

HSBC HOLDINGS PLC
Form 6-K
February 24, 2015

FORM 6-K

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

Report of Foreign Private Issuer

Pursuant to Rule 13a - 16 or 15d - 16 of
the Securities Exchange Act of 1934

For the month of February
HSBC Holdings plc

42nd Floor, 8 Canada Square, London E14 5HQ, England

(Indicate by check mark whether the registrant files or will file annual reports under cover of Form 20-F or Form 40-F).

Form 20-F Form 40-F

(Indicate by check mark whether the registrant by furnishing the information contained in this Form is also thereby furnishing the information to the Commission pursuant to Rule 12g3-2(b) under the Securities Exchange Act of 1934).

Yes..... No

(If "Yes" is marked, indicate below the file number assigned to the registrant in connection with Rule 12g3-2(b): 82-.....).

Table 24: Credit risk exposure - RWA density by region

	RWA density			North America %	Latin America %	Total %
	Europe %	Asia %	MENA %			
IRB advanced approach	34	33	40	49	39	36

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Retail:

- secured by mortgages on immovable property SME1	24	-	-	-	-	21
- secured by mortgages on immovable property non-SME	6	10	-	96	-	25
- qualifying revolving retail	20	26	-	31	-	23
- other SME1	45	-	-	50	-	45
- other non-SME	17	22	-	80	-	26
Total retail	12	14	-	90	-	25
Central governments and central banks	16	14	46	10	35	17
Institutions	38	25	28	26	67	30
Corporates ²	45	59	-	54	-	52
Securitisation positions ³	115	46	-	12	-	106
Non-credit obligation assets	51	14	40	77	41	26
IRB foundation approach	67	-	60	-	-	65
Central governments and central banks	-	-	-	-	-	-
Institutions	-	-	-	-	-	-
Corporates	67	-	60	-	-	65

	Europe %	Asia %	MENA %	North America %	Latin America %	Total %	
Standardised approach		27	67	79	108	96	60
Central governments and central banks		3	5	10	174	226	10
Institutions		76	37	43	-	-	37
Corporates		98	90	95	99	102	94
Retail		72	75	75	72	71	74
Secured by mortgages on immovable property		36	35	41	36	37	36
Exposures in default		126	128	118	143	134	129
Regional governments or local authorities		-	-	-	-	72	57
Equity		192	236	126	100	172	204
Other ⁴		65	72	89	64	160	74
At 31 December 2014		33	43	64	54	77	43
IRB advanced approach		31	30	43	54	32	35
Retail:							
- secured on real estate property		6	8	-	128	-	34
- qualifying revolving retail		21	24	-	34	-	23
- SMEs ¹		49	3	-	63	-	48
- other retail		21	23	-	50	-	