National Clearing Company of Pakistan Limited.

Statements of Liquid Capital "LC"

CM ID: 06502 Date of LC: 30/09/2022

CM Name: AL HABIB CAPITAL MARKETS (PVT) LIMITFiling Month: Sep/2022

Statement Type:Un-Audited

User: C0650201

Date: 29/12/2022

Time: 02:21:01

S.No	Head Of Account	Value in Pak Rupees (Balance Sheet Value)	Net Adjusted Value - Rupees
rent As	sets:		
1.1	Property & Equipment - Haircut 100%	5,613,061	0
1.2	Intangible Assets - Haircut 100%	2,530,207	0
1.3	Investment in Govt. Securities - Haircut 0%	155,565,937	155,565,937
	Investment in Debt. Securities (Balance sheet value net of any provision)		
	If listed than:		
	i. 5% of the balance sheet value in the case of tenure up to 1 year.	0	0
	ii. 7.5% of the balance sheet value, in the case of tenure from 1-3 years.	0	0
1.4	iii. 10% of the balance sheet value, in the case of tenure of more than 3 years.	0	0
	If unlisted than:		
	i. 10% of the balance sheet value in the case of tenure up to 1 year.	0	0
	ii. 12.5% of the balance sheet value, in the case of tenure from 1-3 years.	0	0
	iii. 15% of the balance sheet value, in the case of tenure of more than 3 years.	0	0
	Investment in Equity Securities		
1.5	i. If listed 15% or VaR of each securities on the cutoff date as computed by the Securities Exchange for respective securities whichever is higher.	. 108,737,766	88,641,799
	ii. If unlisted, 100% of carrying value.	0	0
	iii. Subscription money against Investment in IPO/offer for Sale: Amount paid as subscription money provided that shares have not been allotted or are not included in the investments of securities broker. (Haircut 0%)	0	0
	iv. 100% Haircut shall be applied to Value of Investment in any asset including shares of listed securities that are in Block, Freeze or Pledge sta as on reporting date. (July 19, 2017)	atus 0	0
	v. Provided that 100% haircut shall not be applied in case of investment in those securities which are Pledged in favor of Stock Exchange / Clearin 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).	ng 0	0
1.6	Investment in subsidiaries (Balance sheet value net of any provision) - Haircut 100%	0	0
	Investment in associated companies/undertaking (Balance sheet value net of any provision)		
1.7	i. If listed 20% or VaR of each securities as computed by the Securities Exchange for respective securities whichever is higher.	0	0
	ii. If unlisted, 100% of net value.	0	0
1.8	Statutory or regulatory deposits/basic deposits with the exchanges, clearing house or central depository or any other entity. (Haircut 100%)	1,400,000	0

