

(in thousands of EUR)		30.06.2024	31.03.2024	31.12.2023	30.09.2023	30.06.2023
Available own funds (amounts)						
1	Common Equity Tier 1 (CET1) capital	423 763	-	429 297	-	413 540
2	Tier 1 capital	529 980	-	535 846	-	520 504
3	Total capital	531 546	-	537 857	-	523 068
Risk-weighted exposure amounts						
4	Total risk-weighted exposure amount	2 195 706	-	2 257 970	-	2 673 236
Capital ratios (as a percentage of risk-weighted exposure amount)						
5	Common Equity Tier 1 ratio (%)	19,3%	-	19,0%	-	15,5%
6	Tier 1 ratio (%)	24,1%	-	23,7%	-	19,5%
7	Total capital ratio (%)	24,2%	-	23,8%	-	19,6%
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%	-	4,0%
EU 7b	of which: to be made up of CET1 capital (percentage points)	2,3%	-	2,3%	-	2,3%
EU 7c	of which: to be made up of Tier 1 capital (percentage points)	3,0%	-	3,0%	-	3,0%
EU 7d	Total SREP own funds requirements (%)	12,0%	-	12,0%	-	12,0%
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%	-	0,2%	-	0,1%
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%	-	2,7%	-	2,6%
EU 11a	Overall capital requirements (%)	14,6%	-	14,7%	-	14,6%
12	CET1 available after meeting the total SREP own funds requirements (%)	12,2%	-	11,8%	-	8,7%
Leverage ratio						
13	Total exposure measure	4 824 118	-	4 644 592	-	4 789 503
14	Leverage ratio (%)	11,0%	-	11,5%	-	10,9%
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)	757 246	662 869	584 206	557 948	610 560
EU 16a	Cash outflows - Total weighted value	340 839	332 007	317 746	316 793	321 469
EU 16b	Cash inflows - Total weighted value	78 462	73 795	67 783	69 081	65 788
16	Total net cash outflows (adjusted value)	262 376	258 212	249 963	247 712	255 681
17	Liquidity coverage ratio (%)	292%	260%	238%	230%	241%
Net Stable Funding Ratio						
18	Total available stable funding	2 063 414	2 047 735	2 090 760	2 094 000	1 986 210
19	Total required stable funding	1 380 860	1 452 960	1 381 770	1 547 353	1 597 344
20	NSFR ratio (%)	149%	141%	151%	135%	124%

Haitong Bank's key metrics (EU KM1)