

Standard Chartered Bank
(Hong Kong) Limited

Unaudited Quarterly
Regulatory Disclosure

For the quarter ended
31 March 2017

Standard Chartered Bank (Hong Kong) Limited
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The following are quarterly disclosures required by Banking (Disclosure) Rules under section 60A of Banking Ordinance.

1 Key capital ratios disclosures

	<i>Consolidated</i>	
	<i>Mar 17</i>	<i>Dec 16</i>
Common equity tier 1 (CET1) capital ratio	13.1%	13.3%
Tier 1 capital ratio	14.1%	14.4%
Total capital ratio	17.6%	18.2%
Leverage ratio	5.3%	5.2%
	<i>HK\$'M</i>	<i>HK\$'M</i>
Capital base		
CET1 capital	50,737	48,012
Additional Tier 1 ("AT1") capital	3,879	3,878
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Total Tier 1 capital	54,616	51,890
Tier 2 capital	13,855	13,682
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Total capital base	68,471	65,572
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Total Risk-weighted amount	387,992	359,971
Leverage ratio exposure	1,033,427	1,000,195

2 Overview of risk-weighted amount (“RWA”)

The following table sets out an overview of capital requirements in terms of a detailed breakdowns of RWAs for various risks.

	Consolidated RWA		Minimum capital requirements
	Mar 17 HK\$'M	Dec 16 HK\$'M	Mar 17 HK\$'M
Credit risk for non-securitization exposures	309,769	285,776	24,782
Of which STC approach	24,108	21,943	1,929
Of which BSC approach	–	–	–
Of which IRB approach	285,661	263,833	22,853
Counterparty credit risk	5,354	4,583	428
Of which SA-CCR	–	–	–
Of which CEM	5,354	4,583	428
Of which IMM(CCR) approach	–	–	–
Equity exposures in banking book under the market-based approach	–	–	–
CIS exposures – LTA	–	–	–
CIS exposures – MBA	–	–	–
CIS exposures – FBA	–	–	–
Settlement risk	4	4	–
Securitization exposures in banking book	1,599	1,451	128
Of which IRB(S) approach – ratings-based method	1,599	1,451	128
Of which IRB(S) approach – supervisory formula method	–	–	–
Of which STC(S) approach	–	–	–
Market risk	17,719	13,810	1,418
Of which STM approach	17,069	13,146	1,366
Of which IMM approach	650	664	52
Operational risk	42,583	43,500	3,407
Of which BIA approach	–	–	–
Of which STO approach	42,583	43,500	3,407
Of which ASA approach	–	–	–
Of which AMA approach	N/A	N/A	N/A
Amounts below the thresholds for deduction (subject to 250% RW)	11,492	11,491	919
Capital floor adjustment	–	–	–
Deduction to RWA	528	644	42
Of which portion of regulatory reserve for general banking risks and collective provisions which is not included in Tier 2 Capital	287	403	23
Of which portion of cumulative fair value gains arising from the revaluation of land and buildings which is not included in Tier 2 Capital	241	241	19
Total	387,992	359,971	31,040

