Please	enter	vour	data	in	vellow	cells.
		2 · · · · ·			3	

NAME OF THE BANK	130001 - HOUSE BUILDING FINANCE CO	RPOR, -
REPORTING BASIS:	Bank Level Audited (Basel III)	-
CAPITAL ADEQUACY	RETURN AS O December-2020	- 1988 -
	SUMMARY / OVERALL CAPI	TAL ADEQUACY RATIO

(Rupees in '000')

6

the

CAP 1

10		Basel 3 Transit	Basel 3 full
1 Comm	on Equity Tier 1 (CET1)	10 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
1.1.1	Fully Paid-up capital/ Capital deposited with SBP	19,365,000	19,365,000
1.1.2	Balance in Share Premium Account		
1.1.5	Discount on issue of Shares (anter negative number)		· · · ·
1.1.4	Ceneral/ Statutory Reserves as (disclosed in the Balance Sheat)	2 005 103	2 005 102
11.6	Gain/ (losses) on derivatives held as Cash Flow Hedge	2,003,103	2,005,105
117	Un-appropriated/un-remitted profits/(losses)	(463 601)	(462 601)
118	Minority Interest arising from CFT1 instruments issued to third party by consolidated bank's	(403,001)	(403,001)
1.1.0	subsidiaries (amount allowed in group CETL - from "Consolidation sheet")	Alternation of the second second	の時間になる
	CET1 before Regulatory Adjustments	20,906,502	20 906 502
1.1.9	Regulatory Adjustments at CET1 level	20,700,502	20,700,702
1.1.10	Goodwill (net of related defered tax liability)		
1.1.11	All other intangibles (net of any associated defered tax liability)	41,494	41 494
1.1.12	Shortfall in provisions against classified assets (without considering any tax impact)		
1.1.13	Deferred tax assets that rely on future profitability excluding those arising from temporary differences		
	(net of related tax liability)		
1.1.14	Defined benefit pension fund net assets		HILLING PROPERTY.
1.1.15	Reciprocal cross holdings in CET1 instruments of banking, financial, and insurance entities		-
1.1.16	Cash flow hedge reserve		
1.1.17	Investment in own shares/ CET1 instruments		-
1.1.18	Any increase in equity capital resulting from a securitization transaction	New Antiperturbation of the Construction of the	-
1.1.19	Capital shortfall of regulated subsidiaries		
1.1.20	Deficit on account of revaluation from bank's holdings of fixed assets/ AFS securities	8,585	8,585
-	Sum of Regulatory Adjustments at CET1 level	50,079	50,079
1.1.21	CET 1 after Regulatory Adjustments above	20,856,423	20,856,423
1.1.22	Investments in the capital instruments of banking, financial and insurance entities that are outside the		and the second second second
	scope of regulatory consolidation where the bank does not own more than 10% of the issued share		
	capital (amount above 10% threshold)		
1.1.23	CET 1 after Regulatory Adjustment above	20,856,423	20,856,423
1.1.24	Significant investments in the common stock of banking, financial and insurance entities that are outside	and the second	and the second second
	the scope of regulatory consolidation (amount above 10% threshold)		
1.1.25	Deterred Tax Assets arising from temporary differences (amount above 10% threshold, net of related tax		
1100			
1.1.20	CET 1 after Regulatory Adjustment above	20,856,423	20,856,423
1.1.27	CFT L after above adjustment		1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1
1.1.28	National apacific regulatory edjustment	20,856,423	20,856,423
1.1.29	Investment in TECs of other banks exceeding the prescribed limit	and a point of the provide state and the	
1 1 31	Any other deduction specified by SBP		
1 1 32	CFT 1 after Regulatory Adjustment above	20.956 422	20.026 (22
1 1 33	Adjustment to CFT1 due to insufficient ATL capital and T2 capital to cover adjustments	20,856,423	20,856,423
1.1.24	or the second seco		
1.1.34	The second secon	20,856,423	20,856,423
1 2 1	Ouclifying ATL conital instruments plus any related charac analysis		
1.2.1	of which Closeified as equity		「「「「「「「「「」」」
1212	of which Classified as liabilities	All set the set of the set of the set of the	-
1.2.2	AT1 capital instruments issued by consolidated subsidiarias and hald by third partias (amount cliqued in		-
1.2.2	group Arti - from "Consolidation sheet")	States and the support of the	Same States
123	ATI Canital before Regulatory Adjustments		
124	Regulatory Adjustments at AT1 Capital level		
125	Investment in mutual funds exceeding the precribed limit	Designed the second second second	
1.2.6	Investment in own AT1 capital instruments		
1.2.7	Reciprocal cross holdings in ATI capital instruments of banking financial and insurance entities		
128	Investments in the capital instruments of banking, financial, and insurance on the capital instruments of banking financial and insurance and	and the second states and the second states	
1.2.0	some of regulatory consolidation where the hank does not our more than 10% of the issued the	and the second second second second	
	capital (arount sove 10% threshold)	in which a start of the start of the start of	
1.2.9	Significant investments in the capital instruments issued by banking financial and insurance antitiae		
1	that are outside the scope of regulatory consolidation	the second second second	
1.2.10	Portion of deduction applied 50:50 to Tier-1 capital and Tier-2 capital based on pre-Basel III tractment	The second of the second second	
	which, during transitional period, remain subject to deduction from Tier-1 capital		
1211	Adjustment to AT1 canital due to insufficient Tier 2 canital to cover deductions		
1.4.11	Sum of Regulatory Adjustments at AT1 Capital Javal		
1212	Amount of Regulatory Adjustment applied at AT1 Capital level		0
1.2.13	AT1 Capital (after regulatory adjustments)		-
1.2.14	AT1 Capital recognized for capital adequacy	Internet in the set have an internet	U
1.2.16	Eligible Tier 1 (T 1) Capital for Capital Adequacy Ratio (CET1 + Recognised AT1 Capital)	20,856,423	20,856,423

Ul

Tier 2	(T2) Capital		
2.1	Qualifying T2 capital instruments under Basel 3 plus any related share premium		HOW NEEDEN
2.2	T2 capital instruments subject to phase out arrangement issued under pre-Basel 3		
2.3	T2 capital instruments issued to third party by consolidated subsidiaries (amount allowed in group T2 - from "Consolidation sheet")		
2.3.1	of which: instruments issued by subsidiaries subject to phase out		Contraction of the second second second
2.4	General Provisions or general reserves for loan losses-up to maximum of 1.25% of Credit Risk	89,442	89,44
2.5	Reveluation Reserves (net of toxes)	and the second secon	
2.5	Dartaining to Eixed Asset		•
2.5.1	Unrealized Gaine/ (Oscor) on AFS securities		C PU Show Cleaning have
2.5.2	One Exchange Transferences		
2.0	Folding Charge Harstation Reserves		
2.7	Undisclosed/Other Reserves (Ir any)	00.448	-
2.0	12 Capital before regulatory adjustments	89,442	89,44
2.9	Regulatory Adjustments at 12 Capital level		
2.10	which, during transitional period, remain subject to deduction from Tier-2 capital		
2.11	Reciprocal cross holdings in T2 capital of banking, financial, and insurance entities		-
2.12	Investment in own T2 capital instrument		-
2.13	Investments in the capital instruments of banking, financial and insurance entities that are outside the scope of regulatory consolidation, where the bank does not own more than 10% of the issued share		-
2.1.4	capital (amount above 10% threshold)		
2.14	Significant investments in the capital instruments issued by banking, financial and insurance entities	Profession Plan out the Section	
	that are outside the scope of regulatory consolidation	New York, Street Street, Stree	
0.16	Sum of Regulatory Adjustments at 12 Capital level	and the second second second	-
2.15	Amount of Regulatory Adjustment applied at T 2 Capital level		-
2.10	12 Capital (after regulatory adjustments)	89,442	89,44
2.17	12 Capital recognized for capital adequacy	89,442	89,44
2.18	Portion of AT1 Capital recognized in T2 Capital		
2.19	Total T2 Capital admissible for capital adequacy	89,442	89,44
	Total Eligible Capital for Capital Adequacy Ratio (T1 Capital recoginzed + T2 Capital	20,945,865	20,945,86
	Total Risk Weighted Assets (TPWAs)	12 (24 472	10 604 48
4 1	Total Credit Risk Weighted Assets	13,034,452	13,634,452
4.2	Total Cited Also Asses	7,155,352	7,155,353
4.3	Total Operational Risk Weighted Assets	5.682.924	5 682 92
	Canital Adaguagy Pation		01000,70
5.1	CETI to TRWAR		
5.1	T1 Capital to TDWAs	152.97%	152.97
5.2	Total aligible conital to TRWAs	152.97%	152.97
5.5	Total englote capital to TKWAS	153.62%	153.629

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Hmt-

MINORITY INTEREST - FOR CONSOLIDATED CAPITAL ONLY

Rupces in '000'

	Minority Interest - under Basel III (full implementation)						C. Later						Г
Items	(A separate column should be completed for each subsidiary issuine capital to third parties)	Total Amount	-			-	1 2 I	arres		•	•		-
-	Total CET1 of the subsidiary net of deductions (if the subsidiary is not a bank**, zero must be entered in items 1, 2 & 3. However the common equity should be included in the items 4 & 7 below)			4		,	•	0	-	•	~	2	1
2	paid in amount plus related reserves/retained carnings owned by group gross of all deductions										1		Т
m	paid in amount plus related reserves/retained carnings owned by third parties gross of all deductions		and the second			Contraction of the local distance of the loc	1000			State of the second	A STATE		Т
4	Total Tier I capital (CETL + AT I capital) of the subsidiary net of deductions		No. N. State of State				in the second	-		Street and	and a second		Т
s	paid in amount plus related reserves/retained carnings owned by group gross of all deductions		A CONTRACTOR OF A				1	1		Contraction of the local division of the loc			T
9	paid in amount plus related reserves/retained carnings owned by third parties gross of all deductions		19-19-19-19-19-1-1-1-1-1-1-1-1-1-1-1-1-								1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1		-
2	Total capital (CETL + AT L capital + T 2 capital) of the subsidiary net of deductions												T
*	paid in amount plus related reserves/retained earnings owned by group gross of all deductions			and a second			and the second				In the second second		-
6	paid in amount plus related reserves/retained earnings owned by third parties aross of all deductions			Serie -									T
10	Total risk-weighted assets of the subsidiary			1							A DOLLAR AND		Т
=	Risk-weighted assets of the consolidated group that relate to the subsidiary (te risk-weighted assets of the subsidiary excluding intra-group transactions)							1					-
12	Lower of the risk-weighted assets of the subsidiary and the contribution to consolidated risk-weighted assets			-	-	-	0	G	4				1-
	CETI						0		0				51
	Surplus CET1 of the subsidiant: of which												Г
	amount attributable to third parties					•					•		-
	Total CET1 of the subsidiary held by third parties less surplus attributable to third party investors												-
	Total CET1 of the subsidiary held by third parties less surplus attributable to third party investors (under transitional arraneements)					•				·	•	•	-
	Total Tier 1 (T1) Capital												7
	Surplus Total T1 capital of the subsidiary: of which												Ē
	amount attributable to third barties				•					•	•	'	-
	Total T1 capital of the subsidiary held by third parties less surplus attributable to third party investors									•	•		-
	Total T1 capital of the subsidiary held by third parties less surplus attributable to third party investors (under transitional arrangements)			•		•				•	•		-
	Total capital					•							-
	Surplus Total capital of the subsidiary: of which												F
	amount attributable to third parties		-							•			-
	Total capital of the subsidiary held by third parties less surplus attributable to third party investors												-
	Total capital of the subsidiary held by third parties less surplus attributable to third party investors (under transitional arrangement)												1
	Under full Basel 111 implementation:												1
	CET1 recognized from consolidated subsidiaries	and the second second			L								-
	ATI Capital recognized from consolidated subsidiaries	10000000000000000000000000000000000000											-
	T2 Capital recognized from consolidated subsidiaries	は「「「「「」」」											-
	Under Transitional Arrangement of Basel III	100%											1
	CET1 recognized from consolidated subsidiaries	ので、日本のに、上で										Ľ	_
	ATI Capital recognized from consolidated subsidiaries		•										-
	T2 Capital recognized from consolidated subsidiaries												-

•• Banks means all financial institutions including NBFC's that are being regulated by SBP and SFG'P.

