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**Standard Chartered PLC**  
**Disclosure for global systemically important banks**  
**(G-SIBs)**  
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# Standard Chartered PLC

## Global systemically important bank (G-SIB) Disclosures

In July 2011 the Basel Committee for Banking Supervision (BCBS) published a consultative document “Global systemically important banks: Assessment methodology and the additional loss absorbency requirements” which was issued 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 has conducted a data gathering exercise annually as input into the methodology to assess the systemic importance of banks in a global context which includes the reporting of 12 indicators concerning size, interconnectedness, infrastructure, complexity and cross-jurisdictional activity. The aim of the consultation document is to raise capital requirements for institutions deemed systemically important and the requirement will vary depending on each banks’ relative size.

The document was updated in July 2013 and most recently in January 2014 the BCBS requested banks to publish these indicators by 31 July 2014. Furthermore the European Banking Authority (EBA) published its Implementing Technical Standards (ITS) on Global systemically important institutions (G-SIIs) in June 2014 specifying the medium and content of the public disclosure.

The indicators below are those for Standard Chartered PLC Group and the information has been prepared in accordance with the Group’s interpretation of the EBA’s ITS which is provided on a regulatory rather than an accounting basis. In addition the exposure measure, as prescribed by the BCBS Basel III publication of 2010 on which the calculation below has been based, has subsequently been updated by a BCBS publication on leverage in 2014.

General Bank Data		
<b>Section 1: General Information</b>		
(1) Reporting date (yyyy-mm-dd)	2013-12-31	1.b.(1)
(2) Reporting currency	USD millions (unless otherwise stated)	1.b.(2)
(3) Euro conversion rate	0.725110579	1.b.(3)
(4) Accounting standard	IFRS	1.b.(4)
(5) Location of public disclosure	<a href="http://investors.sc.com/en/showresults.cfm?CategoryID=360">http://investors.sc.com/en/showresults.cfm?CategoryID=360</a>	1.b.(5)

Size Indicator		
<b>Section 2: Total Exposures</b>		
a. Counterparty exposure of derivatives contracts (method 1)	26,143	2.a.
b. Gross value of securities financing transactions (SFTs)	19,884	2.b.
c. Counterparty exposure of SFTs	14,356	2.c.
d. Other assets	605,656	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))	666,039	2.e.
f. Potential future exposure of derivative contracts (method 1)	17,954	2.f.
g. Notional amount of off-balance sheet items with a 0% CCF	123,481	2.g.
(1) Unconditionally cancellable credit card commitments	20,525	2.g.(1)
(2) Other unconditionally cancellable commitments	102,955	2.g.(2)
h. Notional amount of off-balance sheet items with a 20% CCF	25,856	2.h.
i. Notional amount of off-balance sheet items with a 50% CCF	76,345	2.i.
j. Notional amount of off-balance sheet items with a 100% CCF	14,751	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))	147,255	2.k.
l. Entities consolidated for accounting purposes but not for risk-based regulatory purposes:		
(1) On-balance sheet assets	0	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	0	2.l.(4)
(5) Investment value in the consolidated entities	0	2.l.(5)
m. Regulatory adjustments	8,225	2.m.
n. 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)	805,069	2.n.

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Interconnectedness Indicators		
<b>Section 3: Intra-Financial System Assets</b>		
a. Funds deposited with or lent to other financial institutions	114,876	3.a.
(1) Certificates of deposit	6,768	3.a.(1)
b. Undrawn committed lines extended to other financial institutions	6,487	3.b.
c. Holdings of securities issued by other financial institutions:		
(1) Secured debt securities	7,889	3.c.(1)
(2) Senior unsecured debt securities	17,358	3.c.(2)
(3) Subordinated debt securities	156	3.c.(3)
(4) Commercial paper	0	3.c.(4)
(5) Stock (including par and surplus of common and preferred shares)	1,587	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	205	3.d.
e. Over-the-counter (OTC) derivatives with other financial institutions at net positive fair value:		
(1) Net positive fair value (include collateral held if it is within the master netting agreement)	11,551	3.e.(1)
(2) Potential future exposure	31,217	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))	191,326	3.f.
<b>Section 4: Intra-Financial System Liabilities</b>		
a. Deposits due to depository institutions	44,526	4.a.
b. Deposits due to non-depository financial institutions	37,808	4.b.
c. Undrawn committed lines obtained from other financial institutions	0	4.c.
d. Net negative current exposure of securities financing transactions with other financial institutions	14	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)	12,818	4.e.(1)
(2) Potential future exposure	25,219	4.e.(2)
f. Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2))	120,385	4.f.
<b>Section 5: Securities Outstanding</b>		
a. Secured debt securities	0	5.a.
b. Senior unsecured debt securities	25,179	5.b.
c. Subordinated debt securities	20,397	5.c.
d. Commercial paper	24,993	5.d.
e. Certificates of deposit	21,240	5.e.
f. Common equity	33,007	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	0	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	124,816	5.h.

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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		
a. Australian dollars	AUD	AUD 644,625	623,740	6.a.
b. Brazilian real	BRL	BRL 0	0	6.b.
c. Canadian dollars	CAD	CAD 452,379	439,285	6.c.
d. Swiss francs	CHF	CHF 147,994	159,670	6.d.
e. Chinese yuan	CNY	CNY 16,784,165	2,730,203	6.e.
f. Euros	EUR	EUR 1,610,914	2,139,455	6.f.
g. British pounds	GBP	GBP 626,670	980,302	6.g.
h. Hong Kong dollars	HKD	HKD 18,491,463	2,383,978	6.h.
i. Indian rupee	INR	INR 28,885,532	494,828	6.i.
j. Japanese yen	JPY	JPY 14,194,750	145,643	6.j.
k. Swedish krona	SEK	SEK 441,098	67,723	6.k.
l. United States dollars	USD	USD 9,447,608	9,447,608	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)			19,612,435	6.m.
<b>Section 7: Assets Under Custody</b>				
a. Assets under custody indicator			810,804	7.a.
<b>Section 8: Underwritten Transactions in Debt and Equity Markets</b>				
a. Equity underwriting activity			2,191	8.a.
b. Debt underwriting activity			119,670	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)			121,861	8.c.
<b>Complexity indicators</b>				
<b>Section 9: Notional Amount of Over-the-Counter (OTC) Derivatives</b>				
a. OTC derivatives cleared through a central counterparty			905,636	9.a.
b. OTC derivatives settled bilaterally			4,569,590	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)			5,475,226	9.c.
<b>Section 10: Trading and Available-for-Sale Securities</b>				
a. Held-for-trading securities (HFT)			21,561	10.a.
b. Available-for-sale securities (AFS)			99,888	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets			49,012	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts			5,480	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)			66,957	10.e.
<b>Section 11: Level 3 Assets</b>				
a. Level 3 assets indicator			4,464	11.a.
<b>Cross-Jurisdictional Activity Indicators</b>				
<b>Section 12: Cross-Jurisdictional Claims</b>				
a. Foreign claims on an ultimate risk basis (excluding derivatives activity)			546,951	12.a.
b. Cross-jurisdictional claims indicator (item 12.a)			546,951	12.b.
<b>Section 13: Cross-Jurisdictional Liabilities</b>				
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)			379,891	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.			48,239	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)			166,460	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))			498,112	13.c.

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.