

Liquid Capital Statement
for the month of 31-MAY-21
Of M/s. AL Habib Capital Markets (Pvt.) Ltd.

Submission Date 14-JUN-2021 16:23:36

Head of Account	Value in Pak Rupee	Hair Cut/ Adjustments	Net Adjusted Value
Assets			
Property & Equipment	7,250,678	7,250,678	
Intangible Assets	2,803,727	2,803,727	
Investment in Govt. Securities	159,100,714	159,100,714	159,100,714
Investment in Debt. Securities			
Listed than:			
5% of the balance sheet value in the case of tenure upto 1 year.			
7.5% of the balance sheet value, in the case of tenure from 1-3 years.			
10% of the balance sheet value, in the case of tenure of more than 3 years.			
Unlisted than:			
10% of the balance sheet value in the case of tenure upto 1 year.			
12.5% of the balance sheet value, in the case of tenure from 1-3 years.			
15% of the balance sheet value, in the case of tenure of more than 3 years.			
Investment in Equity Securities			
If listed 15% or VaR of each securities on the cutoff date as computed by the Securities Exchange for respective securities whichever is higher.	142,042,240	22,969,093	119,073,147
If unlisted, 100% of carrying value.			
Subscription money against Investment in IPO/offer for Sale: Amount paid as subscription money over and above that shares have not been allotted or are not included in the investments of securities broker.			
100% Haircut shall be applied to Value of Investment in any asset including shares of listed securities that are in Block, Freeze or Pledge status as on reporting date. (July 19, 2017)	49,877,116	49,877,116	
Provided that 100% haircut shall not be applied in case of investment in those securities which are pledged in favor of Stock Exchange / Clearing House against Margin Financing requirements or pledged in favor of Banks against Short Term financing arrangements. In such cases, the haircut as provided in Schedule III of the Regulations in respect of investment in securities shall be applicable (August 25, 2017)			
Investment in subsidiaries			
Investment in associated companies/undertaking			
If listed 20% or VaR of each securities as computed by the Securities Exchange for respective securities whichever is higher.			
If unlisted, 100% of net value.			
Statutory or regulatory deposits/basic deposits with the exchanges, clearing house or central depository or any other entity.	1,400,000	1,400,000	
Margin deposits with exchange and clearing house.	161,315,000	0	161,315,000
Deposit with authorized intermediary against borrowed securities under SLB.			
Other deposits and prepayments	36,737,687	36,737,687	
Accrued interest, profit or mark-up on amounts placed with financial institutions or debt securities	4,514,507	0	4,514,507
i.e. (Nil)			
10% in respect of markup accrued on loans to directors, subsidiaries and other related parties			
Dividends receivables.	222,650	0	222,650
Amounts receivable against Repo financing.			
Amount paid as purchaser under the REPO agreement. (Securities purchased under repo arrangement shall not be included in the investments.)			
Short Term Loan To Employees: Loans are Secured and Due for repayment within 12 months	148,120	0	148,120
Receivables other than trade receivables	3,464,105	3,464,105	
Receivables from clearing house or securities exchange(s)			
100% value of claims other than those on account of entitlements against trading of securities in all markets including MtM gains.			
Receivable on entitlements against trading of securities in all markets including MtM gains.			
Receivables from customers			
In case receivables are against margin financing, the aggregate if (i) value of securities held in the blocked account after applying VAR based Haircut, (ii) cash deposited as collateral by the financee (iii) market value of any securities deposited as collateral after applying VaR based haircut.	65,816,123	57,408,947	57,408,947
Lower of net balance sheet value or value determined through adjustments.			
In case receivables are against margin trading, 5% of the net balance sheet value.			
Net amount after deducting haircut			
In case receivables are against securities borrowings under SLB, the amount paid to NCCPL as collateral upon entering into contract,			
Net amount after deducting haircut			
In case of other trade receivables not more than 5 days overdue, 0% of the net balance sheet value.	214,184,221	0	214,184,221
Balance sheet value			
In case of other trade receivables are overdue, or 5 days or more, the aggregate of (i) the market value of securities purchased for customers and held in sub-accounts after applying VAR based haircuts, (ii) cash deposited as collateral by the respective customer and (iii) the market value of securities held as collateral after applying VaR based haircuts.	27,001,418	25,332,730	25,332,730
100% haircut in the case of amount receivable from related parties.	1,188,361	1,188,361	
Cash and Bank balances			
Bank Balance - proprietary accounts	1,851,327	0	1,851,327
Bank balance - customer accounts	397,496,016	0	397,496,016
Cash in hand	83,460	0	83,460

