



WOORI GLOBAL MARKETS ASIA LIMITED
友利投資金融有限公司

REGULATORY DISCLOSURES

FOR THE QUARTER ENDED

30 JUNE 2021

WOORI GLOBAL MARKETS ASIA LIMITED

REGULATORY DISCLOSURES

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KM1: Key prudential ratios

	(a)	(b)	(c)	(d)	(e)	
	As at 30 Jun 21	As at 31 Mar 21	As at 31 Dec 20	As at 30 Sep 20	As at 30 Jun 20	
Regulatory capital (US\$)						
1	Common Equity Tier 1 (CET1)	120,735,581	118,575,130	118,086,027	116,135,461	114,048,327
2	Tier 1	120,735,581	118,575,130	118,086,027	116,135,461	114,048,327
3	Total capital	122,292,501	119,878,881	119,352,077	117,432,843	115,590,545
RWA (US\$)						
4	Total RWA	511,184,931	449,968,038	441,244,961	426,251,167	466,344,317
Risk-based regulatory capital ratios (as a percentage of RWA)						
5	CET1 ratio (%)	23.62%	26.35%	26.76%	27.25%	24.46%
6	Tier 1 ratio (%)	23.62%	26.35%	26.76%	27.25%	24.46%
7	Total capital ratio (%)	23.92%	26.64%	27.05%	27.55%	24.79%
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 (%)	0.192%	0.271%	0.271%	0.271%	0.276%
10	Higher loss absorbency requirements (%) (applicable only to G-SIBs or D-SIBs)	0%	0%	0%	0%	0%
11	Total AI-specific CET1 buffer requirements (%)	2.692%	2.771%	2.771%	2.771%	2.776%
12	CET1 available after meeting the AI's minimum capital requirements (%)	15.92%	18.64%	19.05%	19.55%	16.79%
Basel III leverage ratio						
13	Total leverage ratio (LR) exposure measure	515,917,467	462,305,879	448,604,886	442,036,467	487,106,856
14	LR (%)	23.40%	25.65%	26.32%	26.27%	23.41%
Liquidity Coverage Ratio (LCR) / Liquidity Maintenance Ratio (LMR)						
Applicable to category 1 institution 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 institution only:						
17a	LMR (%)	224.42%	186.48%	299.63%	228.95%	238.70%
Net Stable Funding Ratio (NSFR) / Core Funding Ratio (CFR)						
Applicable to category 1 institution 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 institution only:						
20a	CFR (%)	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

The decrease in total capital ratio over reporting periods was mainly due to increase in total RWA, which was attributed by increase in loans and advances to customer and investment in debt securities. The increase in LMR over reporting period was mainly due to decrease in qualifying liabilities resulted from decrease in Company's bank borrowing maturing within LMR period.

Template OV1: Overview of RWA

USS		(a)	(b)	(c)
		RWA		Minimum capital requirements
		As at 30 Jun 21	As at 31 Mar 21	As at 30 Jun 21
1	Credit risk for non-securitization exposures	490,035,112	429,525,600	39,202,809
2	Of which STC approach	-	-	-
2a	Of which BSC approach	490,035,112	429,525,600	39,202,809
3	Of which foundation IRB approach	-	-	-
4	Of which supervisory slotting criteria approach	-	-	-
5	Of which advanced IRB approach	-	-	-
6	Counterparty default risk and default fund contributions	-	-	-
7	Of which SA-CCR approach	Not applicable	Not applicable	Not applicable
7a	Of which CEM	-	-	-
8	Of which IMM(CCR) approach	-	-	-
9	Of which others	-	-	-
10	CVA risk	-	-	-
11	Equity positions in banking book under the simple risk-weight method and internal models method	-	-	-
12	Collective investment scheme ("CIS") exposures – LTA*	Not applicable	Not applicable	Not applicable
13	CIS exposures – MBA*	Not applicable	Not applicable	Not applicable
14	CIS exposures – FBA*	Not applicable	Not applicable	Not applicable
14a	CIS exposures – combination of approaches*	Not applicable	Not applicable	Not applicable
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 IMM approach	-	-	-
23	Capital charge for switch between exposures in trading book and banking book (not applicable before the revised market risk framework takes effect)*	Not applicable	Not applicable	Not applicable
24	Operational risk	21,149,819	20,442,438	1,691,985
24a	Sovereign concentration risk	-	-	-
25	Amounts below the thresholds for deduction (subject to 250% RW)	-	-	-
26	Capital floor adjustment	-	-	-
26a	Deduction to RWA	-	-	-
26b	Of which portion of regulatory reserve for general banking risks and collective provisions which is not included in Tier 2 Capital	-	-	-
26c	Of which portion of cumulative fair value gains arising from the revaluation of land and buildings which is not included in Tier 2 Capital	-	-	-
27	Total	511,184,931	449,968,038	40,894,794

