

## **HSBC Bank plc**

### **Counter Cyclical Buffer**

**2017**

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 *HSBC Bank plc Annual Report and Accounts 2017*. 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 *HSBC Bank plc Annual Report and Accounts 2016*, the *HSBC Bank plc Interim Report 2017*, the *HBC Bank plc Annual Report and Accounts 2017* and other reports and financial information published by HSBC Bank plc.

## Annex 1 - 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	Breakdown by country	010	020	030	040	050	060	070	080	090	100	110	120
010	Algeria	0	6	-	-	-	-	0	-	-	0	0.00	0.000%
010	Anguilla	3	33	-	-	-	-	2	-	-	2	0.00	0.000%
010	Argentina	42	26	0	1	-	-	3	0	-	3	0.00	0.000%
010	Armenia	302	13	-	-	-	-	25	-	-	25	0.00	0.000%
010	Aruba	-	3	-	-	-	-	0	-	-	0	0.00	0.000%
010	Australia	2	494	-	31	-	115	20	14	1	35	0.00	0.000%
010	Austria	8	595	6	19	-	-	40	10	-	50	0.00	0.000%
010	Azerbaijan	72	61	-	0	-	-	1	0	-	1	0.00	0.000%
010	Bahamas	-	96	-	-	-	-	5	-	-	5	0.00	0.000%
010	Bahrain	0	60	-	0	-	-	2	0	-	2	0.00	0.000%
010	Bangladesh	0	44	-	-	-	-	0	-	-	0	0.00	0.000%
010	Barbados	0	21	-	-	-	-	1	-	-	1	0.00	0.000%
010	Belarus	-	0	-	1	-	-	0	0	-	0	0.00	0.000%
010	Belgium	247	524	2	26	-	-	39	8	-	47	0.00	0.000%
010	Bermuda	109	306	0	1	-	-	24	0	-	25	0.00	0.000%
010	Botswana	-	1	-	-	-	-	0	-	-	0	0.00	0.000%
010	Brazil	60	706	1	109	-	-	27	22	-	48	0.00	0.000%
010	Bulgaria	2	2	-	9	-	-	0	3	-	4	0.00	0.000%
010	Cameroon	0	23	-	-	-	-	1	-	-	1	0.00	0.000%
010	Canada	0	314	-	20	-	-	10	3	-	13	0.00	0.000%
010	Cayman Islands	5	2,080	10	2	-	0	90	5	0	95	0.01	0.000%
010	Chile	3	88	-	80	-	-	4	7	-	11	0.00	0.000%
010	China	111	638	-	19	-	-	40	1	-	41	0.00	0.000%
010	Colombia	0	45	-	10	-	-	3	1	-	4	0.00	0.000%
010	Costa Rica	1	19	-	-	-	-	0	-	-	0	0.00	0.000%
010	Cote D'ivoire	-	24	-	-	-	-	1	-	-	1	0.00	0.000%
010	Croatia	2	0	-	0	-	-	0	0	-	0	0.00	0.000%
