

DECEMBER 31, 2020

(Amount in PKR' Millions)		unweighted value by residual maturity				weighted value
		No Maturity	< 6 months	6 months to < 1 yr	≥ 1 yr	
ASF Item						
1	Capital:					
2	Regulatory capital	173,870				173,870
3	Other capital instruments	55,415				55,415
4	Retail deposits and deposit from small business customers:					
5	Stable deposits		-			-
6	Less stable deposits		507,116			456,404
7	Wholesale funding:					
8	Operational deposits		-			-
9	Other wholesale funding		875,748			437,874
10	Other liabilities:					
11	NSFR derivative liabilities				-	-
12	All other liabilities and equity not included in other categories		-		1,185,747	1,185,747
13	Total ASF					2,309,310
RSF item						
14	Total NSFR high-quality liquid assets (HQLA)					
15	Deposits held at other financial institutions for operational purposes		14,227			7,114
16	Performing loans and securities:					
17	Performing loans to financial institutions secured by Level 1 HQLA					
18	Performing loans to financial institutions secured by non-Level 1 HQLA and unsecured performing loans to financail institutions		-			-
19	Performing loans to non- financial corporate clients, loans to retail and small business customers, and loans to sovereigns, central banks and PSEs, of which:					
20	With a risk weight of less than or equal to 35% under the Basel II Standardised Approach for credit risk				221,713	144,113
21	Securities that are not in default and do not qualify as HQLA including exchange-traded equities.		-			-
22	Other assets:					
23	Physical traded commodities, including gold					
24	Assets posted as initial margin for derivative contracts					
25	NSFR derivative assets				-	-
26	NSFR derivative liabilities before deduction of variation margin posted				-	-
27	All other assets not included in the above categories				2,255,877	682,392
28	Off-balance sheet items		1,350,164			67,508
29	Total RSF					901,127
30	Net Stable Funding Ratio (%)					256.27%