

NSFR disclosures (Consolidated)

Quarter ended: Mar 2021

Bank: Sohar International Bank

(RO '000)

ASF Item		Unweighted value by residual maturity				Weighted value
		No maturity	< 6 months	6 months to < 1yr	≥ 1yr	
1	Capital:	551,536	0	0	-	551,536
2	Regulatory capital	520,161				520,161
3	Other capital instruments	31,375				31,375
4	Retail deposits and deposits from small business customers	317,232	3,215	28,214	0	441,686
5	Stable deposits	35,025	363	5,233		41,147
6	Less stable deposits	282,206	2,852	22,982		400,538
7	Wholesale funding:	0	749,062	359,490	0	577,911
8	Operational deposits					
9	Other wholesale funding		749,062	359,490		577,911
10	Liabilities with matching interdependent assets					
11	Other liabilities:	-	-	-	776,511	797,686
12	NSFR derivative liabilities					
13	All other liabilities and equity not included in above categories	-	-	-	776,511	797,686
14	Total ASF					2,368,818
RSF Item						
15	Total NSFR high-quality liquid assets (HQLA)					23,498
16	Deposits held at other financial institutions for operational purposes	37,520				18,760
17	Performing loans and securities:	28,353	24,818	311,631	318,459	382,900
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			19,385		9,692
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	14,535	20,000	287,109		153,822
21	-With a risk weight of less than or equal to 35% under the Basel II Standardised approach for credit risk				16,944	11,013
22	Performing residential mortgages, of which:	-	4,818	5,137	301,516	196,626
23	With a risk weight of less than or equal to 35% under the Basel II Standardised Approach for credit risk		4,818	5,137	301,516	196,626
24	Securities that are not in default and do not qualify as HQLA, including exchange-traded equities	13,819				11,746
25	Assets with matching interdependent liabilities					
26	Other Assets:	1,111	-	-	1,813,382	1,554,947
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	1,111	-	-	1,813,382	1,554,947
32	Off-balance sheet items		2,735	881,485	71,873	48,358
33	TOTAL RSF					2,028,463
34	NET STABLE FUNDING RATIO (%)					116.78