

CHINA MINSHENG BANKING CORP., LTD.

Disclosure of Leverage Ratio for 2017

APPENDIX I: CAPITAL COMPOSITION

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

Template 1

No.	Item	Balance
1	Total consolidated assets	5,902,086
2	Adjustment for consolidation	—
3	Adjustment for clients' assets	—
4	Adjustments for derivatives	79,343
5	Adjustment for securities financing transactions	11,323
6	Adjustment for off-balance sheet items	649,022
7	Other adjustments	-12,420
8	Balances of adjusted on-and off-balance sheet assets	6,629,353

Template 2

No.	Item	Balance
1	On-balance sheet assets (excluding derivatives and securities financing transactions)	5,825,385
2	Less: deductions from tier-1 capital	-1,204
3	Balances of adjusted on-balance sheet assets (excluding derivatives and securities financing transactions)	5,824,181
4	Replacement cost of all derivatives (net of eligible margin)	42,402
5	Potential risk exposure of all derivatives	60,294
6	Gross collaterals deducted from the balance sheet	—
7	Less: receivable assets resulting from providing eligible margin	-3,412
8	Less: balances of derivative assets resulting from transactions with the central counterparty when providing clearance services to clients	-1,207
9	Notional principal amount of written credit derivatives	—
10	Less: balances of deductible amounts of written credit derivative assets	—
11	Balances of derivative asset	98,077
12	Balances of securities financing transaction assets for accounting purpose	46,751
13	Less: balances of deductible amounts of securities financing transaction assets	—
14	Counterparty credit risk exposure for securities financing transaction	11,323

15	Balances of securities financing transaction assets resulting from agent securities financing transaction	—
16	Balances of securities financing transaction assets	58,074
17	Balances of off-balance sheet item	950,267
18	Less: balances of off-balance sheet item, before any deduction for credit conversion	-301,245
19	Balances of adjusted off-balance sheet items	649,022
20	Net tier-1 capital	385,414
21	Balances of adjusted on-and off-balance sheet assets	6,629,353
22	Leverage ratio	5.81%