
010 Bulgaria	3	-	-	-	-	-	-	-	-	-	0.00	0.000%
010 Cambodia	-	1	-	-	-	-	-	-	-	-	0.00	0.000%
010 Cameroon	-	30	-	-	-	-	3	-	-	3	0.00	0.000%
010 Canada	1,050	50,387	-	55	-	-	1,794	18	-	1,812	0.04	0.000%
010 Cape Verde	-	7	-	-	-	-	-	-	-	-	0.00	0.000%
010 Cayman Islands	2,633	15,897	-	7	-	-	868	-	-	868	0.02	0.000%
010 Chile	339	3,262	-	24	-	-	67	2	-	69	0.00	0.000%
010 China	18,867	41,187	-	902	78	-	4,333	29	1	4,364	0.09	0.000%
010 Colombia	-	1,506	-	22	-	-	56	3	-	59	0.00	0.000%
010 Cook Islands	4	-	-	-	-	-	-	-	-	-	0.00	0.000%
010 Costa Rica	-	13	-	-	-	-	1	-	-	1	0.00	0.000%
010 Croatia	3	11	-	7	-	-	2	3	-	5	0.00	0.000%
010 Curacao	5	116	-	-	-	-	5	-	-	5	0.00	0.000%
010 Cyprus	37	125	-	-	-	-	9	-	-	9	0.00	0.000%
010 Czechia	696	19	-	39	-	-	55	5	-	60	0.00	0.000%
010 Denmark	1	2,436	9	26	-	-	56	3	-	59	0.00	0.000%
010 Dominican Republic	1	33	-	-	-	-	-	-	-	-	0.00	0.000%
010 Ecuador	-	94	-	-	-	-	3	-	-	3	0.00	0.000%
010 Egypt	1,926	755	-	-	-	-	179	-	-	179	0.00	0.000%
010 El Salvador	1	6	-	-	-	-	-	-	-	-	0.00	0.000%
010 Fiji	-	6	-	-	-	-	-	-	-	-	0.00	0.000%
010 Finland	18	501	8	39	-	-	17	4	-	21	0.00	0.000%
010 France	4,341	52,102	513	262	69	2,873	1,521	24	26	1,571	0.03	0.000%
010 Georgia	3	1	-	2	-	-	-	1	-	1	0.00	0.000%
010 Germany	1,098	16,704	159	228	5	30	812	19	11	841	0.02	0.000%
010 Ghana	31	257	12	-	-	-	8	-	-	9	0.00	0.000%
010 Gibraltar	-	82	-	-	-	-	3	-	-	3	0.00	0.000%
010 Greece	843	512	-	4	-	-	77	2	-	79	0.00	0.000%
010 Guatemala	-	25	-	-	-	-	-	-	-	-	0.00	0.000%
010 Guernsey	434	1,751	-	-	-	-	130	-	-	130	0.00	0.000%

Row		General credit exposures		Trading book exposures		Securitisation exposures		Own funds requirements			Own funds requirements weights	Countercyclical capital buffer rate	
		Exposure value for SA	Exposure value for IRB	Sum of long and short positions of trading book exposures for SA	Value of trading book exposures for internal models	Exposure value for SA	Exposure value for IRB	of which: General credit exposures	of which: General trading book	of which: Securitisation exposures			Total
010	Heard Island and McDonald Islands	-	1	-	-	-	-	-	-	-	-	0.00	0.000%
010	Honduras	-	75	-	-	-	-	1	-	-	1	0.00	0.000%
010	Hong Kong	17,743	250,270	-	259	1	18	7,440	11	1	7,452	0.15	0.625%
010	Hungary	16	269	-	3	-	-	12	2	-	13	0.00	0.000%
010	Iceland	-	-	-	13	-	-	-	10	-	10	0.00	0.000%
010	India	3,177	14,085	-	166	696	-	863	9	56	928	0.02	0.000%
010	Indonesia	2,054	6,047	-	4	-	-	570	9	-	579	0.01	0.000%
010	Iran	8	-	-	-	-	-	-	-	-	-	0.00	0.000%
010	Iraq	-	2	-	-	-	-	-	-	-	-	0.00	0.000%
010	Ireland	498	4,251	-	10	213	249	156	2	48	206	0.00	0.000%
