

CHINA MINSHENG BANKING CORP., LTD.

Disclosure of Leverage Ratio for 2016

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

Template 1

No.	Item	Balance
1	Total consolidated assets	5,895,877
2	Adjustment for consolidation	—
3	Adjustment for clients' assets	—
4	Adjustments for derivatives	47,948
5	Adjustment for securities financing transactions	21,096
6	Adjustment for off-balance sheet items	792,653
7	Other adjustments	-22,131
8	Balances of adjusted on- and off-balance sheet assets	6,735,442

Template 2

No.	Item	Balance
1	On-balance sheet assets (excluding derivatives and securities financing transactions)	5,819,227
2	Less: deductions from tier-1 capital	-1,035
3	Balances of adjusted on-balance sheet assets (excluding derivatives and securities financing transactions)	5,818,192
4	Replacement cost of all derivatives (net of eligible margin)	5,072
5	Potential risk exposure of all derivatives	56,624
6	Gross collaterals deducted from the balance sheet	—
7	Less: receivable assets resulting from providing eligible margin	-5,045
8	Less: balances of derivative assets resulting from transactions with the central counterparty when providing clearance services to clients	-861
9	Notional principal amount of written credit derivatives	—
10	Less: balances of deductible amounts of written credit derivative assets	—
11	Balances of derivative asset	55,791
12	Balances of securities financing transaction assets for accounting purpose	47,711
13	Less: balances of deductible amounts of securities financing transaction assets	—
14	Counterparty credit risk exposure for securities financing transaction	21,096
15	Balances of securities financing transaction assets resulting from agent securities financing transaction	—
16	Balances of securities financing transaction assets	68,807
17	Balances of off-balance sheet item	1,114,125
18	Less: balances of off-balance sheet item, before any deduction for credit conversion	-321,473
19	Balances of adjusted off-balance sheet items	792,653
20	Net tier-1 capital	349,263
21	Balances of adjusted on- and off-balance sheet assets	6,735,442
22	Leverage ratio	5.19%