

Basel III - Liquidity Coverage Ratio

(In SR 000's)		TOTAL UNWEIGHTED VALUE (Monthly Average)	TOTAL WEIGHTED VALUE (Monthly Average)
HIGH QUALITY LIQUID ASSETS			
1	Total high-quality liquid assets (HQLA)	22,122,214	22,020,499
CASH OUTFLOWS			
2	Retail deposits and deposits from small business customer of which	21,314,873	2,131,487
3	Stable deposits	-	-
4	Less stable deposits	21,314,873	2,131,487
5	Unsecured wholesale funding of which	29,975,898	12,381,621
6	Operational Deposits (all Counterparties)	-	-
7	Non-Operational Deposits(all counterparties)	28,350,591	12,381,621
8	Unsecured Debt	-	-
9	Secured wholesale funding	1,625,307	-
10	Additional requirements of which	62,663,129	1,686,498
11	Outflows related to derivative exposures and other collateral requirements	-	-
12	Outflows related to loss of funding on debt products	-	-
13	Credit and liquidity facilities	1,464,091	163,695
14	Other contractual funding obligations	-	-
15	Other contingent funding obligations	61,199,039	1,522,803
16	TOTAL CASH OUTFLOWS	113,953,900	16,199,606
CASH INFLOWS			
17	Secured lending (eg Reverse repos)	-	-
18	Inflows from fully performing exposures	14,062,110	7,355,537
19	Other cash inflows	37,302	37,302
20	TOTAL CHSH INFLOWS	14,099,412	7,392,839
21	TOTAL HQLA	22,122,214	22,020,499
22	TOTAL NET CASH OUTFLOWS	99,854,488	8,806,767
23	LIQUIDITY COVERAGE RATIO (%)		250.0%