

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	2015-12-31	1.a.(3)
(4) Reporting currency	1004	USD	1.a.(4)
(5) Euro conversion rate	1005	0.918526683	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	2016-04-29	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. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	30,989	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	20,409	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	121,532	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	166,314	2.b.(1)
(2) Counterparty exposure of SFTs	1014	8,285	2.b.(2)
c. Other assets	1015	2,075,907	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	514,228	2.d.(1)
(2) Items subject to a 20% CCF	1022	4,039	2.d.(2)
(3) Items subject to a 50% CCF	1023	58,630	2.d.(3)
(4) Items subject to a 100% CCF	1024	329,571	2.d.(4)
e. Regulatory adjustments	1031		2.e.
f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) through 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	2,834,553	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	134,751	3.a.
(1) Certificates of deposit	1034	1,863	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	3,631	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	22,358	3.c.(1)
(2) Senior unsecured debt securities	1037	14,534	3.c.(2)
(3) Subordinated debt securities	1038	506	3.c.(3)
(4) Commercial paper	1039	1,532	3.c.(4)
(5) Equity securities	1040	21,622	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	10,730	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1042	7,592	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	6,301	3.e.(1)
(2) Potential future exposure	1044	43,879	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	245,976	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	87,722	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	146,167	4.a.(2)
(3) Loans obtained from other financial institutions	1105	8,779	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1048	2,719	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1049	6,042	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	6,764	4.d.(1)
(2) Potential future exposure	1051	39,802	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	297,995	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	11,908	5.a.
b. Senior unsecured debt securities	1054	103,678	5.b.
c. Subordinated debt securities	1055	44,048	5.c.
d. Commercial paper	1056	13,696	5.d.
e. Certificates of deposit	1057	21,209	5.e.
f. Common equity	1058	170,903	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	21,910	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	387,352	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	1,620,474	6.a.
b. Brazilian real (BRL)	1062	153,817	6.b.
c. Canadian dollars (CAD)	1063	831,499	6.c.
d. Swiss francs (CHF)	1064	1,462,196	6.d.
e. Chinese yuan (CNY)	1065	3,854,398	6.e.
f. Euros (EUR)	1066	16,511,589	6.f.
g. British pounds (GBP)	1067	26,456,914	6.g.
h. Hong Kong dollars (HKD)	1068	4,881,438	6.h.
i. Indian rupee (INR)	1069	291,444	6.i.
j. Japanese yen (JPY)	1070	2,249,752	6.j.
k. Swedish krona (SEK)	1071	290,264	6.k.
l. United States dollars (USD)	1072	31,044,249	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	89,648,033	6.m.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	6,183,542	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	10,657	8.a.
b. Debt underwriting activity	1076	203,824	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	214,481	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	8,989,376	9.a.
b. OTC derivatives settled bilaterally	1079	10,758,686	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	19,748,062	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	179,217	10.a.
b. Available-for-sale securities (AFS)	1082	376,388	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	393,952	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	28,845	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	132,808	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)	1086	16,357	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	1,481,728	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	612,128	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	54,436	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	660,708	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	1,218,400	13.c.

Ancillary Data