Leverage Ratio Common Disclosure Template

	Item	Leverage ratio framework As at 30 June 2015 HK$m
On-balance sheet exposures		
1	On-balance sheet items (excluding derivatives and SFTs, but including collateral)	919,994
2	Less: Asset amounts deducted in determining Basel III Tier 1 capital (reported as negative amounts)	(8,174)
3	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	911,820
Derivative exposures		
4	Replacement cost associated with all derivatives transactions (i.e. net of eligible cash variation margin)	8,055
5	Add-on amounts for PFE associated with all derivatives transactions	20,700
6	Gross-up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the operative accounting framework	-
7	Less: Deductions of receivables assets for cash variation margin provided in derivatives transactions (reported as negative amounts)	-
8	Less: Exempted CCP leg of client-cleared trade exposures (reported as negative amounts)	-
9	Adjusted effective notional amount of written credit derivatives	3,929
10	Less: Adjusted effective notional offsets and add-on deductions for written credit derivatives (reported as negative amounts)	(3,929)
11	Total derivative exposures (sum of lines 4 to 10)	28,755
Securities financing transaction exposures		
12	Gross SFT assets (with no recognition of netting), after adjusting for sales accounting transactions	58,993
13	Less: Netted amounts of cash payables and cash receivables of gross SFT assets (reported as negative amounts)	-
14	CCR exposure for SFT assets	118
15	Agent transaction exposures	-
16	Total securities financing transaction exposures (sum of lines 12 to 15)	59,111
Other off-balance sheet exposures		
17	Off-balance sheet exposure at gross notional amount	454,277
18	Less: Adjustments for conversion to credit equivalent amounts (reported as negative amounts)	(387,686)
19	Off-balance sheet items (sum of lines 17 and 18)	66,591
Capital and total exposures		
20	Tier 1 capital	55,592
21	Total exposures (sum of lines 3, 11, 16 and 19)	1,066,277
Leverage ratio		
22	**Basel III leverage ratio**	**5.21%**

STANDARD CHARTERED BANK (HONG KONG) LIMITED

Leverage Ratio Summary Comparison Table

	Item	Leverage ratio framework As at 30 June 2015 HK$m
1	Total consolidated assets as per published financial statements	1,028,910
2	Adjustment for investments in banking, financial, insurance or commercial entities that are consolidated for accounting purposes but outside the scope of regulatory consolidation	(5,082)
3	Adjustment for fiduciary assets recognised on the balance sheet pursuant to the operative accounting framework but excluded from the leverage ratio exposure measure	-
4	Adjustments for derivative financial instruments	20,700
5	Adjustment for securities financing transactions (i.e. repos and similar secured lending)	118
6	Adjustment for off-balance sheet items (i.e. conversion to credit equivalent amounts of off-balance sheet exposures)	66,591
7	Other adjustments	(44,960)
8	**Leverage ratio exposure**	**1,066,277**