### REGULATORY ADJUSTMENTS

Rupees in '000'

		_
Transitional Arrangements for Capital Deduction (w.e.f. December)	2019	
	100%	

Deferred tax assets that rely on future profitability net of any associated deferred tax liability (excluding temporary differences)		0
	B3 full	B3 Transit
Amount to be risk weighted $\hat{a}$ 100% during the transition period	· ·	:
Defined benefit pension fund assets (net of any associated deferred tax liability)		Plan March
	B3 full	B3 Transit
Amount to be risk weighted @ 100% during the transition period.	•	
Investments in the capital instruments of banking, financial and insurance entities that are outside the scope of regulatory consolidation, where the bank does not own more than 10% of the issued share capital (amount above 10% threshold)		
Gross holdings of common stock		7 773
Gross holdings of Additional Tier 1 capital	1 1	1,115
Gross holdings of Tier 2 capital	1 1	
Sum of all above holdings	1 1	7 773
Applicable CET1 amount (before thresholds)	1 1	20 856 422
Amount of holdings exceeding 10% applicable CET1	1	
Deduction from CET1	B3 full	B3 Transit
Deduction from AT1 capital		-
Deduction from T2		
Amounts not deducted and to be risk weighted as per Banking/ Trading Book classifications		
Gross holdings of common stock	7 773	7 773
Gross holdings of AT1 capital	1,115	1,115
Gross holdings of T2 capital		

Significant investments in the capital instruments issued by banking, financial and insurance entities that are out-ide the		
of regulatory consolidation		
Gross holdings of common stack		
Gross holdings of common stock	63,285	63,285
Gross holdings of ATT capital		
Gross holdings of 12 capital	Charles and the second	
Applicable CET1 amount (after all regulatory adjustments but before significant investments and thresholds)	20,856,422	20.856.422
	B3 full	B3 Transit
10% amount to be recognised for further threshold deductions check and applying 250% RW	63,285,000	63 285 000
Deduction from CET1 (after 10% cap)		00,200,000
Remaining amount to be risk weighted @ 100% after applying deduction %age during the transition period		
Deduction from AT1 capital		•
Remaining amount to be risk weighted as per Banking/ Trading Book classifications		•
Deduction from T2 capital		•
Remaining amount to be risk weighted as per Banking/ Trading Book classifications		
[	B3 full	B3 Transit
Deferred Tax Assets that arise from temporary differences (after 10% threshold)	borun	DJ Transit
Net deferred tax assets due to temporary differences		
Applicable CET1 amount (after all regulatory adjustments but before significant investments and thresholde)	20.024 122	
10% amount to be recognised for further threshold deductions check and applying 250% BW	20,856,422	20,856,422
Deduction from CET1 (after 10% cap)		
Remaining amount to be risk weighted @ 100% after applying deduction %age during the transition paged	•	
and appring deduction suge during the transition period		

Significant investments in the company over 15% threshold B3 full B3 Trr	nsit
I NUMBER INVACIMANTS IN THE COMMON ACTIVE OF EXAMPLE	
Gight can investments in the common equity of mancial entities not deducted as part of the 10% cap	62 294
Deferred tax assets due to temporary differences not deducted as part of the 10% cap	05,265
Sum of above holdings 63.285	(2 296
Applicable CET1 amount (after all regulatory adjustments and threshold)	03,203
Applicable 15% Threshold 20,856,422 20,8	56,422
3,680,545 3,6	80 545
Amount above 15% threshold to be deducted from CET1	-
Amounts not deducted to be subject to 250% risk watch	
Similar and the subject to 250 strikk weight	
Significant investments in the common equity of financial entities 63.285	63 285
Deferred tax assets due to temporary differences	13,200

CAP 2 deductions under Basel II (50% from Tier-1 and 50% from Tier-2)	
Investment in capital instruments of majority owned financial subsidiaries not consolidated in the balance sheet	
Significant minority investment in banking and other financial entities	
Equity holdings (majority or significant minority) in an insurance subsidiary	
Any other	
Significant investment in commercial entities (subject to 1000% risk weight)	Automobile and A
Sum of above holdings	
Deduction from Tier-1 capital	
Deduction from Tier-2 capital	
	and the second se

Leverage Ratio	75.76%
Tier-1 Capital	20,856,422
Total Exposures	27,531,126

	A) On-Balance Sheet Assets	Amount (net of specific provisions and valuation adjustments)
1	Cash and balances with treasury banks	34,880
2	Balances with other banks	130,492
3	Lendings to financial institutions (for repo/ reverse repo - without netting benefit)	1,450,000
4	Investments	10,414,228
5	Advances	11,177,470
6	Operating fixed assets	433,124
7	Deferred tax assets	1,761,435
8	Financial Derivatives (total from cell C29)	
9	Other assets	1,400,694
	Total Assets	26,802,323

	A.1.) Derivatives (On-Balance Sheet)	Sum of positive fair values without considering any margins
1	Interest Rate	· · · · · · · · · · · · · · · · · · ·
2	Equity	
3	Foreign Exchange & gold	-
4	Precious Metals (except gold)	100 A 100
5	Commodities	
6	Credit Derivatives (protection brought & sold)	Contraction According
7	Any other derivatives	
	Total Derivatives	-

	B) Off-Balance Sheet Items excluding derivatives	Credit Conversion Factor (CCF)	Notional Amounts	On Balance Sheet Loan Equivalent Amount
1	Direct Credit Substitutes (i.e. Acceptances, general guarantees for indebtness etc.)	100%	11-11-12-1-1-1	
2	Performance-related Contingent Liabilities (i.e. Guarantees)	100%		
3	Trade-related Contingent Liabilities (i.e. Letter of Credits)	100%	Start of the opposite	
4	Lending of securities or posting of securites as collaterals	100%	Summer of the state of the	
5	Undrawn committed facilities (which are not cancellable)	100%		
6	Unconditionally cancellable commitments (which can be cancelled at any time without notice)	10%	Second Sec	
7	Commitments in respect of operating leases	100%		
8	Commitments for the acquisition of operating fixed assets	100%	the second second second	
9	Other commitments	100%	728,803	728 803
	Total Off-Balance Sheet Items excluding Derivatives		728,803	728,803

	C) Commitments in respect of Derivatives - Off Balance Sheet Items (Derivatives having negative fair value are also included)	Notional Principal	Potential Future Credit Exposure (Notional principal amount multiplied with Add on Factors presribed in Table 2.5 of SBP Basel II instructions-page 18)	On Balance Sheet Loan Equivalent Amount
1	Interest Rate	and the second states and		
2	Equity		10 - State	
3	Foreign Exchange & gold			
4	Precious Metals (except gold)*			
5	Commodities*			
6	Credit Derivatives (protection sold and bought)*	-		
7	Other derivatives*			
	Total Derivatives			-

\*Use add-on factor of 10% for these items

Instructions:

ns: All on-balance sheet and non-derivatives exposures are net of specific provisions and credit valuation adjustments Netting of loans and deposits is not allowed Physical or financial collateral, guarantees or credit risk mitigation will not reduce exposure amounts No bilateral netting or offsetting of matched positions for derivatives is allowed Items deducted from capital will not contribute towards calculation of exposures

(Rupess in '000')

### **RISK WEIGHTED AMOUNT FOR CREDIT RISK**

(Rupees in '000')

6,426,549

1 On Balance Sheet Exposures ( B: Total of Column 8 of CR 2)

2 Off - Balance Sheet - Non Market Related Exposures Total Risk Adjusted Exposure of Section A Total Risk Adjusted Exposure of Section B Total Risk Adjusted Exposure of Section C Total Risk Adjusted Exposure of Section D

3 Off-Balance Sheet - Market Related Exposures (E: Grand Total of CR 4)

4 Total Risk Weighted Amount for Credit Risk

728,803 0 0 728,803

7,155,352

### CR 1

### Please enter your data in yellow cells.

RISK WEIGHTED AMOUNT FOR CREDIT RISK ON-BALANCE SHEET EXPOSURES Please select the CRM Approach to calculate the Risk Adjusted Amount

		-				CREDIT DISK	MITICATION (CP)	Mot	(Rupees in '000
۸	Exposure Type	External rating	Risk Weight	Original Exposure	Inflow	Simple Approach Out flow	Adjusted	Comprehensive Adjusted Exposure	Risk Adjusted Amou
					Adjustments	Adjustments	Exposure	(after CRM) ΣE*	
		<u>'</u>		3	-	5	(3+4-5)	/	(2 X 6) or (2 x 7)
(a)	Cash and Cash Equivalents		0%				0	•	
(b)	Claims on Government of Pakistan (Federal or Provincial Governments) and SBP, denominated in PKR		0%	34 990	and the second second	CONTRACTOR OF	74 990		
(c)	Foreign Currency claims on SBP arising out of statutory obligations		0%	34,660			54,000	Non Store Sta	
	of banks in Pakistan					No. Construction	0		
(d)	Claims on other sovereigns and on Government of Pakistan or provincial governments or SBP denominated in currencies other than		0%				0	and the second second	
	PKR	3	50%			Production and	0		And the second se
		4,5	100%				0	•	
		6	150%				0		
(e)	Claims on Bank for International Settlements, International Monetary	Unrated	0%	and the second s	CARLIN STUDIE		0	1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1	
	Fund, European Central Bank, and European Community			4-32h	Section and	5-10-103		NAME DANK	
(f)	Claims on Multilateral Development Banks		09/				0	•	の教育でのの思いのという。
(.,	Channa on Multinateral Development Banks	1	20%		1.1		0		
		2,3	50%			CARL STREET	0	and the second second	With Dawn Carl Discourse (19)
		4,5	100%	A Lorence Control			0		
		6 Unrated	150%	at seven a seven		in the second second	0		
(g)	Claims on Public Sector Entities in Pakistan	Childred	0%	Carlos La Carlos Carlos			0	AND THE OWNER OF THE OWNER	
		1	20%	Level new pressor		Stand Standards	0	and the second second	
		2,3	50%				0		
		4,5	150%	Martin Contractor			0		and the second second
		Unrated	50%	and the state of	The Part of States	Contraction of the local distribution of the	0		A State of the state of the state of the
(h)	Claims on Banks		0%				0		State of State of State
			10%				0	•	March 1999
		23	50%	1,455,021	A CONTRACTOR OF THE OWNER	and and an or other	1,455,021		291,0
		4,5	100%	CONTROLLATION &	Network Contractor		0		Color and the set of the set of
		6	150%				0		The second second
(i)	Claims denominated in fornion surrenzy on barlin with wining	Unrated	50%		相关的正式的问题		0	STREET, WARRANT	Sten and the second second
(0)	maturity of 3 months or less	1.2.3	20%	A shine when the set	and the second second	an over the second second second	0		
		4,5	50%				0		
		6	150%		3.7.2		0		
(i)	Claims on banks with original maturity of 3 months or law	unrated	20%	1.1.2			0		
4,	denominated in PKR and funded in funded in PKR		20%	1. Maria Carto			0	•	
(k)	Claims on Corporates (excluding equity exposures)		0%	and the property of the			0	States and the second	
		1	20%	Carl and the second second	the second s		0	and the second	
		2	50%	Sale States Lange	and the second of		0	• .	and the second sec
		3,4	100%			Summer and	0		a la managera de la companya de la c
		5,6	150%	Contraction of the second		Sec. 200	0		
		Unrated-2	125%				0		
(1)	Claims categorized as retail portfolio		0%				0	and the second se	
			20%	Constant and the second			0		
			75%				0	1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1	
(m)	Claims fully secured by residential property (Residential Mortgage		35%	Contraction of the second				and the second second	Participation of the second
-	France as defined in Section 2.1)			8,775,086	and desire	Sector and	8,775,086		3,071,28
(n)	Past Due loans:		25%	2,143,943	No. of Carlor		2,143,943		535,98
Pecifik .	1. The unsecured portion of any claim (other then loans and claims course)				Consideration of			AND ADDRESS OF THE OWNER	
	against eligible residential mortgages as defined in section 2.1 of circular 8			Bara Markara	N. F. C. C. C.			and the state of the	
	01 2000) that is past due for more than 90 days and/or impaired:		1000			See Standard	0		Strates Laboration
	outstanding amount of the past due claim.		130%						
	1.2 where specific provisions are no less than 20 per cent of the		100%	Contraction of the			0	•	
	outstanding amount of the past due claim.		1051				0		
	outstanding amount of the past due claim.		50%	State of the second					
	2. Loans and claims fully secured against eligible residential		100%				0		
	mortgages that are past due for more than 90 days and/or impaired			The second second	1.000	1	and the second	and the second second	
3	3. Loans and claims fully secured against eligible residential		50%	507,783			507,783		507,78
	mortgage that are past due by 90 days and /or impaired and specific		5076	ALL STREET	Sono Autoria	Sector States		Section and the section of	
	provision held thereagainst is more than 20% of outstanding amount			and the second of the		Section 1	and the second	Sacient Reads	
(0)	Investment in the equity of commercial entities (which exceeds 10%		1000%				0		
11	of the issued common share capital of the issuing entity) or where the		1000/8				Second Class	and the second second	
63	entity is an unconsolidated affiliate.						0		A Careful Contraction (Contra
(p)	Significant investment and DTAs above 15% threshold (refer to Section 2.4.10 of Basel III instructions)		250%	Support States			No. of Contraction		
(q)	Listed Equity investments and regulatory capital instruments issued		100%		COCCUMPED	10	0		
	by other banks (other than those deducted from capital) held in the								
(r)	Danking book.		1000	7,773			7,773		7,77
	held in banking book		150%	63 295			(2.005		建筑的 化放射
(s)	Investments in venture capital		150%	00,000	Charles Carl		03,283		94,92
(t)	Investments in premises, plant and equipment and all other fixed		100%		ar and a set	And Allowed B	An Installer		and the second second
(u)	Claims on all fixed assets under operating lease		100%	391,630	10000		391,630	1999 - 1999 - 1999 - 1999 - 1999 - 1999 - 1999 - 1999 - 1999 - 1999 - 1999 - 1999 - 1999 - 1999 - 1999 - 1999 -	391,630
(v)	All other assets		100%	1.526 165			1 526 165	•	(
				130.00,100		Contraction of the second	1,040,100	and the second se	1,520,165

