for the month of 31-0CT-16

of M/s. DJM Securities (Pvt.) Ltd.

Submission Date 15-NOV-2016 09:49:06

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S.No.	Head of Account	Value in	Hair Cut/	Net Adjusted
		Pak Rupee	Adjustments	Value
1	Assets			
1.1	Property & Equipment	2,611,785	2,611,785	
1.2	Intangible Assets	5,346,865	5,346,865	
1.3	Investment in Govt. Securities (150,000*99)	0,010,000	0,010,000	
1.4	Investment in Debt. Securities			
	If listed than:			
	i. 5% of the balance sheet value in the case of tenure upto 1 year.	0	0	
	ii. 7.5% of the balance sheet value, in the case of tenure from 1-3 years.	0	0	
	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 upto 1 year.	0		
	ii. 12.5% of the balance sheet value, in the case of tenure from 1-3 years.	0	0	
1.5	iii. 15% of the balance sheet value, in the case of tenure of more than 3 years.	0	0	
1.5	Investment in Equity Securities i. If listed 15% or VaR of each securities on the cutoff date as computed by the Securities Exchange for	1,213,391,150	104 447 450	1,018,973,691
	respective securities whichever is higher.	1,213,391,150	194,417,459	1,018,973,091
	ii. If unlisted, 100% of carrying value.	16,029,530	16,029,530	
1.6	Investment in subsidiaries	0		
1.7	Investment in associated companies/undertaking			
	i. If listed 20% or VaR of each securities as computed by the Securites Exchange for respective securities	0	0	
	whichever is higher.			
	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	614,809	614,809	
1.9	or any other entity. Margin deposits with exchange and clearing house.	9.000.000	0	9,000,000
1.10	Deposit with authorized intermediary against borrowed securities under SLB.	9,000,000	0	
1.11	Other deposits and prepayments	3,250,000	3,250,000	
1.12	Accrued interest, profit or mark-up on amounts placed with financial institutions or debt securities	0	0	
	etc.(Nil)			
	100% in respect of markup accrued on loans to directors, subsidiaries and other related parties	0		
1.13	Dividends receivables.	0	0	
1.14	Amounts receivable against Repo financing. Amount paid as purchaser under the REPO agreement. (Securities purchased under repo arrangement	0	U	
	shall not be included in the investments.)			
1.15	Receivables other than trade receivables	338,739,291	338,739,291	
1.16	Receivables from clearing house or securities exchange(s)			
	i. 100% value of claims other than those on account of entitlements against trading of securities in all	2,381,910	2,381,910	
	markets including MtM gains.			
	ii. Receivable on entitlements against trading of securities in all markets including MtM gains.	0	0	
1.17	Receivables from customers			
	i. In case receivables are against margin financing, the aggregate if (i) value of securities held in the	0	0	
	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.			
	i. Lower of net balance sheet value or value determined through adjustments.			
	ii. Incase receivables are against margin trading, 5% of the net balance sheet value.	0	0	
	ii. Net amount after deducting haircut		_	
	iii. Incase receivalbes are against securities borrowings under SLB, the amount paid to NCCPL as	0	0	
	collateral upon entering into contract,			
	iii. Net amount after deducting haricut	50.074.540		50.074.540
	iv. Incase of other trade receivables not more than 5 days overdue, 0% of the net balance sheet value.	56,674,546	0	56,674,546
	iv. Balance sheet value v. Incase of other trade receivables are overdue, or 5 days or more, the aggregate of (i) the market	13,504,612	260,879,213	13,504,612
	value of securities purchased for customers and held in sub-accounts after applying VAR based	10,001,012	200,070,210	10,001,012
	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.			
	vi. 100% haircut in the case of amount receivable form related parties.	0	0	
1.18	Cash and Bank balances			
	i. Bank Balance-proprietory accounts	2,128,633	0	
	ii. Bank balance-customer accounts	32,826,163		
1.19	iii. Cash in hand Total Assets	3,865 1,696,503,159		
2		1,030,000,103	024,210,002	1,100,111,010
	Liabilities			
2.1	Trade Payables	_		
	i. Payable to exchanges and clearing house	0	0	
	ii. Payable against leveraged market products iii. Payable to customers	0 32,826,164	0	
2.2	III. Payable to customers Current Liabilities	32,820,164	U	32,820,164
	i. Statutory and regulatory dues	813	0	813
	ii. Accruals and other payables	100,002		100,002
	m	100,002	. 0	100,002

for the month of 31-OCT-16

of M/s. DJM Securities (Pvt.) Ltd.

