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**Standard Chartered PLC**  
**Disclosure for Global Systemically Important**  
**Institutions (G-SIIs)**  
**31 December 2014**

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# Standard Chartered PLC

## Global Systemically Important Institutions (G-SIIs) Disclosures

### Background

In July 2013 the Basel Committee for Banking Supervision ('BCBS') published a framework, "Global systemically important banks: Assessment methodology and the additional loss absorbency requirements" which outlines the methodology for assessing global systemically important banks. The framework was published in response to a request from the Financial Stability Board ('FSB') as part of a series of measures aimed at raising the quality and quantity of capital in the banking system.

The BCBS conducts an annual data gathering exercise as input into the methodology for assessing the systemic importance of banks in a global context. It includes the reporting of 12 indicators concerning size, interconnectedness, infrastructure, complexity and cross-jurisdictional activity. The aim of the exercise is to increase capital requirements for institutions deemed systemically important and the requirement will vary depending on each bank's relative size.

The European Banking Authority ('EBA') published final draft regulatory and implementing technical standards ('RTS', 'ITS') and guidelines on the methodology and disclosures for G-SIIs on 5 June 2014. Furthermore, the BCBS published updated instructions for its annual data gathering exercise in January 2014. Both publications require G-SIIs to publicly disclose the twelve indicators for the identification of a G-SII.

### Capital buffer requirements

G-SIIs are required to hold an additional buffer of Common Equity Tier 1 ('CET1') capital between 1% and 3.5%, depending on the score from the assessment methodology. The buffers ensure that G-SIIs maintain additional capital to absorb potential future losses.

The G-SII buffer will be phased in from January 2016 and fully implemented by January 2019. Standard Chartered PLC's ('the Group') G-SII buffer, disclosed in November 2014 by the FSB, was 1%. The data presented in this document will be used to determine the Group's G-SII buffer applicable from 1 January 2016.

### Basis of preparation

The G-SII indicators for the Group at 31 December 2014 are presented below. The data has been prepared in accordance with the Group's interpretation of the instructions provided by the BCBS and EBA and, as such, may not be comparable with other disclosures. G-SII disclosures are made on a regulatory scope of consolidation, rather than an accounting basis, for most data points.

Data relating to payments made in CNY, EUR, HKD, INR and USD (section 6), and debt underwriting activity (section 8) have been restated in this disclosure.

### General Bank Data

#### Section 1 - General Information

a. General information provided by the national supervisor:

(1) Country code	GB
(2) Bank name	Standard Chartered
(3) Submission date	2015-04-30

b. General information provided by the reporting institution:

(1) Reporting date	2014-12-31
(2) Reporting currency	USD
(3) Euro conversion rate	0.823655383
(4) Reporting unit	1,000,000
(5) Accounting standard	IFRS
(6) Location of public disclosure	<a href="http://investors.sc.com/en/showresults.cfm">http://investors.sc.com/en/showresults.cfm</a>

# Standard Chartered PLC

## Global Systemically Important Institutions (G-SIIs) Disclosures

### Size Indicator

Section 2 - Total Exposures	\$ million
a. Counterparty exposure of derivatives contracts	23,978
b. Gross value of securities financing transactions (SFTs)	29,856
c. Counterparty exposure of SFTs	9,963
d. Other assets	643,353
(1) Securities received in SFTs that are recognised as assets	0
e. Total on-balance-sheet items (sum of items 2.a, 2.b, 2.c, and 2.d.(1))	707,150
f. Potential future exposure of derivative contracts - Method 1	46,254
g. Notional amount of off-balance-sheet items with a 0% credit conversion factor	110,883
(1) Unconditionally cancellable credit card commitments	22,466
(2) Other unconditionally cancellable commitments	88,416
h. Notional amount of off-balance-sheet items with a 20% CCF	23,155
i. Notional amount of off-balance-sheet items with a 50% CCF	72,639
j. Notional amount of off-balance-sheet items with a 100% CCF	15,004
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))	168,140
l. Entities consolidated for accounting purposes but not for risk-based regulatory purposes:	
(1) On-balance-sheet assets	0
(2) Potential future exposure of derivatives contracts	0
(3) Unconditionally cancellable commitments	0
(4) Other off-balance-sheet commitments	0
(5) Investment value in the consolidated entities	0
m. Regulatory adjustments	7,878
<b>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.g.(1) and 2.g.(2))</b>	<b>867,412</b>

### Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	\$ million
a. Funds deposited with or lent to other financial institutions	96,911
(1) Certificates of deposit	9,210
b. Unused portion of committed lines extended to other financial institutions	9,130
c. Holdings of securities issued by other financial institutions:	
(1) Secured debt securities	6,070
(2) Senior unsecured debt securities	0
(3) Subordinated debt securities	17,935
(4) Commercial paper	0
(5) Stock (including par and surplus of common and preferred shares)	8,744
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	5,203
d. Net positive current exposure of securities financing transactions with other financial institutions	9,963
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:	
(1) Net positive fair value	21,936
(2) Potential future exposure	30,947
<b>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))</b>	<b>196,433</b>

Section 4 - Intra-Financial System Liabilities	\$ million
a. Deposits due to depository institutions	84,283
b. Deposits due to non-depository financial institutions	40,307
c. Undrawn committed lines obtained from other financial institutions	0
d. Net negative current exposure of securities financing transactions with other financial institutions	5,628
e. Over-the-counter derivatives with other financial institutions that have a net negative fair value:	
(1) Net negative fair value	17,908
(2) Potential future exposure	33,795
<b>Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2))</b>	<b>181,920</b>

Section 5 - Securities Outstanding	\$ million
a. Secured debt securities	0
b. Senior unsecured debt securities	24,146
c. Subordinated debt securities	22,948
d. Commercial paper	14,812
e. Certificates of deposit	28,782
f. Common equity	38,259
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	15,390
<b>Securities outstanding indicator (sum of items 5.a through 5.g)</b>	<b>144,338</b>

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## Global Systemically Important Institutions (G-SIIs) Disclosures

### Substitutability/ Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	Reported in	Amount in millions of the specified currency	\$ million
a. Australian dollars	AUD	214,931	194,054
b. Brazilian real	BRL	112,352	47,884
c. Canadian dollars	CAD	220,110	199,413
d. Swiss francs	CHF	64,554	70,594
e. Chinese yuan *	CNY	31,538,782	5,119,412
f. Euros *	EUR	1,764,540	2,344,191
g. British pounds	GBP	715,519	1,178,933
h. Hong Kong dollars *	HKD	20,092,301	2,590,904
i. Indian rupee *	INR	27,183,274	445,604
j. Japanese yen	JPY	41,767,609	395,795
k. Swedish krona	SEK	273,308	39,943
l. United States dollars *	USD	19,299,500	19,299,500
<b>Payments activity indicator (sum of items 6.a through 6.l)</b>			<b>31,926,228</b>

Section 7 - Assets Under Custody	\$ million
<b>Assets under custody indicator</b>	<b>913,390</b>

Section 8 - Underwritten Transactions in Debt and Equity Markets	\$ million
a. Equity underwriting activity	1,437
b. Debt underwriting activity *	47,381
<b>Underwriting activity indicator (sum of items 8.a and 8.b)</b>	<b>48,818</b>

### Complexity Indicators

Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	\$ million
a. OTC derivatives cleared through a central counterparty	1,111,560
b. OTC derivatives settled bilaterally	6,033,456
<b>OTC derivatives indicator (sum of items 9.a and 9.b)</b>	<b>7,145,016</b>

Section 10 - Trading and Available-for-Sale Securities	\$ million
a. Held-for-trading securities (HFT)	24,148
b. Available-for-sale securities (AFS)	102,817
c. Trading and AFS securities that meet the definition of Level 1 assets	64,460
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	5,836
<b>Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)</b>	<b>56,670</b>

Section 11 - Level 3 Assets	\$ million
<b>Level 3 assets indicator (Assets valued using Level 3 measurement inputs)</b>	<b>3,731</b>

### Cross-Jurisdictional Activity Indicators

Section 12 - Cross-Jurisdictional Claims	\$ million
a. Foreign claims on an ultimate risk basis (excluding derivatives activity)	551,851
<b>Cross-jurisdictional claims indicator (item 12.a)</b>	<b>551,851</b>

Section 13 - Cross-Jurisdictional Liabilities	\$ million
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	395,128
(1) Any foreign liabilities to related offices included in item 13.a.	32,584
b. Local liabilities in local currency (excluding derivatives activity)	170,628
<b>Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))</b>	<b>533,172</b>

\* Restated

Standard Chartered PLC is headquartered in London where it is authorised by the Prudential Regulation Authority (PRA), and Standard Chartered PLC Group and Standard Chartered Bank is regulated by the Financial Conduct Authority (FCA) and the PRA. Within this document 'the Group' refers to Standard Chartered PLC together with its subsidiary undertakings.

Throughout this document, unless another currency is specified, the word 'dollar' or symbol '\$' means United States dollar.