

## CHINA MINSHENG BANKING CORP., LTD.

### Disclosure of Leverage Ratio for the first half of 2020

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

#### Template 1

No.	Item	Balance
1	Total consolidated assets	7,142,641
2	Adjustment for consolidation	-
3	Adjustment for clients' assets	-
4	Adjustments for derivatives	62,951
5	Adjustment for securities financing transactions	4,902
6	Adjustment for off-balance sheet items	1,007,238
7	Other adjustments	-6,465
8	Balances of adjusted on-and off-balance sheet assets	8,211,267

#### Template 2

No.	Item	Balance
1	On-balance sheet assets (excluding derivatives and securities financing transactions)	7,113,441
2	Less: deductions from tier-1 capital	-1,563
3	<b>Balances of adjusted on-balance sheet assets (excluding derivatives and securities financing transactions)</b>	<b>7,111,878</b>
4	Replacement cost of all derivatives (net of eligible margin)	5,618
5	Potential risk exposure of all derivatives	42,980
6	Gross collaterals deducted from the balance sheet	9,102
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	16,533
10	Less: balances of deductible amounts of written credit derivative assets	-
11	<b>Balances of derivative asset</b>	<b>74,233</b>
12	Balances of securities financing transaction assets for accounting purpose	16,998

13	Less: balances of deductible amounts of securities financing transaction assets	-
14	Counterparty credit risk exposure for securities financing transaction	920
15	Balances of securities financing transaction assets resulting from agent securities financing transaction	-
16	<b>Balances of securities financing transaction assets</b>	<b>17,918</b>
17	Balances of off-balance sheet item	1,660,454
18	Less: Adjustments for conversion to credit equivalent amounts	-653,216
19	<b>Balances of adjusted off-balance sheet items</b>	<b>1,007,238</b>
20	Net tier-1 capital	534,026
21	Balances of adjusted on-and off-balance sheet assets	8,211,267
22	<b>Leverage ratio</b>	<b>6.50%</b>