

CHINA MINSHENG BANKING CORP., LTD.

Disclosure of Leverage Ratio for 2021

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

Template 1

No.	Item	Balance
1	Total consolidated assets	6,952,786
2	Adjustment for consolidation	-
3	Adjustment for clients' assets	-
4	Adjustments for derivatives	20,399
5	Adjustment for securities financing transactions	18
6	Adjustment for off-balance sheet items	628,409
7	Other adjustments	-5,038
8	Balances of adjusted on-and off-balance sheet assets	7,596,574

Template 2

No.	Item	Balance
1	On-balance sheet assets (excluding derivatives and securities financing transactions)	6,924,678
2	Less: deductions from tier-1 capital	-5,214
3	Balances of adjusted on-balance sheet assets (excluding derivatives and securities financing transactions)	6,919,464
4	Replacement cost of all derivatives (net of eligible margin)	-1,718
5	Potential risk exposure of all derivatives	44,797
6	Gross collaterals deducted from the balance sheet	1,314
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	3,467
10	Less: balances of deductible amounts of written credit derivative assets	-
11	Balances of derivative asset	47,860
12	Balances of securities financing transaction assets for accounting purpose	823

13	Less: balances of deductible amounts of securities financing transaction assets	-
14	Counterparty credit risk exposure for securities financing transaction	18
15	Balances of securities financing transaction assets resulting from agent securities financing transaction	-
16	Balances of securities financing transaction assets	841
17	Balances of off-balance sheet item	1,235,642
18	Less: Adjustments for conversion to credit equivalent amounts	-607,232
19	Balances of adjusted off-balance sheet items	628,409
20	Net tier-1 capital	577,079
21	Balances of adjusted on-and off-balance sheet assets	7,596,574
22	Leverage ratio	7.60%