KEXIM ASIA LIMITED

A wholly owned subsidiary of The Export-Import Bank of Korea

Quarterly
Regulatory Disclosures
季度監管披露

30 September 2026

2026 年 9 月 30 日

KEXIM ASIA LIMITED

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Summary of Pillar III Regulatory Disclosures

Disclosure requirement	Tables and templates	Page No.	Q3 of 2026
Part I : Overview of risk management and RWA	KM1: Key prudential ratios	1	✓
	OV1: Overview of RWA	2	✓
Part IIC : Leverage ratio	LR2: Leverage ratio	3	✓

支柱III監管披露摘要

披露要求	表和模板	頁碼	2026年第3季度
第 I 部： 風險管理及風險加權數額概覽	KM1：主要審慎比率	4	✓
	OV1：風險加權數額概覽	5	✓
第IIC部：槓桿比率	LR2：槓桿比率	6	✓

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Template KM1: Key prudential ratios

		30-Sept-26	30-Jun-26	31-Mar-26	31-Dec-25	30-Sept-25
		USD	USD	USD	USD	USD
		(a)	(b)	(c)	(d)	(e)
		T	T-1	T-2	T-3	T-4
	Regulatory capital (amount)					
1 & 1a	Common Equity Tier 1 (CET1)	191,160,330	190,754,234	188,097,100	186,606,600	184,320,352
2 & 2a	Tier 1	191,160,330	190,754,234	188,097,100	186,606,600	184,320,352
3 & 3a	Total capital	196,842,785	196,032,225	193,721,911	191,920,888	189,450,358
	RWA (amount)					
4	Total RWA	1,043,978,585	995,353,672	996,028,378	990,874,092	976,154,076
4a	Total RWA (pre-floor)	1,043,978,585	995,353,672	996,028,378	990,874,092	976,154,076
	Risk-based regulatory capital ratios (as a percentage of RWA)					
5 & 5a	CET1 ratio (%)	18.31%	19.16%	18.88%	18.83%	18.88%
5b	CET1 ratio (%) (pre-floor ratio)	18.31%	19.16%	18.88%	18.83%	18.88%
6 & 6a	Tier 1 ratio (%)	18.31%	19.16%	18.88%	18.83%	18.88%
6b	Tier 1 ratio (%) (pre-floor ratio)	18.31%	19.16%	18.88%	18.83%	18.88%
7 & 7a	Total capital ratio (%)	18.86%	19.69%	19.45%	19.37%	19.41%
7b	Total capital ratio (%) (pre-floor ratio)	18.86%	19.69%	19.45%	19.37%	19.41%
	Additional CET1 buffer requirements (as a percentage of RWA)					
8	Capital conservation buffer requirement (%)	2.500%	2.500%	2.500%	2.500%	2.500%
9	Countercyclical capital buffer requirement (%)	0.547%	0.538%	0.521%	0.530%	0.523%
10	Higher loss absorbency requirements (%) (applicable only to G-SIBs or D-SIBs)	0.000%	0.000%	0.000%	0.000%	0.000%
11	Total AI-specific CET1 buffer requirements (%)	3.047%	3.038%	3.021%	3.030%	3.023%
12	CET1 available after meeting the AI's minimum capital requirements (%)	8.86%	9.70%	9.45%	9.37%	9.41%
	Basel III leverage ratio					
13	Total leverage ratio (LR) exposure measure	1,221,523,392	1,110,521,002	1,127,644,944	1,119,409,871	1,127,406,206
13a	LR exposure measure based on mean values of gross assets of SFTs	1,221,523,392	1,110,521,002	1,127,644,944	1,119,409,916	1,127,406,206
14, 14a & 14b	LR (%)	15.65%	17.18%	16.68%	16.67%	16.35%
14c & 14d	LR (%) based on mean values of gross assets of SFTs	15.65%	17.18%	16.68%	16.67%	16.35%
	Liquidity Coverage Ratio (LCR) / Liquidity Maintenance Ratio (LMR)					
	Applicable to category 1 institutions only:					
15	Total high quality liquid assets (HQLA)	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
16	Total net cash outflows	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
17	LCR (%)	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
	Applicable to category 2 institutions only:					
17a	LMR (%)	161.35%	276.09%	126.89%	225.48%	139.47%
	Net Stable Funding Ratio (NSFR) / Core Funding Ratio (CFR)					
	Applicable to category 1 institutions only:					
18	Total available stable funding	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
19	Total required stable funding	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
20	NSFR (%)	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
	Applicable to category 2A institutions only:					
20a	CFR (%)	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

