

CHINA MINSHENG BANKING CORP., LTD.

Disclosure of Leverage Ratio for the first half of 2017

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

Template 1

No.	Item	Balance
1	Total consolidated assets	5,767,209
2	Adjustment for consolidation	—
3	Adjustment for clients' assets	—
4	Adjustments for derivatives	51,102
5	Adjustment for securities financing transactions	2,835
6	Adjustment for off-balance sheet items	703,335
7	Other adjustments	-4,001
8	Balances of adjusted on- and off-balance sheet assets	6,520,480

Template 2

No.	Item	Balance
1	On-balance sheet assets (excluding derivatives and securities financing transactions)	5,744,468
2	Less: deductions from tier-1 capital	-1,166
3	Balances of adjusted on-balance sheet assets (excluding derivatives and securities financing transactions)	5,743,302
4	Replacement cost of all derivatives (net of eligible margin)	7,599
5	Potential risk exposure of all derivatives	58,128
6	Gross collaterals deducted from the balance sheet	—
7	Less: receivable assets resulting from providing eligible margin	-3,704
8	Less: balances of derivative assets resulting from transactions with the central counterparty when providing clearance services to clients	-1,199
9	Notional principal amount of written credit derivatives	—
10	Less: balances of deductible amounts of written credit derivative assets	—
11	Balances of derivative asset	60,824
12	Balances of securities financing transaction assets for accounting purpose	10,184
13	Less: balances of deductible amounts of securities financing transaction assets	—
14	Counterparty credit risk exposure for securities financing transaction	2,835
15	Balances of securities financing transaction assets resulting from agent securities financing transaction	—
16	Balances of securities financing transaction assets	13,019
17	Balances of off-balance sheet item	1,031,874
18	Less: balances of off-balance sheet item, before any deduction for credit conversion	-328,539
19	Balances of adjusted off-balance sheet items	703,335
20	Net tier-1 capital	371,134
21	Balances of adjusted on- and off-balance sheet assets	6,520,480
22	Leverage ratio	5.69%