

NSFR disclosures

Bank: Oman Arab Bank - Consolidated

Quarter ended 31-Dec-18

(RO '000)

ASF Item		Unweighted value by residual maturity				Weighted value
		No maturity	< 6 months	6 months to < 1yr	≥ 1yr	
1	Capital:	373,249	-	-	-	373,249
2	Regulatory capital	373,249	-	-	-	373,249
3	Other capital instruments	-	-	-	-	-
4	Retail deposits and deposits from small business customers	11,331	1,919	2,789	658,663	631,530
5	Stable deposits	-	-	-	467,618	444,237
6	Less stable deposits	11,331	1,919	2,789	191,045	187,292
7	Wholesale funding:	36,397	164,550	145,814	16,000	184,804
8	Operational deposits	(0)	37,247	6,501	-	21,874
9	Other wholesale funding	36,397	127,302	139,313	16,000	162,930
10	Liabilities with matching interdependent assets					
11	Other liabilities:					
12	NSFR derivative liabilities					
13	All other liabilities and equity not included in above	2,125	11,200	-	331,219	331,219
14	Total ASF					1,520,803
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:	10,930	435,823	73,877	91,807	333,362
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	10,930	422,228	58,024	-	245,591
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	-	12,937	15,189	61,902	68,333
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	-	658	664	29,904	19,438
23	With a risk weight of less than or equal to 35% under the Basel II Standardised	-	658	664	29,904	19,438
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:	243,808	39,593		1,524	86,090
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	243,808	39,593	6,855	1,524	86,090
32	Off-balance sheet items		8,076	5,232	-	40,233
33	TOTAL RSF					459,685
34	NET STABLE FUNDING RATIO (%)					331