

NSFR disclosures

Quarter end 31-Mar-18

Bank: Oman Arab Bank - Consolidated

(RO '000)

ASF Item	Unweighted value by residual maturity				Weighted value
	No maturity	< 6 months	6 months to < 1yr	≥ 1yr	
1 Capital:	316,536	-	-	-	316,536
2 Regulatory capital	316,536	-	-	-	316,536
3 Other capital instruments	-	-	-	-	-
4 Retail deposits and deposits from small business customers	7,913	3,658	2,172	585,416	561,478
5 Stable deposits	-	-	-	432,718	411,082
6 Less stable deposits	7,913	3,658	2,172	152,698	150,396
7 Wholesale funding:	22,685	138,309	86,700	21,250	142,301
8 Operational deposits	(0)	52,105	3,045	-	27,575
9 Other wholesale funding	22,685	86,204	83,655	21,250	114,726
10 Liabilities with matching interdependent assets					
11 Other liabilities:					
12 NSFR derivative liabilities					
13 All other liabilities and equity not included in above categories	1,479	5,500	-	326,639	326,639
14 Total ASF					1,346,954
RSF Item					
15 Total NSFR high-quality liquid assets (HQLA)					
16 Deposits held at other financial institutions for operational purposes					
17 Performing loans and securities:	0	396,041	104,739	68,555	305,539
18 Performing loans to financial institutions secured by Level 1 HQLA	-	-	-	-	-
19 Performing loans to financial institutions secured by non- Level 1 HQLA and unsecured performing loans to financial institutions	0	386,735	94,020	-	240,378
20 Performing loans to non-financial corporate clients, loans to retail and small business customers, and loans to sovereigns, central banks and PSEs, of which	-	8,695	10,095	40,268	45,190
21 -With a risk weight of less than or equal to 35% under the Basel II Standardised approach for credit risk	-	-	-	-	-
22 Performing residential mortgages, of which:	-	612	624	28,287	19,972
23 With a risk weight of less than or equal to 35% under the Basel II Standardised Approach for credit risk	-	610	623	20,374	13,243
24 Securities that are not in default and do not qualify as HQLA, including exchange-traded equities	-	-	-	-	-
25 Assets with matching interdependent liabilities					
26 Other Assets:	317,742	30,505		899	103,964
27 Physical traded commodities, including gold	-				-
28 Assets posted as initial margin for derivative contracts and contributions to default funds of CCPs					
29 NSFR derivative assets					
30 NSFR derivative liabilities before deduction of variation margin posted					
31 All other assets not included in the above categories	317,742	30,505	69	899	103,964
32 Off-balance sheet items		9,280	3,600	10,929	45,502
33 TOTAL RSF					455,006
34 NET STABLE FUNDING RATIO (%)					296