

NSFR disclosures

Quarter ended 30-Jun-18

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:	318,414	-	-	-	318,414
2	Regulatory capital	318,414	-	-	-	318,414
3	Other capital instruments	-	-	-	-	-
4	Retail deposits and deposits from small business customers	10,562	1,209	3,855	601,313	577,982
5	Stable deposits	-	-	-	441,061	419,008
6	Less stable deposits	10,562	1,209	3,855	160,252	158,974
7	Wholesale funding:	27,083	174,223	100,058	17,205	166,844
8	Operational deposits	0	67,218	3,960	-	35,589
9	Other wholesale funding	27,083	107,005	96,098	17,205	131,255
10	Liabilities with matching interdependent assets					
11	Other liabilities:					
12	NSFR derivative liabilities					
13	All other liabilities and equity not included in above categories	4,676	-	5,200	300,803	294,998
14	Total ASF					1,358,237
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:	556	396,334	104,511	75,311	309,906
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	556	386,203	93,604	-	240,182
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	-	9,520	10,282	46,506	50,982
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:	-	612	624	28,805	18,743
23	With a risk weight of less than or equal to 35% under the Basel II Standardised Approach for credit risk	-	610	623	28,848	18,777
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:	259,060	29,040		1,189	87,168
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	259,060	29,040	(252)	1,189	87,168
32	Off-balance sheet items		9,709	2,802	11,271	41,354
33	TOTAL RSF					438,429
34	NET STABLE FUNDING RATIO (%)					310