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Template OV1: Overview of RWA

		(a)	(b)	(c)
		RWA		Minimum capital requirements
		30-Sep-26	30-Jun-26	30-Sep-26
		USD	USD	USD
		T	T-1	T
1	Credit risk for non-securitization exposures	1,012,989,599	964,480,463	81,039,168
2	Of which STC approach	-	-	-
2a	Of which BSC approach	1,012,989,599	964,480,463	81,039,168
3	Of which foundation IRB approach	-	-	-
4	Of which supervisory slotting criteria approach	-	-	-
5	Of which advanced IRB approach	-	-	-
5a	Of which retail IRB approach	-	-	-
5b	Of which specific risk-weight approach	-	-	-
5c	Of which cryptoasset exposures to credit risk calculated in accordance with section 376 and Divisions 5, 6 and 8 of Part 12 of the BCR	-	-	-
6	Counterparty credit risk and default fund contributions	-	-	-
7	Of which SA-CCR approach	-	-	-
7a	Of which CEM	-	-	-
8	Of which IMM(CCR) approach	-	-	-
8a	Of which method for group 2b cryptoasset derivative contracts	-	-	-
9	Of which others	-	-	-
10	CVA risk	-	-	-
11	Equity positions in banking book under the simple risk-weight method and internal models method	N/A	N/A	N/A
12	Collective investment scheme ("CIS") exposures – look-through approach / third-party approach	-	-	-
13	CIS exposures – mandate-based approach	9,996,692	10,640,000	799,735
14	CIS exposures – fall-back approach	-	-	-
14a	CIS exposures – combination of approaches	-	-	-
15	Settlement risk	-	-	-
16	Securitization exposures in banking book	-	-	-
17	Of which SEC-IRBA	-	-	-
18	Of which SEC-ERBA (including IAA)	-	-	-
19	Of which SEC-SA	-	-	-
19a	Of which SEC-FBA	-	-	-
20	Market risk	-	-	-
21	Of which STM approach	-	-	-
22	Of which IMA	-	-	-
22a	Of which SSTM approach	-	-	-
23	Capital charge for moving exposures between trading book and banking book	-	-	-
24	Operational risk	20,992,294	20,233,209	1,679,384
24a	Sovereign concentration risk	-	-	-
25	Amounts below the thresholds for deduction (subject to 250% RW)	-	-	-
26	Output floor level applied	N/A	N/A	
27	Floor adjustment (before application of transitional cap)	N/A	N/A	
28	Floor adjustment (after application of transitional cap)	N/A	N/A	N/A
28a	Deduction to RWA	-	-	-
28b	Of which portion of regulatory reserve for general banking risks and collective provisions which is not included in Tier 2 Capital	-	-	-
28c	Of which portion of cumulative fair value gains arising from the revaluation of land and buildings which is not included in Tier 2 Capital	-	-	-
29	Total	1,043,978,585	995,353,672	83,518,287

Point to note:

(i) An AI should include group 1 cryptoasset exposures and group 2 cryptoasset exposures in all the relevant rows of this Template and other relevant disclosure tables and templates in this disclosure package, where applicable.

N/A: Not applicable in the case of Hong Kong

Explanation of signficant drivers behind differences in reporting periods T and T-1.
No significant difference.

When minimum capital requirements in column (c) do not correspond to 8% of RWA in column (a), the AI must explain the adjustment made.
Not applicable.

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Template LR2: Leverage ratio ("LR")

