

NSFR disclosures (Consolidated)

Quarter ended: Jun 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:	550,841	0	0	-	550,841
2	Regulatory capital	519,637				519,637
3	Other capital instruments	31,204				31,204
4	Retail deposits and deposits from small business customers	331,850	3,964	24,803	0	452,782
5	Stable deposits	36,063	634	5,048		44,015
6	Less stable deposits	295,788	3,330	19,755		408,767
7	Wholesale funding:	0	827,452	270,692	0	587,200
8	Operational deposits					
9	Other wholesale funding		827,452	270,692		587,200
10	Liabilities with matching interdependent assets					
11	Other liabilities:	-	-	-	841,790	841,790
12	NSFR derivative liabilities					
13	All other liabilities and equity not included in above categories	-	-	-	841,790	841,790
14	Total ASF					2,432,615
RSF Item						
15	Total NSFR high-quality liquid assets (HQLA)					29,281
16	Deposits held at other financial institutions for operational purposes	33,676				16,838
17	Performing loans and securities:	19,600	13,229	299,643	330,565	375,357
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			15,323		7,661
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	6,779	8,000	278,715		143,947
21	-With a risk weight of less than or equal to 35% under the Basel II Standardised approach for credit risk				21,972	14,282
22	Performing residential mortgages, of which:	-	5,229	5,606	308,592	198,568
23	With a risk weight of less than or equal to 35% under the Basel II Standardised Approach for credit risk		5,229	5,606	308,592	198,568
24	Securities that are not in default and do not qualify as HQLA, including exchange-traded equities	12,821				10,898
25	Assets with matching interdependent liabilities					
26	Other Assets:	984	-	-	1,810,529	1,552,027
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	984	0	-	1,810,529	1,552,027
32	Off-balance sheet items		2,735	815,561	71,873	44,738
33	TOTAL RSF					2,018,240
34	NET STABLE FUNDING RATIO (%)					120.53