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Total Assets	1,276,497,470	367,533,158	1,140,730,839
Liabilities			
Trade Payables			
Payable to exchanges and clearing house	90,017,641	0	90,017,641
Payable against leveraged market products			
Payable to customers	379,719,782	0	379,719,782
Current Liabilities			
Statutory and regulatory dues			
Accruals and other payables	78,835,428	0	78,835,428
Short-term borrowings	359,970,282	0	359,970,282
Current portion of subordinated loans			
Current portion of long term liabilities			
Deferred Liabilities			
i. Provision for bad debts			
ii. Provision for taxation			
Other liabilities as per accounting principles and included in the financial statements			
Non-Current Liabilities			
Long-Term financing			
Long-Term financing obtained from financial institution: Long term portion of financing obtained from financial institution including amount due against finance lease			
Other long-term financing			
Staff retirement benefits			
Advance against shares for Increase in Capital of Securities broker: 100% haircut may be allowed in respect of advance against shares if: The existing authorized share capital allows the proposed enhanced share capital Board of Directors of the company has approved the increase in capital Relevant Regulatory approvals have been obtained There is no unreasonable delay in issue of shares against advance and all regulatory requirements relating to the increase in paid up capital have been completed. Auditor is satisfied that such advance is against the increase of capital. Other liabilities as per accounting principles and included in the financial statements			
Subordinated Loans			
100% of Subordinated loans which fulfill the conditions specified by SECP are allowed to be deducted: Schedule III provides that 100% haircut will be allowed against subordinated Loans which fulfill the conditions specified by SECP. In this regard, following conditions are specified: Loan agreement must be executed on stamp paper and must clearly reflect the amount to be repaid after 12 months of reporting period No haircut will be allowed against short term portion which is repayable within next 12 months. In case of early repayment of loan, adjustment shall be made to the Liquid Capital and revised Liquid Capital statement must be submitted to exchange. Subordinated loans which do not fulfill the conditions specified by SECP			
Total Liabilities	908,543,133	0	908,543,133
Banking Liabilities Relating to:			
Concentration in Margin Financing			
The amount calculated client-to-client basis by which any amount receivable from any of the financees exceed 10% of the aggregate of amounts receivable from total financees.	0	40,414,500	40,414,500
Concentration in securities lending and borrowing			
The amount by which the aggregate of: i) Amount deposited by the borrower with NCCPL ii) Cash margins paid and iii) The market value of securities pledged as margins exceed the 110% of the market value of shares borrowed			
Net underwriting Commitments			
i) in the case of right issue: if the market value of securities is less than or equal to the subscription price; the aggregate of: ii) the 50% of Haircut multiplied by the underwriting commitments and iii) the value by which the underwriting commitments exceeds the market price of the securities. iv) in the case of rights issue where the market price of securities is greater than the subscription price, 5% of the Haircut multiplied by the net underwriting v) in any other case: 12.5% of the net underwriting commitments			
Negative equity of subsidiary			
The amount by which the total assets of the subsidiary (excluding any amount due from the subsidiary) exceed the total liabilities of the subsidiary			
Foreign exchange agreements and foreign currency positions			
5% of the net position in foreign currency. Net position in foreign currency means the difference of total assets denominated in foreign currency less total liabilities denominated in foreign currency			
Amount Payable under REPO			
Repo adjustment			

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In the case of financier/purchaser the total amount receivable under Repo less the 110% of the market value of underlying securities.			
In the case of financese/seller the market value of underlying securities after applying haircut less the total amount received, less value of any securities deposited as collateral by the purchaser after applying haircut less any cash deposited by the purchaser.			
Concentrated proprietary positions			
In the case of customer positions, the market value of any security is between 25% and 51% of the total proprietary positions then 5% of the value of such security. If the market value of a security exceeds 51% of the proprietary position, then 10% of the value of such security.	0	2,254,518	2,254,518
Opening Positions in futures and options			
In case of customer positions, the total margin requirements in respect of open positions less the amount of cash deposited by the customer and the value of securities held as collateral pledged with securities exchange after applying VaR haircuts			
In case of proprietary positions, the total margin requirements in respect of open positions to the extent not already met			
Short sell positions			
In case of customer positions, the market value of shares sold short in ready market on behalf of customers after increasing the same with the VaR based haircuts less the cash deposited by the customer as collateral and the value of securities held as collateral after applying VAR based Haircuts			
In case of proprietary positions, the market value of shares sold short in ready market and not yet settled increased by the amount of VAR based haircut less the value of securities pledged as collateral after applying haircuts.			
Total Ranking Liabilities	0	42,669,018	42,669,018
Liquid Capital	367,954,337	324,864,140	189,518,688