

# CHINA MINSHENG BANKING CORP., LTD.

## Disclosure of Leverage Ratio for 2018

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

### Template 1

<b>No.</b>	<b>Item</b>	<b>Balance</b>
1	Total consolidated assets	5,994,822
2	Adjustment for consolidation	—
3	Adjustment for clients' assets	—
4	Adjustments for derivatives	30,081
5	Adjustment for securities financing transactions	3,279
6	Adjustment for off-balance sheet items	1,037,196
7	Other adjustments	-4,582
8	Balances of adjusted on-and off-balance sheet assets	7,060,796

## Template 2

No.	Item	Balance
1	On-balance sheet assets (excluding derivatives and securities financing transactions)	5,925,342
2	Less: deductions from tier-1 capital	-1,453
3	<b>Balances of adjusted on-balance sheet assets (excluding derivatives and securities financing transactions)</b>	<b>5,923,889</b>
4	Replacement cost of all derivatives (net of eligible margin)	25,310
5	Potential risk exposure of all derivatives	49,079
6	Gross collaterals deducted from the balance sheet	—
7	Less: receivable assets resulting from providing eligible margin	-9,108
8	Less: balances of derivative assets resulting from transactions with the central counterparty when providing clearance services to clients	-2,088
9	Notional principal amount of written credit derivatives	—
10	Less: balances of deductible amounts of written credit derivative assets	—
11	<b>Balances of derivative asset</b>	<b>63,193</b>
12	Balances of securities financing transaction assets for accounting purpose	33,239
13	Less: balances of deductible amounts of securities financing transaction assets	—
14	Counterparty credit risk exposure for securities financing transaction	3,279
15	Balances of securities financing transaction assets resulting from agent securities financing transaction	—
16	<b>Balances of securities financing transaction assets</b>	<b>36,518</b>
17	Balances of off-balance sheet item	1,389,696
18	Less: balances of off-balance sheet item, before any deduction for credit conversion	-352,500
19	<b>Balances of adjusted off-balance sheet items</b>	<b>1,037,196</b>
20	Net tier-1 capital	426,550
21	Balances of adjusted on-and off-balance sheet assets	7,060,796
22	<b>Leverage ratio</b>	<b>6.04%</b>