# Basel III

**Liquidity Coverage Ratio (LCR) Quantitative Disclosure**

31 December 2017

**Bank Aljazira**
**LCR Common Disclosure Prudential Return Templates**
**As of Decemebr 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)** | | 19,960,918 |
| **CASH OUTFLOWS** | | | |
| 2 | **Retail deposits and deposits from small business customers, of which:** | | |
| 3 | Stable deposits | 0 | 0 |
| 4 | Less stable deposits | 16,892,193 | 1,689,219 |
| 5 | **Unsecured wholesale funding, of which:** | | |
| 6 | Operational deposits (all counterparties) and networks of cooperative banks | 0 | 0 |
| 7 | Non-operational deposits (all counterparties) | 20,807,294 | 12,767,887 |
| 8 | Unsecured debt | 0 | 0 |
| 9 | **Secured wholesale funding** | | |
| 10 | **Additional requirements, of which:** | | |
| 11 | Outflows related to derivative exposures and collateral requirements | 0 | 0 |
| 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 | 9,967,497 | 242,829 |
| 16 | TOTAL CASH OUTFLOWS | | 14,714,936 |
| **CASH INFLOWS** | | | |
| 17 | **Secured lending (eg reverse repos)** | 7,863 | 0 |
| 18 | **Inflows from fully performing exposures** | 4,173,927 | 2,456,368 |
| 19 | **Other cash inflows** | 0 | 0 |
| 20 | **TOTAL CASH INFLOWS** | 4,181,790 | 2,456,368 |
| | | | TOTAL ADJUSTED[c] VALUE |
| 21 | **TOTAL HQLA** | | 19,960,918 |
| 22 | **TOTAL NET CASH OUTFLOWS** | | 12,258,568 |
| 23 | **LIQUIDITY COVERAGE RATIO (%)** | | 164% |

[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.