CR 2

Direct Credit Substitutes						CREDIT R	ISK MITIGATI	ION (CRM) 1	(Hupees III
Lending of securities or posting of securities as collateral	Mannad	Disk				Simple Approac	h	Comprehensive	
Other commitments with certain drawdown	Rating	Weights %	Notional Amount	Credit Equivalent	Inflow Adjustments	Out flow Adjustments	Adjusted Exposure	Adjusted Exposure (after CRM) ΣE*	Risk Adjust Exposure
	1	2	3	4	5	6	7	8	9
Against				(3 X 100%)					(2 x 8)
Government of Pakistan (Federal of Provincial Governments) and SBP denominated in PKR		0%		Sec. 1	Strange Contra	The state of the state		and the second second second	
SBP in Foreign Currency arising out of statutory		0%			Constant and				
Sovereigns Government of Pakistan or provincial	1	0%	Contraction of the	The second s	1			•	Press Part and the
poveriments or SBP denominated in currencies	2	20%	With the state of			CATE AND CONTRACTOR OF STATE	•	the second s	a company the state
other than PKR	3	50%		and the second se				-	
	4,5	100%		State State State			-		
	6	150%			Line Post Price	100 C 100 C 100 C	- 100 - 10 - 10 - 10 - 10 - 10 - 10 - 1		Children and Party
	Unrated	100%			A CARLER AND A CARL				
Bank for International Settlements, International Monetary Fund, European Central Bank, and European Community		0%				in the second se			
Multilateral Development Banks		0%	Table - The second	and the second				or water the second	
	1	20%		Contraction of the second			the second second		-
	2,3	50%	1993 (1993)	State of the second			A CALL CALL		Contraction of the last
	4,5	100%		CONTRACTOR CO					
	6	150%					100 C 100 C 100	Service and the service of the	A Constant State of the
	Unrated	50%	10.00		finas an an an an			AND REAL PROPERTY OF A DESCRIPTION OF A	and the second second
Public Sector Entities in Pakistan		09/	and and a second strength of the	Service and the service of the servi					
done Sector Ennites III / akistar	1	20%	and the providence of the second			And And			owned participants
	2.3	50%	by terry be required to be repaired				100 ( 100 C 100		
	4,5	100%	C. C						New York Street Street
	6	150%							
	Unrated	50%		Carl Carl Carl			and the second		
Banke									
Jaiks		0%		Non-Contraction of the second		ENGY PARAMETER	1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1		
ł	2.2	50%		Are and the state of the	*	-			
ŀ	4.5	100%			•	· · ·	- 10	-	a subscription of the
1	6	150%							
	Unrated	50%	Station State	The second second	CONTRACTOR OF	10.00 L	A CONTRACTOR		
							A SHOW AN A DECEMPTOR		an easily and the second s
Sanks (with original maturity of 3 months or less		0%	- Designed and the second			Constant States and I	CITY CONTRACTOR	is the constraint if the constraint is seen as	Sector Contraction
ind denominated in foreign currency)	1,2,3	20%	•	and the of the order of the	•		nthe formula cal state		WERE ROUTING AND
ŀ	4,5	50%	•	S I LO AL THE STATE	Contraction Provident	and the second			States - Le y States
	unrated	20%			-	-			Cinet and the state
		2010	CLARK CR. SECOND CO.		1. Sec. 1 Sec. • Sec.				
Banks (with original maturity of 3 months or less		0%		S. N. S.		CARL STRATE			The second second second
enominated in PKR)		20%		And Republic second			Sector Sector		d the trainer
orporates		0.00	Concernance of the second						
	1	20%	NAMES OF COMPANY			ALC: NO DE CONTRACTOR	CORST PLAN	and some the strength strength of	
F	2	50%			•	-	1999 - 1999 - 1999 - 1999 - 1999 - 1999 - 1999 - 1999 - 1999 - 1999 - 1999 - 1999 - 1999 - 1999 - 1999 - 1999 -		
F	3,4	100%	CALL REPORT	allineases grant and an	CC CONTRACTOR				A States of the second
	5,6	150%			and the second second				
	Unrated-1	100%	and Medicients		A PARTY AND				
	Unrated-2	125%		She and the state of the state	State State State		and the state of the state		Alan South and the second
etai		001		AND DECIDENT				100	
		20%	and the state of the second			SPACE AND ADDRESS OF	The File of		and the second second second
F		50%			-	NUMERAL CONTRACTOR	Sala Sala		State of the state
		75%			· · · · ·	tine Mart Partia (1)			
					And a state of the second second		NOT THE OWNER OF THE		
Others		0%	and the second states	different states		AND SPACE AND			
		20%	and the second second second	New York Street Street		and the second second			
		50%			-				
		100%	728,803	728,803	Strict Strends of a		728 803		70

CR 3

in Creat Conversion Factor of 50%						CREDIT RI	SK MITIGATI	ON (CRM) 1	
Performance related contingencies	Mapped	Risk				Simple Approact	1	Comprehensive	Dist. Advand
Commitments with an original maturity of over one year	Rating	Weights %	Notional Amount	Credit Equivalent	Inflow Adjustments	Out flow Adjustments	Adjusted Exposure	Adjusted Exposure (after CRM) ΣE*	Exposure
	1	2	3	4 (3 X 50%)	5	6	7	8	9
Government of Pakistan (Federal or Provincial Governments) and SBP denominated in PKP		0%	State State		Salas Lines	Section of the			(2 × 8)
SBP in Foreign Currency arising out of statutory		0%	NACED AND SIGN		terester Attack	The second second	nili sili - seriesi in		· ·
obligations of banks in Pakistan		070	6. ( ) ( ) ( ) ( ) ( ) ( ) ( ) ( ) ( ) (	Minard Solo - Co	1		and the second second		
sovernments or SBP denominated in surranging	1	0%	•			es contra en la		and the second second second	
other than PKR	3	50%		18-14-18-18-18-18-18-18-18-18-18-18-18-18-18-		-	100 100 10 × 10		in the part of the
	4,5	100%				-			Service and the service of the servi
	6	150%	· · ·	1. 11. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1.					
	Unrated	100%		a design that is the	Low the second second				
Bank for International Settlements, International Monetary Fund, European Central Bank, and European Community		0%							「「「「「」」
Multilateral Development Banks		0.04	and the second second second second						
	1	20%	New Property of Description						
	2.3	50%	COLORADO COLORADO COLORADO	AND	A STATISTICS OF A STATISTICS O		-	the second second second	
	4,5	100%	Sector Sector Sector	Atlanta and a sal			•	- · ·	1922 A State Canal State
	6	150%		and the state of the	1.525			· · ·	
	Unrated	50%		1	A CALLER AND A CALLER	Section and a	CONTRACTOR OF		
Public Sector Entities in Debistor									The second s
Public Sector Entities in Pakistan		0%	Burger and a Second second	中心の「内田市」の主要の内容」		WE WE DOWN	語の生活にはなる。		State of the state of the
	23	20%	and the prover provide	ANT CONTROL MADE - FEB	<u> 1999</u>		- 11		HILL MAR AN AN AN AN
	4.5	100%			S. C. Contraction				
	6	150%		SAME PARTY					
	Unrated	50%			The decision of the		1000		
Banke									
Daiks		0%	Series and the series of the series			A TASK STORE A	1999 B. 1999		and the second states of the
F	2.3	50%	ZACOVITE COLUMN			•	-		A DEPARTMENT.
E E E E E E E E E E E E E E E E E E E	4,5	100%	Sector E. St. Data St. Contraction	in the second		-	•		Nelles (Ix a sentite)
E	6	150%	-	to Arterio de Revelador		-	-		
	Unrated	50%		and the second second	CORRECTOR OF				
Banks (with original maturity of 2 months on board									and the second second second
and denominated in foreign currency)	122	0%	And State State Street		all of the second		a da a construir a construir a	All should be a start of the second starting of	the street of the state of the
	4.5	50%			100 A 100 - 100 -	1999 - 1999 - 1999 - 1999 - 1999 - 1999 - 1999 - 1999 - 1999 - 1999 - 1999 - 1999 - 1999 - 1999 - 1999 - 1999 -	•	· · · · ·	
	6	150%			-	•	THE STORE LAN		
	unrated	20%		a categorie a categorie a	CONTRACTOR OF THE			•	
Banks (with original maturity of 2 and 1								•	
denominated in PKR)		0%							Article States
		20%	-	•	「「「「「」	- 15	-		
Corporates		0%	A CONTRACTOR OF THE	T.M. Sold Street, St			AGE CON STREET		
	1	20%		Section and Section		and the property of the later		Contraction of the contract of the second	
F	2	50%		BOB 25 Barrier			The Sulface and		-
F	3,4	100%			•	- 18			-
F	5,6	150%	•		and the second second	- M	and the second		
H	Unrated-1	125%		The state of the second se	and the state of the state of the				
		12570			and the second				
tetail		0%	No. Company and			and the second second second			
L L		20%					Carl State State State State		
H		50%	Construction of the			ALL PROPERTY	A		
•		75%		9 Martin Contraction of the		- 60	and the second	A CONTRACTOR OF A CONTRACT OF	The market of the
Others		0%	COLUMN DATE OF THE OWNER OF						
		20%			1		2010 GET (		All and the
		50%	AND		and the second second	A CONTRACTOR	-		
		100%			Contraction of the local distance of the loc		-		
			the second se	A REAL PROPERTY AND A REAL	the second se	The second se	and the second se		

Trade Related contingencies	Manned	Piele				CREDIT R Simple Approact	ISK MITIGATI	ON (CRM) 1 Comprehensive	
Other Commitments with original maturity of one year or less	Rating	Weights %	Notional Amount	Credit Equivalent	Inflow Adjustments	Out flow Adjustments	Adjusted Exposure	Adjusted Exposure (after CRM) ΣE*	Risk Adjusted Exposure
	1	2	3	4	5	6	7	8	9
Government of Pakistan (Federal or Provincial				(3 X 20%)	North Contractor				(2 x 8)
Governments) and SBP, denominated in PKR	•	0%				1. A.	999 B 200		
obligations of banks in Pakistan		0%		Contraction of	a la cara de				Station of the state
Sovereigns, Government of Pakistan or provincial	1	0%	1000		and the second second second	A STRUCT TO A STRUCTURE OF		•	-
governments or SBP denominated in currencies	2	20%				-	-		
ouer man PKK	4.5	50%	•						A REAL OF COMPACT OF
1 1	6	150%	4		A Provide Contraction		Contraction -	· · · · ·	
Pauls for International Content	Unrated	100%			The state of the state		-1.0.0 March		terration of the second second
Bank for international Settlements, International Monetary Fund, European Central Bank, and European Community		0%				N. S. S. S. S.			ality of the part of
Multilateral Development Banks		0%		International Action of the In					
	1	20%	and a second second second			HEATING BENEFICIAL VIEW OF			
[ [	2,3	50%							-
	4,5	100%	and the second second		-	1014 C	Here a subarra		
	Unrated	50%			Contraction of the local	-	1999 - 1999 - 1999 - 1999 - 1999 - 1999 - 1999 - 1999 - 1999 - 1999 - 1999 - 1999 - 1999 - 1999 - 1999 - 1999 -		
						- 18	•		
Public Sector Entities in Pakistan		0%			-	e transition of the	STATES.	and the second se	
	23	20%			-				des warden werden en
	4,5	100%	Sector Constant Sector		•		1990 - 1994 - 1994 - 1995 - 1995 - 1995 - 1995 - 1995 - 1995 - 1995 - 1995 - 1995 - 1995 - 1995 - 1995 - 1995 -		
F	6	150%	Contraction and the second	Same and a state	C. Stand States		and a second second		Parties of States and States
	Unrated	50%	New York and the second second			STREET,	Constant and the second		
Banks		0%	ALC: NO DESCRIPTION OF A D	and the second		All and a strength of the strength of the			
L L L L L L L L L L L L L L L L L L L	1	20%				100 000 000 000 0000 0000 0000 0000 00	-		10 10 10 10 10 10 10 10 10 10 10 10 10 1
	2,3	50%			and substances		1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1		
F	6	150%			-	•	•		the second second
	Unrated	50%			CALCULATION OF THE OWNER				
Banks (with original maturity of 3 months or less		001 1					and the second second		and the second
and denominated in foreign currency)	123	20%					State State	THE RECEIPTION FOR THE PARTY IN	CARLENS THE PARTY OF
t in E	4,5	50%			•	· ·	•		10 11 10 10 10 10 10 10 10 10 10 10 10 1
F	6	150%	Contraction and a contraction of the		Sector Contraction			• •	
	unrated	20%	1.2.2.2.2.	las series and		Salar and	Skonser - dat		
Banks (with original maturity of 3 months or less		0%		and the second					Contraction of the protocol where
denominated in PKR)		20%		-	NORTH PROPERTY AND	Contraction of the local data and the local data	•		
Corporates		08/				100		- 100	
	1	20%			- 10	and the second second			CAR COLLEGE MAR
	2	50%							
H	3,4	100%					THE CONTRACTOR		
	0,6 Unrated-1	150%				-	and the second		
	Unrated-2	125%	Calendaria Calva de		All Control of State	• 80	-		Male to a local sparse of
Retail						and a little state of the	State of the state		
		0%	and the second of	Developments	-				and the second second
- F		50%	A CONTRACTOR				The set of the set		
		75%			San and the second second		1.	A THE REPORT OF THE REPORT OF	and the second second
Dihers							Color Color	Contraction in the second s	
-		0%		Contration of the Contra		general and the		A MARKET AND	
F		50%		Carrier States					
		100%			1				
				1000 B			The second second second second		A SALE OF THE OWNER

