

CHINA MINSHENG BANKING CORP., LTD.
Global Systemic Importance Assessment Indicators for 2019 (Updated)

Unit: billion (in RMB)

No.	Indicators	The Group
1	Adjusted on-balance and off-balance sheet assets	7,619.1
2	Intra-financial system assets	645.8
3	Intra-financial system liabilities	1,077.9
4	Securities and other financing instruments	1,504.3
5	Payments settled via payment systems or correspondent banks	92,752.9
6	Assets under custody	10,011.8
7	Underwritten transactions in debt and equity markets	445.8
8	Notional amount of over-the-counter derivatives	3,865.1
9	Trading and available for sale securities	615.3
10	Level 3 assets	53.5
11	Cross-jurisdictional claims	97.4
12	Cross-jurisdictional liabilities	281.7

Notes:

1. In accordance with the relevant requirements of Basel Committee and CBIRC, the bank calculated Global Systemic Importance Assessment Indicators for 2019 according to the Instructions for the end-2019 G-SIB assessment exercise published on the website of Basel Committee on Banking Supervision. The indicator values of “Adjusted on-balance and off-balance sheet assets”, “Intra-financial system assets”, “Level 3 assets” and “Cross-jurisdictional liabilities” as at the end of 2019 were updated to RMB7,619.1 billion, RMB645.8 billion, RMB53.5 billion and RMB281.7 billion, respectively.
2. The Level 3 financial assets as at the end of 2018 was restated in the Annual Report for 2019, and the indicator value of “Level 3 assets” as at the end of 2018 was updated to RMB82.6 billion accordingly.