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	2017-12-31	1.a.(3)
(4) Reporting currency	1004	USD	1.a.(4)
(5) Euro conversion rate	1005		1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2018-05-04	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	2018-04-30	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/group-results-and-rep	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	28,531	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	6,562	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	125,548	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	225,404	2.b.(1)
(2) Counterparty exposure of SFTs	1014	12,169	2.b.(2)
c. Other assets	1015	1,975,095	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	423,141	2.d.(1)
(2) Items subject to a 20% CCF	1022	102,733	2.d.(2)
(3) Items subject to a 50% CCF	1023	222,531	2.d.(3)
(4) Items subject to a 100% CCF	1024	53,285	2.d.(4)
e. Regulatory adjustments	1031	34,960	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	2,600,719.39	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	131,768	3.a.
(1) Certificates of deposit	1034	2,348	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	13,019	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	26,202	3.c.(1)
(2) Senior unsecured debt securities	1037	19,531	3.c.(2)
(3) Subordinated debt securities	1038	1,200	3.c.(3)
(4) Commercial paper	1039	57	3.c.(4)
(5) Equity securities	1040	31,683	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	16,561	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1213	7,921	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	7,399	3.e.(1)
(2) Potential future exposure	1044	57,892	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	280,112	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	50,730	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	153,480	4.a.(2)
(3) Loans obtained from other financial institutions	1105	2,853	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1048	5,785	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	12,238	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	6,399	4.d.(1)
(2) Potential future exposure	1051	34,344	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	265,829	4.e.

Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	1053	7,779	5.a.
b. Senior unsecured debt securities	1054	138,637	5.b.
c. Subordinated debt securities	1055	42,141	5.c.
d. Commercial paper	1056	7,578	5.d.
e. Certificates of deposit	1057	12,296	5.e.
f. Common equity	1058	229,630	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	25,996	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	464,056	5.h.

Bank name: HSBC

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	1,560,438	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	886,035	6.c.
d. Swiss francs (CHF)	1064	394,216	6.d.
e. Chinese yuan (CNY)	1065	3,599,494	6.e.
f. Euros (EUR)	1066	25,277,093	6.f.
g. British pounds (GBP)	1067	25,752,182	6.g.
h. Hong Kong dollars (HKD)	1068	4,565,634	6.h.
i. Indian rupee (INR)	1069	425,632	6.i.
j. Japanese yen (JPY)	1070	2,505,161	6.j.
k. Mexican pesos (MXN)	1108	101,158	6.k.
l. Swedish krona (SEK)	1071	288,006	6.l.
m. United States dollars (USD)	1072	36,264,351	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	101,619,400	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	7,746,507	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	8,558	8.a.
b. Debt underwriting activity	1076	212,557	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	221,115	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	11,902,977	9.a.
b. OTC derivatives settled bilaterally	1079	13,438,286	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	25,341,263	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	224,715	10.a.
b. Available-for-sale securities (AFS)	1082	316,980	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	370,343	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	60,510	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	110,842	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	13,547	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	1,608,790	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	719,089	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	65,827	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	741,771	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	1,395,032	13.c.

Ancillary Data