010	Curacao	6	59	-	-	-	-	5	-	-	5	0.00	0.000%
010	Cyprus	22	60	-	-	-	-	6	-	-	6	0.00	0.000%
010	Czechia	599	65	-	10	-	-	50	1	-	51	0.00	0.500%
010	Denmark	0	2,445	30	15	-	-	53	2	-	56	0.00	0.000%
010	Ecuador	2	-	-	-	-	-	0	-	-	0	0.00	0.000%
010	Egypt	243	183	-	-	-	-	17	-	-	17	0.00	0.000%
010	El Salvador	1	-	-	-	-	-	0	-	-	0	0.00	0.000%
010	Finland	0	306	15	19	-	-	10	8	-	18	0.00	0.000%
010	France	3,719	42,273	873	87	-	1,382	1,335	26	12	1,373	0.10	0.000%
010	Gabon	0	1	-	-	-	-	0	-	-	0	0.00	0.000%
010	Georgia	-	2	-	3	-	-	0	2	-	2	0.00	0.000%
010	Germany	1,051	12,857	174	203	-	490	647	19	17	684	0.05	0.000%
010	Ghana	29	192	6	-	-	-	13	0	-	13	0.00	0.000%
010	Gibraltar	-	34	-	-	-	-	1	-	-	1	0.00	0.000%
010	Greece	705	1,877	-	5	-	-	164	4	-	169	0.01	0.000%
010	Guernsey	72	337	-	-	-	-	22	-	-	22	0.00	0.000%
010	Hong Kong	508	826	-	2	-	-	61	1	-	62	0.00	1.250%
010	Hungary	43	274	-	4	-	-	14	0	-	14	0.00	0.000%
010	Iceland	0	0	-	0	-	-	0	0	-	0	0.00	1.250%
010	India	3	149	-	10	-	-	3	3	-	6	0.00	0.000%
010	Indonesia	1	54	-	1	-	-	1	2	-	3	0.00	0.000%
010	Iran	1	-	-	-	-	-	0	-	-	0	0.00	0.000%
010	Ireland	413	2,707	1	7	-	4	127	1	0	128	0.01	0.000%
010	Isle of Man	31	474	-	-	-	-	19	-	-	19	0.00	0.000%
010	Israel	560	288	-	32	-	-	54	2	-	56	0.00	0.000%
010	Italy	26	2,103	3	103	194	244	124	14	44	181	0.01	0.000%
010	Japan	0	634	-	5	-	-	7	2	-	9	0.00	0.000%
010	Jersey	246	1,618	-	-	-	-	104	-	-	104	0.01	0.000%
010	Kazakhstan	0	185	-	77	-	-	10	6	-	16	0.00	0.000%
010	Kenya	0	18	-	-	-	-	0	-	-	0	0.00	0.000%
010	Korea, Republic Of	0	76	-	12	-	-	3	2	-	5	0.00	0.000%
010	Kuwait	-	78	-	15	-	-	1	5	-	6	0.00	0.000%
010	Lebanon	0	9	-	-	-	-	1	-	-	1	0.00	0.000%
010	Liberia	1	70	-	-	-	-	4	-	-	4	0.00	0.000%
010	Liechtenstein	-	19	-	-	-	-	0	-	-	0	0.00	0.000%
010	Lithuania	0	1	-	-	-	-	0	-	-	0	0.00	0.000%
010	Luxembourg	546	2,201	0	2	-	0	157	8	0	165	0.01	0.000%
010	Malaysia	33	79	-	2	-	-	4	0	-	4	0.00	0.000%

