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	2018-12-31	1.a.(3)
(4) Reporting currency	1004	USD	1.a.(4)
(5) Euro conversion rate	1005	0,873362445	1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2019-06-18	1.a.(6)
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	2019-04-30	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	https://www.hsbc.com/investors/results-and-announcements/a	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	32 533	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	7 508	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	134 521	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	245 282	2.b.(1)
(2) Counterparty exposure of SFTs	1014	11 292	2.b.(2)
c. Other assets	1015	1 990 206	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	421 739	2.d.(1)
(2) Items subject to a 20% CCF	1022	138 858	2.d.(2)
(3) Items subject to a 50% CCF	1023	223 507	2.d.(3)
(4) Items subject to a 100% CCF	1024	45 691	2.d.(4)
e. Regulatory adjustments	1031	33 861	2.e.
f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) thorough 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4))	1103	2 648 731,07	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	109 830	3.a.
(1) Certificates of deposit	1034	2 183	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	10 887	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	12 233	3.c.(1)
(2) Senior unsecured debt securities	1037	30 710	3.c.(2)
(3) Subordinated debt securities	1038	1 043	3.c.(3)
(4) Commercial paper	1039	74	3.c.(4)
(5) Equity securities	1040	20 556	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	11 119	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1213	7 644	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	9 115	3.e.(1)
(2) Potential future exposure	1044	57 106	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	248 080	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount	
a. Funds deposited by or borrowed from other financial institutions:			
(1) Deposits due to depository institutions	1046	47 399	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	158 352	4.a.(2)
(3) Loans obtained from other financial institutions	1105	4 591	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1048	3 026	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	13 516	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	8 909	4.d.(1)
(2) Potential future exposure	1051	41 729	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	277 521	4.e.

Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	1053	9 998	5.a.
b. Senior unsecured debt securities	1054	151 524	5.b.
c. Subordinated debt securities	1055	35 112	5.c.
d. Commercial paper	1056	18 767	5.d.
e. Certificates of deposit	1057	12 291	5.e.
f. Common equity	1058	185 397	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	26 039	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	439 127	5.h.

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Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	1 536 181	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	891 496	6.c.
d. Swiss francs (CHF)	1064	534 349	6.d.
e. Chinese yuan (CNY)	1065	3 713 635	6.e.
f. Euros (EUR)	1066	28 194 359	6.f.
g. British pounds (GBP)	1067	27 773 624	6.g.
h. Hong Kong dollars (HKD)	1068	4 853 312	6.h.
i. Indian rupee (INR)	1069	405 731	6.i.
j. Japanese yen (JPY)	1070	2 597 799	6.j.
k. Mexican pesos (MXN)	1108	106 508	6.k.
l. Swedish krona (SEK)	1071	298 112	6.l.
m. United States dollars (USD)	1072	37 933 999	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	108 839 103	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	7 399 467	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	5 784	8.a.
b. Debt underwriting activity	1076	193 951	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	199 735	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	17 940 284	9.a.
b. OTC derivatives settled bilaterally	1079	14 043 308	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	31 983 592	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	217 968	10.a.
b. Available-for-sale securities (AFS)	1082	331 708	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	387 507	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	59 523	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	102 646	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1086	14 283	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	1 642 805	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	731 526	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	67 308	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	756 164	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	1 420 383	13.c.

Ancillary Data