### D With Credit Conversion Factor of 0% a. Other commitments that can be unconditionally Mapped cancelled at any time 1

Government of Pakistan (Federal or Provincial			NO. 2010/10/10/10
1 Governments) and SBP, denominated in PKR	-	0%	States and
SBP in Foreign Currency arising out of statutory		010	V PALSANCES
2 obligations of banks in Pakistan		0%	
Sovereigns, Government of Pakistan or provincial	1	0%	An office and the state
governments or SBP denominated in currencies	2	20%	BOACHUS TRUESON
other than PKR	3	50%	The REAL PROPERTY OF THE REAL PROPERTY OF
	4.5	100%	
	6	150%	
	Unrated	100%	
Bank for International Settlements, International Monetary Fund, European Central Bank, and European Community	-	0%	
Multile ID 1			
Multilateral Development Banks		0%	
2°	1	20%	
	2,3	50%	-
	4,5	100%	
	6	150%	1
	Unrated	50%	
Public Sector Entities in Paliates		1	
r done Sector Entities in Pakistan		0%	
	1	20%	and the second second
	2,3	50%	
	4,5	100%	10 m -
	6	150%	
	Unrated	50%	and the second second
Banks		00/	
	1	0%	And a state of the
	1	20%	
1 -	2,3	50%	10 10 High 194
	4,5	100%	•
-	0	150%	-
	Unrated	50%	-
Banks (with original maturity of 3 months or less		0.92	Call State of the State of the State
and denominated in foreign currency)	123	209/	South of the second sec
	1,2,5	20%	Entransition .
F	4,5	150%	•
	uprated	150%	1000-00-00-00-00-00-00-00-00-00-00-00-00
	umated	20%	The Proventies of the Proventi
Banks (with original maturity of 3 months or less		0%	Aughter Party and a
denominated in PKR)		20%	Competence and a second second
Corporates		0%	States and second
	1	20%	1
	2	50%	
	3,4	100%	Constant and a second
	5,6	150%	
	Unrated-1	100%	
	Unrated-2	125%	
Detail .			
		0%	
L		20%	
L		50%	
		75%	
Others			
		0%	C. Mark States of the States
H		20%	Service and the service of the
		50%	
		100%	

Total

and the second second

Risk Weights % Notional Amount 2 3

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ALANCE SHEET EXPOSURES	MARKET RELATED	Current Exposure method)
FF BA		2

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ITEMS									
	Current credit exposure	Notional Principal	Effective notional principal	Add-on/ Conversion Factor %	Potential Future Credit Exnosure	Credit Equivalent Amount	Adjusted exposure after CRM #	Risk Weight	Risk Weighted Amount
	-	2	3	-	5	9	7	8	6
Families Enchance Contracts int CDD					(3 X 4)	(1+5)			(7 X 8)
Forcign Excitange Contracts with SBP	-XC/2518280	all a strengther was	いくのないないない	「ないないのなる」	Statistics of the second	なななななないとう	はないないでのない	国際現代の	日本にあるのである
Foreign Exchange Contract (with original maturity of less than 14 days)			ないというない			The second second	and the second second	のないという	State State
Instruments traded on futures and options exchanges, which are subject to		A DESCRIPTION OF THE OWNER OWNER OF THE OWNER OWNER OF THE OWNER OWNE	A CONTRACTOR OF A CONTRACTOR	Statistication and a second	Contraction of the local distance of the loc	S. S	「「「「「「「「「」」」」	A CARLON	and the state
daily mark to market and margin payments				ないのであるの			and a state of the		CALL CAL
Equity Contracts*			All your and a second s	* 「こうこうないまた」「うくろう	COLUMN STREET	and the second second	and the state of the second		Contraction of the second
with Residual Maturity of one year or less	のないのであっていう		「日本の日本の日本の日本の日本の	769	市場目的地方	Contraction of the second second	Contraction of the	190	Automatical Constants
with Residual Maturity of one year or less	Contraction of	ALC: NO STATE	「一人の人のいないないない」	69/4	C. SLOWARD	Carlos South		10/0	And A Distance of the second s
with Residual Maturity of one year or less			ALC: CARDING	6.9%	CONTRACTOR NO.	Contraction of the		2078	
with Residual Maturity of one year or less	S. S. Statistics of S.	C. LOU MANUARD	and a state of the	6.00	I Carden I			SUTA Incon	A COLORADOR
with Residual Maturity of one year or less	Contraction of the	and the second s	Sector Sector Sector	0/0		and the second s		100%	and the second second
with Residual Maturity of one year or less	and the second s	and the second second	CONTRACTOR OF STREET	107			· · · · · · · · · · · · · · · · · · ·	9/271	一方の一方の一方
with Residual Maturity of over one year to five year	and the second se	1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1		070		1.1.1.1. 2010-0-001	-	150%	
with Residual Maturity of over one year to five year		ALL ROUTE A		0/0	- North Street			02%	The second second
with Residual Maturity of over one year to five year	A CONTRACTOR	AND STOCK IN THE REAL	CARD AND COMPANY	0/0	- 21-14-14-1	A NOT THE PARTY OF		20%	「日本の思いののの
with Residual Maturity of over one year to five year				8%		- 11. 11. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1		50%	のないというのである
with Residual Maturity of over one year to five year				876	The state of the s	などの一部であることで		100%	いたかいいた
with Residual Maturity of over one year to five year			10.00 m 13.00	8%		10 · 10 · 10 · 10	101-1-11-11-1-1-1-1-1-1-1-1-1-1-1-1-1-1	125%	語語ないであっていた
with Residual Maturity of over five year	and the second se	100 million 100		8%	1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1	「二十二十二十二	A CONTRACTOR OF THE	150%	三十二十二十二
with Residual Maturity of over five year				10%	Contractory of	1 W W.		%0	ので、
with Residual Maturity of over five year				10%		の語言語をひたい	「「「「「「「」」	20%	のでのことの
with Backhool Mentucity of once fine year		Contract of the local data	Carlo Carlo Carlo	10%	· ····································	ののないないのの	E MANAGERSON	50%	「日本」に加工
with Decidual Maturity of over five year		ad arou and		10%	「「「「「「「「」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」	Same and the second		100%	100000000000000000000000000000000000000
with Design and Alduration of over five year		Contraction of the other		10%	一十二月二日の日	and the second	の時代のないです。	125%	Contraction of the other
with Residual Maturity of over Jive year		ALTER TO A	(Extration of the second s	10%	Contraction of the second	「「「日日日」」		150%	CONTRACTOR OF THE OWNER.
Other Market Related Contracts									and the second se
1. Future sale of equity instruments		AND A COMPANY	A STATEMENT STATEMENT	Same and the second second	Distance in the	The state section of	A Distantiant of the	a change and a	Second and and a second second
2.	and the second	Contraction of the second	Service Services	A CONTRACT OF		States Succession			
Sub Total	C. S. C. S.	Strand States - all	「日日の日日の日日日日日日日日日日日日日日日日日日日日日日日日日日日日日日日	Contraction land			· · · · · · · · · · · · · · · · · · ·		のないのですの
titutions using Current Exposure method for Interest Rate and Foreien Excha	noe Contracts))		And a state of the	and		and the second second	Charles Contraction	日本の日本の	「「「「「「「」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」

B Sub Total (for institutions using Current Exposure method for Interest Rate and Fi f Interest rate contracts\*

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mucrosi faic configers.							
with Residual Maturity of one year or less	and the second se		P/6	The second second	Contract And and		THE COMPANY AND ADDREED
with Residual Maturity of one year or less		0	%	-		1000	
with Residual Maturity of one year or less	A STATE OF A		a/			e/.07	· · · · · · · · · · · · · · · · · · ·
with Residual Maturity of one year or less	「日本」の時代になったいの時代をして		A/.			20%	
with Residual Maturity of one year or less	A DESCRIPTION OF THE PARTY OF T		0/			100%	
with Residual Maturity of one year or less			0/			94671	
with Residual Maturity of over one year to five year	のないであるというないであるという		/0 //		-	150%	-
with Residual Alaturity of over one year to five year			.ve		-	%0	
with Residual Maturity of over one year to five year			0/			20%	いいのないの
with Residual Maturity of over one year to five year			%	States and a state of the state		50%	になったいであってい
with Residual Maturity of over one year to five year			%			100%	
with Residual Maturity of over one year to five year	A CONTRACT OF A		%			125%	
with Residual Maturity of over five year	A CONTRACT OF A		/0	-		150%	
with Residual Maturity of over five year		7	%			%0	
with Residual Maturity of over five year		2	%	CALL DE LE C		20%	A DESCRIPTION OF THE PARTY OF T
with Pacified Maturity of State State State		2	%			50%	Store and a store
and Resident Manually of over five year		2	%	A CONTRACTOR OF		100%	
and hestandi Addurity of over five year	A STATE OF A	2	%	いいのないのです。		125%	
with restaural statutity of over five year		2	%	the second second		150%	and the second second
roreign Exchange Contracts*							
with Residual Maturity of one year or less	and the second se	1	% (*******	North State State of the		0%	Contraction and
with Residual Maturity of one year or less	Constraints of Constraints of Constraints		2	Contraction of the second s		7001	
with Residual Maturity of one year or less	and a state of the	-	~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~			20/02	
with Residual Maturity of one year or less	いたの語語では、「「「「「「」」」	-	2	1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1		740/	
with Residual Maturity of one year or less	A CONTRACT OF	-	~	- 1000	and a second sec	1000	
with Residual Maturity of one year or less				and the second s		1358/	
with Residual Maturity of one year or less	Address of the states of		~	Contraction of the		10/21	
rith Residual Maturity of over one year to five year						e/001	· · · · · · · · · · · · · · · · · · ·
with Residual Maturity of over one year to five year		59		CU. SUL		7000	A CONTRACTOR OF A CONTRACTOR O
with Residual Maturity of over one year to five year	and a state of the	59		and the second second		20/02	The supervised of the supervis
vith Residual Maturity of over one year to five year		56	6 Press	- SZANDA -		7407	
vith Kesidual Maturity of over one year to five year	and the second se	59				100%	the second s
sith Kesidual Maturity of over one year to five year		59				125%	States and
vith Residual Maturity of over one year to five year	and the second se	59		State State State		150%	C. La Contraction of the Contrac
rith Kestdual Maturity of over five year		89	6 Recently 6	のないの時間に		0%	The second
ath Residual Maturity of over five year		8.9				70/0C	A STATISTICS IN CONTRACTOR
nth Residual Maturity of over five year		89	· · · · · · · · · · · · · · · · · · ·	のないのであると		200%	States and
ath Residual Maturity of over five year		68		and a second second	incently	7652	10.00
oth Residual Maturity of over five year		68		Contraction of the		1000V	
oth Residual Maturity of over five year	THE WEIGHT	89		and a state of the		125%	
oth Residual Maturity of over five year	North Andrew Contraction of the	68			Constant of the second	1500%	A CONTRACTOR OF A CONTRACTOR O
ath Total	「「「「」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」	And and a second s		Statement of the statem	11112082 Fints	a anna	Contraction of the owner owner owner owner owner owner owner