		(a)	(b)
		30-Sept-26	30-Jun-26
		USD	USD
		T	T-1
On-balance sheet exposures			
1	On-balance sheet exposures (excluding derivative contracts and SFTs, but including related on-balance sheet collateral)	1,187,740,523	1,076,263,756
2	Gross-up for derivative contracts collateral provided where deducted from balance sheet assets pursuant to the applicable accounting standard	-	-
3	Less: Deductions of receivables assets for cash variation margin provided under derivative contracts	-	-
4	Less: Adjustment for assets other than money received under SFTs that are recognised as an asset	-	-
5	Less: Specific and collective provisions associated with on-balance sheet exposures that are deducted from Tier 1 capital	-	-
6	Less: Asset amounts deducted in determining Tier 1 capital	(620,890)	(620,983)
7	**Total on-balance sheet exposures (excluding derivative contracts and SFTs) (sum of rows 1 to 6)**	1,187,119,633	1,075,642,773
Exposures arising from derivative contracts			
8	Replacement cost associated with all derivative contracts (where applicable net of eligible cash variation margin and/or with bilateral netting)	-	-
9	Add-on amounts for PFE associated with all derivative contracts	-	-
10	Less: Exempted CCP leg of client-cleared trade exposures	-	-
11	Adjusted effective notional amount of written credit-related derivative contracts	-	-
12	Less: Permitted reductions in effective notional amount and permitted deductions from add-on amounts for PFE of written credit-related derivative contracts	-	-
13	**Total exposures arising from derivative contracts (sum of rows 8 to 12)**	-	-
Exposures arising from SFTs			
14	Gross amount of SFT assets (with no recognition of netting), after adjusting for sale accounting transactions	-	-
15	Less: Netted amounts of cash payables and cash receivables of gross SFT assets	-	-
16	CCR exposure for SFT assets	-	-
17	Agent transaction exposures	-	-
18	**Total exposures arising from SFTs (sum of rows 14 to 17)**	-	-
Other off-balance sheet exposures			
19	Off-balance sheet exposure at gross notional amount	86,009,397	87,195,395
20	Less: Adjustments for conversion to credit equivalent amounts	(51,605,638)	(52,317,166)
21	Less: Specific and collective provisions associated with off-balance sheet exposures that are deducted from Tier 1 capital	-	-
22	**Off-balance sheet items (sum of rows 19 to 21)**	34,403,759	34,878,229
Capital and total exposures			
23	**Tier 1 capital**	191,160,330	190,754,234
24	**Total exposures (sum of rows 7, 13, 18 and 22)**	1,221,523,392	1,110,521,002
Leverage ratio			
25 & 25a	**Leverage ratio**	15.65%	17.18%
26	**Minimum leverage ratio requirement**	3.00%	3.00%
27	**Applicable leverage buffers**	Not applicable	Not applicable
Disclosure of mean values			
28	Mean value of gross assets of SFTs, after adjustment for sale accounting transactions and netted of amounts of associated cash payables and cash receivables	-	-
29	Quarter-end value of gross amount of SFT assets, after adjustment for sale accounting transactions and netted of amounts of associated cash payables and cash receivables	-	-
30 & 30a	Total exposures based on mean values from row 28 of gross assets of SFTs (after adjustment for sale accounting transactions and netted amounts of associated cash payables and cash receivables)	1,221,523,392	1,110,521,002
31 & 31a	Leverage ratio based on mean values from row 28 of gross assets of SFTs (after adjustment for sale accounting transactions and netted amounts of associated cash payables and cash receivables)	15.65%	17.18%

Point to note:
(i) a row shaded yellow represents an item that is not applicable to Hong Kong.