010	Isle of Man	45	1,259	-	-	-	-	61	-	-	61	0.00	0.000%
010	Israel	704	441	-	46	-	-	55	4	-	59	0.00	0.000%
010	Italy	224	2,717	3	24	273	9	151	7	21	178	0.00	0.000%
010	Ivory Coast	-	56	-	-	-	-	3	-	-	3	0.00	0.000%
010	Jamaica	1	1	-	-	-	-	-	-	-	-	0.00	0.000%
010	Japan	169	4,003	-	9	-	-	100	1	-	100	0.00	0.000%
010	Jersey	588	4,856	-	-	-	-	302	-	-	302	0.01	0.000%
010	Jordan	11	19	-	1	-	-	1	1	-	2	0.00	0.000%
010	Kazakhstan	5	277	-	76	-	-	13	9	-	22	0.00	0.000%
010	Kenya	2	2	-	-	-	-	-	-	-	-	0.00	0.000%
010	Kuwait	257	1,248	-	22	-	-	48	4	-	52	0.00	0.000%
010	Lebanon	491	208	-	-	-	-	39	-	-	39	0.00	0.000%
010	Liberia	52	1,599	-	-	-	-	55	-	-	55	0.00	0.000%
010	Liechtenstein	1	380	-	-	-	-	10	-	-	10	0.00	0.000%
010	Lithuania	-	2	-	-	-	-	-	-	-	-	0.00	0.000%
010	Luxembourg	1,499	5,290	4	7	116	-	323	5	3	330	0.01	0.000%
010	Macao	1,578	2,763	-	4	-	-	204	-	-	204	0.00	0.000%
010	Macedonia	1	-	-	-	-	-	-	-	-	-	0.00	0.000%
010	Madagascar	1	1	-	-	-	-	-	-	-	-	0.00	0.000%
010	Malawi	-	1	-	-	-	-	-	-	-	-	0.00	0.000%
010	Malaysia	2,959	12,350	-	79	-	-	661	5	-	666	0.01	0.000%
010	Maldives	8	215	-	-	-	-	17	-	-	17	0.00	0.000%
010	Mali	-	4	-	-	-	-	-	-	-	-	0.00	0.000%
010	Malta	3,641	284	-	-	-	-	181	-	-	181	0.00	0.000%
010	Marshall Islands	11	922	-	-	-	-	50	-	-	50	0.00	0.000%
010	Martinique	-	1	-	-	-	-	-	-	-	-	0.00	0.000%
010	Mauritius	194	915	-	-	-	-	63	-	-	63	0.00	0.000%
010	Mexico	14,661	4,544	38	229	170	-	1,185	67	14	1,267	0.03	0.000%
010	Monaco	590	616	-	-	-	-	22	-	-	22	0.00	0.000%
010	Mongolia	-	92	-	4	-	-	4	1	-	5	0.00	0.000%
010	Montenegro	3	-	-	-	-	-	-	-	-	-	0.00	0.000%
010	Morocco	-	70	-	-	-	-	4	-	-	4	0.00	0.000%
010	Myanmar [Burma]	-	1	-	-	-	-	-	-	-	-	0.00	0.000%
010	Namibia	-	10	-	-	-	-	1	-	-	1	0.00	0.000%
010	Nepal	-	1	-	-	-	-	-	-	-	-	0.00	0.000%
010	Netherlands	1,813	11,084	104	65	121	49	670	7	5	682	0.01	0.000%
010	New Zealand	27	5,908	13	20	-	46	146	1	-	148	0.00	0.000%
010	Nigeria	-	48	-	-	-	-	4	-	-	4	0.00	0.000%
010	Northern Mariana Islands	-	21	-	-	-	-	2	-	-	2	0.00	0.000%
010	Norway	79	1,312	43	16	-	-	77	3	-	80	0.00	1.500%
010	Oman	2,134	2,113	-	-	-	-	240	-	-	240	0.00	0.000%
010	Pakistan	13	148	-	-	-	-	6	-	-	6	0.00	0.000%
010	Palestine	-	5	-	-	-	-	-	-	-	-	0.00	0.000%
010	Panama	113	736	-	-	-	-	20	-	-	20	0.00	0.000%
010	Papua New Guinea	-	3	-	-	-	-	-	-	-	-	0.00	0.000%
010	Paraguay	3	33	-	-	-	-	1	-	-	1	0.00	0.000%
010	Peru	3	387	-	6	-	-	22	1	-	23	0.00	0.000%
010	Philippines	462	1,538	-	13	-	-	129	1	-	130	0.00	0.000%
010	Poland	1,062	363	-	38	-	-	99	13	-	112	0.00	0.000%
010	Portugal	55	126	11	19	4	7	10	2	-	12	0.00	0.000%