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### RISK WEIGHTED AMOUNT FOR MARKET RISK SUMMARY

A	Capital Charge for Interest Rate Risk i. Total market risk capital charge for Specific Risk (Total MR ii. Total market risk capital charge for General Market Risk	2)		(Rupees in '000')
	(Sum of all Currency-wise MR 3.1s or MR 3.2s)	Maturity Method	-	63,694 63,694
B	Capital Charge For Equity Exposure (MR 4) i. Specific Risk ii. General Market Risk			0 0 0
С	Capital Charge for Foreign Exchange Risk (Total of MR 5)			0
D	Capital Charge for Position in Options (Total of MR 6)			0
E	Total Capital Charge for Market Risk (A+B+C+D)			63,694
F	Risk Weighted Amount for Market Risk ( E x 12.5)			796,176

MR 1

## DEBT SECURITIES AND OTHER DEBT RELATED DERIVATIVES SPECIFIC RISK CAPITAL CHARGE FOR ISSUER RISK

										(Runees in '000')
				Residual Maturity						
				Over 6 months to 24						Total Market risk
			6 month or less	months	Over 24 months					canital charge for
Capital Charge	Positions	0.00%	0.25%	1.00%	1.60%	4.00%	8.00%	12.00%	Total Exposure	specific risk
a Srument (Domestic Curred	ong	10,343,171	And the second se		「「「「「「」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」	「「「「「「「「」」」」」	「「「「「「」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」	「「「「「「「「」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」	171 242 171	United and the state of the second
	Short		のないのであるというというというという	のないのないのであるので	No. of Concession, Name			And the second s	1/1°C+C'01	

10,343,171 0

### b Government (other than Domestic Currency)

Kating grade	9.000	AND DESCRIPTION OF THE PARTY OF	~ 「「「「「「」」」、「「「「「」」」、「」」、「」」、「」」、「」」、	いたのであるいいでいたいとういうというでは、	「いいない」というないのないのでのないのないのです	「いたいでいうののうないないではないとうこうで		一次中では「小いたい」のに見たいという	「「「「「「「「」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」	「日本の一年にいい」になるのかってあり
	Short		一 大学 かんたいのないない たいち いいい いいい いいい	ないのであるというというないない	A STATE OF		and the second se		> <	A State of the second s
	T and	A CALMAN AND AND AND AND AND AND AND AND AND A			「このちとうた」ことになるのないであるとない	「「「「「」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」	二、一方、ション、シーン、二、二、金、金、金、	Second of the second second second	0	Jacob and the second second second
Rating grade 2-3	RIIOT	「「「「「「「」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」	and the second se		Shirt of the second second second	「「「「「「「」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」	のないのであるというではないであるという	「日本」というで、「日本市の市市市	U CARLES AND AN INC.	「「「「「「「「「」」」」」
	Short	「「「「「「「」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」		And the second s		and a state of the state of the			0	
	Inne	「「「」」」、 いい いったいないないないないない	A STATUTE AND AND AND AND A STATUTE AND	AND AND A COMPANY AND A COMPANY			South and the second of the second se	二、二、二、二、二、二、二、二、二、二、二、二、二、二、二、二、二、二、二、	0	「「「ない」」というにいったが、ためないです。
Kating grade 4-5	9.00		一日の一日の日間になるのである。 たいていてい	いたちないので、このないののの	~ ~ ~ ~ ~ ~ ~ ~ ~ ~ ~ ~ ~ ~ ~ ~ ~ ~ ~	A STATE A STATE A STATE OF A STAT			0	
	Short	「「「「「「」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」	のないので、「「「「「「」」」」	のないであるというではない	ことで、このことになれた思想	たいのないないないのである	「日本のない」です。	山市市となるというというのがいたないないのない	U. State of the state of the state	「「「「「「「」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」
Detter and C	Long	「「「「ないない」」」「「「「「「」」」」」	「「「「「「「「」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」	「「「「「「「」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」			A STATE OF		>	
raung grade o		A REAL PROPERTY AND A REAL		「「「「「「」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」	11日本 二日本 二日本 二日本 二日本 二日本 二日本 二日本 二日本 二日本 二	Supervision and the second of the second sec	「ないない」をないたいではあるというです。		Supersonal and a superson of the	
	DIOR	Sh patrime and share and an in the	「「「「「「「「「」」」」」」	「ないない」というのでは、このでの時代		「「「「「「「」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」		「「「「「「」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」	O State of the local date of the	「「「「「「「」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」
[ Inrated	Long	「「「「「「「「」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」	- 「「「「「「「」」」」」」	ないのないというでいたの	「「「「「「」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」	and the second s		Contraction of the second s		
Omaion	Short	のないで、「「「「「「「」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」	A STATE AND ADDRESS OF TAXABLE AND ADDRESS OF TAXABLE ADDRESS OF TAXAB			このであり、日本になるのないであるのであるのであるのであるのである。		「「「「「「」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」	0	1000000000000000000000000000000000000
	NIGHO	たいのであたいというないないないないないないです。		State of the second second		State of the state		State of the second state of the	0	

### c Qualifying (to be specified)

RING		たらに見たいの語を見からいという	の「「「ない」」というない」という	A CALLER AND A CALLER AND A CALLER AND A	0	
Short		and the second second second		「日本」になったいというなないである	0	A LEAST DE LA CALLER DE LA CALL

# d Others (similar to credit risk charges under the Standardized Approach of the Basel II Framework)

Rating orade 1	Long	「「「「「」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」	「「「「「「」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」	「「日本に行いていた」」	「「なな」の「いいのない」	~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~	a state of the second s	「「「「「「「」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」	A DESCRIPTION OF THE PARTY OF T	「「「「「「「」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」
I annig guunu	Short		al and a figure ball of the second	「「「「「「「「」」」」」」」」」」」」」」」」」」」」」」」」」」」」						の市の日本のようにあっていた。
	-	Conception of the second s		A STATISTICS AND AND A STATISTICS AND	Sector of the se	and the second sec	A DESCRIPTION OF THE OWNER OWNER OF THE OWNER OWNER OF THE OWNER OWNE	「ななない」ということのなると思います		
Rating grade 2-3	Long	「「「「「「「」」」」」「「「」」」」」」」」」」」」」」」」」」」」」」	Earlier And Andrews	「「「「「「「「「」」」」	いたいというないのであるないない		The second se		No. of the second se	
	Short		A CONTRACTOR OF A CONTRACTOR O	「「「ない」」というできる				A A A A A A A A A A A A A A A A A A A		
Rating grade 3.4.5	Long			「「「「「「「「」」」」		C. C. C. C. Manual and C.		A REAL PROPERTY OF A REAL PROPER		
Citic and Branch	Short	「「「「「「「」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」	のない、「「「「「「」」」」	「「「「「「「」」」」	Participation of the second second					
Dation and 5.6	Long		の一般のないないであることの				State of the second sec	The second	0	and a state of the
Natility glade 2-0	Short	このであるので、「ない」ので、「ない」ので、	and the second of the second o				Constant of the second s		0	
	l ono				State of the state				0	States and a state
Unrated	Chart				「「「「「「「「」」」」				0	
	110110	「「「「「」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」」	and the second se		The second s	and the second		「「「「「「「」」」」	0	
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e lotal of a to d	Long	10,343,171	0	0	0	0	U	0	10 343 171	
	Short	0 Designed of the second se	0	0	U				U Traffica dos	
					the second					

### interest rate exposures (on gross positions-long plus short) capital charge for Specific Risk for f Total market risk

0		•
0	A STATISTICAL STATISTICS	10,343,171
0	Aprox	0
0		
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and the second se		
No. of the second se	THE REAL PROPERTY AND INCOME.	•
	Contraction of the second s	
~		•
And a state of the state of the state of the	Contraction of the second second	

### DEBT SECURITIES, DEBT DERIVATIVES AND OTHER INTEREST RATE DERIVATIVES CAPITAL CHARGE FOR GENERAL MARKET RISK (Maturity Method) Currency PKR

	Time Ba	nd			Individ	ual positions			1 1		(Ru
Zone	Coupon 3% or more	Coupon less than 3%	Debt securit	ies & debt	Interest rate	e derivatives	Tot	al	Risk Weight	Weighted p	ositions
_			Long	Short	Long	Short	Long	Short		Less 1	
	I month or less	1 month or less	189,378		STREET STATES	provide and the second second	190 179	Olion	0.000	Long	Short
	1 to 3 months	1 to 3 months	3,111,812	C 200 00 000	ALC: LEY CLUBS		2111.012	0	0.00%	0	D REPERT
	3 to 6 months	3 to 6 months	2,939,498		1		3,010,400	0	0.20%	6,224	Caller Frankline was pilo
	6 to 12 months	6 to 12 months	3.425.237		Part of the second second		2,939,498	0	0.40%	11,758	a strong with the state of the
	2 1 to 2 years	1.0 to 1.9 years					3,425,237	0	0.70%	23,977	
	2 to 3 years	1.9 to 2.8 years	183.047				0	0	1.25%	0	
	3 to 4 years	2.8 to 3.6 years	100,047				183,047	0	1,75%	3,203	No. P. Construction of the P.
	3 4 to 5 years	3.6 to 4.3 years			-		0	0	2.25%	0	
	5 to 7 years	431057 2000					0	0	2.75%	0	
	7 to 10 years	57 to 73 sears	494 200				0	0	3.25%	0	
	10 to 15 years	73 to 93 years	434,200	Constant Constant		and the second	494,200	0	3.75%	18,533	Sales and the second second
	15 to 20 years	93 to 106 years		and all and and	S	Sector Constant	0	0	4.50%	0	A Section of Charles The
	Over 20 years	10.6 to 12 years			and the second		0	0	5.25%	0	10 martin to a load
		10.0 to 12 years		1240 S.C. 12	a the second second		0	0	6.00%	0	
		12 to 20 years			All Street of	1.	0	0	8.00%	0	
		Over 20 years		and the start has	as and the first		0	0	12 50%	0	
1 METODO	N DOCTORN		10,343,171		CARL CONTRACTOR	201 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	10 343 171	0	12.3070	(2.0)	

Calculation	North Line II	Horiza	ontal Disallowa	nce in	Horizonta	I Disallowance B	ctween		
Cart and the second sec	vertical disallowance	Zone	Zone	Zone	Zones	Zones	Zones	1	
General Market Risk Capital Charge	Manager and a second second	1	2	3	1 & 2	2 & 3	1&3	Overall net open position	Total General Market Bisk Chases
Ocherar Market Risk Capital Charge	Contraction and Automation	The second second	N. C. C.		1.2.2.		1 143	63 694	Total General Market Ris

MR 3.1 (a)

### DEBT SECURITIES, DEBT DERIVATIVES AND OTHER INTEREST RATE DERIVATIVES CAPITAL CHARGE FOR GENERAL MARKET RISK (Muturity Method) Currency USD

	Time Ba	nd	VIEwe		Individ	al positions			Risk		
Tone	Coupon 1% or more	Counon loss than 1%	Debt securi	ties & debt	Interest rate	derivatives	Te	tal	Weight	weight	ed positions
Lone	Coupon 5 % or more	Coupon less than 5 %	Long	Short	Long	Short	Long	Short		Long	Short
	1 1 month or less	1 month or less		0			0	0	0.00%	0	Contraction of the second
	1 to 3 months	1 to 3 months		S-maillion			0	0	0.20%	0	
	3 to 6 months	3 to 6 months		6		1911111111111	0	0	0.40%	0	A SALE REPORT OF THE SALE OF T
	6 to 12 months	6 to 12 months			in the second second		0	0	0.70%	0	the second second second
	2 1 to 2 years	1.0 to 1.9 years	The second second		All Change South		0	0	1.25%	0	ALL STREET, ST
	2 to 3 years	1.9 to 2.8 years	North Distances	N/DX HOLES		CALCELON &	0	0	1.75%	0	NOR CENTRAL TO C
	3 to 4 years	2.8 to 3.6 years		125-178	No. of Colorado		0	0	2.25%	0	
	3 4 to 5 years	3.6 to 4.3 years	and services	Service and the service of the servi	1000000000		0	0	2.75%	0	
	5 to 7 years	4.3 to 5.7 years	States and states	and Kaskawa III		CARGE LEVEL	0	0	3 25%	0	
	7 to 10 years	5.7 to 7.3 years				A STATE OF THE STATE	0	0	3.75%	0	Line and the second
	10 to 15 years	7.3 to 9.3 years	A CALL REAL PROPERTY	the real state	and the second second	CONTRACTOR IN	0	0	4 50%	0	and the second second
	15 to 20 years	9.3 to 10.6 years	019-5-5-10-10-10-10-10-10-10-10-10-10-10-10-10-	and the second second	Second Second Page	STREET, STREET	0	0	5.25%	0	
	Over 20 years	10.6 to 12 years		E BASERON S	EVENIES WAS	STATISTICE IN RU	0	0	6.00%	0	
		12 to 20 years	Sar and Sort		Description of the	10 C 1 C 1 C 1 C 1 C 1 C 1 C 1 C 1 C 1 C	0	0	8.00%	0	Second and the second second
		Over 20 years		States and		24551 - 101	0	0	12 50%	0	
			0	0	0	0	0	0	a subscription of the	0	

