

NSFR disclosures  
Bank: Oman Arab Bank

Quarter ended: 30-Jun-22

(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	-	-	-	699,763	639,111
	business customers:					
5	Stable deposits				186,490	177,166
6	Less stable deposits				513,273	461,945
7	Wholesale funding:	751,551	103,660	41,355	-	448,283
8	Operational deposits	-	6,421			3,210
9	Other wholesale funding	751,551	97,239	41,355		445,072
10	Liabilities with matching interdependent assets					
11	Other liabilities:					
12	NSFR derivative liabilities					
13	All other liabilities and equity not included in above categories				473,872	473,872
14	<b>Total ASF</b>					<b>1,953,271</b>
RSF Item						
15	Total NSFR high-quality liquid assets (HQLA)					-
16	Deposits held at other financial institutions for operational purposes					12,820
17	Performing loans and securities:	-	385,062	89,261	1,244,917	1,089,257
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		385,062	89,261	-	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				1,244,917	1,084,257
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				315,850	205,303
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:	215,752	17,937		-	473,177
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	215,752	17,937	0		473,177
32	Off-balance sheet items					17,110
33	<b>TOTAL RSF</b>					1,797,667
34	<b>NET STABLE FUNDING RATIO (%)</b>					109