

CHINA MINSHENG BANKING CORP., LTD.

Disclosure of Leverage Ratio for the first half of 2022

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

Template 1

No.	Item	Balance
1	Total consolidated assets	7,320,580
2	Adjustment for consolidation	-
3	Adjustment for clients' assets	-
4	Adjustments for derivatives	25,038
5	Adjustment for securities financing transactions	3,367
6	Adjustment for off-balance sheet items	816,154
7	Other adjustments	-7,815
8	Balances of adjusted on-and off-balance sheet assets	8,157,324

Template 2

No.	Item	Balance
1	On-balance sheet assets (excluding derivatives and securities financing transactions)	7,275,651
2	Less: deductions from tier-1 capital	-5,313
3	Balances of adjusted on-balance sheet assets (excluding derivatives and securities financing transactions)	7,270,338
4	Replacement cost of all derivatives (net of eligible margin)	2,948
5	Potential risk exposure of all derivatives	46,208
6	Gross collaterals deducted from the balance sheet	1,318
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	4,944
10	Less: balances of deductible amounts of written credit derivative assets	-
11	Balances of derivative asset	55,418
12	Balances of securities financing transaction assets for accounting purpose	14,507

13	Less: balances of deductible amounts of securities financing transaction assets	-
14	Counterparty credit risk exposure for securities financing transaction	907
15	Balances of securities financing transaction assets resulting from agent securities financing transaction	-
16	Balances of securities financing transaction assets	15,414
17	Balances of off-balance sheet item	1,424,308
18	Less: Adjustments for conversion to credit equivalent amounts	-608,154
19	Balances of adjusted off-balance sheet items	816,154
20	Net tier-1 capital	593,865
21	Balances of adjusted on-and off-balance sheet assets	8,157,324
22	Leverage ratio	7.28%