Bank name: HSBC

General Bank Data

Section 1 - General Information	GSIB	Response	
a. General information provided by the relevant supervisory authority:			
(1) Country code	1001	GB	1.a.(1)
(2) Bank name	1002	HSBC	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2014-12-31	1.a.(3)
(4) Reporting currency	1004	USD	1.a.(4)
(5) Euro conversion rate	1005	0.823655383	1.a.(5)
b. General Information provided by the reporting institution:			
(1) Reporting unit	1007	1,000,000	1.b.(1)
(2) Accounting standard	1008	IFRS	1.b.(2)
(3) Date of public disclosure (yyyy-mm-dd)	1009	2015-04-30	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	http://www.hsbc.com/investor-relations/financial-and-regulatory-reports	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Counterparty exposure of derivatives contracts	1012	80,697	2.a.
b. Gross value of securities financing transactions (SFTs)	1013	269,067	2.b.
c. Counterparty exposure of SFTs	1014	8,414	2.c.
d. Other assets	1015	2,238,228	2.d.
(1) Securities received in SFTs that are recognised as assets	1016	0	2.d.(1)
e. Total on-balance-sheet items (sum of items 2.a, 2.b, 2.c, and 2.d, minus 2.d.(1))	1017	2,596,406	2.e.
f. Potential future exposure of derivative contracts	1018	148,331	2.f.
g. Notional amount of off-balance-sheet items with a 0% credit conversion factor	1019	492,056	2.g.
(1) Unconditionally cancellable credit card commitments	1020	138,479	2.g.(1)
(2) Other unconditionally cancellable commitments	1021	353,577	2.g.(2)
h. Notional amount of off-balance-sheet items with a 20% credit conversion factor	1022	5,161	2.h.
i. Notional amount of off-balance-sheet items with a 50% credit conversion factor	1023	59,423	2.i.
j. Notional amount of off-balance-sheet items with a 100% credit conversion factor	1024	327,313	2.j.
k. Total off-balance-sheet items (sum of items 2.f, 2.g, and 2.h through 2.j, minus 0.9 times the sum of items 2.g.(1) and 2.g.(2))	1025	589,434	2.k.
l. Entities consolidated for accounting purposes but not for risk-based regulatory purposes:			
(1) On-balance-sheet assets	1026	104,332	2.l.(1)
(2) Potential future exposure of derivatives contracts	1027	172	2.l.(2)
(3) Unconditionally cancellable commitments	1028	0	2.l.(3)
(4) Other off-balance-sheet commitments	1029	184	2.l.(4)
(5) Investment value in the consolidated entities	1030	2,542	2.l.(5)
m. Regulatory adjustments	1031	34,533	2.m.
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m)	1032	3,253,453	2.n.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	161,200	3.a.
(1) Certificates of deposit	1034	20,983	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	2,388	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	33,231	3.c.(1)
(2) Senior unsecured debt securities	1037	25,246	3.c.(2)
(3) Subordinated debt securities	1038	292	3.c.(3)
(4) Commercial paper	1039	5,091	3.c.(4)
(5) Equity securities	1040	28,157	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	0	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1042	7,600	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	16,479	3.e.(1)
(2) Potential future exposure	1044	55,381	3.e.(2)
f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))	1045	335,065	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount	
a. Deposits due to depository institutions	1046	119,865	4.a.
b. Deposits due to non-depository financial institutions	1047	206,071	4.b.
c. Unused portion of committed lines obtained from other financial institutions	1048	2,238	4.c.
d. Net negative current exposure of securities financing transactions with other financial institutions	1049	5,599	4.d.
e. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	12,920	4.e.(1)
(2) Potential future exposure	1051	52,582	4.e.(2)
f. Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2))	1052	399,275	4.f.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	6,934	5.a.
b. Senior unsecured debt securities	1054	116,438	5.b.
c. Subordinated debt securities	1055	46,572	5.c.
d. Commercial paper	1056	22,036	5.d.
e. Certificates of deposit	1057	20,418	5.e.
f. Common equity	1058	183,662	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	21,213	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	417,273	5.h.

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Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	Reported in	Amount in specified currency	GSIB	Amount	
a. Australian dollars	AUD	AUD 1,924,441	1061	1,737,510	6.a.
b. Brazilian real	BRL	BRL 605,660	1062	258,129	6.b.
c. Canadian dollars	CAD	CAD 1,092,997	1063	990,224	6.c.
d. Swiss francs	CHF	CHF 1,499,315	1064	1,639,600	6.d.
e. Chinese yuan	CNY	CNY 15,755,368	1065	2,557,430	6.e.
f. Euros	EUR	EUR 12,586,356	1066	16,720,974	6.f.
g. British pounds	GBP	GBP 16,279,213	1067	26,822,633	6.g.
h. Hong Kong dollars	HKD	HKD 28,792,011	1068	3,712,732	6.h.
i. Indian rupee	INR	INR 17,653,855	1069	289,392	6.i.
j. Japanese yen	JPY	JPY 184,693,908	1070	1,750,184	6.j.
k. Swedish krona	SEK	SEK 2,208,967	1071	322,835	6.k.
l. United States dollars	USD	USD 32,440,340	1072	32,440,340	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)			1073	89,241,983	6.m.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	6,369,200	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	6,947	8.a.
b. Debt underwriting activity	1076	423,700	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	430,647	8.c.

Complexity indicators

Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount	
a. OTC derivatives cleared through a central counterparty	1078	15,183,683	9.a.
b. OTC derivatives settled bilaterally	1079	12,104,671	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	27,288,354	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	237,904	10.a.
b. Available-for-sale securities (AFS)	1082	363,083	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	406,077	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	136,126	10.d.
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1085	58,784	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)	1086	17,632	11.a.

Cross-Jurisdictional Activity Indicators

Section 12 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1087	1,553,207	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	879,991	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	52,498	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	695,077	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	1,522,570	13.c.

Ancillary Data