

NSFR Disclosures

Quarter ended: December 2018

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:	426,584	0	0	-	426,583
2	Regulatory capital	373,518				373,517
3	Other capital instruments	53,066				53,066
4	Retail deposits and deposits from small business customers:	304,349	1,109	27,481	0	301,171
5	Stable deposits	27,666	210	2,638	-	28,988
6	Less stable deposits	276,683	899	24,843	-	272,183
7	Wholesale funding:	25,417	486,942	312,322	0	412,341
8	Operational deposits					
9	Other wholesale funding	25,417	486,942	312,322	-	412,341
10	Liabilities with matching interdependent assets					
11	Other liabilities:			113,575	795,848	852,635
12	NSFR derivative liabilities					
13	All other liabilities and equity not included in above categories	-	-	113,575	795,848	852,635
14	Total ASF					1,992,730
RSF Item						
15	Total NSFR high-quality liquid assets (HQLA)					
16	Deposits held at other financial institutions for operational purposes	12,850	0	0	0	6,425
17	Performing loans and securities:	61,275	9,795	307,340	415,502	505,957
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					
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	16,493	9,795	307,340	-	164,497
21	-With a risk weight of less than or equal to 35% under the Basel II Standardised approach for credit risk	-	-	-	47,235	30,703
22	Performing residential mortgages, of which:	-	-	-	368,267	272,693
23	With a risk weight of less than or equal to 35% under the Basel II Standardised Approach for credit risk	-	-	-	368,267	272,693
24	Securities that are not in default and do not qualify as HQLA, including exchange-traded equities	44,782	-	-	-	38,065
25	Assets with matching interdependent liabilities					
26	Other Assets:	2,863	-		1,557,920	1,336,170
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	2,863	-	1,810	1,557,920	1,336,170
32	Off-balance sheet items		2,715	458,262	103,153	28,186
33	TOTAL RSF					1,876,738
34	NET STABLE FUNDING RATIO (%)					106.18