010	Puerto Rico	-	61	-	-	-	-	3	-	-	3	0.00	0.000%
010	Qatar	1,299	5,184	-	7	-	-	209	2	-	211	0.00	0.000%
010	Romania	12	6	-	2	-	-	1	-	-	1	0.00	0.000%

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010	Russia	1,005	1,492	24	158	-	-	179	17	-	196	0.00	0.000%
010	Saint Kitts and Nevis	-	121	-	-	-	-	1	-	-	1	0.00	0.000%
010	Saint Lucia	-	7	-	-	-	-	-	-	-	-	0.00	0.000%
010	Saint Vincent and the Grenadines	6	-	-	-	-	-	-	-	-	-	0.00	0.000%
010	Samoa	12	168	-	-	-	-	9	-	-	9	0.00	0.000%
010	Saudi Arabia	17,891	2,649	-	5	-	-	1,286	1	-	1,287	0.03	0.000%
010	Senegal	-	6	-	-	-	-	1	-	-	1	0.00	0.000%
010	Serbia	-	2	-	-	-	-	-	-	-	-	0.00	0.000%
010	Seychelles	5	4	-	-	-	-	1	-	-	1	0.00	0.000%
010	Singapore	2,335	22,012	-	173	-	30	844	8	1	852	0.02	0.000%
010	Slovakia	100	-	-	1	-	-	8	-	-	8	0.00	0.000%
010	Slovenia	1	-	-	-	-	-	-	-	-	-	0.00	0.000%
010	Solomon Islands	-	1	-	-	-	-	-	-	-	-	0.00	0.000%
010	South Africa	720	834	-	22	-	-	90	2	-	92	0.00	0.000%
010	South Korea	759	8,174	-	51	-	-	234	2	-	236	0.00	0.000%
010	Spain	2,084	1,654	105	68	132	11	286	16	3	305	0.01	0.000%
010	Sri Lanka	291	1,510	7	-	-	-	149	-	-	149	0.00	0.000%
010	Suriname	-	1	-	-	-	-	-	-	-	-	0.00	0.000%
010	Swaziland	-	1	-	-	-	-	-	-	-	-	0.00	0.000%
010	Sweden	11	1,565	38	25	-	-	64	2	-	66	0.00	1.500%
010	Switzerland	1,551	6,096	18	93	-	-	297	5	-	302	0.01	0.000%
010	Taiwan	1,337	10,486	-	96	-	-	286	2	-	288	0.01	0.000%
010	Tanzania	1	2	-	-	-	-	-	-	-	-	0.00	0.000%
010	Thailand	58	3,371	-	4	-	-	137	1	-	138	0.00	0.000%
010	Trinidad and Tobago	5	3	-	-	-	-	1	-	-	1	0.00	0.000%
010	Tunisia	-	2	-	-	-	-	-	-	-	-	0.00	0.000%
010	Turkey	7,250	3,728	-	11	-	-	725	5	-	730	0.01	0.000%
010	Turks and Caicos Islands	25	18	-	-	-	-	2	-	-	2	0.00	0.000%
010	U.S. Virgin Islands	-	4	-	-	-	-	-	-	-	-	0.00	0.000%
010	Uganda	-	1	-	-	-	-	-	-	-	-	0.00	0.000%
010	United Arab Emirates	5,286	15,259	2	60	-	-	899	11	-	910	0.02	0.000%
010	United Kingdom	10,194	293,962	52	537	701	14,117	8,215	38	195	8,448	0.17	0.000%
010	United States	9,072	134,684	-	521	801	15,636	6,460	34	1,473	7,968	0.16	0.000%
010	Uruguay	861	50	-	-	-	-	63	-	-	63	0.00	0.000%
010	Venezuela	-	20	-	-	-	-	-	-	-	-	0.00	0.000%
010	Vietnam	235	2,641	-	-	-	-	180	-	-	180	0.00	0.000%
010	Zimbabwe	-	2	-	-	-	-	-	-	-	-	0.00	0.000%
020	Total	164,584	1,103,090	1,171	4,791	3,445	33,764	47,621	464	1,862	49,947	1.00	

Table 2 - Amount of Insitution specific countercyclical capital buffer in USDm

Row	Column
010	Total Risk Exposure Amount
020	Insitution specific countercyclical capital buffer rate
030	Insitution specific countercyclical capital buffer requirement