		Horiza	intal Disallowa	ince in	Horizonta	Disallowance Be	etween		E Constanting and an and an
Calculation	Vertical disallowance	Zone	Zone	Zone	Zones	Zones	Zones	1	Total General Market Risk
		1	2	3	1 & 2	2 & 3	1 & 3	Overall net open position	Charge
General Market Risk Capital Charge			LUT PROVE	100000000000000000000000000000000000000		State State of the	0	0	0

MR 3.1 (b)

### DEBT SECURITIES, DEBT DERIVATIVES AND OTHER INTEREST RATE DERIVATIVES CAPITAL CHARGE FOR GENERAL MARKET RISK (Maturity Method) Currency GDP

Г

	Time Ban	bd			Individ	lual positions			Dist. Waters	W-1-1-	- d (e)
Tone	Councer 246 or more	Country loss than 284	Debt secur	ities & debt	Interest rat	e derivatives	Te	stal	Risk weight	iv eight	ed positions
ZAMIE	Coupon 5 % or more	Coupon less than 3 %	Long	Short	Long	Short	Long	Short		Long	Short
	1 1 month or less	1 month or less	(i) []				0	0	0.00%	0	Depart - Demander of
	1 to 3 months	1 to 3 months		in the second			0	0	0.20%	0	
	3 to 6 months	3 to 6 months		A CONTRACT OF AN	201-02-512.5	Senter de Z	0	0	0.40%	0	States and the states of
	6 to 12 months	6 to 12 months	The states	dine was to be a			0	0	0.70%	0	
	2 1 to 2 years	1.0 to 1.9 years				Set of the	0	0	1.25%	0	
	2 to 3 years	1.9 to 2.8 years					0	0	1.75%	0	
	3 to 4 years	2.8 to 3.6 years	1000			St. Same	0	0	2.25%	0	and the state of the
	3 4 to 5 years	3.6 to 4.3 years		an and a second			0	0	2.75%	0	
	5 to 7 years	4.3 to 5.7 years					0	0	3.25%	0	A CANADAR MARKED RIES II
	7 to 10 years	5.7 to 7.3 years		531 <u>5</u> .0201_0.03	10 1 1 1 1 2 M	STATE OF STREET	0	0	3.75%	0	and the state of the
	10 to 15 years	7.3 to 9.3 years	10.15410-005	Maria Anna Sana		CONTRACTOR LO	0	0	4.50%	0	Story Property of the second
	15 to 20 years	9.3 to 10.6 years					0	0	5.25%	0	
	Over 20 years	10.6 to 12 years		Stan - make		and and and the	0	0	6.00%	0	The second s
		12 to 20 years			21.0.2		0	0	8.00%	0	STATISTICS PLANT
		Over 20 years		1.50 L 132			0	0	12.50%	0	The second second
1	and the first state of the second state of the		0	0	0	0	0	0	CH CONSTRUCTION OF A	0	0

INVERSION DE		Horiz	ontal Disallowa	nce in	Horizont	al Disallowance Be	tween		
Calculation	Vertical disallowance	Zone	Zone	Zone	Zones	Zones	Zones	1	
		1	2	3	1&2	2 & 3	1&3	Overall net open position	Total General Market Risk Charge
General Market Risk Capital Charge			217251010-			Statil March		0	0

MR 3.1 (c)

### DEBT SECURITIES, DEBT DERIVATIVES AND OTHER INTEREST RATE DERIVATIVES CAPITAL CHARGE FOR GENERAL MARKET RISK (Maturity Method)

furner and it.	receiver)
Currence	JPY

	Time Ba	bo			Individu						
Zone	Coupon 3% or more	Coupon less than 3%	Debt securities a	& debt derivatives	Interest nat	te derivatives	1	otal	Risk Weight	Weight	rd positions
			Long	Short	Long	Short	Loop	Short		Lana	
	1 month or less	1 month or less	A CONTRACT OF	Contraction of the second			CONTRACTOR NOTICE AND IN	CARD DO NO. OF TRADE OF	0.000	Long	Short
	1 to 3 months	1 to 3 months	Sector Concession		1000 C 2010 D 2	1	0	0	0.00%	0	and the second second second
	3 to 6 months	3 to 6 months	\$10.000 models (10)	THORNESS TO THE TOTAL			1		0.20%	0	
	6 to 12 months	6 to 12 months	S MARCENCE DAMAG				0		0.40%	0	an all a second the second
	2 1 to 2 years	1.0 to 1.9 years	2.1	1.		-	0		0.70%s	0	
	2 to 3 years	1.9 to 2.8 years	Children Children and State					0	1.25%	0	AND STATE OF LEVEL
	3 to 4 years	2.8 to 3.6 years	Weaters and the states	CONTRACTOR OF A	Carton	Contract of the local division of the	0	0	1.75%	0	
	3 4 to 5 years	3.6 to 4.3 years	CONTRACTOR OF CONTRACTOR			Contraction of the second second		0	2.25%	0	A) the second second second second
	5 to 7 years	4.3 to 5.7 years	A COLORADO STATE				0	0	2.75%	0	The second s
	7 to 10 years	5.7 to 7.3 years		12123450012344444	No. 17 Strategy Co		0	0	3.25%	0	CANES AND AND CONSTRUCTION OF A
	10 to 15 years	7.3 to 9.3 years	St. La Sect. In all St. S.	Contraction of the			D anterior	0	3.75% 1885	0	Contraction of the second second
	15 to 20 years	9.3 to 10.6 years	The state of the state of the		Contraction of the second	Contract of the second	0	0	4,50%	0	
	Over 20 years	10.6 to 12 years	fige and the second second	The second s			0	0	5,25%	0	The second second second
		12 to 20 years					0	0	6.00%	0	and the second
		Over 20 years				And the second second	0	0	8.00%	0	and the second states of the
		Cold 20 fears	MARCHINE AND ADDRESS	Contraction of the Contraction of the			0	0 2 0	12.50%	0	
I NET OPEN POSITI	ON!		A STATE OF THE REAL PROPERTY.	and a second	COLUMN COLUMN	Contraction of the second s	0	0		0	0

Calculation		Ho	rizontal Disallowan	ce in	Horizo	intal Disallowance Be	tween		
Cartonation	Vertical disallowance	Zone	Zone	Zone	Zones	Zones	Zones		Total General Market Risk
General Market Risk Capital Charge	Construction of the second second	-	2	3	1.6.2	2.8.3	1.6.3	Overall net open position	Charge
		the second s		22.				0	An example of the second se

MR 3.1 (d)

(Burners In Mahatt

### DEBT SECURITIES, DEBT DERIVATIVES AND OTHER INTEREST RATE DERIVATIVES CAPITAL CHARGE FOR GENERAL MARKET RISK (Maturity Method)

	Time Ba	nd			Individ	ual positions					
Zone	Coupon 3% or more	Coupon less than 3%	Debt securities & debt		Interest rate derivatives		Total		Risk Weight	Weigh	ted positions
201000	composite or an insite		Long	Short	Long	Short	Long	Short		Long	Chart
	I month or less	1 month or less	L. S. Pillet	1.4978 J. 1.17	2	GROUND IN	0	0	0.00%		31011
	1 to 3 months	1 to 3 months	CURRENT R		in the second second	distanti di su	0	0	0.20%	0	and the second second
	3 to 6 months	3 to 6 months	A CARLENSE	STREET, STREET	11.11至21月1日的月		0	0	0.40%	0	
	6 to 12 months	6 to 12 months	Contra and	Section Constant	STOLON STREET	12210-00210-00210	0	130 0 0	0.70%		
	2 1 to 2 years	1.0 to 1.9 years	All the All of		THE REAL PROPERTY.	1.	0	0	1.25%	0	
	2 to 3 years	1.9 to 2.8 years	Statistic Statistics	And and a state of the	Carlo Salara	South States and	0	0	1.75%		
	3 to 4 years	2.8 to 3.6 years	AL 2.3-2 - 12.57	Sec. Sec. Proc. Sec. 19	1.12.13.00.000	ESCOLUTION OF	0	0	2 25%		Children Children Children
	3 4 to 5 years	3.6 to 4.3 years		ALC: NOT THE		Constant of the	0	0	2758	0	A CONTRACTOR OF THE OWNER OF THE OWNER
	5 to 7 years	4.3 to 5.7 years		STREET, STORES	Constant and and		0	0	1.75%	0	
	7 to 10 years	5.7 to 7.3 years		STATE OF BUILDING	1 M	COLUMN TO A DECIMAL	0	0	3,43%	0	
	10 to 15 years	7.3 to 9.3 years	19 C 10 C 10 C 10 C 10 C	2		AND PROPERTY OF	0	0	3.13%	0	
	15 to 20 years	9.3 to 10.6 years	1199 C 11 C 1 C 1	Contract Alexandre	CONTRACTOR OF		0	0	4.30%	0	
	Over 20 years	10.6 to 12 years	A State of the second		A Part of the state		0	0	6.000	0	
		12 to 20 years	0.000	1000			0	0	U.00%	0	
		Over 20 years	a second second	The second second			0	0	12.502	0	
and the second s	And the second se	3	0	0	Contractor O Contractor	0.000	0		12.20%	0	the state of the s

Coludate		Horiz	ontal Disallowa	nce in	Horizonta	al Disallowance Be	tween	I	1
Calculation	Vertical disallowance	Zone	Zone	Zone	Zones	Zones	Zones	1	
Connect Market Birly Contest (2		1	2	3	1&2	2 & 3	1&3	Overall net open position	Total General Market Risk Charge
General Starket Risk Capital Charge	With the second second second second	A STREET, COL	Sector and	Cher Child	A STATE OF THE OWNER			0	0

MR 3.1 (f)

### DEBT SECURITIES, DEBT DERIVATIVES AND OTHER INTEREST RATE DERIVATIVES CAPITAL CHARGE FOR GENERAL MARKET RISK (Maturiy Method) Currency AUD

	Time	Band			Individu	Individual positions								
Zone	Coupon 3% or more	Coupon less than 3%	Debt securities	& debt derivatives	lebt derivatives Interest rate derivativ		Te	otal	Risk Weight	Weighted p	ositions			
			Long	Short	Long	Short	Long	Chort		1				
	1 1 month or less	1 month or less		A SECONDER MAN	KSHI CLOUPS		0	Short	0.0001	Long	Short			
	1 to 3 months	1 to 3 months	A CONTRACTOR OF	STREET, STREET	CALL STOLEN	10.0	0	0	0.00%	0	Statistics of the second			
	3 to 6 months	3 to 6 months	States and the second			Contraction of the local data	0	0	0.20%	0	A Strategic Strategic			
	6 to 12 months	6 to 12 months	and the second second second				0	0 . Ser	0.40%	0	A REAL PORTING OF			
	2 1 to 2 years	1.0 to 1.9 years	Marchen Street Party	the second s			0	0	0.70%	0	COVER SHARE SHE			
	2 to 3 years	19 to 2.8 years	A CONTRACTOR OF A CONTRACTOR A CONTRA	CO Alter Contraction of the second		2041020202000000	0	0	1.25%	0				
	3 to 4 years	2 8 to 3 6 years	in the second			and the second second	0	0	1.75%	0	CHARGE STATISTICS			
	3 4 to 5 years	36 to 4 3 years	STREET, STREET, STATISTICS				0	0	2.25%	0	Martine Street			
	5 to 7 wears	4 3 to 5 7 years			And Provide Marchine	1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-	0	0	2.75%	0	and the second s			
	7 to 10 years	\$ 7 to 7 7 tears		1 2 2 2 2 3 2 2 2 2 2 2 2 2 2 3 2 9 0 0 1		20101-22011-102	0	0	3.25%	0	10042 - 1002 - 100 - 100			
	10 to 15 wars	7.2 to 0.2 years					0	0	3.75%	0	Contract - 10 for			
	15 to 20 warr	0.2 to 10.6 years	Strategy Sales and		And Destroyers	1	0	0	4,50%	0	and participation of the parti			
	Ouer 20 years	9.3 to 10.6 years	Department of the state				0	0	\$ 25%	0				
	Over 20 years	10.6 to 12 years	a light of the		2011		0	0	6.00%6	0	a portable in the			
		12 to 20 years					0	0	8.00%	0	and a second			
A1		Over 20 years	-	a state to be at the second		1	0	0	12 50%	0				
ALL METODE	N DOOTTINNT		0	0	0	0	0	0	12,2070	0	and the second			

Calculation		Hori	tontal Disallowant	ce in	Horizo	ntal Disallowance Be	tween		
Carculation	Vertical disallowance	Zone	Zone	Zone	Zones	Zones	Zones	Overall net open	Total General Market
General Market Risk Capital Charge	THE PARTY OF COMPANY AND A REAL PROPERTY.	1	2	3	1 & 2	2 & 3	1 & 3	position	Risk Charge
		The second se	1	An and the second second	Last Francisco Inc.	CORE CONTRACTOR	DIVERSION OF THE	0	0

