Rothschild & Co key regulatory metrics as at 30 June 2021[1]

	in millions of euro	30/06/2021	31/12/2020
	Available own funds		
1	Common Equity Tier 1 (CET1) capital	2,132	1,850
2	Tier 1 capital	2,132	1,850
3	Total capital	2,132	1,850
	Risk-weighted exposure amounts		
4	Total risk-weighted exposure amount	10,015	9,201
	Capital ratios[2]		
5	Common Equity Tier 1 ratio	21.3%	20.1%
6	Tier 1 ratio	21.3%	20.1%
7	Total capital ratio	21.3%	20.1%
	Additional own funds requirements based on SREP		
EU 7a	Additional CET1 SREP requirements	–	–
EU 7b	Additional AT1 SREP requirements	–	–
EU 7c	Additional T2 SREP requirements	–	–
EU 7d	Total SREP own funds requirements	8.0%	8.0%
	Combined buffer requirement		
8	Capital conservation buffer	2.5%	2.5%
EU 8a	Conservation buffer due to macro-prudential or systemic risk	–	–
9	Institution specific countercyclical capital buffer	0.10%	0.16%
EU 9a	Systemic risk buffer	–	–
10	Global Systemically Important Institution buffer	–	–
EU 10a	Other Systemically Important Institution buffer	–	–
11	Combined buffer requirement	2.6%	2.7%
EU 11a	Overall capital requirements	10.6%	10.7%
12	CET1 available after meeting the total SREP own funds requirements	13.3%	12.1%
	Leverage ratio[2]		
13	Leverage ratio total exposure measure	16,522	15,370
14	Leverage ratio	12.9%	12.0%
	Additional own funds requirements to address risks of excessive leverage		
EU 14a	Additional CET1 leverage ratio requirements	–	–
EU 14b	Additional AT1 leverage ratio requirements	–	–
EU 14c	Additional T2 leverage ratio requirements	–	–
EU 14d	Total SREP leverage ratio requirements	3.0%	3.0%
EU 14e	Applicable leverage buffer	–	–
EU 14f	Overall leverage ratio requirements	3.0%	3.0%
	Liquidity Coverage Ratio		
15	Total high-quality liquid assets (HQLA) (Weighted value -average)	4,985	4,838
EU 16a	Cash outflows - Total weighted value	3,581	3,289
EU 16b	Cash inflows - Total weighted value	1,529	1,404
16	Total net cash outflows (adjusted value)	2,052	1,885
17	Liquidity coverage ratio	242.9%	256.7%
	Net Stable Funding Ratio		
18	Total available stable funding	9,953	n/a
19	Total required stable funding	5,747	n/a
20	NSFR ratio	173.2%	n/a

[1] In accordance with EBA ITS on institutions' Pillar 3 disclosures.

[2] Own funds include first half year profit after deducting foreseeable dividends calculated in accordance with regulatory rules. Capital ratios and Leverage ratio submitted to ACPR as at 30 June 2021 were respectively 19.0% and 11.5% as the first-half year profit was excluded from regulatory capital.