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ii. Stores transhorowinste iii. St	S.No.	Head of Account	Value in Pak Rupee	Hair Cut/ Adjustments	Net Adjusted Value
Current potent of long term liabilities 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		iii. Short-term borrowings	380,771,115	0	380,771,115
M. Deferent Ir bail debt. Comparison C					
Part Provision for tastation 1					
wiii. Position for tastastion					
is. Other liabilities as per accounting principles and included in the financial statements Non-Current Liabilities Long-Term financing Long-Term financing Subordinated Loans Light retrement hereful counting principles and included in the financial statements 31,989,41			•		
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Subordinated Loans					
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Concentration in Margin Financing	3	Ranking Liabilities Relating to:			
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after applying haircuts. 3.11 Total Ranking Liabilities 0 0					
Total National State Income					
3.12 Liquid Capital 1,250,581,771 824,270,862 687,190,122		Total Ranking Liabilites	0	0	
	3.12	Liquid Capital	1,250,581,771	824,270,862	687,190,122

for the month of 30-NoV-16 of M/s. DJM Securities (Pvt.) Ltd.

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S.No.	Head of Account	Value in Pak Rupee	Hair Cut/ Adjustments	Net Adjusted Value
1	Assets			
1.1	Property & Equipment	2,611,785	2,611,785	
1.2	Intangible Assets	5,346,865	5,346,865	
1.3	Investment in Govt. Securities (150,000*99) Investment in Debt. Securities	0	0	
1.4	If listed than:			
	i. 5% of the balance sheet value in the case of tenure upto 1 year.	0	0	
	ii. 7.5% of the balance sheet value, in the case of tenure from 1-3 years.	0	0	
	iii. 10% of the balance sheet value, in the case of tenure of more than 3 years.	0	0	
	If unlisted than:		0	
	i. 10% of the balance sheet value in the case of tenure upto 1 year. 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	
1.5	Investment in Equity Securities			
	i. If listed 15% or VaR of each securities on the cutoff date as computed by the Securities Exchange for	1,401,470,304	222,154,294	1,179,316,010
	respective securities whichever is higher. ii. If unlisted, 100% of carrying value.	16,029,530	16,029,530	
1.6	Investment in subsidiaries	0	0	
1.7	Investment in associated companies/undertaking			
	i. If listed 20% or VaR of each securities as computed by the Securites Exchange for respective securities	0	0	
	whichever is higher. 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	614,809	614,809	
	or any other entity.	,	,	
	Margin deposits with exchange and clearing house. Deposit with authorized intermediary against borrowed securities under SLB.	13,500,000	0	-,,
1.10	Other deposits and prepayments	3,250,000	3,250,000	
1.12	Accrued interest, profit or mark-up on amounts placed with financial institutions or debt securities etc.(Nil)	0	0	
1.10	100% in respect of markup accrued on loans to directors, subsidiaries and other related parties	0	0	
1.13	Dividends receivables. Amounts receivable against Repo financing.	0	0	
	Amount paid as purchaser under the REPO agreement. (Securities purchased under repo arrangement shall not be included in the investments.)			
1.15	Receivables other than trade receivables	404,349,104	404,349,104	
1.16	Receivables from clearing house or securities exchange(s) i. 100% value of claims other than those on account of entitlements against trading of securities in all	4 570 405	4 570 405	
	i. Took value of claims other than those on account of enduements against trading of securities in all markets including MtM gains. ii. Receivable on entitlements against trading of securities in all markets including MtM gains.	4,579,195	4,579,195	
1.17	Receivables from customers	0	0	
	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. i. Lower of net balance sheet value or value determined through adjustments.	0	0	
	ii. Incase receivables are against margin trading, 5% of the net balance sheet value.	0	0	
	ii. Net amount after deducting haircut iii. Incase receivalbes are against securities borrowings under SLB, the amount paid to NCCPL as	0	0	
	iii. Incase receivables are against securities bollowings under SEB, the amount paid to NCCPE as collateral upon entering into contract, iii. Net amount after deducting haricut	0	U	
	iv. Incase of other trade receivables not more than 5 days overdue, 0% of the net balance sheet value. iv. Balance sheet value	53,399,260	0	
	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.	17,329,663	275,101,464	17,329,663
4.55	vi. 100% haircut in the case of amount receivable form related parties.	0	0	
1.18	Cash and Bank balances			
	i. Bank Balance-proprietory accounts ii. Bank balance-customer accounts	1,639,430 35,821,164	0	
	iii. Cash in hand	3,865	0	3,865
1.19	Total Assets	1,959,944,974	934,037,046	
	Liabilities			
2.1	Trade Payables			
	i. Payable to exchanges and clearing house	0	0	
	ii. Payable against leveraged market products iii. Payable to customers	0 35,821,159	0	
2.2	Current Liabilities	00,021,109	0	30,021,103
	i. Statutory and regulatory dues	660	0	
	ii. Accruals and other payables	2	0	2

