

HSBC Bank 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 Bank 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 GBPm

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	-	8	-	-	-	-	1	-	-	1	0.00	0.000%
010 Angola	-	29	-	-	-	-	3	-	-	3	0.00	0.000%
010 Anguilla	9	1	-	-	-	-	1	-	-	1	0.00	0.000%
010 Argentina	20	41	-	3	-	-	4	1	-	5	0.00	0.000%
010 Armenia	368	16	-	-	-	-	30	-	-	30	0.00	0.000%
010 Aruba	-	4	-	-	-	-	-	-	-	-	0.00	0.000%
010 Australia	4	509	-	32	-	59	28	2	1	31	0.00	0.000%
010 Austria	9	804	2	10	-	-	36	2	-	37	0.00	0.000%
010 Azerbaijan	59	23	-	-	-	-	-	-	-	-	0.00	0.000%
010 Bahamas	15	141	-	-	-	-	8	-	-	8	0.00	0.000%
010 Bahrain	-	39	-	-	-	-	2	-	-	2	0.00	0.000%
010 Bangladesh	-	48	-	-	-	-	-	-	-	-	0.00	0.000%
010 Barbados	-	6	-	-	-	-	-	-	-	-	0.00	0.000%
010 Belgium	326	1,057	4	39	-	-	62	4	-	66	0.00	0.000%
010 Bermuda	75	732	-	3	-	-	56	-	-	57	0.00	0.000%
010 Bouvet Island	-	1	-	-	-	-	-	-	-	-	0.00	0.000%
010 Brazil	37	699	-	5	-	-	55	4	-	59	0.00	0.000%
010 British Virgin Islands	91	1,548	-	-	-	-	65	-	-	65	0.00	0.000%
010 Brunei	-	22	-	-	-	-	-	-	-	-	0.00	0.000%
010 Bulgaria	2	-	-	-	-	-	-	-	-	-	0.00	0.000%
010 Cameroon	-	24	-	-	-	-	3	-	-	3	0.00	0.000%
010 Canada	2	576	-	11	-	-	38	3	-	40	0.00	0.000%
010 Cayman Islands	315	2,532	-	-	-	-	145	-	-	145	0.01	0.000%
010 Chile	1	107	-	20	-	-	5	1	-	7	0.00	0.000%
010 China	103	181	-	10	-	-	15	1	-	16	0.00	0.000%
010 Colombia	-	26	-	18	-	-	1	2	-	4	0.00	0.000%
010 Costa Rica	-	8	-	-	-	-	1	-	-	1	0.00	0.000%
010 Croatia	2	-	-	6	-	-	-	2	-	2	0.00	0.000%
010 Curacao	3	41	-	-	-	-	3	-	-	3	0.00	0.000%
010 Cyprus	23	73	-	-	-	-	7	-	-	7	0.00	0.000%
010 Czechia	565	15	-	32	-	-	45	4	-	48	0.00	0.000%
010 Denmark	-	1,850	7	21	-	-	39	2	-	41	0.00	0.000%
010 Dominican Republic	1	-	-	-	-	-	-	-	-	-	0.00	0.000%
010 Egypt	188	259	-	-	-	-	29	-	-	29	0.00	0.000%
010 Finland	15	314	7	28	-	-	13	3	-	16	0.00	0.000%
010 France	3,209	41,428	416	145	-	2,387	1,215	17	21	1,253	0.09	0.000%
010 Georgia	2	1	-	1	-	-	-	1	-	1	0.00	0.000%
010 Germany	871	12,975	129	165	-	28	644	12	9	665	0.05	0.000%
010 Ghana	25	208	10	-	-	-	7	-	-	7	0.00	0.000%
010 Gibraltar	-	58	-	-	-	-	2	-	-	2	0.00	0.000%
010 Greece	684	382	-	2	-	-	62	1	-	63	0.00	0.000%
010 Guernsey	51	1,302	-	-	-	-	66	-	-	66	0.00	0.000%
010 Hong Kong	18	366	-	24	-	-	10	2	-	12	0.00	0.625%
010 Hungary	13	217	-	3	-	-	10	1	-	11	0.00	0.000%
010 Iceland	-	-	-	10	-	-	-	8	-	8	0.00	0.000%
010 India	3	99	-	7	-	-	2	1	-	3	0.00	0.000%
010 Indonesia	1	122	-	-	-	-	6	-	-	6	0.00	0.000%
010 Iran	6	-	-	-	-	-	-	-	-	-	0.00	0.000%
010 Ireland	317	2,600	-	4	-	375	104	1	39	144	0.01	0.000%
010 Isle of Man	36	919	-	-	-	-	45	-	-	45	0.00	0.000%
010 Israel	569	141	-	32	-	-	43	3	-	46	0.00	0.000%
010 Italy	152	2,126	2	29	-	229	117	4	17	138	0.01	0.000%
010 Ivory Coast	-	45	-	-	-	-	2	-	-	2	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	Japan	9	693	-	2	-	-	3	-	-	3	0.00	0.000%
010	Jersey	392	3,627	-	-	-	-	234	-	-	234	0.02	0.000%
010	Jordan	-	3	-	-	-	-	-	-	-	-	0.00	0.000%
010	Kazakhstan	-	223	-	61	-	-	11	6	-	17	0.00	0.000%
010	Kenya	2	1	-	-	-	-	-	-	-	-	0.00	0.000%
010	Kuwait	1	105	-	17	-	-	2	3	-	5	0.00	0.000%
010	Lebanon	-	7	-	-	-	-	1	-	-	1	0.00	0.000%
010	Liberia	34	988	-	-	-	-	42	-	-	42	0.00	0.000%
