

NSFR disclosures
Bank: Oman Arab Bank

Quarter ended: 30-Jun-21

(RO '000)

ASF Item		Unweighted value by residual maturity				Weighted value
		No maturity	< 6 months	6 months to < 1yr	≥ 1yr	
1	Capital:	427,084	-	-	-	427,084
2	Regulatory capital	427,084	-	-	-	427,084
3	Other capital instruments	-	-	-	-	-
4	Retail deposits and deposits from small business customers	-	-	-	544,490	499,723
	business customers:					
5	Stable deposits				193,646	183,963
6	Less stable deposits				350,844	315,760
7	Wholesale funding:	295,351	106,233	136,348	-	554,260
8	Operational deposits	-	4,943			2,472
9	Other wholesale funding	295,351	101,290	136,348		551,788
10	Liabilities with matching interdependent assets					
11	Other liabilities:					
12	NSFR derivative liabilities					
13	All other liabilities and equity not included in above categories				344,013	344,013
14	Total ASF					1,825,080
RSF Item						
15	Total NSFR high-quality liquid assets (HQLA)					-
16	Deposits held at other financial institutions for operational purposes					15,510
17	Performing loans and securities:	327,257	457,737	64,612	894,056	759,948
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	327,257	457,737	64,612	-	-
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				894,056	759,948
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				201,864	131,212
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:	201,281	11,110		-	564,655
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	201,281	11,110	0		564,655
32	Off-balance sheet items					19,481
33	TOTAL RSF					1,490,806
34	NET STABLE FUNDING RATIO (%)					122