### MR 3.1 (g)

### DEBT SECURITIES, DEBT DERIVATIVES AND OTHER INTEREST RATE DERIVATIVES CAPITAL CHARCE FOR GENERAL MARKET RISK (Maurig Method) Currency OTHERS

	Time	Band			Individu	al positions					(на
Zone	Coupon 3% or more	Coupon less than 1%	Debt securities	& debt derivatives	Interest rate derivatives		Te	stal	Risk Weight	Weigh	ted positions
			Long	Short	Long	Short	Long	Short			
	I month or less	1 month or less	Stratus - Western	The Print of the Print of the	1001 COLOR		0	0	0.000	Long	Short
	1 to 3 months	1 to 3 months	Carried States and	AT THE ACCOUNT OF A	1972 A. 1.12 A. 1.10	CARE DOWNED STRATES	0.0		0.00%	0	States States - 1949
	3 to 6 months	3 to 6 months			Station of the state	Sold do the second state of	0	0	0.20%	0	STANS PERMIT
	6 to 12 months	6 to 12 months	and the state of the	and the second se	Tax I have been	hart of the second s	0	0	0.40%	0	Series and the second second
	2 1 to 2 years	1.0 to 1.9 years	all rate for the second	in the state of the second	2 ac-countral rule		0	0	0.70%	9	
	2 to 3 years	1.9 to 2.8 years	CIPALICAS AL TR	A PARTICIPATION OF A	Contraction of the second		0	0	1.25%	0	change of the second way
	3 to 4 years	2.8 to 3.6 years	a sed (so) se ar	States and the second second	SV CONTRACTOR		0	0	1.75%	0	States and the second
	3 4 to 5 years	3.6 to 4.3 years	STREET, STREET					0	2.25%	0	
	5 to 7 years	4.3 to 5.7 years				and the second se	0	0	2.75%	0	110 million and an and a state
	7 to 10 years	5.7 to 7.3 years					0	0	3.25%	0	an saint second se
	10 to 15 years	7.3 to 9.3 years	AND A CONTRACTOR OF				0	0	3.75%	0	
	15 to 20 years	9.3 to 10.6 years	ALC: CONTRACTOR				0	0	4.50°a	0	
	Over 20 years	10.6 to 12 years	Constant and the second	-			0	0	5.25%	0	
		12 to 20 mere					0	0	6.00%	0	CARLES CONTRACTORY IN CONTRACTORY
		Or a 20			Support and and		0	0	8.00%	0	Statistics in the second
		Cover au years			ECOLUMN AND STOCK		0	0	12.50%	0	
NUCL CREATE	II. SPERIOR I		CHEFT, PART BARACOUTER	0	0	0	0	STORES AND O COMPLEXES	S THERE IS NOT ANY ADDRESS OF A DRESS OF A D	0	the local data and the local data

Calculation	Vestigal disclosures	Horizo	ntal Disallowand	ce in	Horiz	ontal Disallowance E	Between		
Cartantia	vertical disallowance	Zone	Zone	Zone	Zones	Zones	Zones	1	
General Market Risk Capital Charge	and the second se	CONTRACTOR DECISION	2	3	1.4.2	2 & 3	1&3	Overall net open position	Total General Market Risk Charge
		and the second second second second second	Street and a street of the	and the second se	A State of the second sec	Contract of the Art Contract		and the second se	

MR 3.1 (e)

### DEBT SECURITIES, DEBT DERIVATIVES AND OTHER INTEREST RATE DERIVATIVES CAPITAL CHARGE FOR GENERAL MARKET RISK (for institutions using Duration method) Currency PKR

					Individua	positions					
Zone	Time Band	Assumed Change	Debt securities & debt derivatives		Interest rate derivatives		Total		Market Risk Weighted Positions		
		in yield	Long	Short	Long	Short	Long	Short	Long	Short	Net Positions
1	1 month or less	1	の方法での主要	Cost of the set	La series .		0	0	Sector Construction	and the second	
	1 to 3 months	1	Service Service Service Service	A THE PROPERTY OF	AND STREET		0	0			Columnation of the second second second
	3 to 6 months	1				and the second second	0	0			States of the second second
	6 to 12 months	1	Contractor and the			the second second	0	0	Sector Contract States	I DESCRIPTION OF	
2	1.0 to 1.9 years	0.9		States and the	1997 - 1997 - 1997 - 1997 - 1997 - 1997 - 1997 - 1997 - 1997 - 1997 - 1997 - 1997 - 1997 - 1997 - 1997 - 1997 -	ESCHEROSOLIS	0	0			NARO DE LA SUBACIÓN DE ACES
	1.9 to 2.8 years	0.8		in a state of the		120122	0	0	Sector Contractor		100 C
	2.8 to 3.6 years	0.75			A DOLLARD		0	0			attended and the second
3	3.6 to 4.3 years	0.75	E. C. Friday		CONSTRUCTION OF	Contra Contra	0	0			
	4.3 to 5.7 years	0.7			Section Section	EPHERIC LAN	0	0	State State States	Contraction of the second	
	5.7 to 7.3 years	0.65		SUSTRATION STREET OF	12 2 2 2 2 2 2 2 2	In the second second	0	0	STATISTICS STATISTICS		Colorest Carlos Colorest
	7.3 to 9.3 years	0.6	Contraction of the State		A CONTRACTOR	A LOCAL STREET	0	0	State of the state		
	9.3 to 10.6 years	0.6	No. Contractory and	Contraction of the Contract of the	and the Annual	S. New House	0	0	State Breaking with		
	10.6 to 12 years	0.6	ALC: NO STREET	ENVIOLE CALUE		No. of the local sector	0	0	State of the state of		
	12 to 20 years	0,6	Contraction of the second				0	0	No. 1 I State Street and		
	Over 20 years	0.6	Contraction of the second			STREET, STREET, STREET,					
L			0	CALL STREAM STREAM OF STREAM OF STREAM	Contraction in the second	a state of the second	0	U	States in the second states and		

			lorizontal Disallowance	In	Hort	zontal Disallowance Be	ween	1	
Calculation	Vertical disallowance	Zone	Zone	Zone	Zones	Zones	Zones	1 1	
		1	2	3	1 & 2	2 & 3	163	Net Position	Total General Market Risk Charge
General Market Risk Capital Charge	Several second of the and the second second								

### DEBT SECURITIES, DEBT DERIVATIVES AND OTHER INTEREST RATE DERIVATIVES CAPITAL CHARGE FOR GENERAL MARKET RISK (for institution sump Durations method) Currency US3

					Individua	positions					
Zone	Time Band	Assumed Change	Debt securities &	debt derivatives	Interest rate	derivatives	Tota	1	Market Risk W	eighted Positions	1000 1000 1000 1000 1000 1000 1000 100
	_	in yield	Long	Short	Long	Short	Long	Short	Long	Short	Net Positions
1	1 month or less	1					0	CHARLES IN A			CONSTRUCTIVE AND
	1 to 3 months	1				CHARLES C. C. C.	0	the first state			
	3 to 6 months	1	1	Constant States	STREET WAR STREET		0	184 Contractor	11.55 C. 1.5 C. 1.5	CI CUSALCENTA B	VERAL POLICY CONTRACTOR
	6 to 12 months	1	1212111122740	have shown in the			0	NOT DOGRAM			
2	1.0 to 1.9 years	0.9	The second second			NO. NO. CONTRACTOR	CHARLES THE PARTY OF THE PARTY	Strain State 20			
	1.9 to 2.8 years	0.8		and the second		States and the second	0				
	2.8 to 3.6 years	0.75	Service States	C.T. Course of the	S. State in the set	101911000 00000000	0	LOOP COLUMN	Contraction of the		and the Property of the
3	3.6 to 4.3 years	0.75		Constant of the second s	Second states and		0	Contraction of the		1	
	4.3 to 5.7 years	0.7	ELOX: DIVIDING	CONTRACTOR OF THE					Contraction of the second second		
	5.7 to 7.3 years	0.65			Contraction and a		0				
	7.3 to 9.3 years	0.6	A CORDENSE OF STREET		and the second	100000000000000000000000000000000000000					
	9.3 to 10.6 years	0.6	with the second second second second								
	10.6 to 12 years	0.6	and the second second		101-101-001-0		0	Closed and sold and			
	12 to 20 years	0.6	Solution Process	Contraction of the			0	Contraction of the			
	Over 20 years	0.6	States and states	the state of the state of the		-		The state of the state			
	and a second		0	Mana and a	Cherry Concerned	State State State	0			TO REAL VIOLENCE OF	

and have a	and the second	F	forizontal Disallowance	r In	Ho	rizontal Disallowance Be	ween		
Calculation	Vertical disallowance	Zone	Zone	Zone	Zones	Zones	Zones	1	Total General Market Risk
Count Martin Dia Count D		1	2	3	1 & 2	2 & 3	1.8.3	Net Position	Charge
General Market Risk Capital Charge	a to the second second second second second	a start and a						The second second	the free sector in the state

### DEBT SECURITIES, DEBT DERIVATIVES AND OTHER INTEREST RATE DERIVATIVES CAPITAL CHARGE FOR GENERAL MARKET RINK (for imminution using Duration method) Currency GBP

	in the second				Individua	I positions					
Zone	Time Band	Assumed Change	Debt securities &	debt derivatives	Interest rate	e derivatives	To	tul	Market Risk W	eighted Positions	
		in yield	Long	Short	Long	Short	Long	Short	Long	Short	Net Position
1	1 month or less	1	The second second	Current and the second	a secondaria		0		0	A CONTRACTOR OF THE OWNER OF	TOTAL CONTRACTOR
	1 to 3 months	1			Sec. And Sec.		0		0		
	3 to 6 months	1			<b>Hallow Halls Ha</b> ll	NAL STREET	0	Addies alternation	0		Eles
	6 to 12 months	1	and the second second				1	State State	0		Collection of the second
2	1.0 to 1.9 years	0.9			120101	14 19 19 19 19 19	0	AV COLORS	0		Contraction of the second second
	1.9 to 2.8 years	0.8		Seal of the seal of the			0	CHARLES (C)	0		A STREET A
	2.8 to 3.6 years	0.75			110701000	S IN COM LOCAL	0	Contraction of the	0		
3	3.6 to 4.3 years	0.75	1019-2011-2011		1007 F. (C.3.500)	CLEAR COLOR	0	(R.C. POLY	0		
	4.3 to 5.7 years	0.7			1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1		0	P. States and Const	0	220000000000000000000000000000000000000	Contraction of Designers
	5.7 to 7.3 years	0.65		TES DUCLE STATE	Charles and a		0	Garage Stars	0		Contraction in the contract
	7.3 to 9.3 years	0.6		PERCENT OF STREET	EVILLE STATE	AND STREET	0	March Colora	0		11 A.
	9.3 to 10.6 years	0.6			Star March 1175		and the second second second	ANNESS AND AND	0		
	10.6 to 12 years	0.6		CHINGS STOP 1		N. S. S. S. S. S. S.	0	EL CARGE AND	0		All Martin States
	12 to 20 years	0.6	Control Constraints	ALC: THE REAL PROPERTY OF	Contraction of the		0	Street Barris	6		
	Over 20 years	0.6		12 - Andrew Contractor	1		0	CLAIR REAL PROP	0		
			CONC. ENGINE OF	State of the second second	and the second second	A share we have the same		LOI NORTH	0	CASE IT DO RELO INCOM	Structure Assured to the

			II. down a Dian	1				-	
Calculation	Vertical disallowance	Zone	Zone	Zone	Zones	Zones	Zones	-	
		1	2	3	1 & 2	283	1.6.3	Net Position	Total General Market Risk Charge
General Market Risk Capital Charge		a page in the second	COMPTON LONG						

### DEBT SECURITIES, DEBT DERIVATIVES AND OTHER INTEREST RATE DERIVATIVES CAPITAL CHARGE FOR GENERAL MARKET RISK (for institution same Duration method) Currency JPY

