

NSFR disclosures

Quarter ended: 30-Sep-21

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:	427,018	-	-	-	427,018
2	Regulatory capital	427,018	-	-	-	427,018
3	Other capital instruments	-	-	-	-	-
4	Retail deposits and deposits from small business customers	-	-	-	528,227	484,719
	business customers:					
5	Stable deposits				186,298	176,983
6	Less stable deposits				341,929	307,736
7	Wholesale funding:	312,318	107,364	167,001	-	591,775
8	Operational deposits	-	1,897			948
9	Other wholesale funding	909,186	105,467	167,001		590,827
10	Liabilities with matching interdependent assets					
11	Other liabilities:					
12	NSFR derivative liabilities					
13	All other liabilities and equity not included in above categories				317,957	317,957
14	Total ASF					1,821,469
RSF Item						
15	Total NSFR high-quality liquid assets (HQLA)					-
16	Deposits held at other financial institutions for operational purposes					12,552
17	Performing loans and securities:	440,105	506,492	63,082	872,420	741,557
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	440,105	506,492	63,082	-	-
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				872,420	741,557
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					196,209	127,536
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:	153,404	11,716			-	693,644
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	153,404	11,716	795			693,644
32	Off-balance sheet items						16,647
33	TOTAL RSF						1,591,934
34	NET STABLE FUNDING RATIO (%)						114