

NSFR Disclosures

Quarter ended: Sep 2021

Bank: Sohar International Bank (Consolidated)

(RO '000)

		Unweighted value by residual maturity				
ASF Item		No	< 6	6 months	≥ 1yr	Weighted
		maturity	months	to < 1yr		value
1	Capital:	593,656	0	0	-	593,656
2	Regulatory capital	562,723				562,723
3	Other capital instruments	30,933				30,933
4	Retail deposits and deposits from small business customers:	450,541	1,737	62,625	0	465,645
5	Stable deposits	37,697	679	6,271	-	42,415
6	Less stable deposits	412,844	1,058	56,354	-	423,231
7	Wholesale funding:	16,461	675,301	410,170	0	550,966
8	Operational deposits					
9	Other wholesale funding	16,461	675,301	410,170	-	550,966
10	Liabilities with matching interdependent assets					
11	Other liabilities:			-	841,077	831,452
12	NSFR derivative liabilities					
13	All other liabilities and equity not included in above categories	-	-	-	841,077	831,452
14	Total ASF					2,441,719
RSF Item						
15	Total NSFR high-quality liquid assets (HQLA)					30037.0504
16	Deposits held at other financial institutions for operational purposes	26,627	0	0	0	13,314
17	Performing loans and securities:	16,406	30,653	411,359	499,123	584,381
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	-	-	28,128	-	14,064
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	11,808	16,316	377,353	-	210,875
21	-With a risk weight of less than or equal to 35% under the Basel II Standardised approach for credit risk	-	-	-	29,107	18,919
22	Performing residential mortgages, of which:	-	5,958	5,879	444,683	304,285
23	With a risk weight of less than or equal to 35% under the Basel II Standardised Approach for credit risk	-	5,958	5,879	444,683	304,285
24	Securities that are not in default and do not qualify as HQLA, including exchange-traded equities	4,598	8,379	-	25,333	36,237
25	Assets with matching interdependent liabilities					
26	Other Assets:	714	-		1,722,006	1,497,232
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	714	-	1,085	1,722,006	1,497,232
32	Off-balance sheet items		1,436	831,741	92,381	46,278
33	TOTAL RSF					2,171,242
34	NET STABLE FUNDING RATIO (%)					112.46