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模版KM1：主要審慎比率

		2026年9月30日	2026年6月30日	2026年3月31日	2025年12月31日	2025年9月30日
		美元	美元	美元	美元	美元
		(a)	(b)	(c)	(d)	(e)
		T	T-1	T-2	T-3	T-4
	監管資本（數額）					
1 & 1a	普通股權一級(CET1)	191,160,330	190,754,234	188,097,100	186,606,600	184,320,352
2 & 2a	一級	191,160,330	190,754,234	188,097,100	186,606,600	184,320,352
3 & 3a	總資本	196,842,785	196,032,225	193,721,911	191,920,888	189,450,358
	風險加權數額（數額）					
4	風險加權數額總額	1,043,978,585	995,353,672	996,028,378	990,874,092	976,154,076
4a	風險加權數額總額（下限前）	1,043,978,585	995,353,672	996,028,378	990,874,092	976,154,076
	風險為本監管資本比率（以風險加權數額的百分率表示）					
5 & 5a	CET1比率 (%)	18.31%	19.16%	18.88%	18.83%	18.88%
5b	CET1比率 (%)（下限前比率）	18.31%	19.16%	18.88%	18.83%	18.88%
6 & 6a	一級比率 (%)	18.31%	19.16%	18.88%	18.83%	18.88%
6b	一級比率 (%)（下限前比率）	18.31%	19.16%	18.88%	18.83%	18.88%
7 & 7a	總資本比率 (%)	18.86%	19.69%	19.45%	19.37%	19.41%
7b	總資本比率 (%)（下限前比率）	18.86%	19.69%	19.45%	19.37%	19.41%
	額外CET1緩衝要求（以風險加權數額的百分率表示）					
8	防護緩衝資本要求 (%)	2.500%	2.500%	2.500%	2.500%	2.500%
9	逆周期緩衝資本要求 (%)	0.547%	0.538%	0.521%	0.530%	0.523%
10	較高吸收虧損能力要求 (%)（只適用於G-SIB或D-SIB）	0.000%	0.000%	0.000%	0.000%	0.000%
11	認可機構特定的總CET1緩衝要求 (%)	3.047%	3.038%	3.021%	3.030%	3.023%
12	符合認可機構的最低資本規定後可用的CET1 (%)	8.86%	9.70%	9.45%	9.37%	9.41%
	《巴塞爾協定三》槓桿比率					
13	總槓桿比率風險承擔計量	1,221,523,392	1,110,521,002	1,127,644,944	1,119,409,871	1,127,406,206
13a	以證券融資交易(SFT)資產總額平均值為基礎的槓桿比率風險承擔計量	1,221,523,392	1,110,521,002	1,127,644,944	1,119,409,916	1,127,406,206
14, 14a & 14b	槓桿比率(LR) (%)	15.65%	17.18%	16.68%	16.67%	16.35%
14c & 14d	以SFT資產總額平均值為基礎的槓桿比率 (%)	15.65%	17.18%	16.68%	16.67%	16.35%
	流動性覆蓋比率(LCR) / 流動性維持比率(LMR)					
	只適用於第1類機構：					
15	優質流動資產(HQLA)總額	不適用	不適用	不適用	不適用	不適用
16	淨現金流出總額	不適用	不適用	不適用	不適用	不適用
17	LCR (%)	不適用	不適用	不適用	不適用	不適用
	只適用於第2類機構：					
17a	LMR (%)	161.35%	276.09%	126.89%	225.48%	139.47%
	穩定資金淨額比率(NSFR) / 核心資金比率(CFR)					
	只適用於第1類機構：					
18	可用穩定資金總額	不適用	不適用	不適用	不適用	不適用
19	所需穩定資金總額	不適用	不適用	不適用	不適用	不適用
20	NSFR (%)	不適用	不適用	不適用	不適用	不適用
	只適用於第2A類機構：					
20a	CFR (%)	不適用	不適用	不適用	不適用	不適用

模版OV1：風險加權數額概覽

		(a)	(b)	(c)
		風險加權數額		最低資本規定
		2026年9月30日	2026年6月30日	2026年9月30日
		美元	美元	美元
		T	T-1	T
1	非證券化類別風險承擔的信用風險	1,012,989,599	964,480,463	81,039,168
2	其中STC計算法	-	-	-
2a	其中BSC計算法	1,012,989,599	964,480,463	81,039,168
3	其中基礎IRB計算法	-	-	-
4	其中監管分類準則計算法	-	-	-
5	其中高級IRB計算法	-	-	-
5a	其中零售IRB計算法	-	-	-
5b	其中特定風險權重計算法	-	-	-
5c	其中根據《資本規則》第376條及第12部第5、6及8分部計算的對信用風險的加密資產風險承擔	-	-	-
6	對手方違責風險及違責基金承擔	-	-	-
7	其中SA-CCR計算法	-	-	-
7a	其中現行風險承擔方法	-	-	-
8	其中IMM(CCR)計算法	-	-	-
8a	其中適用於第2b組加密資產衍生工具合約的方法	-	-	-
9	其中其他	-	-	-
10	CVA風險	-	-	-
11	簡單風險權重方法及內部模式方法下的銀行帳內股權狀況	N/A	N/A	N/A
12	集體投資計劃（CIS）風險承擔——透視計算法／第三方計算法	-	-	-
13	CIS風險承擔——授權基準計算法	9,996,692	10,640,000	799,735
14	CIS風險承擔——備選方法	-	-	-
14a	CIS風險承擔——混合使用計算法	-	-	-
15	交收風險	-	-	-
16	銀行帳內的證券化類別風險承擔	-	-	-
17	其中SEC-IRBA	-	-	-
18	其中SEC-ERBA（包括IAA）	-	-	-
19	其中SEC-SA	-	-	-
19a	其中SEC-FBA	-	-	-
20	市場風險	-	-	-
21	其中STM計算法	-	-	-
22	其中IMA	-	-	-
22a	其中SSTM計算法	-	-	-
23	在交易帳與銀行帳之間調動風險承擔的資本要求	-	-	-
24	業務操作風險	20,992,294	20,233,209	1,679,384
24a	官方實體集中風險	-	-	-
25	低於扣減門檻的數額（須計算250%風險權重）	-	-	-
26	應用出項下限水平	N/A	N/A	
27	下限調整（應用過渡上限前）	N/A	N/A	
28	下限調整（應用過渡上限後）	N/A	N/A	N/A
28a	風險加權數額扣減	-	-	-
28b	其中不包括在二級資本內的一般銀行業務風險監管儲備及集體準備金的部分	-	-	-
28c	其中不包括在二級資本內的土地及建築物因價值重估而產生的累積公平價值收益的部分	-	-	-
29	總計	1,043,978,585	995,353,672	83,518,287

