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CAP 1

NAME OF THE BANK: 3118 - PAK CHINA INVESTMENT COMPANY LII

REPORTING BASIS: Bank Level Un-Audited (Basel III)

(Rupees in '000')

CAPITAL ADEQUACY RETURN AS OF: September-2022

SUMMARY / OVERALL CAPITAL ADEQUACY RATIO

		Basel 3 Transit	Basel 3 full
<b>1.1</b>	<b>Common Equity Tier 1 (CET1)</b>		
1.1.1	Fully Paid-up capital/ Capital deposited with SBP	9,905,975	9,905,975
1.1.2	Balance in Share Premium Account		-
1.1.3	Reserve for issue of Bonus Shares		-
1.1.4	Discount on issue of Shares (enter negative number)		-
1.1.5	General/ Statutory Reserves as (disclosed in the Balance Sheet)	1,943,603	1,943,603
1.1.6	Gain/ (losses) on derivatives held as Cash Flow Hedge		-
1.1.7	Un-appropriated/ un-remitted profits/ (losses)	7,772,238	7,772,238
1.1.8	Minority Interest arising from CET1 instruments issued to third party by consolidated bank's subsidiaries (amount allowed in group CET1 - from "Consolidation sheet", )	-	-
	<b>CET1 before Regulatory Adjustments</b>	19,621,817	19,621,817
1.1.9	<b>Regulatory Adjustments at CET1 level</b>		
1.1.10	Goodwill (net of related deferred tax liability)		-
1.1.11	All other intangibles (net of any associated deferred tax liability)	5,640	5,640
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	-	-
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		-
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		-
	<b>Sum of Regulatory Adjustments at CET1 level</b>	5,640	5,640
1.1.21	<i>CET 1 after Regulatory Adjustments above</i>	19,616,177	19,616,177
1.1.22	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)	733,631	733,631
1.1.23	<i>CET 1 after Regulatory Adjustment above</i>	18,882,546	18,882,546
1.1.24	Significant investments in the common stock of banking, financial and insurance entities that are outside the scope of regulatory consolidation (amount above 10% threshold)	-	-
1.1.25	Deferred Tax Assets arising from temporary differences (amount above 10% threshold, net of related tax liability)	-	-
1.1.26	<i>CET 1 after Regulatory Adjustment above</i>	18,882,546	18,882,546
1.1.27	Amount exceeding 15% threshold (significant Investments and DTA)	-	-
1.1.28	<i>CET 1 after above adjustment</i>	18,882,546	18,882,546
1.1.29	National specific regulatory adjustments applied to CET1	-	-
1.1.30	Investment in TFCs of other banks exceeding the prescribed limit		
1.1.31	Any other deduction specified by SBP		
1.1.32	<i>CET 1 after Regulatory Adjustment above</i>	18,882,546	18,882,546
1.1.33	Adjustment to CET1 due to insufficient AT1 capital and T2 capital to cover adjustments	2,846,227	2,846,227
1.1.34	<b>CET1 (after regulatory adjustments)</b>	16,036,318	16,036,318
<b>1.2</b>	<b>Additional Tier1 (AT 1) Capital</b>		
1.2.1	Qualifying AT1 capital instruments plus any related share premium	-	-
1.2.1.1	of which Classified as equity		-
1.2.1.2	of which Classified as liabilities		-
1.2.2	AT1 capital instruments issued by consolidated subsidiaries and held by third parties (amount allowed in group AT1 - from "Consolidation sheet")	-	-
1.2.3	<b>AT1 Capital before Regulatory Adjustments</b>	-	-
1.2.4	<b>Regulatory Adjustments at AT1 Capital level</b>		
1.2.5	Investment in mutual funds exceeding the prescribed limit		-
1.2.6	Investment in own AT1 capital instruments		-
1.2.7	Reciprocal cross holdings in AT1 capital instruments of banking, financial, and insurance entities		-
1.2.8	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)	1,558,294	1,558,294
1.2.9	Significant investments in the capital instruments issued by banking, financial and insurance entities that are outside the scope of regulatory consolidation	-	-
1.2.10	Portion of deduction applied 50:50 to Tier-1 capital and Tier-2 capital based on pre-Basel III treatment which, during transitional period, remain subject to deduction from Tier-1 capital	-	
1.2.11	Adjustment to AT1 capital due to insufficient Tier 2 capital to cover deductions	1,287,933	1,287,933
	<b>Sum of Regulatory Adjustments at AT1 Capital level</b>	2,846,227	2,846,227
1.2.12	<b>Amount of Regulatory Adjustment applied at AT1 Capital level</b>	-	-
1.2.13	<b>AT1 Capital (after regulatory adjustments)</b>	-	0
1.2.14	<b>AT1 Capital recognized for capital adequacy</b>	-	-
1.2.16	<b>Eligible Tier 1 (T 1) Capital for Capital Adequacy Ratio (CET1 + Recognised AT1 Capital)</b>	16,036,318	16,036,318

<b>2</b>	<b>Tier 2 (T2) Capital</b>		
2.1	Qualifying T2 capital instruments under Basel 3 plus any related share premium		
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		
2.4	General Provisions or general reserves for loan losses-up to maximum of 1.25% of Credit Risk Weighted Assets	198,735	198,735
2.5	Revaluation Reserves (net of taxes)	150,757	150,757
2.5.1	Pertaining to Fixed Assets		
2.5.2	Unrealized Gains/ (losses) on AFS securities	150,757	150,757
2.6	Foreign Exchange Translation Reserves		-
2.7	Undisclosed/ Other Reserves (if any)		-
2.8	<b>T2 Capital before regulatory adjustments</b>	<b>349,492</b>	<b>349,492</b>
2.9	<b>Regulatory Adjustments at T2 Capital level</b>		
2.10	Portion of deduction applied 50:50 to Tier-1 capital and Tier-2 capital based on pre-Basel III treatment 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 capital (amount above 10% threshold)	1,637,425	1,637,425
2.14	Significant investments in the capital instruments issued by banking, financial and insurance entities that are outside the scope of regulatory consolidation	-	-
	<b>Sum of Regulatory Adjustments at T2 Capital level</b>	<b>1,637,425</b>	<b>1,637,425</b>
2.15	<b>Amount of Regulatory Adjustment applied at T 2 Capital level</b>	<b>349,492</b>	<b>349,492</b>
2.16	<b>T2 Capital (after regulatory adjustments)</b>	-	-
2.17	<b>T2 Capital recognized for capital adequacy</b>	-	-
2.18	<b>Portion of AT1 Capital recognized in T2 Capital</b>	-	-
2.19	<b>Total T2 Capital admissible for capital adequacy</b>	-	-
<b>3</b>	<b>Total Eligible Capital for Capital Adequacy Ratio (T1 Capital recognized + T2 Capital)</b>	<b>16,036,318</b>	<b>16,036,318</b>
<b>4</b>	<b>Total Risk Weighted Assets (TRWAs)</b>	<b>25,785,009</b>	<b>25,785,009</b>
4.1	Total Credit Risk Weighted Assets	15,898,804	15,898,804
4.2	Total Market Risk Weighted Assets	6,402,499	6,402,499
4.3	Total Operational Risk Weighted Assets	3,483,706	3,483,706
<b>5</b>	<b>Capital Adequacy Ratios</b>		
5.1	CET1 to TRWAs	62.19%	62.19%
5.2	T1 Capital to TRWAs	62.19%	62.19%
5.3	Total eligible capital to TRWAs	<b>62.19%</b>	62.19%