Statement on Liquidity Coverage Ratio Sohar International Bank

Report for the month of:- September 2020 (Consolidated) (RO '000)

		Unweighted		
r.no.	Stock of HQLA	Factor	amount	Weighted amount
	Level 1 assets			
1	Coins and bank notes	100%	30,644	30,644
2	Qualifying central bank reserves	100%	114,971	114,971
3	Qualifying marketable securities from		·	
	sovereigns,central banks, PSEs and multilateral	100%		
	development banks		212,537	212,537
4	Domestic sovereign or Central Bank debt for non-	100%	446 226	44633
	0% risk weighted sovereigns		116,336	116336
5	Total Level 1 assets Level 2A		474,488	474,488
6	Sovereign, CB, PSE, multilateral development banks assets (qualifying for 20% risk weighing)	85%	-	-
7	Qualifying Corporate debt securities AA- or higher	85%	-	(
8	Qualifying Covered bonds AA- or higher	85%	-	(
9	Total Level 2A		-	-
	Level 2B			
10	Qualifying RMBS	75%	-	-
11	Qualifying corporate debt securities, rated			
	between A+ and BBB-	50%	-	-
12	Qualifying common equity shares	50%	90	45
13	Total Level 2B (maximum 15% of HQLA)		90	45
14	Total level 2 assets (Maximum 40% of HQLA)		90	45
15	Total Stock of high quality liquid assets		474,578	474,533.22
	Cash outflows		,	,
	A. Retail Deposits (Customer Deposits)			
	Demand Deposits + Term Deposits with residual maturity upto 30 days			
16	Of which - Stable deposits (deposit insurance scheme meets addl criteria)	3%	33,484	1,005
17	- Stable Deposits	5%	3,788	189
	- Less Stable retail Deposits	10%	297,162	29,716
	Term Deposits with residual maturity of more than		297,102	29,710
19	30 days	0%	81,711	-
	B. Unsecured Wholesale Funding		- ,	
20	Demand and term deposits (less than 30 days maturity) provided by small business customers Of which - stable deposits	5%	588	29
21	- Less Stable deposits	10%	14,932	1,493
	Non financial corporates, sovereigns,central banks, multilateral development banks and PSEs	40%		
23	If entire portion covered by deposit insurance	20%	676,656 27,962	270,663 5,592
24	Cooperative banks in an institutional network (qualifying deposits with with the centralised	25%		3,552
		25/0		
25	institution)	40007	147400	447400
	Other legal entity customers	100%	147,109	147,109
26	Operational deposits generated by clearing, custody and cash management activities	25%	_	_
27	Of which, Portion covered by deposit insurance	5%	-	_
	C. Secured Funding			

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Cash Inflows Maturing secured lending transactions backed by following collateral:- 54 Level 1 assets 55 Level 2A assets 15%		-	10070		
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following collateral:- 54 Level 1 assets 0% - - 55 Level 2A assets 15% - -					
54 Level 1 assets 0% - - 55 Level 2A assets 15% - -					
54 Level 1 assets 0% - - 55 Level 2A assets 15% - -					
55 Level 2A assets 15%	54		0%	-	-
				_	_
20 Ecvol 2D 0396/3-6 9 016 1/ 100 25% - -					
	סכ ו	LOVOI 2D GOOGG GIIGIDIO INIVIDO	25%	-	-

57	Other assets	50%	-	-
58	Margin lending backed by all other collaterals	50%	-	-
59	All other assets	100%	5,472	5,472
60	Amts to be received from retail counterparties	50%	12,776	6,388
61	Amounts to be received from non financial wholesale counterparties from transactions other than those listed.	50%	228,357	114,179
62	Amounts to be received from financial institutions and central banks from transactions other than those listed	100%	165,413	165,413
63	Credit or liquidity facilities provided to the reporting bank	0%	90,425	-
64	Operational deposits held at other financial institutions	0%	43,239	-
65	Other contractual cash inflows	100%	1,529	1,529
66	Net derivatives cash inflows	100%	68	68
67	Total cash inflows		547,280	293,049
68	75% of outflows			391,728
69	Inflows restricted to 75% of outflows			293,049
70	Net cash Outflow			229,255
71	LCR (%)			206.99
-	Managara dayar Harra		•	· ·

Memorandum items

1 Memorandum item No. 1

Investment in securities issued by 0% risk weighted foreign sovereigns, included in sr.no. 3 above.

Sr.no.	Name of country & sovereign rating	Amount	
1	Oman (A1)	212,537	
2			
3			
4			(add more rows if needed)
	TOTAL	212,537	

2 Memorandum item no. 2

Investments in securities representing claims on or guaranteed by sovereigns, central banks, PSEs and MDBs that are assigned a 20% risk-weight, as reported in Sr.No 6 above.

Sr.No. Name of the Issuer / Guarantor Amount

2.1 Sovereigns (give country names & ratings)

(i)		
(ii)		
(iii)		
(iv)		
	Total	

2.2 Public Sector Entities (PSEs)

(i)		
(ii)		
(iii)		
(iv)		
	Total	

2.3 Central Banks, MDBs

(i)		
(ii)		
(iii)		
(iv)		
	Total	-

Grand total (reported against item 6)