for the month of 30-NoV-16 of M/s. DJM Securities (Pvt.) Ltd.

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S.No.	Head of Account	Value in Pak Rupee	Hair Cut/ Adjustments	Net Adjusted Value
	iii. Short-term borrowings	543,865,216	0	
	iv. Current portion of subordinated loans	0	0	
	v. Current portion of long term liabilities vi. Deferred Liabilities	0	0	
	vii. Provision for bad debts	0	0	
	viii. Provision for taxation	0	0	
2.3	ix. Other liabilities as per accounting principles and included in the financial statements Non-Current Liabilities	0	0	
2.5	i. Long-Term financing	0	0	
	ii. Staff retirement benefits	0	0	
	iii. Other liabilities as per accounting principles and included in the financial statements	31,999,941	0	31,999,941
2.4	Subordinated Loans			
	i.100% of Subordinated loans which fulfill the conditions specified by SECP are allowed to be deducted ii. Subordinated loans which do not fulfill the conditions specified by SECP	0	0	
2.5	Total Liabilites	611,686,978	0	611,686,978
3	Ranking Liabilities Relating to :	311,233,213	-	511,523,513
3.1	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.			
3.2	Concentration in securites lending and borrowing			
	The amount by which the aggregate of: (i) Amount deposited by the borrower with NCCPL (li) Cash margins paid and			
	(iii) The market value of securities pledged as margins exceed the 110% of the market value of shares borrowed			
3.3	Net underwriting Commitments			
	(a) in the case of right issuse : if the market value of securites 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 issuse where the market price of securities is greater than the subscription price, 5% of the Haircut multiplied by the net underwriting			
	(b) in any other case: 12.5% of the net underwriting commitments			
3.4	Negative equity of subsidiary			
0.5	The amount by which the total assets of the subsidiary (excluding any amount due from the subsidiary) exceed the total liabilities of the subsidiary			
3.5	Foreign exchange agreements and foreign currency positions			
3.6	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			
3.7	Repo adjustment			
	In the case of financier/purchaser the total amount receivable under Repo less the 110% of the market			
	value of underlying securites.			
	In the case of financee/seller the market value of underlying securities after applying haircut less the total amount received , less value of any securites deposited as collateral by the purchaser after			
	applying haircut less any cash deposited by the purchaser.			
3.8	Concentrated proprietary positions			
	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			
3.9	the value of such security Opening Recitions in futures and options			
3.3	Opening Positions in futures and options i. In case of customer positions, the total margin requiremnets in respect of open postions less the amount			
	of cash deposited by the customer and the value of securites held as collaterall pledged with securities exchange after applyiong VaR haircuts			
	ii. In case of proprietary positions , the total margin requirements in respect of open positions to the extent not already met			
3.10	Short selll positions			
	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 proprietory 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			
3.11	after applying haircuts. Total Ranking Liabilites	0	0	
3.12	-	1,348,257,996	934,037,046	689,322,414
	Liquid Capital	, , , 500	, ,	, ,

