CHINA MINSHENG BANKING CORP., LTD. Global Systemic Importance Assessment Indicators for 2021

Unit: billion (in RMB)

No.	Indicators	The Group
1	Adjusted on-balance and off-balance sheet assets	7,609.7
2	Intra-financial system assets	716.7
3	Intra-financial system liabilities	1,406.2
4	Securities and other financing instruments	1,449.1
5	Payments settled via payment systems or correspondent banks	97,330.9
6	Assets under custody	11,093.6
7	Underwritten transactions in debt and equity markets	401.3
8	Trading volume of fixed income securities	4,755.1
9	Trading volume of equities and other securities	1,319.8
10	Notional amount of over-the-counter derivatives	4,830.6
11	Trading and available for sale securities	483.3
12	Level 3 assets	34.4
13	Cross-jurisdictional claims	117.4
14	Cross-jurisdictional liabilities	244.3

Notes:

In accordance with the relevant requirements of Basel Committee and CBIRC, the bank calculated Global Systemic Importance Assessment Indicators for 2021 according to the Instructions for the end-2021 G-SIB assessment exercise published on the website of Basel Committee on Banking Supervision.