

CHINA MINSHENG BANKING CORP., LTD.  
Disclosure of Leverage Ratio for the first half of 2016

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

**Template 1**

No.	Item	Balance
1	Total consolidated assets	5,250,162
2	Adjustment for consolidation	—
3	Adjustment for clients' assets	—
4	Adjustments for derivatives	23,502
5	Adjustment for securities financing transactions	-73,684
6	Adjustment for off-balance sheet items	829,383
7	Other adjustments	72,578
8	Balances of adjusted on-and off-balance sheet assets	6,101,941

## Template 2

No.	Item	Balance
1	On-balance sheet assets (excluding derivatives and securities financing transactions)	5,114,129
2	Less: deductions from Tier 1 capital	-1,106
3	Balances of adjusted <b>on-balance sheet assets (excluding derivatives and securities financing transactions)</b>	5,113,023
4	Replacement cost of all derivatives (net of eligible margin)	5,622
5	Potential risk exposure of all derivatives	33,755
6	Gross collaterals deducted from the balance sheet	—
7	Less: receivable assets resulting from providing eligible margin	-390
8	Less: balances of derivative assets resulting from transactions with the central counterparty when providing clearance services to clients	-1,170
9	Notional principal amount of written credit derivatives	—
10	Less: balances of deductible amounts of written credit derivative assets	—
11	<b>Balances of derivative assets</b>	37,817
12	Balances of securities financing transaction assets for accounting purpose	59,063
13	Less: balances of deductible amounts of securities financing transaction assets	—
14	Counterparty credit risk exposure for securities financing transaction	62,655
15	Balances of securities financing transaction assets resulting from agent securities financing transaction	—
16	<b>Balances of securities financing transaction assets</b>	121,718
17	Balances of off-balance sheet item	1,110,967
18	Less: balances of off-balance sheet item, before any deduction for credit conversion	-281,584
19	<b>Balances of adjusted off-balance sheet items</b>	829,383
20	Net tier-1 capital	325,264
21	Balances of adjusted on-and off-balance sheet assets	6,101,941
22	<b>Leverage ratio</b>	5.33%