
Standard Chartered PLC
Disclosure for Global Systemically Important
Institutions (G-SIIs)
31 December 2015



Incorporated in England with registered number 966425
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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 13 January 2016. Furthermore, the BCBS published updated instructions for its annual data gathering exercise in January 2016. 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') current G-SII buffer is 1%.

Basis of preparation

The G-SII indicators for the Group at 31 December 2015 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.

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	2016-04-30

b. General information provided by the reporting institution:

(1) Reporting date	2015-12-31
(2) Reporting currency	USD
(3) Euro conversion rate	0.918526683
(4) Reporting unit	1,000,000
(5) Accounting standard	IFRS
(6) Location of public disclosure	http://investors.sc.com/en/showresults.cfm?CategoryID=360

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Size Indicator

Section 2 - Total Exposures

\$ million

a. Derivatives	
(1) Counterparty exposure of derivatives contracts	14,329
(2) Capped notional amount of credit derivatives	8,922
(3) Potential future exposure of derivative contracts	58,379
b. Securities financing transactions (SFTs)	
(1) Adjusted gross value of SFTs	36,765
(2) Counterparty exposure of SFTs	11,299
c. Other assets	540,197
d. Gross notional amount of off-balance sheet items	
(1) Items subject to a 0% credit conversion factor (CCF)	125,099
(2) Items subject to a 20% CCF	17,167
(3) Items subject to a 50% CCF	71,126
(4) Items subject to a 100% CCF	14,154
e. Regulatory adjustments	6,331
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))	735,551

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets

\$ million

a. Funds deposited with or lent to other financial institutions	53,895
(1) Certificates of deposit	4,163
b. Unused portion of committed lines extended to other financial institutions	9,180
c. Holdings of securities issued by other financial institutions:	
(1) Secured debt securities	5,962
(2) Senior unsecured debt securities	15,721
(3) Subordinated debt securities	811
(4) Commercial paper	0
(5) Equity securities	3,779
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1,238
d. Net positive current exposure of securities financing transactions with other financial institutions	7,885
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:	
(1) Net positive fair value	12,260
(2) Potential future exposure	27,971
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))	136,227

Section 4 - Intra-Financial System Liabilities

\$ million

a. Funds deposited by or borrowed from other financial institutions:	
(1) Deposits due to depository institutions	41,684
(2) Deposits due to non-depository financial institutions	82,270
(3) Loans obtained from other financial institutions	0
b. Unused portion of committed lines obtained from other financial institutions	4,487
c. Net negative current exposure of securities financing transactions with other financial institutions	7,293
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:	
(1) Net negative fair value	14,786
(2) Potential future exposure	10,921
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	161,440

Section 5 - Securities Outstanding

\$ million

a. Secured debt securities	0
b. Senior unsecured debt securities	21,238
c. Subordinated debt securities	22,427
d. Commercial paper	21,005
e. Certificates of deposit	20,283
f. Common equity	28,643
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	10,432
h. Securities outstanding indicator (sum of items 5.a through 5.g)	124,028

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Substitutability/ Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments) \$ million

a. Australian dollars (AUD)	216,917
b. Brazilian real (BRL)	20,224
c. Canadian dollars (CAD)	183,083
d. Swiss francs (CHF)	63,242
e. Chinese yuan (CNY)	5,301,313
f. Euros (EUR)	1,923,451
g. British pounds (GBP)	1,263,408
h. Hong Kong dollars (HKD)	3,162,844
i. Indian rupee (INR)	427,220
j. Japanese yen (JPY)	481,561
k. Swedish krona (SEK)	29,345
l. United States dollars (USD)	19,369,685
m. Payments activity indicator (sum of items 6.a through 6.l)	32,442,293

Section 7 - Assets Under Custody \$ million

Assets under custody indicator	905,675
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Section 8 - Underwritten Transactions in Debt and Equity Markets \$ million

a. Equity underwriting activity	529
b. Debt underwriting activity *	31,585
Underwriting activity indicator (sum of items 8.a and 8.b)	32,114

Complexity Indicators

Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives \$ million

a. OTC derivatives cleared through a central counterparty	1,001,819
b. OTC derivatives settled bilaterally	5,080,920
OTC derivatives indicator (sum of items 9.a and 9.b)	6,082,739

Section 10 - Trading and Available-for-Sale Securities \$ million

a. Held-for-trading securities (HFT)	17,078
b. Available-for-sale securities (AFS)	113,129
c. Trading and AFS securities that meet the definition of Level 1 assets	77,871
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	5,953
Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	46,384

Section 11 - Level 3 Assets \$ million

Level 3 assets indicator (Assets valued using Level 3 measurement inputs)	2,959
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Cross-Jurisdictional Activity Indicators

Section 12 - Cross-Jurisdictional Claims \$ million

a. Foreign claims on an ultimate risk basis (excluding derivatives activity)	473,061
Cross-jurisdictional claims indicator (item 12.a)	473,061

Section 13 - Cross-Jurisdictional Liabilities \$ million

a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	348,339
(1) Any foreign liabilities to related offices included in item 13.a.	25,531
b. Local liabilities in local currency (excluding derivatives activity)	161,870
Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	484,678

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.