

CHINA MINSHENG BANKING CORP., LTD.

Disclosure of Leverage Ratio for 2019

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

Template 1		
No.	Item	Balance
1	Total consolidated assets	6,681,841
2	Adjustment for consolidation	—
3	Adjustment for clients' assets	—
4	Adjustments for derivatives	40,807
5	Adjustment for securities financing transactions	—
6	Adjustment for off-balance sheet items	937,250
7	Other adjustments	-1,477
8	Balances of adjusted on-and off-balance sheet assets	7,658,421
Template 2		
No.	Item	Balance
1	On-balance sheet assets (excluding derivatives and securities financing transactions)	6,593,899
2	Less: deductions from tier-1 capital	-1,477
3	Balances of adjusted on-balance sheet assets (excluding derivatives and securities financing transactions)	6,592,422
4	Replacement cost of all derivatives (net of eligible margin)	16,621
5	Potential risk exposure of all derivatives	37,250
6	Gross collaterals deducted from the balance sheet	6,524
7	Less: receivable assets resulting from providing eligible margin	—
8	Less: balances of derivative assets resulting from transactions with the central counterparty when providing clearance services to clients	—
9	Notional principal amount of written credit derivatives	11,512
10	Less: balances of deductible amounts of written credit derivative assets	—
11	Balances of derivative asset	71,907
12	Balances of securities financing transaction assets for accounting purpose	56,842
13	Less: balances of deductible amounts of securities financing transaction assets	—
14	Counterparty credit risk exposure for securities financing transaction	—
15	Balances of securities financing transaction assets resulting from agent securities financing transaction	—
16	Balances of securities financing transaction assets	56,842
17	Balances of off-balance sheet item	1,523,806
18	Less: balances of off-balance sheet item, before any deduction for credit conversion	-586,555

19	Balances of adjusted off-balance sheet items	937,250
20	Net tier-1 capital	525,959
21	Balances of adjusted on-and off-balance sheet assets	7,658,421
22	Leverage ratio	6.87%