

# CHINA MINSHENG BANKING CORP., LTD.

## Disclosure of Leverage Ratio for the first half of 2018

### APPENDIX I: CAPITAL COMPOSITION

*Unit: million (in RMB), % (data of the Group)*

#### Template 1

No.	Item	Balance
1	Total consolidated assets	6,061,143
2	Adjustment for consolidation	—
3	Adjustment for clients' assets	—
4	Adjustments for derivatives	30,511
5	Adjustment for securities financing transactions	8,536
6	Adjustment for off-balance sheet items	663,281
7	Other adjustments	-9,052
8	Balances of adjusted on- and off-balance sheet assets	6,754,419

#### Template 2

No.	Item	Balance
1	On-balance sheet assets (excluding derivatives and securities financing transactions)	5,998,830
2	Less: deductions from tier-1 capital	-1,228
3	Balances of adjusted on-balance sheet assets (excluding derivatives and securities financing transactions)	5,997,602
4	Replacement cost of all derivatives (net of eligible margin)	27,484
5	Potential risk exposure of all derivatives	50,768
6	Gross collaterals deducted from the balance sheet	—
7	Less: receivable assets resulting from providing eligible margin	-10,985
8	Less: balances of derivative assets resulting from transactions with the central counterparty when providing clearance services to clients	-2,394
9	Notional principal amount of written credit derivatives	—
10	Less: balances of deductible amounts of written credit derivative assets	—
11	Balances of derivative asset	64,873
12	Balances of securities financing transaction assets for accounting purpose	20,127
13	Less: balances of deductible amounts of securities financing transaction assets	—
14	Counterparty credit risk exposure for securities financing transaction	8,536

15	Balances of securities financing transaction assets resulting from agent securities financing transaction	—
16	Balances of securities financing transaction assets	28,663
17	Balances of off-balance sheet item	919,020
18	Less: balances of off-balance sheet item, before any deduction for credit conversion	-255,739
19	Balances of adjusted off-balance sheet items	663,281
20	Net tier-1 capital	403,918
21	Balances of adjusted on-and off-balance sheet assets	6,754,419
22	Leverage ratio	5.98%