for the month of 31-JAN-20

of M/s. DJM Securities Ltd.

Submission Date 10-FEB-2020 14:04:06

S.No.	Head of Account	Value in	Hair Cut/	Net Adjusted
		Pak Rupee	Adjustments	Value
1	Assets			
1.1	Property & Equipment			
1.2	Intangible Assets	14,498,407	14,498,407	
1.3	Investment in Govt. Securities	383,224	0	
1.4	Investment in Debt. Securities			
	If listed than:			
	i. 5% of the balance sheet value in the case of tenure upto 1 year.			
	ii. 7.5% of the balance sheet value, in the case of tenure from 1-3 years.			
	iii. 10% of the balance sheet value, in the case of tenure of more than 3 years.			
	If unlisted than:			
	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. iii. 15% of the balance sheet value, in the case of tenure of more than 3 years.			
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	1,322,242,173	229,608,198	1,092,633,975
	respective securities whichever is higher.	1,022,212,110	220,000,100	.,002,000,0.0
	ii. If unlisted, 100% of carrying value.			
	iii.Subscription money against Investment in IPO/offer for Sale: Amount paid as subscription money			
	provided that shares have not been alloted or are not included in the investments of securities broker. 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 status as on reporting date. (July 19, 2017)			
	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			
1.0	schedule III of the Regulations in respect of investment in securities shall be applicable (August 25, 2017)			
1.6 1.7	Investment in subsidiaries			
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.			
	ii. If unlisted, 100% of net value.			
	Statutory or regulatory deposits/basic deposits with the exchanges, clearing house or central depository	610,000	610,000	
	or any other entity.	·		
	Margin deposits with exchange and clearing house.	44,000,000	0	44,000,000
1.10	Deposit with authorized intermediary against borrowed securities under SLB. Other deposits and prepayments	7,500,000	7,500,000	
1.11 1.12	Accrued interest, profit or mark-up on amounts placed with financial institutions or debt securities	7,500,000	7,500,000	
1.12	etc.(Nil)			
	100% in respect of markup accrued on loans to directors, subsidiaries and other related parties			
1.13	Dividends receivables.			
1.14	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.)			
1.15	i. Short Term Loan To Employees: Loans are Secured and Due for repayment within 12 months			
	ii. Receivables other than trade receivables	97,701,085	97,701,085	
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	42,309,841	42,309,841	
	markets including MtM gains.			
1.17	ii. Receivable on entitlements against trading of securities in all markets including MtM gains. Receivables from customers			
	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.			
	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.			
	ii. Net amount after deducting haircut			
	iii. Incase receivalbes are against securities borrowings under SLB, the amount paid to NCCPL as 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.	13,473,697	0	13,473,697
	iv. Balance sheet value			
	v. Incase of other trade receivables are overdue, or 5 days or more, the aggregate of (i) the market	2,034,474	118,450,180	2,034,474
	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.			
1.18	Cash and Bank balances			
	i. Bank Balance-proprietory accounts	852,613	0	852,613
	ii. Bank balance-customer accounts	83,568,635		83,568,635
1	iii. Cash in hand	11,812	0	11,812

for the month of 31-JAN-20

of M/s. DJM Securities Ltd.

Submission Date 10-FEB-2020 14:04:06

S.No.	Head of Account	Value in Pak Rupee	Hair Cut/ Adjustments	Net Adjusted Value
1.19	Total Assets	1,629,185,961	510,677,711	1,236,575,206
2	Liabilities			
2.1	Trade Payables			
	i. Payable to exchanges and clearing house ii. Payable against leveraged market products			
	iii. Payable to customers	83,568,635	0	83,568,635
2.2	Current Liabilities	, ,		, ,
	i. Statutory and regulatory dues	25,403	0	
	ii. Accruals and other payables iii. Short-term borrowings	474,073,024	0	
	iv. Current portion of subordinated loans	17 1,07 0,02 1	0	17 1,07 0,02 1
	v. Current portion of long term liabilities			
	vi. Deferred Liabilities vii. Provision for bad debts			
	viii. Provision for taxation			
2.2	ix. Other liabilities as per accounting principles and included in the financial statements	11,142,647	0	11,142,647
2.3	Non-Current Liabilities			
	i. Long-Term financing a. Long-Term financing obtained from financial instituion: Long term portion of financing obtained from a financial institution including amount due against finance lease			
	b. Other long-term financing			
	ii. Staff retirement benefits			
	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. Boad 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. iv. Other liabilities as per accounting principles and included in the financial statements			
2.4	Subordinated Loans			
	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.			
	ii. Subordinated loans which do not fulfill the conditions specified by SECP	56,775,222	0	56,775,222
2.5	Total Liabilites	625,584,933	0	625,584,933
3	Ranking Liabilities Relating to :	020,004,000	0	020,004,000
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			
3.3	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 issue where the market price of securities is greater than the subscription price, 5% of			
	the Haircut multiplied by the net underwriting			
3.4	(b) in any other case: 12.5% of the net underwriting commitments			
3.4	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			
3.5	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			
3.6	assets denominated in foreign currency less total liabilities denominated in foreign currency Amount Payable under REPO			
3.7	Repo adjustment			
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for the month of 31-JAN-20

of M/s. DJM Securities Ltd.

