

NSFR disclosures

Quarter ended 30-Jun-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:	369,248	-	-	-	369,248
2 <i>Regulatory capital</i>	369,248	-	-	-	369,248
3 <i>Other capital instruments</i>	-	-	-	-	-
4 Retail deposits and deposits from small business customers	11,658	2,773	4,153	713,277	684,650
5 <i>Stable deposits</i>	-	-	-	500,566	475,537
6 <i>Less stable deposits</i>	11,658	2,773	4,153	212,712	209,113
7 Wholesale funding:	155,412	190,434	151,233	23,940	461,881
8 <i>Operational deposits</i>	(0)	31,471	3,779	-	17,625
9 <i>Other wholesale funding</i>	155,412	158,964	147,454	23,940	444,256
10 Liabilities with matching interdependent assets					
11 Other liabilities:					
12 <i>NSFR derivative liabilities</i>					
13 <i>All other liabilities and equity not included in above categories</i>	3,206	-	-	345,037	345,037
14 Total ASF					1,860,817
RSF Item					
15 Total NSFR high-quality liquid assets (HQLA)					
16 Deposits held at other financial institutions for operational purposes					33,725
17 Performing loans and securities:	46,688	459,635	87,955	65,416	72,640
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	46,688	445,086	71,611	-	-
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	-	14,549	16,345	65,416	72,640
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	-	714	621	1,196,805	777,923
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:	206	42,713		3,518	552,323
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	206	42,713	4,730	3,518	552,323
32 Off-balance sheet items		14,994	43,412	3,086	39,983
33 TOTAL RSF					1,476,594
34 NET STABLE FUNDING RATIO (%)					126