Basel III

Liquidity Coverage Ratio (LCR) Quantitative Disclosure

30 June 2017

Bank Aljazira
LCR Common Disclosure Prudential Return Templates
As of June 30, 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)**		16,796,306
CASH OUTFLOWS			
2	**Retail deposits and deposits from small business customers, of which:**		
3	Stable deposits	-	-
4	Less stable deposits	17,117,824	1,711,782
5	**Unsecured wholesale funding, of which:**		
6	Operational deposits (all counterparties) and networks of cooperative banks	-	-
7	Non-operational deposits (all counterparties)	20,174,481	11,699,868
8	Unsecured debt	-	-
9	**Secured wholesale funding**		
10	**Additional requirements, of which:**		
11	Outflows related to derivative exposures and collateral requirements	-	-
12	Outflows related to loss of funding on debt products	-	-
13	Credit and liquidity facilities	149,967	14,997
14	Other contractual funding obligations	-	-
15	Other contingent funding obligations	11,226,075	277,540
16	TOTAL CASH OUTFLOWS		13,704,187
CASH INFLOWS			
17	**Secured lending (eg reverse repos)**	-	-
18	**Inflows from fully performing exposures**	5,120,202	3,238,747
19	**Other cash inflows**	-	-
20	**TOTAL CASH INFLOWS**	5,120,202	3,238,747
			TOTAL ADJUSTED[c] VALUE
21	**TOTAL HQLA**		16,796,306
22	**TOTAL NET CASH OUTFLOWS**		10,500,364
23	**LIQUIDITY COVERAGE RATIO (%)**		162%

[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.