

Shinhan Bank Canada		(Unit: C\$1,000)
Leverage Ratio Disclosure as at September 30, 2015		Leverage Ratio Framework
On-balance sheet exposures		
1	On-balance sheet items (excluding derivatives, SFTs and grandfathered securitization exposures but including collateral)	494,121
2	(Asset amounts deducted in determining Basel III “all-in” Tier 1 capital)	NA
3	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	494,121
Derivative exposures		
4	Replacement cost associated with all derivative transactions (i.e. net of eligible cash variation margin)	0
5	Add-on amounts for PFE associated with all derivative transactions	NA
6	Gross up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the operative accounting framework	NA
7	(Deductions of receivables assets for cash variation margin provided in derivative transactions)	NA
8	(Exempted CCP-leg of client cleared trade exposures)	NA
9	Adjusted effective notional amount of written credit derivatives	NA
10	(Adjusted effective notional offsets and add-on deductions for written credit derivatives)	NA
11	Total derivative exposures (sum of lines 4 to 10)	0
Securities financing transaction exposures		
12	Gross SFT assets recognised for accounting purposes (with no recognition of netting), after adjusting for sale accounting transactions	NA
13	(Netted amounts of cash payables and cash receivables of gross SFT assets)	NA
14	Counterparty credit risk (CCR) exposure for SFTs	NA
15	Agent transaction exposures	NA
16	Total securities financing transaction exposures (sum of lines 12 to 15)	NA
Other off-balance sheet exposures		
17	Off-balance sheet exposure at gross notional amount	29,091
18	(Adjustments for conversion to credit equivalent amounts)	(13,101)
19	Off-balance sheet items (sum of lines 17 and 18)	15,990
Capital and Total Exposures		
20	Total regulatory adjustments to Tier 2 capital	45,083
21	Tier 2 capital (T2)	45,083
Leverage Ratios		
22	Basel III leverage ratio	8.84%