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010	Malta	2,770	114	-	-	-	-	135	-	-	135	0.01	0.000%
010	Marshall Islands	0	68	-	-	-	-	1	-	-	1	0.00	0.000%
010	Mauritius	50	2	-	-	-	-	4	-	-	4	0.00	0.000%
010	Mexico	322	365	-	11	-	-	35	8	-	43	0.00	0.000%
010	Monaco	5	211	-	-	-	-	9	-	-	9	0.00	0.000%
010	Mongolia	-	97	-	-	-	-	9	-	-	9	0.00	0.000%
010	Montenegro	2	1	-	-	-	-	0	-	-	0	0.00	0.000%
010	Morocco	0	8	-	-	-	-	1	-	-	1	0.00	0.000%
010	Netherlands	1,657	5,221	111	16	-	74	370	11	2	382	0.03	0.000%
010	New Zealand	0	15	25	0	-	-	0	0	-	0	0.00	0.000%
010	Nigeria	10	10	-	0	-	-	1	0	-	1	0.00	0.000%
010	Norway	32	689	250	11	-	1	50	3	0	53	0.00	2.000%
010	Oman	21	84	-	0	-	-	3	0	-	3	0.00	0.000%
010	Other	2	-	-	-	-	-	0	-	-	0	0.00	0.000%
010	Pakistan	1	1	-	-	-	-	0	-	-	0	0.00	0.000%
010	Panama	6	157	-	1	-	-	1	0	-	1	0.00	0.000%
010	Paraguay	2	-	-	-	-	-	0	-	-	0	0.00	0.000%
010	Peru	1	8	-	5	-	-	0	1	-	1	0.00	0.000%
010	Philippines	0	10	-	-	-	-	1	-	-	1	0.00	0.000%
010	Poland	911	213	-	42	-	-	79	16	-	96	0.01	0.000%
010	Portugal	0	54	4	12	-	15	4	2	0	6	0.00	0.000%
010	Puerto Rico	0	1	-	-	-	-	0	-	-	0	0.00	0.000%
010	Qatar	1	537	-	0	-	-	9	0	-	9	0.00	0.000%
010	Romania	1	3	-	0	-	-	0	0	-	0	0.00	0.000%
010	Russia	500	1,048	12	283	-	-	106	22	-	128	0.01	0.000%
010	Saint Kitts and Nevis	-	1	-	-	-	-	0	-	-	0	0.00	0.000%
010	Saint Lucia	-	4	-	-	-	-	0	-	-	0	0.00	0.000%
010	Saudi Arabia	3	469	-	2	-	-	8	1	-	9	0.00	0.000%
010	Senegal	-	2	-	-	-	-	0	-	-	0	0.00	0.000%
010	Singapore	26	180	0	10	-	-	6	4	-	11	0.00	0.000%
010	Slovakia	83	0	-	1	-	-	6	0	-	6	0.00	0.500%
010	Slovenia	3	0	-	1	-	-	0	0	-	0	0.00	0.000%
010	South Africa	688	353	-	23	-	-	64	4	-	68	0.00	0.000%
010	Spain	1,458	1,185	140	111	-	197	211	17	2	231	0.02	0.000%
010	Sri Lanka	0	26	2	-	-	-	1	0	-	1	0.00	0.000%
010	Sweden	20	1,071	97	3	-	0	47	4	0	51	0.00	2.000%
010	Switzerland	661	2,575	-	19	-	13	129	3	0	133	0.01	0.000%
010	Taiwan	50	38	-	-	-	-	5	-	-	5	0.00	0.000%
010	Tanzania	0	1	-	-	-	-	0	-	-	0	0.00	0.000%
010	Thailand	0	7	-	1	-	-	0	0	-	1	0.00	0.000%
010	Tokelau	-	10	-	-	-	-	1	-	-	1	0.00	0.000%
010	Trinidad and Tobago	19	0	-	-	-	-	2	-	-	2	0.00	0.000%
010	Turkey	1,671	604	-	7	-	-	128	2	-	129	0.01	0.000%
010	Turks and Caicos Islands	16	12	-	-	-	-	1	-	-	1	0.00	0.000%
010	Uganda	-	2	-	-	-	-	0	-	-	0	0.00	0.000%
010	Ukraine	0	0	-	6	-	-	0	2	-	2	0.00	0.000%
010	United Arab Emirates	78	1,414	1	55	-	-	34	8	-	42	0.00	0.000%
010	United Kingdom	8,177	252,806	306	547	-	11,799	7,422	36	195	7,654	0.55	0.000%
010	United States	847	10,372	0	283	-	6,304	286	19	615	921	0.07	0.000%
010	Uruguay	1	-	-	4	-	-	0	2	-	2	0.00	0.000%
010	Venezuela	-	1	0	-	-	-	0	0	-	0	0.00	0.000%
010	Vietnam	32	35	-	-	-	-	3	-	-	3	0.00	0.000%
010	Virgin Islands, British	49	565	0	-	-	-	26	0	-	26	0.00	0.000%
010	Virgin Islands, U.S.	-	1	-	-	-	-	0	-	-	0	0.00	0.000%
020	<b>Total</b>	<b>30,005</b>	<b>359,430</b>	<b>2,069</b>	<b>2,399</b>	<b>194</b>	<b>20,638</b>	<b>12,559</b>	<b>348</b>	<b>889</b>	<b>13,796</b>	<b>1.00</b>	

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

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

233,073

0.0227%

53