Point to note:

(i) *Items marked with an asterisk (*) will be applicable only after their respective policy frameworks take effect. Until then, "Not applicable" should be reported in the rows.*

Please refer to the disclosure template KM1 for the commentary on the total RWA.

Template LR2: Leverage ratio

		(a)	(b)
		US\$	
		As at 30 Jun 21	As at 31 Mar 21
On-balance sheet exposures			
1	On-balance sheet exposures (excluding those arising from derivative contracts and SFTs, but including collateral)	510,170,047	455,241,249
2	Less: Asset amounts deducted in determining Tier 1 capital	-	-
3	Total on-balance sheet exposures (excluding derivative contracts and SFTs)	510,170,047	455,241,249
Exposures arising from derivative contracts			
4	Replacement cost associated with all derivative contracts (where applicable net of eligible cash variation margin and/or with bilateral netting)	-	-
5	Add-on amounts for PFE associated with all derivative contracts	-	-
6	Gross-up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the applicable accounting framework	-	-
7	Less: Deductions of receivables assets for cash variation margin provided under derivative contracts	-	-
8	Less: Exempted CCP leg of client-cleared trade exposures	-	-
9	Adjusted effective notional amount of written credit derivative contracts	-	-
10	Less: Adjusted effective notional offsets and add-on deductions for written credit derivative contracts	-	-
11	Total exposures arising from derivative contracts	-	-
Exposures arising from SFTs			
12	Gross SFT assets (with no recognition of netting), after adjusting for sale accounting transactions	-	-
13	Less: Netted amounts of cash payables and cash receivables of gross SFT assets	-	-
14	CCR exposure for SFT assets	-	-
15	Agent transaction exposures	-	-
16	Total exposures arising from SFTs	-	-
Other off-balance sheet exposures			
17	Off-balance sheet exposure at gross notional amount	11,494,841	19,025,955
18	Less: Adjustments for conversion to credit equivalent amounts	(5,747,421)	(11,961,325)
19	Off-balance sheet items	5,747,420	7,064,630
Capital and total exposures			
20	Tier 1 capital	120,735,581	118,575,130
20a	Total exposures before adjustments for specific and collective provisions	515,917,467	462,305,879
20b	Adjustments for specific and collective provisions	-	-
21	Total exposures after adjustments for specific and collective provisions	515,917,467	462,305,879
Leverage ratio			
22	Leverage ratio	23.40%	25.65%

The change in leverage ratio over reporting period is mainly driven by increase in investment of debt securities and loan and advances to customers.

LIQ1: Liquidity Coverage Ratio – for category 1 institution

The Company is not designated by the Hong Kong Monetary Authority as a category 1 institution; therefore, this disclosure template is not applicable to the Company.

CR8: RWA flow statements of credit risk exposures under IRB approach

The Company does not use IRB approach to calculate the credit risk for non-securitization exposures; therefore, this disclosure template is not applicable to the Company.

CCR7: RWA flow statements of default risk exposures under IMM(CCR) approach

The Company does not use the IMM(CCR) approach for measuring default risk exposures; therefore, this disclosure template is not applicable to the Company.

MR2: RWA flow statements of market risk exposures under IMM approach

The Company has an exemption from the calculation of market risk under section 22(1) of the Banking (Capital) Rules; therefore, this disclosure template is not applicable to the Company.