

CHINA MINSHENG BANKING CORP., LTD.

Disclosure of Leverage Ratio for the first half of 2023

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

TABLE I

No.	Item	Balance
1	Total consolidated assets	7,641,451
2	Adjustment for consolidation	-
3	Adjustment for clients' assets	-
4	Adjustments for derivatives	20,979
5	Adjustment for securities financing transactions	50,566
6	Adjustment for off-balance sheet items	778,226
7	Other adjustments	-41,072
8	Balances of adjusted on-and off-balance sheet assets	8,450,150

TABLE II

No.	Item	Balance
1	On-balance sheet assets (excluding derivatives and securities financing transactions)	7,557,254
2	Less: deductions from tier-1 capital	-7,103
3	Balances of adjusted on-balance sheet assets (excluding derivatives and securities financing transactions)	7,550,151
4	Replacement cost of all derivatives (net of eligible margin)	5,979
5	Potential risk exposure of all derivatives	51,648
6	Gross collaterals deducted from the balance sheet	874
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	3,113
10	Less: balances of deductible amounts of written credit derivative assets	-
11	Balances of derivative asset	61,614
12	Balances of securities financing transaction assets for accounting purpose	45,289

13	Less: balances of deductible amounts of securities financing transaction assets	-
14	Counterparty credit risk exposure for securities financing transaction	14,870
15	Balances of securities financing transaction assets resulting from agent securities financing transaction	-
16	Balances of securities financing transaction assets	60,159
17	Balances of off-balance sheet item	1,427,389
18	Less: Adjustments for conversion to credit equivalent amounts	-649,163
19	Balances of adjusted off-balance sheet items	778,226
20	Net tier-1 capital	615,595
21	Balances of adjusted on-and off-balance sheet assets	8,450,150
22	Leverage ratio	7.29%