

NSFR disclosures

Quarter ended 31-Dec-19

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:	365,551	-	-	-	365,551
2	Regulatory capital	365,551	-	-	-	365,551
3	Other capital instruments	-	-	-	-	-
4	Retail deposits and deposits from small business customers	11,936	4,342	6,074	714,816	689,441
5	Stable deposits	-	-	-	505,286	480,021
6	Less stable deposits	11,936	4,342	6,074	209,530	209,420
7	Wholesale funding:	215,065	210,652	184,827	25,530	515,283
8	Operational deposits	0	37,658	7,598	-	22,628
9	Other wholesale funding	215,065	172,994	177,229	25,530	492,655
10	Liabilities with matching interdependent assets					
11	Other liabilities:					
12	NSFR derivative liabilities					
13	All other liabilities and equity not included in above categories	1,072	8,605	-	307,232	307,232
14	Total ASF					1,877,507
RSF Item						
15	Total NSFR high-quality liquid assets (HQLA)					
16	Deposits held at other financial institutions for operational purposes					16,038
17	Performing loans and securities:	43,738	468,965	92,530	64,784	75,426
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	43,738	452,707	75,682	-	-
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	-	16,258	16,848	64,784	75,426
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	-	743	737	1,230,970	800,130
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:	(52)	40,736		6,833	613,017
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	(52)	40,736	3,969	6,833	613,017
32	Off-balance sheet items		91,332	5,716	5,756	36,701
33	TOTAL RSF					1,541,313
34	NET STABLE FUNDING RATIO (%)					122