



**Regulatory Liquidity Disclosures
30 September 2019**

ABC Islamic Bank (E.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		2,950,349
Cash outflows			
2	Retail deposits and deposits from small business customers, of which:		
3	Stable deposits	-	-
4	Less stable deposits	67,021	6,155
5	Unsecured wholesale funding, of which:		
6	Operational deposits (all counterparties) and deposits in networks of cooperative banks	-	-
7	Non-operational deposits (all counterparties)	4,425,685	2,434,754
8	Unsecured sukuk	-	-
9	Secured wholesale funding		2,306
10	Additional requirements, of which:		
11	Outflows related to Shari'a-compliant hedging instruments exposures and other collateral requirements	15,028	15,028
12	Outflows related to loss of funding on financing products	-	-
13	Credit and liquidity facilities	-	-
14	Other contractual funding obligations	-	-
15	Other contingent funding obligations	249,385	12,469
16	Total Cash Outflows		2,470,712
Cash inflows			
17	Secured lending (eg. reverse repos)	26,204	24,352
18	Inflows from fully performing exposures	1,218,005	565,203
19	Other cash inflows	1,054,411	1,054,411
20	Total Cash Inflows	2,298,620	1,643,966
			Total adjusted value
21	Total HQLA		2,950,349
22	Total net cash outflows		826,746
23	Liquidity Coverage Ratio (%)		357%

** 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.