

NSFR disclosures

Quarter ended: 31-Mar-22

Bank: Oman Arab Bank

(RO '000)

ASF Item		Unweighted value by residual maturity				Weighted value
		No maturity	< 6 months	6 months to < 1yr	≥ 1yr	
1	Capital:	392,005	-	-	-	392,005
2	Regulatory capital	392,005	-	-	-	392,005
3	Other capital instruments	-	-	-	-	-
4	Retail deposits and deposits from small business customers	-	-	-	702,210	641,481
	business customers:					
5	Stable deposits				189,838	180,346
6	Less stable deposits				512,373	461,135
7	Wholesale funding:	736,331	186,499	63,046	-	492,938
8	Operational deposits	-	5,992			2,996
9	Other wholesale funding	736,331	180,507	63,046		489,942
10	Liabilities with matching interdependent assets					
11	Other liabilities:					
12	NSFR derivative liabilities					
13	All other liabilities and equity not included in above categories				381,251	381,251
14	Total ASF					1,907,675
RSF Item						
15	Total NSFR high-quality liquid assets (HQLA)					-
16	Deposits held at other financial institutions for operational purposes					14,274
17	Performing loans and securities:	15,741	479,775	78,583	1,196,665	1,022,165
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	15,741	479,775	78,583	-	5,000
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				1,162,133	987,813
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:					

23	With a risk weight of less than or equal to 35% under the Basel II Standardised Approach for credit risk				301,719	196,117
24	Securities that are not in default and do not qualify as HQLA, including exchange-traded equities				34,532	29,352
25	Assets with matching interdependent liabilities					
26	Other Assets:	207,682	5,934		-	491,805
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	207,682	5,934	0		491,805
32	Off-balance sheet items					15,655
33	TOTAL RSF					1,740,017
34	NET STABLE FUNDING RATIO (%)					110