



Regulatory Liquidity Disclosures
30 September 2019

Bank ABC (Arab Banking Corporation B.S.C.)
Regulatory Liquidity Disclosures

Liquidity Coverage Ratio (LCR) for the quarter ended 30th September 2019

All figures in US\$ '000

		Total unweighted value (average)**	Total weighted value (average)**
High-quality liquid assets			
1	Total HQLA		3,606
Cash outflows			
2	Retail deposits and deposits from small business customers, of which:		
3	Stable deposits	-	-
4	Less stable deposits	1,603	84
5	Unsecured wholesale funding, of which:		
6	Operational deposits (all counterparties) and deposits in networks of cooperative banks	-	-
7	Non-operational deposits (all counterparties)	6,062	3,227
8	Unsecured debt	-	-
9	Secured wholesale funding		3
10	Additional requirements, of which:		
11	Outflows related to derivative exposures and other collateral requirements	24	24
12	Outflows related to loss of funding on debt products	-	-
13	Credit and liquidity facilities	-	-
14	Other contractual funding obligations	7	1
15	Other contingent funding obligations	1,177	59
16	Total Cash Outflows		3,398
Cash inflows			
17	Secured lending (eg. reverse repos)	507	28
18	Inflows from fully performing exposures	3,348	2,117
19	Other cash inflows	538	538
20	Total Cash Inflows	4,393	2,683
	Cap on cash inflows	75%	2,549
	Total cash inflows after applying the cap		2,549

		Total adjusted value
21	Total HQLA	3,606
22	Total net cash outflows	850
23	Liquidity Coverage Ratio (%)	424%

** In accordance with the CBB liquidity module, LCR presented above is a simple average of daily LCR's of working days during Q3 following system implementation.