					Individua	al positions			1		(Rupees in '00)
Zone	Time Band	Assumed Change	Debt securities a	& debt derivatives	Interest rat	te derivatives	To	tul	Market Risk W	cinhted Positions	
		in yield	Long	Short	Long	Short	Lana	Churt	in the second se	eigneed Positions	Net Positions
1	1 month or less	1	ENGINE CON	N. S.		Short	Lang	Snort	Long	Short	
	1 to 3 months	1	and the second second	PARTY OF THE PARTY OF		Contraction of the second	0	0	)		
L	3 to 6 months	1					0	0			
	6 to 12 months	1	DROP PROPERTY				0	0			and the second second
2	1.0 to 1.9 years	0.9					0	0	1		
	1.9 to 2.8 years	0.8			111111111111	A CONTRACTOR	0	0	1		
	2.8 to 3.6 years	0.75	に見得れなきに大学	Constant States	The second second		0	0		Constant Constant	
3	3.6 to 4.3 years	0.75	Classic of the	Color In the second	CONVERTING AND	State of the second	0	0			State of the second second
	4.3 to 5.7 years	0.7		and the second second			0	0			
	5.7 to 7.3 years	0.65	Distanti soluzio	NY CONTRACTOR	Constant and a state of the		0	U	and the second		
	7.3 to 9.3 years	0.6	Constant and the second	and the second			0	0			A Statistical Constants
	9.3 to 10.6 years	0.6		Columnities of the strength of			0	0			
	10.6 to 12 years	0.6	Kennen				0	0	C. S. LUTIDACH, 23		
	12 to 20 years	0.6		Concernation of the	The second		0	0		A BARRIER BARRIER	
	Over 20 years	0.6					0	0	N. S.		
OTAL		0.0	Constant of the owner of the owner	States of the second second second	States & Schwarzster	AND REDAKTION AND A DESCRIPTION	0	0	1.1		
VERALL NET OPE	N POSITION		0	Contraction of the second s	0	0	0	0	0	0	States and the state of the sta

Calculation	N	1	Iorizontal Disallowance	in	Hori	izontal Disallowance Be			
	Vertical disallowance	Zone	Zone	Zone	Zones	Zones	Zones		
General Market Risk Capital Charge	Sector Date and a state of the	1	2	3	1 & 2	2 & 3	163	Net Position	Charge
			1912 - F. 1917 - A 121	STATES STATES		MAN PARTY AND	a state in the state		Const Br

### DEBT SECURITIES, DEBT DERIVATIVES AND OTHER INTEREST RATE DERIVATIVES CAPITAL CILARGE FOR GENERAL MARKET RISK (for institutions using Duration method) Currency EURO

		-			Individua	l positions					(realized a
Lone	Time Band	Change in	Debt securities &	debt derivatives	Interest rat	e derivatives	To	tal	Market Risk W	eighted Positions	0.000
		change in	Long	Short	Long	Short	Long	Short	Long	Long Short	Net Positions
1	I month or less	1					A STATE	SHOT	Long	Short	
	1 to 3 months	1	LSD-BOARD				Charles and the state of the		0		
	3 to 6 months	1	and the second	Without the second	22.00.00000	1000	0		0		Second Providence
	6 to 12 months	1		Contraction of the		Contraction of the	A CONTRACTOR OF A CONTRACTOR	and an and a second at	0		
2	1.0 to 1.9 years	0.9	Ration and an		CEPS IN CASE OF	No. of Contraction of Contraction			0		and and the
	1.9 to 2.8 years	0.8	New York Table	A LAND THE REAL OF	Company and a second		0		0		自体の相談目的に見たいです。
	2.8 to 3.6 years	0.75	and the second second	CARL CONTRACTOR	1	Contraction of the second	0		0	Since and Since the	
3	3.6 to 4.3 years	0.75	Constant States	The second s			0		0		
	4.3 to 5.7 years	0.7					0		0		
	5.7 to 7.3 years	0.65	all the second	12.00	Contract of the local division of the	NO STATISTICS	0	Service of the servic	0		
	7.3 to 9.3 years	0.6		Construction of the	Contraction of Section	and the second second second	0		0		
	9.3 to 10.6 years	0.6		1		And the second se	0		0		
	10.6 to 12 years	0.6	COLUMN STATES				0	AND CONTRACTOR	0		
	12 to 20 years	0.6	2.090.701.101.0	Water Internet			0		0		The state of the state of the
	Over 20 years	0.6	The second second	Charles and the second second			0		0		
			Constant of the owner of the	There are a second s	AN ADAMA PARTY AND A DAMAGE	and the second second second	0		0		

Colordation		He	orizontal Disallowance	in	Hor	izontal Disallowance B	etween	1	
Carculation	Vertical disallowance	Zone	Zone	Zone	Zones	Zones	Zones	-	
General Market Blak Capital Charas		1	2	3	1.6.2	2 & 3	163	Net Position	Total General Market Risk
Contra Statute for Capital Charge		t ganta Ratada		The second second second	States and states and	and a state of the second	Contract of the local distribution of the lo	the second se	Citility

### DEBT SECURITIES, DEBT DERIVATIVES AND OTHER INTEREST RATE DERIVATIVES CAPITAL CILARGE FOR GENRRAL MARKET RISK (for institutions using Domition method) Currency AUD

	200 100 100				Individua	l positions					(respect in out)
Zone	Time Band	Change in	Debt securities	& debt derivatives	Interest rat	e derivatives	Te	otal	Market Risk W	eighted Positions	
		wield	Long	Short	Long	Short	Long	Short	Long	Short	Net Positions
1	1 month or less	1	a Andrewski	A CALL & CALL		Land Street Street	District Survey of the State	1000 - 100 -	0	Unit	Market Barris and State
	1 to 3 months	1		The second states of the	GT State Street	1000	STATISTICS COMPLETE			and the second second	
	3 to 6 months	1	farmer and	San Ash Shares a			Strange Contractor	The State State			0
	6 to 12 months	1	STEP STEEL VS	a state of the second second	1	A THE THE PARTY OF		directed of the second	0		0
2	1.0 to 1.9 years	0.9	All States and a state			12-12-12-17-17-15			0		0
	1.9 to 2.8 years	0.8		S CONTRACTOR OF	SALVE REPORTED IN		0				
	2.8 to 3.6 years	0.75		- 18 - 19 - 19 - 19 - 19 - 19 - 19 - 19	1.	1	0		0		0
3	3.6 to 4.3 years	0.75	19 1				0		0		0
	4.3 to 5.7 years	0.7							0		0
	5.7 to 7.3 years	0.65	1/					No. No. No. No. No.	0		0
	7.3 to 9.3 years	0.6	14					1	0		0
	9.3 to 10.6 years	0.6	CELO CO				Contraction of the		0		0
	10.6 to 12 years	0.6		1 1. 1. 14 March 19 1	State of the	The Manual Long	0		0		0
	12 to 20 years	0.6	去了。 第二章		Contraction of the		0		0		0
	Over 20 years	0.6	HID SECTOR	S CONTRACTOR STATE	Carles Strends		0				0
TOTAL			The second star lines	0	and the second second second	and a state of the state of the state	0		0		0
OVERALL NET	OPEN POSITION		Contrast and an other states of the second states	Contraction and Contraction	PROPERTY OF A DAY OF A DAY	The month of the second	Philippine Reprint Philippine	Samuel Sparses	0	0	

ov	ERAI	LLN	NET	OPEN	POSI	TION
			_			

Columbation		H	<b>Iorizontal Disallowance</b>	in .	Hort	zontal Disallowance Bet	1		
Calculation	Vertical disallowance	Zone	Zone	Zone	Zones	Zones	Zones	-	Total Convert Market Birth
Contraction of the second	_	1	1	3	1.6.2	2 & 3	143	Net Position	Charge
General Market Risk Capital Charge		The SAME GOING	2 C	Frank .	A CONTRACTOR OF THE OWNER OF THE				

### DEBT SECURITIES, DEBT DERIVATIVES AND OTHER INTEREST RATE DERIVATIVES CAPITAL CHARGE FOR GENERAL MARKET RISK (for institutions aured Duration method) Currency Others

					Individual	positions					
Zone	Time Band	Assumed Change	Debt securities d	debt derivatives	Interest rate of	derivatives	То	tal .	Market Risk W	eighted Positions	
		in yield	Long	Short	Long	Short	Long	Short	Long	Short	Net Position
1	1 month or less	1	S				6	C ALCONO DA CONTRACTOR			and the second second
	1 to 3 months	1	1.000				0	A state of the state			and the second
	3 to 6 months	)					1				STRATIC STRAT
	6 to 12 months	1	6				and the left of all the	0	N 11/2 1 / 2 / 2 / 2		And the second se
2	1.0 to 1.9 years	0.9					0				
	1.9 to 2.8 years	0.8	how the second	Constant and a lot		a service in such	0	0	13 - C 12 - PC 12	Charles and the second second	Company No. 127
	2.8 to 3.6 years	0.75		Supervised and the	SEAL OF MALE AND A SEAL AND A SEA	DEWORTHING		0	Call Contraction	Contraction of the second	WWWWWWWWWWWW
3	3.6 to 4.3 years	0.75	at the local states	I. Andrew Colorester	West and the state		Line in the second second	0	Lun yes Children		Contraction of the second
	4.3 to 5.7 years	0.7	TANK STREET	IN CALENCE AND	A CARLES AND	State of the second second		0	Contraction of the		Trans
	5.7 to 7.3 years	0.65	d water and		Company of the second second		0	0	State of the second second		
	7.3 to 9.3 years	0.6	A Contraction of the local of	and the second	Sall LEED MARKS	101-140 Carlos	Second second second	11 1 1 1 1 1 1 1	COLOR OF COMPLETE		Contraction of the second
	9.3 to 10.6 years	0.6	Carlos Constantes	S. S. SHINAS &	A STATE OF STATE			and the second s	PROPERTY OF STREET		The second s
	10.6 to 12 years	0.6	S SECOND LEASE	States and the second	21/2 11/2010			0			
	12 to 20 years	0.6	22. 3. 11.00	Section of the second	11920 1 1 1 1 1 1 1 1 1		0	0			
	Over 20 years	0.6	and the second second	STATE DOCTORNOLS				and the second second			a constant of the second s
			0	0	0	0				Contraction of the local division of the loc	

			Iorizontal Disallewance	In	Hor	izontal Disatiowance Be	1		
Calculation	Vertical disallowance	Zone	Zone	Zone	Zanes	Zones	Zones	1	Total Canaral Market Risk
Control Market Web Control Charge		1	1	3	141	2 & 3	143	Net Position	Charge
General Market Risk Capital Charge	and the second se					100000000000000000000000000000000000000			the second s

### CAPITAL CHARGE FOR EQUITY POSITION RISK

						(Rupees in '000')
	Inside Pakistan			Outil During		
	KSE	LSE	ISE	Outside P	akistan*	Total
A Specific Risk Charge						
Equities						
a Long positions						0
b Short Positions	A REPORT OF A					0
Equity Derivatives						0
c Long positions						0
d Short Positions	GREAT STREET	A CONTRACTOR	. Contraction in	12142 0528		0
e Total Gross Positions (a+b+c+d)	0	0	0	0	0	0
f Risk Weight	8%	8%	8%	8%	8%	0
g Specific Risk Charge (f x e)	0	0	0	0	0	

h	Net Long/Short Positions ( a-b  +  c-d )	0	0	0	0	0	0
i	Risk Weight	8%	8%	8%	8%	8%	U
j	General Market Risk Charge (h x i)	0	0	0	0	0	0
	Total Capital Charge for Equity Exposures (g + j)	0	0	0	0	0	0
				and the second se	A PA PROPERTY OF A PARTY OF A PAR	And the second sec	

 Total Capital Charge for Equity Exposures (g + j)
 0
 0

 \* Report Position on market -by-market basis i.e. separate column for each national market to be used

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upees in '000')			10				
(Rı			DVD Data	L NN NAIC			6
		Total net	long	(short)	Positions		80
	Net delta-	based	equivalent	of foreign	currency	options	7
				Others			9
	ncy		Net future	income/	expenses		5
	ition in Curre			Guarantees			4
	Posit	Net Forward Position					3
			Not Cnot	Position			2
			Currenter				1

USD CSD	0	0
3BP	0	0
PY	0	0
CHF	0	0
VED	0	0
SAR	0	0
AUD	0	0
CAD	0	0
DKK	0	0
IKD	0	0
GD	0	0
EK	0	0
SUR	0	0
Currency 14	0	0
Currency 15	0	0
Currency 16	0	0
Currency 17	0	0
Currency 18	0	0
Currency 19	0	0
Surrency 20	0	0
Jurrency 21	0	0
urrency 22	0	0
urrency 23	0	0
urrency 24	0	0
urrency 25	0	0

Overall Long/Short Position Capital Charge Rate Total Capital Charge

0

## MARKET RISK CAPITAL CHARGE FOR OPTIONS

# A LONG POSITIONS WITH RELATED CASH POSITIONS

(Rupees in '000')

Snecific Risk	Teneral Market	I ong Cash and	Short Cash and	
NCR ATTACA	INTELLET INTOTAL	FUILS CAULI ALLA	DIIOI Cash and	
Charge	Risk Charge	Long Put	Long Call	Total
	8%			

### B LONG CALL or LONG PUT OPTIONS

	otal	C.A.M.		0	
	1 T				
	Long Cal			100	
	Long Put				
COLICIAL IVIALNOL	Risk Charge	8%			
veivi nitinade	Charge				
	Underlying of the Option	Foreign Exchange		TOTAL	

Please enter your data in yellow cells.

RISK WEIGHTED AMOUNT FOR OPERATIONAL RISK

OR1



\* Disclosure in the above segments of business should not be construed that all these activities are permissible. Banks/DFIs are required to engage in activities as allowed under the law and SBP regulations