

NSFR Disclosures

Quarter ended: Sep 2019

Bank: Bank Sohar(Consolidated)

(RO '000)

		Unweighted value by residual maturity				
ASF Item						
		No	< 6	6 months	≥ 1yr	Weighted
		maturity	months	to < 1yr		value
1	Capital:	559,467	0	0	-	559,467
2	Regulatory capital	506,701				506,701
3	Other capital instruments	52,767				52,767
4	Retail deposits and deposits from small business customers	341,184	1,164	29,270	0	336,083
	business customers:					
5	Stable deposits	28,620	237	3,669	-	30,899
6	Less stable deposits	312,565	927	25,601	-	305,184
7	Wholesale funding:	29,973	554,074	390,498	0	487,085
8	Operational deposits					
9	Other wholesale funding	29,973	554,074	390,498	-	487,085
10	Liabilities with matching interdependent assets					
11	Other liabilities:			-	806,406	806,406
12	NSFR derivative liabilities					
13	All other liabilities and equity not included in above categories	-	-	-	806,406	806,406
14	Total ASF					2,189,041
RSF Item						
15	Total NSFR high-quality liquid assets (HQLA)					12477.63407
16	Deposits held at other financial institutions for operational purposes	15,647	0	0	0	7,823
17	Performing loans and securities:	53,252	16,391	368,452	432,977	548,602
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	-	-	22,022	-	11,011
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	14,729	11,980	342,291	-	181,701
21	-With a risk weight of less than or equal to 35% under the Basel II Standardised approach for credit risk	-	-	-	22,519	14,637
22	Performing residential mortgages, of which:	-	4,411	4,139	410,458	308,508
23	With a risk weight of less than or equal to 35% under the Basel II Standardised Approach for credit risk	-	4,411	4,139	410,458	308,508
24	Securities that are not in default and do not qualify as HQLA, including exchange-traded equities	38,523	-	-	-	32,745
25	Assets with matching interdependent liabilities					
26	Other Assets:	1,805	-		1,686,177	1,452,576
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	1,805	-	2,538	1,686,177	1,452,576
32	Off-balance sheet items		12,026	602,682	55,677	33,491
33	TOTAL RSF					2,054,969
34	NET STABLE FUNDING RATIO (%)					106.52