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

31 December 2023



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 ('G-SIBs'). 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 G-SIB framework established by the FSB and the BCBS is implemented in the UK via CRD and G-SIBs are referred to as Global Systemically Important Institutions ('G-SIIs').

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 13 indicators, grouped in five categories of systemic importance concerning size, interconnectedness, substitutability/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. Following the UK's exit from the European Union on 31 December 2020, these binding technical standards were on-shored as retained EU law without any significant amendments. Furthermore, the BCBS published updated instructions for its annual data gathering exercise in January 2024. Both publications require G-SIIs to publicly disclose the thirteen 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 buffer is designed to reduce the probability of failure of a G-SII by requiring them to maintain additional capital to absorb potential future losses.

Standard Chartered PLC ('the Group') has been designated a G-SIB by the FSB since November 2012 and has been categorised with a 1.0 per cent G-SII CET1 buffer which was fully implemented as of 1 January 2019.

Basis of preparation

The G-SII indicators for the Group at 31 December 2023 are presented below. The data has been prepared in accordance with the Group's interpretation of the instructions provided by the BCBS and, as such, may not be comparable with other disclosures.

General Bank Data

Section 1 – General Information

a. General information	provided by	v the relevant si	upervisory	authority:

(1) Country code

(2) Bank name Standard Chartered
(3) Reporting date (yyyy-mm-dd) 2023-12-31

GB

(3) Reporting date (yyyy-mm-dd)
(4) Reporting currency
USD

(5) Euro conversion rate 0.904977376

(6) Submission date (yyyy-mm-dd) 2024-04-25

b. General Information provided by the reporting institution:

(1) Reporting unit

1,000,000

(2) Accounting standard

(3) Date of public disclosure (yyyy-mm-dd)

(4) Language of public disclosure

English

(4) Language of public disclosure English
(5) Web address of public disclosure www.sc.com/en/investors/financial-results

(6) LEI code RILFO74KP1CM8P6PCT96

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Global Systemically Important Institutions (G-SIIs) Disclosures

Size Indicator

Size Indicator	
Section 2 – Total Exposures	
a. Derivatives (1) Counterparty exposure of derivatives contracts	11 402
(1) Counterparty exposure of derivatives contracts (2) Effective notional amount of written credit derivatives	11,403 1,359
(3) Potential future exposure of derivative contracts	42,184
b. Securities financing transactions (SFTs)	07 501
(1) Adjusted gross value of SFTs (2) Counterparty exposure of SFTs	97,581 6,639
c. Other assets	665,505
d. Gross notional amount of off-balance sheet items	220.022
(1) Items subject to a 10% credit conversion factor (CCF)(2) Items subject to a 20% CCF	330,032 27,907
(3) Items subject to a 50% CCF	132,332
(4) Items subject to a 100% CCF	18,821
e. Regulatory adjustments f. 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),	7,161 948,243
0.5 times 2.d.(3), and 2.d.(4))	3 .0,2 .0
g. Exposures of insurance subsidiaries not included in 2.f net of intragroup:	
 On-balance sheet and off-balance sheet assets of insurance subsidiaries Potential future exposure of derivatives contracts of insurance subsidiaries 	78 0
(3) Investment value in consolidated entities	0
h. Intragroup exposures included in 2.f to insurance subsidiaries reported in 2.g	163
i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) through 2.g.(2) minus 2.g.(3) through	948,158
2.h)	
Interconnectedness Indicators	
Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions	61,225
(1) Certificates of deposit	15,721
b. Unused portion of committed lines extended to other financial institutions	14,609
c. Holdings of securities issued by other financial institutions: (1) Secured debt securities	8,070
(2) Senior unsecured debt securities	16,208
(3) Subordinated debt securities	83
(4) Commercial paper	1.505
(5) Equity securities(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1,505 23
d. Net positive current exposure of SFTs with other financial institutions	3,684
e. OTC derivatives with other financial institutions that have a net positive fair value:	10.005
(1) Net positive fair value (2) Potential future exposure	10,885 11,880
f. Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1),	128,127
and 3.e.(2), minus 3.c.(6))	
Section 4 - Intra-Financial System Liabilities	
a. Funds deposited by or borrowed from other financial institutions:	42.420
(1) Deposits due to depository institutions(2) Deposits due to non-depository financial institutions	43,139 106,598
(3) Loans obtained from other financial institutions	0
b. Unused portion of committed lines obtained from other financial institutions	0
 c. Net negative current exposure of SFTs with other financial institutions d. OTC derivatives with other financial institutions that have a net negative fair value: 	4,482
(1) Net negative fair value	14,115
(2) Potential future exposure	14,396
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	182,729
Section 5 - Securities Outstanding	
a. Secured debt securities b. Senior unsecured debt securities	0 50,868
c. Subordinated debt securities	12,216
d. Commercial paper	5,313
e. Certificates of deposit f. Common equity	15,650 22,985
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	5,796
h. Securities outstanding indicator, including the securities issued by insurance subsidiaries (sum of items 5.a through 5.g)	112,828

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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) a. Australian dollars (ALO) b. Canadian dollars (ALO) c. Swabs francs (CHF) d. Chinese years (CWY) d. Betting (CW)	Substitutability/Fillancial institution illinasti ucture indicators	
b. Canadian dollars (CAD) c. Swiss francs (CHF) d. Chinese yuan (CNY) e. Euros (EUR) 3.25,46,063 f. British pounds (GBP) g. Plong Kong oldiars (HKD) g. Hong Kong oldiars (HKD) 5. GR. V.		247.064
c. Swiss francs (CHF) d. Chinese yuan (KNY) e. Euros (EUR) d. Chinese yuan (KNY) e. Euros (EUR) f. British pounds (GBP) g. Hong Kong dollars (HKD) h. Hodan rupe (HN) l. Japanese yen (JPY) l. Japanese yen (JPY) l. Japanese yen (JPY) l. Japanese yen (JPY) d. Japanese yen (JPY) l. Japanes	· ·	· ·
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Standard Chartered PLC (SC PLC) is headquartered in London where it is authorised by the UK's Prudential Regulation Authority (PRA), and Standard Chartered PLC Group and Standard Chartered Bank are 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.