注意事項：

(i) 認可機構應將第1組加密資產風險承擔及第2組加密資產風險承擔，納入本模版的所有相關行及本披露方案內其他相關披露表及模版（如適用）。

N/A：不適用於香港

解釋T及T-1報告期之間差異的重要驅動因素。

沒有重要差異

如(c)欄的資本規定並未與(a)欄的風險加權數額的8%相對應，認可機構亦應解釋所作出的調整。

不適用

KEXIM ASIA LIMITED

季度監管披露

模版LR2：槓桿比率

		(a)	(b)
		2026年9月30日	2026年6月30日
		美元	美元
		T	T-1
資產負債表內風險承擔			
1	資產負債表內風險承擔（不包括衍生工具合約或SFT，但包括相關資產負債表內抵押品）	1,187,740,523	1,076,263,756
2	還原根據適用會計準則須從資產負債表資產中扣減的就衍生工具合約提供的抵押品數額	-	-
3	扣減：就衍生工具合約提供的現金變動保證金的應收項目資產的扣減	-	-
4	扣減：就SFT收到的並已確認為資產的資產（貨幣除外）作出的調整	-	-
5	扣減：從一級資本扣減的與資產負債表內風險承擔相關的特定準備金及集體準備金	-	-
6	扣減：斷定一級資本時所扣減的資產數額	(620,890)	(620,983)
7	**資產負債表內風險承擔總額（不包括衍生工具合約及SFT）（第1至6行的總和）**	1,187,119,633	1,075,642,773
由衍生工具合約產生的風險承擔			
8	所有與衍生工具合約有關的重置成本（如適用的話，扣除合資格現金變動保證金及/或雙邊淨額結算）	-	-
9	所有與衍生工具合約有關的潛在未來風險承擔的附加數額	-	-
10	扣減：中央交易對手方風險承擔中與客戶結算交易有關而獲豁免的部分	-	-
11	經調整後已出售信用關聯衍生工具合約的有效名義數額	-	-
12	扣減：就已出售信用關聯衍生工具合約作出調整的有效名義抵銷及附加數額的扣減	-	-
13	**衍生工具合約產生的風險承擔總額（第8至12行的總和）**	-	-
由SFT產生的風險承擔			
14	經調整出售會計交易後（在不確認淨額計算下）的SFT資產總額	-	-
15	扣減：SFT資產總計的應付現金與應收現金相抵後的淨額	-	-
16	SFT資產的對手方信用風險承擔	-	-
17	代理交易風險承擔	-	-
18	**由SFT產生的風險承擔總額（第14至17行的總和）**	-	-
其他資產負債表外風險承擔			
19	資產負債表外風險承擔名義數額總額	86,009,397	87,195,395
20	扣減：就轉換為信貸等值數額作出的調整	(51,605,638)	(52,317,166)
21	扣減：從一級資本扣減的與資產負債表外風險承擔相關的特定準備金及集體準備金	-	-
22	**資產負債表外項目（第19至21行的總和）**	34,403,759	34,878,229
資本及風險承擔總額			
23	**一級資本**	191,160,330	190,754,234
24	**風險承擔總額（第7、13、18及22行的總和）**	1,221,523,392	1,110,521,002
槓桿比率			
25及25a	**槓桿比率**	15.65%	17.18%
26	**最低槓桿比率規定**	3.00%	3.00%
27	**適用槓桿緩衝**	不適用	不適用
平均值披露			
28	SFT資產總額平均值（該總額是經調整出售會計交易及相關的現金應付額及現金應收額淨額後的數額）	-	-
29	SFT資產總額季度終結值（該總額是經調整出售會計交易及相關的現金應付額及現金應收額淨額後的數額）	-	-
30 及 30a	根據第28行填報的SFT資產總額平均值（該總額是經調整出售會計交易及相關的現金應付額及現金應收額淨額後的數額）得出的風險承擔總額	1,221,523,392	1,110,521,002
31 & 31a	根據第28行填報的SFT資產總額平均值（該總額是經調整出售會計交易及相關的現金應付額及現金應收額淨額後的數額）得出的槓桿比率	15.65%	17.18%

注意事項：

(i) 黃色陰影的行代表有關項目不適用於香港。

END / 完