

NSFR disclosures

Quarter ended: 31-Mar-21

Bank: Oman Arab Bank

(RO '000)

ASF Item		Unweighted value by residual maturity				Weighted value
		No maturity	< 6 months	6 months to < 1yr	≥ 1yr	
1	Capital:	331,897	-	-	-	331,897
2	Regulatory capital	331,897	-	-	-	331,897
3	Other capital instruments	-	-	-	-	-
4	Retail deposits and deposits from small business customers	-	-	-	544,470	499,619
	business customers:					
5	Stable deposits				191,914	182,319
6	Less stable deposits				352,556	317,300
7	Wholesale funding:	353,180	157,114	70,516	-	553,848
8	Operational deposits	-	6,996			3,498
9	Other wholesale funding	353,180	150,117	70,516		550,350
10	Liabilities with matching interdependent assets					
11	Other liabilities:					
12	NSFR derivative liabilities					
13	All other liabilities and equity not included in above categories				416,955	416,955
14	Total ASF					1,802,319
RSF Item						
15	Total NSFR high-quality liquid assets (HQLA)					-
16	Deposits held at other financial institutions for operational purposes					12,763
17	Performing loans and securities:	386,423	480,054	69,557	863,330	733,831
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	386,423	480,054	69,557	-	-
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				863,330	733,831
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				212,929	138,404
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:	178,210	12,250		-	601,450
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	178,210	12,250	0		601,450
32	Off-balance sheet items					19,558
33	TOTAL RSF					1,506,006
34	NET STABLE FUNDING RATIO (%)					120