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S.No.	Head of Account	Value in	Hair Cut/	Net Adjusted
		Pak Rupee	Adjustments	Value
1	Assets			
1.1	Property & Equipment	2,506,404	2,506,404	
1.2	Intangible Assets	5,332,335	5,332,335	
1.3	Investment in Govt. Securities (150,000*99)	0,002,000	0,002,000	
1.4	Investment in Debt. Securities			
	If listed than:			
	i. 5% of the balance sheet value in the case of tenure upto 1 year.	0	0	
	ii. 7.5% of the balance sheet value, in the case of tenure from 1-3 years.	0	0	
	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 upto 1 year.	0	0	
	ii. 12.5% of the balance sheet value, in the case of tenure from 1-3 years. iii. 15% of the balance sheet value, in the case of tenure of more than 3 years.	0	0	
1.5	Investment in Equity Securities		0	
	i. If listed 15% or VaR of each securities on the cutoff date as computed by the Securities Exchange for	1,628,852,955	247,830,038	1,381,022,917
	respective securities whichever is higher.	1,020,002,000	211,000,000	1,001,022,011
	ii. If unlisted, 100% of carrying value.	16,029,530	16,029,530	
1.6	Investment in subsidiaries	0	0	
1.7	Investment in associated companies/undertaking			
	i. If listed 20% or VaR of each securities as computed by the Securites 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	614,809	614,809	
	or any other entity.	,		
1.9	Margin deposits with exchange and clearing house.	10,000,000	0	
1.10	Deposit with authorized intermediary against borrowed securities under SLB.	0	0	
1.11	Other deposits and prepayments Accrued interest, profit or mark-up on amounts placed with financial institutions or debt securities	5,450,000	5,450,000	
1.12	etc.(Nil)	0	0	
	100% in respect of markup accrued on loans to directors, subsidiaries and other related parties	0	0	
1.13	Dividends receivables.	0	0	
1.14	Amounts receivable against Repo financing.	0	0	
	Amount paid as purchaser under the REPO agreement. (Securities purchased under repo arrangement shall not be included in the investments.)			
1.15	Receivables other than trade receivables	431,113,604	431,113,604	
1.16	Receivables from clearing house or securities exchange(s)	101,110,001	101,110,001	
	i. 100% value of claims other than those on account of entitlements against trading of securities in all	17,349,574	17,349,574	
	markets including MtM gains.	,,-	,,-	
	ii. Receivable on entitlements against trading of securities in all markets including MtM gains.	0	0	
1.17	Receivables from customers			
	i. In case receivables are against margin financing, the aggregate if (i) value of securities held in the	0	0	
	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.			
	i. Lower of net balance sheet value or value determined through adjustments.			
	ii. Incase receivables are against margin trading, 5% of the net balance sheet value.	0	0	
	ii. Net amount after deducting haircut			
	iii. Incase receivalbes are against securities borrowings under SLB, the amount paid to NCCPL as	0	0	
	collateral upon entering into contract,			
	iii. Net amount after deducting haricut iv. Incase of other trade receivables not more than 5 days overdue, 0% of the net balance sheet value.	43,777,835	0	43,777,835
	iv. Balance sheet value	40,777,000		40,777,000
	v. Incase of other trade receivables are overdue, or 5 days or more, the aggregate of (i) the market	11,089,593	136,962,609	11,089,593
	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.			
	vi. 100% haircut in the case of amount receivable form related parties.	0	0	
1.18	Cash and Bank balances		·	
	i. Bank Balance-proprietory accounts	1,927,923	0	1,927,923
	ii. Bank balance-customer accounts	40,763,144		
	iii. Cash in hand	3,865		
1.19	Total Assets	2,214,811,571	863,188,903	1,488,585,277
2	Liabilities			
2.1	Trade Payables			
	i. Payable to exchanges and clearing house	0	0	
	ii. Payable against leveraged market products	0	0	
2.2	iii. Payable to customers	40,763,142	0	40,763,142
۷.۷	Current Liabilities	4011	_	4044
	i. Statutory and regulatory dues ii. Accruals and other payables	1,944	0	
L	m. residus and other payables			

