



مصرف الطاقة الأول
FirstEnergyBank

FIRST ENERGY BANK B.S.C. (c)

REGULATORY LIQUIDITY DISCLOSURES

30 JUNE 2020

1.1 LIQUIDITY COVERAGE RATIO (LCR) COMMON DISCLOSURE TEMPLATE

		Total unweighted value (average)	Total weighted value (average)
High-quality liquid assets			
1	Total HQLA		9,574
Cash outflows			
2	Retail deposits and deposits from small business customers, of which:		
3	Stable deposits	-	-
4	Less stable deposits	-	-
5	Unsecured wholesale funding, of which:		
6	Operational deposits (all counterparties) and deposits in networks of cooperative banks	-	-
7	Non-operational deposits (all counterparties)	2,741	2,741
8	Unsecured sukuk	-	-
9	Secured wholesale funding	-	-
10	Additional requirements, of which:		
11	Outflows related to Shari'a-compliant hedging instruments exposures and other collateral requirements	-	-
12	Outflows related to loss of funding on financing products		
13	Credit and liquidity facilities	382	382
14	Other contractual funding obligations	1,600	1,600
15	Other contingent funding obligations		
16	Total Cash Outflows		4,723
Cash inflows			
17	Secured lending (e.g. reverse repos)	-	-
18	Inflows from fully performing exposures	89,367	89,367
19	Other cash inflows	679	679
20	Total Cash Inflows		3,542
			Total adjusted value
21	Total HQLA		9,574
22	Total net cash outflows		1,181
23	LCR (%)		811%

1.2 NET STABLE FUNDING RATIO (NSFR) COMMON DISCLOSURE TEMPLATE

No.	Item	Unweighted Values (i.e. before relevant applying factors)				Total weighted value
		No specified maturity	Less than 6 months	More than 6 months and less than one year	Over one year	
Available Stable Funding (ASF):						
1	Capital:					
2	<i>Regulatory capital</i>	437,460	-	-	-	437,460
3	<i>Other capital instruments</i>	-	-	-	-	-
4	Retail deposits and deposits from small business customers:					
5	<i>Stable deposits</i>	-	-	-	-	-
6	<i>Less stable deposits</i>	-	-	-	-	-
7	Wholesale funding:					
8	<i>Operational deposits</i>	-	1,991	-	-	996
9	<i>Other wholesale funding</i>	-	31,131	107,847	130	54,054
10	Other liabilities:					
11	<i>NSFR Shari'a-compliant hedging contract liabilities</i>	-	-	-	-	-
12	All other liabilities not included in the above categories	-	14,471	-	-	-
13	Total ASF	437,460	47,593	107,847	130	492,510
Required Stable Funding (RSF):						
14	Total NSFR high-quality liquid assets (HQLA)	38,529	-	-	52,533	54,459
15	Deposits held at other financial institutions for operational purposes	-	89,248	-	-	13,387
16	Performing financing and sukuk / securities:					
17	Performing financing to financial institutions secured by Level 1 HQLA	-	-	-	-	-
18	<i>Performing financing to financial institutions secured by non-level 1 HQLA and unsecured performing financing to financial institutions</i>	-	-	-	-	-
19	<i>Performing financing to non-financial corporate clients, financing to retail and small business customers, and financing to sovereigns, central banks, PSEs of which:</i>	-	48,385	-	7,725	30,759
20	<i>- With a risk weight of less than or equal to 35% as per the CBB Capital Adequacy Ratio guidelines</i>	-	-	-	-	-
21	<i>Performing residential mortgages, of which:</i>	-	-	-	-	-
22	<i>- With a risk weight of less than or equal to 35% under the CBB Capital Adequacy Ratio Guidelines</i>	-	-	-	-	-
23	<i>Securities / sukuk that are not in default and do not qualify as HQLA, including exchange-traded equities</i>	-	-	3,971	56,929	50,375
24	Other assets:					
25	<i>Physical traded commodities, including gold</i>	-	-	-	-	-
26	<i>Assets posted as initial margin for Shari'a-compliant hedging contracts and contributions to default funds of CCPs</i>	-	-	-	-	-
27	<i>NSFR Shari'a-compliant hedging assets</i>	-	-	-	-	-
28	<i>NSFR Shari'a-compliant hedging contract liabilities before deduction of variation margin posted</i>	-	-	-	-	-
29	All other assets not included in the above categories	249,162	-	-	46,549	295,711
30	OBS items	8,190	-	-	-	410
31	Total RSF	295,881	137,633	3,971	163,736	445,101
32	NSFR (%)					110.7%