010	Liechtenstein	-	103	-	-	-	-	3	-	-	3	0.00	0.000%
010	Lithuania	-	2	-	-	-	-	-	-	-	-	0.00	0.000%
010	Luxembourg	1,014	3,404	3	22	-	94	188	3	2	193	0.01	0.000%
010	Malaysia	106	86	-	-	-	-	10	-	-	10	0.00	0.000%
010	Malta	2,953	198	-	-	-	-	147	-	-	147	0.01	0.000%
010	Marshall Islands	9	460	-	-	-	-	29	-	-	29	0.00	0.000%
010	Martinique	-	1	-	-	-	-	-	-	-	-	0.00	0.000%
010	Mauritius	29	55	-	-	-	-	5	-	-	5	0.00	0.000%
010	Mexico	382	988	-	60	-	-	66	6	-	72	0.01	0.000%
010	Monaco	4	63	-	-	-	-	1	-	-	1	0.00	0.000%
010	Mongolia	-	73	-	-	-	-	4	-	-	4	0.00	0.000%
010	Montenegro	2	-	-	-	-	-	-	-	-	-	0.00	0.000%
010	Morocco	-	10	-	-	-	-	1	-	-	1	0.00	0.000%
010	Netherlands	1,427	5,620	85	48	-	138	322	5	4	330	0.02	0.000%
010	New Zealand	-	3	11	2	-	-	-	-	-	-	0.00	0.000%
010	Nigeria	-	34	-	-	-	-	3	-	-	3	0.00	0.000%
010	Norway	28	771	35	18	-	-	56	2	-	58	0.00	1.500%
010	Oman	26	118	-	-	-	-	6	-	-	6	0.00	0.000%
010	Pakistan	2	40	-	-	-	-	3	-	-	3	0.00	0.000%
010	Palestine	-	4	-	-	-	-	-	-	-	-	0.00	0.000%
010	Panama	15	301	-	-	-	-	9	-	-	9	0.00	0.000%
010	Paraguay	3	-	-	-	-	-	-	-	-	-	0.00	0.000%
010	Peru	2	9	-	5	-	-	-	1	-	1	0.00	0.000%
010	Philippines	1	7	-	-	-	-	1	-	-	1	0.00	0.000%
010	Poland	858	278	-	28	-	-	80	11	-	90	0.01	0.000%
010	Portugal	4	100	9	18	-	8	5	1	-	6	0.00	0.000%
010	Qatar	1	583	-	-	-	-	10	-	-	11	0.00	0.000%
010	Romania	10	2	-	2	-	-	1	-	-	1	0.00	0.000%
010	Russia	805	1,203	20	129	-	-	145	12	-	157	0.01	0.000%
010	Saint Lucia	-	6	-	-	-	-	-	-	-	-	0.00	0.000%
010	Saint Vincent and the Grenadines	4	-	-	-	-	-	-	-	-	-	0.00	0.000%
010	Saudi Arabia	5	198	-	2	-	-	7	1	-	7	0.00	0.000%
010	Senegal	-	3	-	-	-	-	1	-	-	1	0.00	0.000%
010	Serbia	-	2	-	-	-	-	-	-	-	-	0.00	0.000%
010	Seychelles	-	1	-	-	-	-	-	-	-	-	0.00	0.000%
010	Singapore	6	95	-	11	-	-	4	2	-	6	0.00	0.000%
010	Slovakia	81	-	-	1	-	-	7	-	-	7	0.00	0.000%
010	Slovenia	1	-	-	-	-	-	-	-	-	-	0.00	0.000%
010	South Africa	580	609	-	18	-	-	67	2	-	69	0.00	0.000%
010	South Korea	-	217	-	1	-	-	6	-	-	6	0.00	0.000%
010	Spain	1,561	1,205	85	44	-	116	222	12	2	236	0.02	0.000%
010	Sri Lanka	-	33	6	-	-	-	1	-	-	1	0.00	0.000%
010	Sweden	7	958	30	16	-	-	49	1	-	50	0.00	1.500%
010	Switzerland	542	3,458	15	73	-	-	139	4	-	143	0.01	0.000%
010	Taiwan	19	24	-	-	-	-	2	-	-	2	0.00	0.000%
010	Tanzania	-	1	-	-	-	-	-	-	-	-	0.00	0.000%
010	Thailand	3	104	-	-	-	-	-	-	-	-	0.00	0.000%
010	Trinidad and Tobago	4	-	-	-	-	-	-	-	-	-	0.00	0.000%
010	Tunisia	-	1	-	-	-	-	-	-	-	-	0.00	0.000%
010	Turkey	5,853	2,227	-	9	-	-	551	4	-	555	0.04	0.000%
010	Turks and Caicos Islands	20	11	-	-	-	-	2	-	-	2	0.00	0.000%
010	United Arab Emirates	10	1,372	1	38	-	-	35	8	-	43	0.00	0.000%
010	United Kingdom	8,627	235,117	42	377	-	12,022	6,413	27	158	6,598	0.47	0.000%
010	United States	4,819	7,889	-	139	-	9,568	433	17	1,163	1,613	0.12	0.000%
010	Uruguay	1	-	-	-	-	-	-	-	-	-	0.00	0.000%

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		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	Venezuela	-	1	-	-	-	-	-	-	-	-	0.00	0.000%
010	Vietnam	19	42	-	-	-	-	2	-	-	2	0.00	0.000%
020	Total	38,474	348,461	919	1,803	-	25,025	12,359	213	1,415	13,987	1.00	

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

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