

CHINA MINSHENG BANKING CORP., LTD.

Disclosure of Leverage Ratio for 2020

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

Template 1

No.	Item	Balance
1	Total consolidated assets	6,950,233
2	Adjustment for consolidation	-
3	Adjustment for clients' assets	-
4	Adjustments for derivatives	7,085
5	Adjustment for securities financing transactions	-1,072
6	Adjustment for off-balance sheet items	731,827
7	Other adjustments	-3,867
8	Balances of adjusted on-and off-balance sheet assets	7,684,206

Template 2

No.	Item	Balance
1	On-balance sheet assets (excluding derivatives and securities financing transactions)	6,892,499
2	Less: deductions from tier-1 capital	-5,443
3	Balances of adjusted on-balance sheet assets (excluding derivatives and securities financing transactions)	6,887,056
4	Replacement cost of all derivatives (net of eligible margin)	3,172
5	Potential risk exposure of all derivatives	39,806
6	Gross collaterals deducted from the balance sheet	1,182
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	5,210
10	Less: balances of deductible amounts of written credit derivative assets	-
11	Balances of derivative asset	49,370
12	Balances of securities financing transaction assets for accounting purpose	15,099

13	Less: balances of deductible amounts of securities financing transaction assets	-
14	Counterparty credit risk exposure for securities financing transaction	854
15	Balances of securities financing transaction assets resulting from agent securities financing transaction	-
16	Balances of securities financing transaction assets	15,953
17	Balances of off-balance sheet item	1,376,871
18	Less: Adjustments for conversion to credit equivalent amounts	-645,044
19	Balances of adjusted off-balance sheet items	731,827
20	Net tier-1 capital	532,348
21	Balances of adjusted on-and off-balance sheet assets	7,684,206
22	Leverage ratio	6.93%