MARKET DISCIPLINE

	(in thousands of EUR)	30.06.2022	31.03.2022	31.12.2021	30.09.2021	30.06.2021
	Available own funds (amounts)					
1	Common Equity Tier 1 (CET1) capital	434 907	-	433 264	-	438 277
2	Tier 1 capital	541 496	-	540 195	-	545 415
3	Total capital	543 559	-	542 216	-	547 712
	Risk-weighted exposure amounts					
4	Total risk-weighted exposure amount	2 417 249	-	2 297 225	-	2 080 086
	Capital ratios (as a percentage of risk-weighted exposure amount)					
5	Common Equity Tier 1 ratio (%)	18,0%	-	18,9%	-	21,1%
6	Tier 1 ratio (%)	22,4%	-	23,5%	-	26,2%
7	Total capital ratio (%)	22,5%	-	23,6%	-	26,3%
	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 (%)	10,7%	-	11,5%	-	13,8%
	Leverage ratio					
13	Total exposure measure	3 606 739	-	3 174 342	-	3 481 494
14	**Leverage ratio (%)**	15,0%	-	17,0%	-	15,7%

	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%	-	0,0%
EU 14e	Overall leverage ratio requirements (%)	3,0%	-	3,0%	-	3,0%
	Liquidity Coverage Ratio					
15	Total high-quality liquid assets (HQLA) (Weighted value - average)	729 746	723 252	724 096	721 700	707 485
EU 16a	Cash outflows - Total weighted value	410 458	404 228	383 330	366 534	342 464
EU 16b	Cash inflows - Total weighted value	114 609	103 618	81 160	74 111	66 300
16	Total net cash outflows (adjusted value)	295 849	300 610	302 171	292 423	276 164
17	**Liquidity coverage ratio (%)**	**270%**	**263%**	**247%**	**252%**	**261%**
	Net Stable Funding Ratio					
18	Total available stable funding	2 165 330	2 075 764	2 088 029	1 879 475	1 911 897
19	Total required stable funding	1 500 187	1 498 906	1 468 677	1 102 690	1 062 366
20	**NSFR ratio (%)**	**144%**	**138%**	**142%**	**170%**	**180%**

Haitong Bank's key metrics (EU KM1)