



مصرف الطاقة الأول
FirstEnergyBank

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

REGULATORY LIQUIDITY DISCLOSURES

31 DECEMBER 2019

1.1 LIQUIDITY COVERAGE RATIO (LCR) COMMON DISCLOSURE TEMPLATE

		Total unweighted value (average)	Total weighted value (average)
High-quality liquid assets			
1	Total HQLA		24,986
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)	12,423	12,423
8	Unsecured sukuk	-	-
9	Secured wholesale funding	19,028	19,028
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	774	774
14	Other contractual funding obligations	1,600	1,600
15	Other contingent funding obligations		
16	Total Cash Outflows		33,825
Cash inflows			
17	Secured lending (e.g. reverse repos)	-	-
18	Inflows from fully performing exposures	49,005	49,005
19	Other cash inflows	1,392	1,392
20	Total Cash Inflows		25,369
			Total adjusted value
21	Total HQLA		24,986
22	Total net cash outflows		8,456
23	LCR (%)		295%

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	Regulatory capital	553,246	-	-	-	553,246
3	Other capital instruments	-	-	-	-	-
4	Retail deposits and deposits from small business customers:					
5	Stable deposits	-	-	-	-	-
6	Less stable deposits	-	-	-	-	-
7	Wholesale funding:					
8	Operational deposits	-	12,426	-	-	6,213
9	Other wholesale funding	-	41,306	88,256	61,630	105,758
10	Other liabilities:					
11	NSFR Shari'a-compliant hedging contract liabilities	-	-	-	-	-
12	All other liabilities not included in the above categories	-	15,025	-	-	-
13	Total ASF	553,246	68,757	88,256	61,630	665,217
Required Stable Funding (RSF):						
14	Total NSFR high-quality liquid assets (HQLA)	36,041	-	-	53,254	55,055
15	Deposits held at other financial institutions for operational purposes	-	54,301	-	-	8,145
16	Performing financing and sukuk / securities:					
17	Performing financing to financial institutions secured by Level 1 HQLA	-	-	-	-	-
18	Performing financing to financial institutions secured by non-level 1 HQLA and unsecured performing financing to financial institutions	-	-	-	-	-
19	Performing financing to non-financial corporate clients, financing to retail and small business customers, and financing to sovereigns, central banks, PSEs of which:	-	24,322	40,515	129,729	142,688
20	- With a risk weight of less than or equal to 35% as per the CBB Capital Adequacy Ratio guidelines	-	-	-	-	-
21	Performing residential mortgages, of which:					
22	- With a risk weight of less than or equal to 35% under the CBB Capital Adequacy Ratio Guidelines	-	-	-	-	-
23	Securities / sukuk that are not in default and do not qualify as HQLA, including exchange-traded equities	-	15,309	-	79,405	75,149
24	Other assets:					
25	Physical traded commodities, including gold	-	-	-	-	-
26	Assets posted as initial margin for Shari'a-compliant hedging contracts and contributions to default funds of CCPs	-	-	-	-	-
27	NSFR Shari'a-compliant hedging assets	-	-	-	-	-
28	NSFR Shari'a-compliant hedging contract liabilities before deduction of variation margin posted	-	-	-	-	-
29	All other assets not included in the above categories	244,443	26,187	20,429	47,954	315,705
30	OBS items	16,188	-	-	-	809
31	Total RSF	296,672	120,119	60,944	310,342	597,551
32	NSFR (%)					111.3%