

(in thousands of EUR)		30.06.2023	31.03.2023	31.12.2022	30.09.2022	30.06.2022
Available own funds (amounts)						
1	Common Equity Tier 1 (CET1) capital	413 540	-	428 416	-	434 907
2	Tier 1 capital	520 504	-	535 120	-	541 496
3	Total capital	523 068	-	537 336	-	543 559
Risk-weighted exposure amounts						
4	Total risk-weighted exposure amount	2 673 236	-	2 466 341	-	2 417 249
Capital ratios (as a percentage of risk-weighted exposure amount)						
5	Common Equity Tier 1 ratio (%)	15,5%	-	17,4%	-	18,0%
6	Tier 1 ratio (%)	19,5%	-	21,7%	-	22,4%
7	Total capital ratio (%)	19,6%	-	21,8%	-	22,5%
Additional own funds requirements to address risks other than the risk of excessive leverage (as a percentage of risk-weighted exposure amount)						
EU 7a	Additional own funds requirements to address risks other than the risk of excessive leverage (%)	4,0%	-	4,0%	-	5,0%
EU 7b	of which: to be made up of CET1 capital (percentage points)	2,3%	-	2,3%	-	2,8%
EU 7c	of which: to be made up of Tier 1 capital (percentage points)	3,0%	-	3,0%	-	3,8%
EU 7d	Total SREP own funds requirements (%)	12,0%	-	12,0%	-	13,0%
Combined buffer requirement (as a percentage of risk-weighted exposure amount)						
8	Capital conservation buffer (%)	2,5%	-	2,5%	-	2,5%
EU 8a	Conservation buffer due to macro-prudential or systemic risk identified at the level of a Member State (%)	0,0%	-	0,0%	-	0,0%
9	Institution specific countercyclical capital buffer (%)	0,1%	-	0,1%	-	0,0%
EU 9a	Systemic risk buffer (%)	0,0%	-	0,0%	-	0,0%
10	Global Systemically Important Institution buffer (%)	0,0%	-	0,0%	-	0,0%
EU 10a	Other Systemically Important Institution buffer	0,0%	-	0,0%	-	0,0%
11	Combined buffer requirement (%)	2,6%	-	2,6%	-	2,5%
EU 11a	Overall capital requirements (%)	14,6%	-	14,6%	-	15,5%
12	CET1 available after meeting the total SREP own funds requirements (%)	8,7%	-	10,6%	-	10,7%
Leverage ratio						
13	Total exposure measure	4 789 503	-	4 382 518	-	3 606 739
14	Leverage ratio (%)	10,9%	-	12,2%	-	15,0%
Additional own funds requirements to address the risk of excessive leverage (as a percentage of total exposure measure)						
EU 14a	Additional own funds requirements to address the risk of excessive leverage (%)	0,0%	-	0,0%	-	0,0%
EU 14b	of which: to be made up of CET1 capital (percentage points)	0,0%	-	0,0%	-	0,0%
EU 14c	Total SREP leverage ratio requirements (%)	3,0%	-	3,0%	-	3,0%
Leverage ratio buffer and overall leverage ratio requirement (as a percentage of total exposure measure)						
EU 14d	Leverage ratio buffer requirement (%)	0%	-	0,0%	-	0,0%
EU 14e	Overall leverage ratio requirements (%)	3%	-	3,0%	-	3,0%
Liquidity Coverage Ratio						
15	Total high-quality liquid assets (HQLA) (Weighted value - average)	610 560	676 554	727 031	737 729	729 746
EU 16a	Cash outflows - Total weighted value	321 469	340 679	369 703	393 763	410 458
EU 16b	Cash inflows - Total weighted value	65 788	82 588	109 646	110 570	114 609
16	Total net cash outflows (adjusted value)	255 681	258 092	260 057	283 193	295 849
17	Liquidity coverage ratio (%)	241%	263%	296%	284%	270%
Net Stable Funding Ratio						
18	Total available stable funding	1 986 210	1 814 017	1 973 222	2 090 402	2 165 330
19	Total required stable funding	1 597 344	1 428 769	1 361 797	1 390 143	1 500 187
20	NSFR ratio (%)	124%	127%	145%	150%	144%

Haitong Bank's key metrics (EU KM1)