1.58 Margin deposits with eachbarge and clearing house. (Rairout 08) 1.10 Deposit with authorized intermediary against borrowed securities under Sta. (Hairout 08) 1.11 Deber deposits and prepayments - (Rairout 1008) 1.12 Core deposits and prepayments - (Rairout 1008) 1.13 Deber deposits and prepayments - (Rairout 1008) 1.14 Core deposits and prepayments - (Rairout 1008) 1.15 Dividends receivables. (Hairout 08) 1.16 Margin deposits and prepayments - (Rairout 08) 1.17 Margin deposits and prepayments - (Rairout 08) 1.18 Dividends receivables. (Hairout 08) 1.19 Dividends receivables. (Hairout 08) 1.10 Dividends receivables. (Hairout 08) 1.11 Margin deposits and prepayments - (Rairout 08) 1.12 Margin deposits and prepayments - (Rairout 08) 1.13 Dividends receivables. (Hairout 08) 1.14 Margin deposits and prepayments within 2 margins. 1.15 Advances and Receivables often than trade receivables 1.15 Dividends receivables applied to the about term loan to employees provided these loans are secured and due for a prepayment within 12 margins. 1.15 Dividends receivables other than trade receivables 1.16 Dividends receivables often than trade receivables 1.17 Dividends receivables often than trade receivables 1.18 Dividends receivables often than trade receivables 1.19 Dividends receivables often than trade receivables 1.10 Dividends receivables and papelied to the advance tax to the extent it is netted with provision of taxation. 40.923 40.9
1.10 Other deposits and prepayments - (Nairout 100%) Accrued interest, profit or mark-up on amounts placed with financial institutions or debt securities etc. (Nairout 0%) Accrued interest, profit or mark-up on amounts placed with financial institutions or debt securities etc. (Nairout 0%) 1.12 100% in respect of markup accrued on loans to directors, subsidiaries and other related parties 0 0 0 1.13 Dividends receivables. (Nairout 0%) 270,000 270,000 1.14 Amounts receivable against Repo financing. Amount paid as purchaser under the NEPO agreement. (Securities purchased under repo arrangement shall not be included in the investments.) 0 0 0 0 Advances and Receivables other than trade receivables 1. No Nairout may be applied on the short term loan to employees provided these loans are secured and due for repayment within 12 months. 2 No Hairout may be applied to the advance tax to the extent it is netted with provision of taxation. 40,923 40,923 40,923 40,923 40,923 Accrued interest, profit or mark-up accrued on loans to directors, subsidiaries and other related parties 1. No Nairout may be applied to the NEPO agreement. (Securities purchased under repo arrangement shall not be included in the investments.) 0 0 40,923 40,923 40,923 40,923 1.16 1.16 1.16 1.17 1.18 1.18 1.18 1.19 1.19 1.10 1.10 1.10 1.10 1.10 1.11 1.11 1.12 1.12 1.13 1.14 1.15 1.15 1.15 1.15 1.15 1.15 1.16 1.16 1.17 1.18 1.1
Accrued interest, profit or mark-up on amounts placed with financial institutions or debt securities etc. (Haircut 0%) 1.12 100% in respect of markup accrued on loans to directors, subsidiaries and other related parties 0 0 0 1.13 Dividends receivables. (Haircut 0%) 270,000 270,000 1.14 Remounts receivable against Repo financing. Remount paid as purchaser under the REFO agreement. (Securities purchased under repo arrangement shall not be included in the investments.) 0 0 0 Advances and Receivables other than trade receivables 1. No Haircut may be applied on the short term loan to employees provided these loans are secured and due for repayment within 12 months. 2 No Haircut may be applied to the advance tax to the extent it is netted with provision of taxation. 3. In all other cases, 100% of net value Receivables from clearing house or securities exchange(s) 1.16 100% value of claims other than those on account of entitlements against trading of securities in all markets including MtM gains. 0 0 Receivables from customers 1. 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. 204,164,668 204,164,668
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i. 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. 204,164,658 204,164,65
Haircut, (ii) cash deposited as collateral by the financee (iii) market value of any securities deposited as collateral after applying VaR based haircut. 204,164,658 204,164,658
Lower of net balance sheet value or value determined through adjustments.
ii. Incase receivables are against margin trading, Net balance sheet value. 122,095,131 115,990,37
iii. Incase receivables are against securities borrowings under SLB, the amount paid to NCCPL as collateral upon entering into contract, 1.17
Net amount after deducting haircut
iv. Incase of other trade receivables not more than 5 days overdue, 0% of the net balance sheet value.
v. Incase 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. 273,339,620 232,598,98
Lower of net balance sheet value or value determined through adjustments
vi. 100% haircut in the case of amount receivable form related parties.
Cash and Bank balances - Haircut 0%
1. Bank Balance-proprietary accounts 826,177 826,177
ii. Bank balance-customer accounts 317,048,895 317,048,895
ii. Bank balance-customer accounts 317,048,895 317,048,895 iii. Cash in hand 96,670 96,670

National Clearing Company of Pakistan Limited.

