



Basel III

Liquidity Coverage Ratio (LCR) Quantitative Disclosure

31 March 2017

Bank Aljazira
LCR Common Disclosure Prudential Return Templates
As of March 31, 2017

Amount in SAR '000		TOTAL UNWEIGHTED ^a VALUE (Average) ^d	TOTAL WEIGHTED ^b VALUE (Average) ^d
HIGH-QUALITY LIQUID ASSETS			
1	Total high-quality liquid assets (HQLA)		17,420,406
CASH OUTFLOWS			
2	Retail deposits and deposits from small business customers, of which:		
3	Stable deposits	0	0
4	Less stable deposits	17,043,985	1,704,398
5	Unsecured wholesale funding, of which:		
6	Operational deposits (all counterparties) and networks of cooperative banks	0	0
7	Non-operational deposits (all counterparties)	21,843,931	13,398,532
8	Unsecured debt	0	0
9	Secured wholesale funding		
10	Additional requirements, of which:		
11	Outflows related to derivative exposures and collateral requirements	0	576
12	Outflows related to loss of funding on debt products	0	0
13	Credit and liquidity facilities	150,000	15,000
14	Other contractual funding obligations	0	0
15	Other contingent funding obligations	11,193,025	278,848
16	TOTAL CASH OUTFLOWS		15,397,354
CASH INFLOWS			
17	Secured lending (eg reverse repos)	18,794	4,466
18	Inflows from fully performing exposures	4,755,650	2,896,419
19	Other cash inflows	0	0
20	TOTAL CASH INFLOWS	4,774,444	2,900,885
			TOTAL ADJUSTED^c VALUE
21	TOTAL HQLA		17,420,406
22	TOTAL NET CASH OUTFLOWS		12,435,409
23	LIQUIDITY COVERAGE RATIO (%)		142%

^a Unweighted values must be calculated as outstanding balances maturing or callable within 30 days (for inflows and outflows).

^b Weighted values must be calculated after the application of respective haircuts (for HQLA) or inflow and outflow rates (for inflows and outflows).

^c Adjusted values must be calculated after the application of both (i) haircuts and inflow and outflow rates and (ii) any applicable caps (ie cap on Level 2B and Level 2 assets for HQLA and cap on inflows).

^d Daily Average.