Bank Name: HSBC

General Bank Data

Section 1: General Information	Response	
a. General information provided by the national supervisor:		
(1) Country code	UK	1.a.(1)
(2) Bank name	HSBC	1.a.(2)
b. General Information provided by the reporting institution:		
(1) Reporting date (yyyy-mm-dd)	31/12/2013	1.b.(1)
(2) Reporting currency	USD	1.b.(2)
(3) Euro conversion rate	0.7251	1.b.(3)
(4) Reporting unit	1 000 000	1.b.(4)
(5) Accounting standard	IFRS	1.b.(5)
(6) Location of public disclosure	http://www.hsbc.com/investor-relations/financial-and-regulatory-reports	1.b.(6)

Size Indicator

Section 2: Total Exposures	Amount	
a. Counterparty exposure of derivatives contracts (method 1)	69 379	2.a.
b. Gross value of securities financing transactions (SFTs)	297 374	2.b.
c. Counterparty exposure of SFTs	12 320	2.c.
d. Other assets	2 351 741	2.d.
(1) Securities received in SFTs that are recognised as assets	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))	2 730 814	2.e.
f. Potential future exposure of derivative contracts (method 1)	170 130	2.f.
g. Notional amount of off-balance sheet items with a 0% CCF	407 733	2.g.
(1) Unconditionally cancellable credit card commitments	99 652	2.g.(1)
(2) Other unconditionally cancellable commitments	308 081	2.g.(2)
h. Notional amount of off-balance sheet items with a 20% CCF	5 931	2.h.
i. Notional amount of off-balance sheet items with a 50% CCF	53 633	2.i.
j. Notional amount of off-balance sheet items with a 100% CCF	348 544	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))	619 011	2.k.
l. Entities consolidated for accounting purposes but not for risk-based regulatory purposes:		
(1) On-balance sheet assets	20 778	2.l.(1)
(2) Potential future exposure of derivatives contracts	0	2.l.(2)
(3) Unconditionally cancellable commitments	0	2.l.(3)
(4) Other off-balance sheet commitments	257	2.l.(4)
(5) Investment value in the consolidated entities	7 185	2.l.(5)
m. Regulatory adjustments	33 617	2.m.
o. 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)	3 330 058	2.o.

Interconnectedness Indicators

Section 3: Intra-Financial System Assets	Amount	
a. Funds deposited with or lent to other financial institutions	370 249	3.a.
(1) Certificates of deposit	20 278	3.a.(1)
b. Undrawn committed lines extended to other financial institutions	1 989	3.b.
c. Holdings of securities issued by other financial institutions:		
(1) Secured debt securities	28 242	3.c.(1)
(2) Senior unsecured debt securities	27 783	3.c.(2)
(3) Subordinated debt securities	127	3.c.(3)
(4) Commercial paper	8 177	3.c.(4)
(5) Stock (including par and surplus of common and preferred shares)	15 209	3.c.(5)
(6) Offsetting short positions in relation to the specific stock holdings included in item 3.c.(5)	0	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	7 933	3.d.
e. Over-the-counter (OTC) derivatives with other financial institutions that have a net positive fair value:		
(1) Net positive fair value (include collateral held if it is within the master netting agreement)	15 539	3.e.(1)
(2) Potential future exposure	71 084	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))	546 332	3.f.

Section 4: Intra-Financial System Liabilities	Amount	
a. Deposits due to depository institutions	205 329	4.a.
b. Deposits due to non-depository financial institutions	206 814	4.b.
c. Undrawn committed lines obtained from other financial institutions	797	4.c.
d. Net negative current exposure of securities financing transactions with other financial institutions	7 279	4.d.
e. OTC derivatives with other financial institutions that have a net negative fair value:		
(1) Net negative fair value (include collateral provided if it is within the master netting agreement)	3 537	4.e.(1)
(2) Potential future exposure	60 786	4.e.(2)
g. Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2))	484 542	4.g.

Section 5: Securities Outstanding	Amount	
a. Secured debt securities	15 451	5.a.
b. Senior unsecured debt securities	122 247	5.b.
c. Subordinated debt securities	42 823	5.c.
d. Commercial paper	10 538	5.d.
e. Certificates of deposit	31 205	5.e.
f. Common equity	206 067	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	3 685	5.g.
i. Securities outstanding indicator (sum of items 5.a through 5.g)	432 016	5.i.

Substitutability/Financial Institution Infrastructure Indicators

Section 6: Payments made in the reporting year (excluding intragroup payments)	Reported in	Amount in specified currency	Amount	
a. Australian dollars	AUD	AUD 1,741,819	1 685 385	6.a.
b. Brazilian real	BRL	BRL 594,216	276 463	6.b.
c. Canadian dollars	CAD	CAD 1,072,535	1 041 491	6.c.
d. Swiss francs	CHF	CHF 491,489	530 267	6.d.
e. Chinese yuan	CNY	CNY 6,832,462	1 111 405	6.e.
f. Euros	EUR	EUR 10,748,296	14 274 812	6.f.
g. British pounds	GBP	GBP 16,239,600	25 403 656	6.g.
h. Hong Kong dollars	HKD	HKD 24,562,420	3 166 665	6.h.
i. Indian rupee	INR	INR 16,377,496	280 557	6.i.
j. Japanese yen	JPY	JPY 156,974,330	1 610 608	6.j.
k. Swedish krona	SEK	SEK 2,498,291	383 570	6.k.
l. United States dollars	USD	USD 28,253,821	28 253 821	6.l.
n. Payments activity indicator (sum of items 6.a through 6.l)			78 018 700	6.n.

Section 7: Assets Under Custody	Amount	
a. Assets under custody indicator	6 193 539	7.a.

Section 8: Underwritten Transactions in Debt and Equity Markets	Amount	
a. Equity underwriting activity	5 772	8.a.
b. Debt underwriting activity	347 086	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	352 858	8.c.

Bank Name: HSBC

General Bank Data		
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(2) Bank name	HSBC	1.a.(2)
b. General Information provided by the reporting institution:		
(1) Reporting date (yyyy-mm-dd)	31/12/2013	1.b.(1)
(2) Reporting currency	USD	1.b.(2)
(3) Euro conversion rate	0.7251	1.b.(3)
(4) Reporting unit	1 000 000	1.b.(4)
(5) Accounting standard	IFRS	1.b.(5)
(6) Location of public disclosure	http://www.hsbc.com/investor-relations/financial-and-regulatory-reports	1.b.(6)

Complexity Indicators		
Section 9: Notional Amount of Over-the-Counter (OTC) Derivatives	**Amount**	
a. OTC derivatives cleared through a central counterparty	18 875 237	9.a.
b. OTC derivatives settled bilaterally	13 929 329	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	32 804 566	9.c.
Section 10: Trading and Available-for-Sale Securities	**Amount**	
a. Held-for-trading securities (HFT)	226 780	10.a.
b. Available-for-sale securities (AFS)	365 556	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	304 519	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	31 284	10.d.
f. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	256 533	10.f.
Section 11: Level 3 Assets	**Amount**	
a. Level 3 assets indicator	14 774	11.a.

Cross-Jurisdictional Activity Indicators		
Section 12: Cross-Jurisdictional Claims	**Amount**	
a. Foreign claims on an ultimate risk basis (excluding derivatives activity)	1 529 946	12.a.
c. Cross-jurisdictional claims indicator (item 12.a)	1 529 946	12.c.
Section 13: Cross-Jurisdictional Liabilities	**Amount**	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1 064 758	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	50 637	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	694 097	13.b.
d. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1 708 218	13.d.

Additional Indicators