Statements of Liquid Capital "LC"

CM ID: 06502 **Date of LC:** 30/09/2022

CM Name: AL HABIB CAPITAL MARKETS (PVT) LI Filing Month: Sep/2022

Statement TypeUn-Audited

Time: 02:21:57

User:

C0650201

Liabil:	lties		
	Trade Payables - Haircut 0%		
2.1	i. Payable to exchanges and clearing house	0	0
	ii. Payable against leveraged market products	0	0
	iii. Payable to customers	300,477,279	300,477,279
	Current Liabilities - Haircut 0%		
	i. Statutory and regulatory dues	0	0
	ii. Accruals and other payables	31,333,801	31,333,801
	iii. Short-term borrowings	679,916,962	679,916,962
	iv. Current portion of subordinated loans	0	0
	v. Current portion of long term liabilities	0	0
	vi. Deferred Liabilities	0	0
	vii. Provision for bad debts	0	0
	viii. Provision for taxation	0	0
	ix. Other liabilities as per accounting principles and included in the financial statements	0	0
	Non-Current Liabilities		
	i. Long-Term financing		
	a. Long-Term financing obtained from financial institution: Long term portion of financing obtained from a financial institution including amount due against finance lease. (Haircut 100%)	0	0
	b. Other long-term financing - (Haircut 0%)	0	0
	ii. Staff retirement benefits - (Haircut 0%)	0	0
	iii. Advance against shares for Increase in Capital of Securities broker: 100% haircut may be allowed in respect of advance against shares if: a. The existing authorized share capital allows the proposed enhanced share capital b. Board of Directors of the company has approved the increase in capital c. Relevant Regulatory approvals have been obtained d. 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. e. Auditor is satisfied that such advance is against the increase of capital.	0	0
	iv. Other liabilities as per accounting principles and included in the financial statements. (Haircut 0%)	0	0

		1	,
2.4	i. 100% of Subordinated loans which fulfill the conditions specified by SECP are allowed to be deducted: The 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: a. Loan agreement must be executed on stamp paper and must clearly reflect the amount to be repaid after 12 months of reporting period b. No haircut will be allowed against short term portion which is repayable within next 12 months. c. 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.	0	0
	ii. Subordinated loans which do not fulfill the conditions specified by SECP.	0	0
2.5	Total Liabilities	1,011,728,042	1,011,728,042
Ranki	ng Liabilities Relating to :		
	Concentration in Margin Financing		
3.1	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	14,965,786
	Concentration in securities lending and borrowing		
3.2	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	0	0
	Net underwriting Commitments		
3.3	 (a) in the case of right issues: if the market value of securities is less than or equal to the subscription price; the aggregate of: (i) the 50% of Haircut multiplied by the underwriting commitments and (ii) the value by which the underwriting commitments exceeds the market price of the securities. 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 	0	0
	(b) in any other case : 12.5% of the net underwriting commitments	0	0
	Negative equity of subsidiary		
3.4	The amount by which the total assets of the subsidiary (excluding any amount due from the subsidiary) exceed the total liabilities of the subsidiary	0	0
	Foreign exchange agreements and foreign currency positions		
3.5	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	0	0
3.6	Amount Payable under REPO (Carrying value)	0	0
	Repo adjustment In the case of financier/purchaser the total amount receivable under Repo less the 110% of the market value of		
3.7	underlying securities. In the case of financee/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.	0	0

	Concentrated proprietary positions		
3.8	If 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 of a security exceeds 51% of the proprietary position, then 10% of the value of such security	0	1,864,499
	Opening Positions in futures and options		
3.9	i. 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	0	0
	ii. In case of proprietary positions , the total margin requirements in respect of open positions to the extent not already met	0	0
	Short sell positions		
3.10	 i. Incase 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 ii. Incase 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. 	0	0
	ii. Incase 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.	0	0
3.11	Total Ranking Liabilities	0	16,830,285
Calculation	ns Summary of Liquid Capital		
(i) Adjust	ed value of Assets (serial number 1.20)		1,215,391,024
(ii) Less:	(ii) Less: Adjusted value of liabilities (serial number 2.5)		
(iii) Less	iii) Less: Total ranking liabilities (series number 3.11)		
Total Liqu	id Capital		'

Liquid Capital Allocation	
Total Liquid Capital	186,832,697
Pakistan Mercantile Exchange Limited	0
Bats Allocation	0
Liquid Capital Allocated to NCCPL/ PSX	186,832,697