MARKET DISCIPLINE

(in thousands of EUR)		30.06.2021	31.03.2021	31.12.2020	30.09.2020	30.06.2020
	Available own funds (amounts)					
1	Common Equity Tier 1 (CET1) capital	438 277	-	421 756	-	404 132
2	Tier 1 capital	545 415	-	528 717	-	511 038
3	Total capital	547 712	-	530 281	-	512 528
	Risk-weighted exposure amounts					
4	Total risk-weighted exposure amount	2 080 086	-	1 861 841	-	1 516 505
	Capital ratios (as a percentage of risk-weighted exposure amount)					
5	Common Equity Tier 1 ratio (%)	21,1%	-	22,7%	-	26,6%
6	Tier 1 ratio (%)	26,2%	-	28,4%	-	33,7%
7	Total capital ratio (%)	26,3%	-	28,5%	-	33,8%
	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 (%)	5,0%	-	5,0%	-	5,0%
EU 7b	of which: to be made up of CET1 capital (percentage points)	2,8%	-	2,8%	-	2,8%
EU 7c	of which: to be made up of Tier 1 capital (percentage points)	3,8%	-	3,8%	-	3,8%
EU 7d	Total SREP own funds requirements (%)	13,0%	-	13,0%	-	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 (%)	0,0%	-	0,0%	-	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 (%)	2,5%	-	2,5%	-	2,5%
EU 11a	Overall capital requirements (%)	15,5%	-	15,5%	-	15,5%
12	CET1 available after meeting the total SREP own funds requirements (%)	13,8%	-	-	-	-
	Leverage ratio					
13	Total exposure measure	3 481 494	-	3 394 515	-	2 778 682
14	**Leverage ratio (%)**	15,7%	-	15,5%	-	18,4%

	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%	-	-	-	-
EU 14b	of which: to be made up of CET1 capital (percentage points)	0,0%	-	-	-	-
EU 14c	Total SREP leverage ratio requirements (%)	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%	-	-	-	-
EU 14e	Overall leverage ratio requirements (%)	3,0%	-	-	-	-
	Liquidity Coverage Ratio					
15	Total high-quality liquid assets (HQLA) (Weighted value - average)	707 485	692 497	703 868	733 646	725 782
EU 16a	Cash outflows - Total weighted value	342 464	318 496	288 861	244 744	219 384
EU 16b	Cash inflows - Total weighted value	66 300	59 913	50 248	51 703	48 019
16	Total net cash outflows (adjusted value)	276 164	258 583	238 612	193 041	171 365
17	**Liquidity coverage ratio (%)**	**261%**	**274%**	**321%**	**424%**	**457%**
	Net Stable Funding Ratio					
18	Total available stable funding	1 911 897	-	-	-	-
19	Total required stable funding	1 062 366	-	-	-	-
20	**NSFR ratio (%)**	**180%**	-	-	-	-

Haitong Bank's key metrics (EU KM1)