for the month of 31-DEC-16 of M/s. DJM Securities (Pvt.) Ltd.

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		Pak Rupee	Adjustments	Net Adjusted Value
	ii. Short-term borrowings	687,022,992	0	
	v. Current portion of subordinated loans	0	0	
	r. Current portion of long term liabilities ri. Deferred Liabilities	0	0	
	rii. Provision for bad debts	0	0	
	viii. Provision for taxation	0	0	
	x. Other liabilities as per accounting principles and included in the financial statements Non-Current Liabilities	8,979,274	0	8,979,274
1 123	Long-Term financing	0	0	
l ii.	i. Staff retirement benefits	0	0	
	ii. Other liabilities as per accounting principles and included in the financial statements	31,999,941	0	31,999,941
	Subordinated Loans			
	.100% of Subordinated loans which fulfill the conditions specified by SECP are allowed to be deducted 1. Subordinated loans which do not fulfill the conditions specified by SECP	15,785,284	0	15,785,284
2.5 To	otal Liabilites	784,552,579	0	784,552,579
	Ranking Liabilities Relating to:			
	Concentration in Margin Financing			
Th fi	he amount calculated client-to- client basis by which any amount receivable from any of the inancees exceed 10% of the aggregate of amounts receivable from total financees.	0	0	
	Concentration in securites lending and borrowing			
Th	he amount by which the aggregate of: i) Amount deposited by the borrower with NCCPL	0	0	
(1	ii) Cash margins paid and iii) The market value of securities pledged as margins exceed the 110% of the market value of shares			
b	oorrowed			
	Net underwriting Commitments			
	a) in the case of right issuse : if the market value of securites is less than or equal to the subscription price;	0	0	
	he 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 issuse where the market price of securities is greater than the subscription price, 5% of			
	he Haircut multiplied by the net underwriting			
(t	b) in any other case : 12.5% of the net underwriting commitments	0	0	
	Negative equity of subsidiary			
e	he 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 % of the net position in foreign currency. Net position in foreign currency means the difference of total	0	0	
	assets denominated in foreign currency less total liabilities denominated in foreign currency	U	U	
	Amount Payable under REPO	0	0	
	Repo adjustment			
	n the case of financier purchaser the total amount receivable under Repo less the 110% of the market	0	0	
	ralue of underlying securites. In the case of financee/seller the market value of underlying securities after applying haircut less the			
	otal amount received, less value of any securites deposited as collateral by the purchaser after			
	applying haircut less any cash deposited by the purchaser.			
3.8	Concentrated proprietary positions		~	
	f the market value of any security is between 25% and 51% of the total proprietary positions then 5% of he value of such security. If the market of a security exceeds 51% of the proprietary position, then 10% of	0	0	
	he value of such security.			
3.9 C	Opening Positions in futures and options			
	In case of customer positions, the total margin requiremnets in respect of open postions less the amount of cash deposited by the customer and the value of securites held as collaterall pledged with securities	0	0	
le	exchange after applyiong VaR haircuts			
e	i. In case of proprietary positions , the total margin requirements in respect of open positions to the extent not already met	0	0	
	Short selll positions			
С	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	0	0	
ii.	i. Incase of proprietory positions, the market value of shares sold short in ready market and not yet	0	0	
a	ettled increased by the amount of VAR based haircut less the value of securities pledged as collateral after applying haircuts.			
	otal Ranking Liabilites	0	0	
3.12 L	iquid Capital	1,430,258,992	863,188,903	704,032,698