

Standard Chartered Bank (Hong Kong) Limited

Unaudited Quarterly Regulatory Disclosure

For the quarter ended 31 March 2017

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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

	Consolidated	
	Mar 17	Dec 16
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%
	HK\$'M	HK\$'M
Capital base		
CET1 capital Additional Tier 1 ("AT1") capital	50,737 3,879	48,012 3,878
Total Tier 1 capital	54,616	51,890
Tier 2 capital	13,855	13,682
Total capital base	68,471	65,572
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 Of which STC approach Of which BSC approach	<b>309,769</b> 24,108	<b>285,776</b> 21,943	<b>24,782</b> 1,929	
Of which IRB approach	285,661	263,833	22,853	
Counterparty credit risk Of which SA-CCR	5,354 _	4,583 -	428	
Of which CEM Of which IMM(CCR) approach	5,354 -	4,583 -	428 -	
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 Of which IRB(S) approach – ratings-based method	<b>1,599</b> 1,599	<b>1,451</b> 1,451	<b>128</b> 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 Of which IMM approach	17,069 650	13,146 664	1,366 52	
Operational risk Of which BIA approach	42,583 _	43,500	3,407	
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	
	11,432	11,401	313	
Capital floor adjustment	_	_	_	
Deduction to RWA  Of which portion of regulatory reserve for general	528	644	42	
banking risks and collective provisions which is not included in Tier 2 Capital  Of which portion of cumulative fair value gains arising	287	403	23	
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	

### 3 RWA flow statements of credit risk exposures under IRB approach

The following table sets out a flow statement explaining variations in the RWA for credit risk determined under the IRB approach.

	Consolidated
	Amount
	HK\$'M
RWA as at end of previous reporting period	263,833
Asset size	17,663
Asset quality	(72)
Model updates	1,477
Methodology and policy	-
Acquisitions and disposals	-
Foreign exchange movements	460
Other	2,300
RWA as at end of reporting period	285,661

#### 4 RWA flow statements of market risk exposures under IMM approach

The following table sets out a flow statement explaining variations in the RWA for market risk determined under the IMM approach.

	Consolidated					
		Stressed				
	VaR	Var	IRC	CRC	Other	Total RWA
	HK\$'M	HK\$'M	HK\$'M	HK\$'M	HK\$'M	HK\$'M
RWA as at end of previous						
reporting period	_	_	_	_	664	664
Movement in risk levels	_	_	_	_	_	_
Model updates/changes	_	_	_	_	_	_
Methodology and policy	_	_	_	_	_	_
Acquisitions and disposals	_	_	_	_	_	_
Foreign exchange movements	_	_	_	_	_	_
Other					(14)	(14)
RWA as at end of reporting						
period					650	650