

CHINA MINSHENG BANKING CORP., LTD.

Disclosure of Leverage Ratio for 2022

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

TABLE 1

No.	Item	Balance
1	Total consolidated assets	7,255,673
2	Adjustment for consolidation	0
3	Adjustment for clients' assets	0
4	Adjustments for derivatives	18,840
5	Adjustment for securities financing transactions	14,138
6	Adjustment for off-balance sheet items	798,044
7	Other adjustments	-19,316
8	Balances of adjusted on-and off-balance sheet assets	8,067,379

TABLE 2

No.	Item	Balance
1	On-balance sheet assets (excluding derivatives and securities financing transactions)	7,206,861
2	Less: deductions from tier-1 capital	-6,931
3	Balances of adjusted on-balance sheet assets (excluding derivatives and securities financing transactions)	7,199,930
4	Replacement cost of all derivatives (net of eligible margin)	4,031
5	Potential risk exposure of all derivatives	42,650
6	Gross collaterals deducted from the balance sheet	1,911
7	Less: receivable assets resulting from providing eligible margin	0
8	Less: balances of derivative assets resulting from transactions with the central counterparty when providing clearance services to clients	0
9	Notional principal amount of written credit derivatives	4,126
10	Less: balances of deductible amounts of written credit derivative assets	0
11	Balances of derivative asset	52,718
12	Balances of securities financing transaction assets for accounting purpose	12,619

13	Less: balances of deductible amounts of securities financing transaction assets	0
14	Counterparty credit risk exposure for securities financing transaction	4,068
15	Balances of securities financing transaction assets resulting from agent securities financing transaction	0
16	Balances of securities financing transaction assets	16,687
17	Balances of off-balance sheet item	1,426,755
18	Less: Adjustments for conversion to credit equivalent amounts	-628,711
19	Balances of adjusted off-balance sheet items	798,044
20	Net tier-1 capital	601,999
21	Balances of adjusted on-and off-balance sheet assets	8,067,379
22	Leverage ratio	7.46%