

KHALEEJI COMMERCIAL BANK B.S.C.

Liquidity Disclosures – NSFR

30 JUNE 2020

No.	Item	Unweighted Values (i.e. before applying relevant 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	152,937	-	-	7,783	160,720
3	Other Capital Instruments	-	-	-	-	-
4	Retail deposits and deposits from small business customers:					
5	Stable deposits	-	-	-	-	-
6	Less stable deposits	-	169,756	40,299	50,306	239,355
7	Wholesale funding:					
8	Operational deposits	-	-	-	-	-
9	Other wholesale funding	-	305,811	196,980	41,780	232,169
10	Other liabilities:					
11	NSFR Shari'a-compliant hedging contract liabilities		-	-	-	
12	All other liabilities not included in the above categories	-	12,465	-	-	-
13	Total ASF					632,245
Requ						
14	Total NSFR high-quality liquid assets (HQLA)					6,674
15	Deposits held at other financial institutions for operational purposes					
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	-	48,115	-	-	7,217
19	Performing financing to non-financial corporate clients, financing to retail and small business customers, and financing to sovereigns, central banks and PSEs, of which:	-	25,780	37,941	315,947	300,416
20	With a risk weight of less than or equal to 35% as per the CBB Capital Adequacy Ratio guidelines	-	-	-	3,384	2,200
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	69,779	-	-	136,933	204,893
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	157,546	-	-	-	157,546
30	OBS items		55,859	-	-	2,793
31	Total RSF		129,754	37,941	456,264	681,738
32	NSFR (%)					92.7%