Submission Date 10-FEB-2020 14:04:06

S.No.	Head of Account	Value in	Hair Cut/	Net Adjusted
		Pak Rupee	Adjustments	Value
	In the case of financieripurchaser the total amount receivable under Repo less the 110% of the market value of underlying securites. In the case of financeelseller 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 the value of such security.			
3.9	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 after applying haircuts.			
3.11	Total Ranking Liabilites	0	0	
3.12	Liquid Capital	1,003,601,028	510,677,711	610,990,273

for the month of 29-FEB-20

of M/s. DJM Securities Ltd.

Submission Date 11-MAR-2020 18:47:20

S.No.	Head of Account	Value in Pak Rupee	Hair Cut/ Adjustments	Net Adjusted Value
1	Assets			
1.1	Property & Equipment	14,498,407	14,498,407	
1.2	Intangible Assets	383,224	383,224	
1.3	Investment in Govt. Securities			
1.4	Investment in Debt. Securities			
	If listed than: i. 5% of the balance sheet value in the case of tenure upto 1 year.			
	ii. 7.5% of the balance sheet value, in the case of tenure from 1-3 years.			
	iii. 10% of the balance sheet value, in the case of tenure of more than 3 years.			
	If unlisted than:			
	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.			
	iii. 15% of the balance sheet value, in the case of tenure of more than 3 years.			
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	1,182,802,164	202,334,622	980,467,542
	respective securities whichever is higher. ii. If unlisted, 100% of carrying value.	5,879,530	5,879,530	
	iii.Subscription money against Investment in IPOloffer for Sale: Amount paid as subscription money	3,679,330	3,679,330	
	provided that shares have not been alloted or are not included in the investments of securities broker.			
	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 status as on reporting date. (July 19, 2017) 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			
1.6	schedule III of the Regulations in respect of investment in securities shall be applicable (August 25, 2017) Investment in subsidiaries			
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.			
1.8	ii. If unlisted, 100% of net value. Statutory or regulatory deposits/basic deposits with the exchanges, clearing house or central depository	610,000	610.000	
1.0	or any other entity.	010,000	0 10,000	
	Margin deposits with exchange and clearing house.	42,500,000	0	42,500,000
1.10 1.11	Deposit with authorized intermediary against borrowed securities under SLB. Other deposits and prepayments	7,500,000	7,500,000	
1.11	Accrued interest, profit or mark-up on amounts placed with financial institutions or debt securities	7,500,000	7,300,000	
	etc.(Nil)			
1.13	100% in respect of markup accrued on loans to directors, subsidiaries and other related parties Dividends receivables.			
	Amounts receivable against Repo financing.			
	Amount paid as purchaser under the REPO agreement. (Securities purchased under repo arrangement			
1 1 5	shall not be included in the investments.)			
1.15	i. Short Term Loan To Employees: Loans are Secured and Due for repayment within 12 months			
	ii. Receivables other than trade receivables	103,721,607	103,721,607	
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	210,277,283	210,277,283	
	markets including MtM gains. ii. Receivable on entitlements against trading of securities in all markets including MtM gains.			
1.17	Receivables from customers			
	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. 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.			
	ii. Net amount after deducting haircut			
	iii. Incase receivalbes are against securities borrowings under SLB, the amount paid to NCCPL as 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.	15,106,392	0	15,106,392
	iv. Balance sheet value v. Incase of other trade receivables are overdue, or 5 days or more, the aggregate of (i) the market	2.052.407	114 255 020	2.052.407
	v. Incase of other trade receivables are overdue, or 5 days of more, the aggregate of (1) the market value of securities purchased for customers and held in sub-accounts after applying VAR based	2,053,107	114,255,838	2,053,107
	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.			
1.18	vi. 100% haircut in the case of amount receivable form related parties. Cash and Bank balances			
1.10	Cash and Bank balances i. Bank Balance-proprietory accounts	2,159,946	0	2,159,946
1.1				
	ii. Bank balance-customer accounts	12,194,885		

for the month of 29-FEB-20

of M/s. DJM Securities Ltd.

Submission Date 11-MAR-2020 18:47:20

S.No.	Head of Account	Value in Pak Rupee	Hair Cut/ Adjustments	Net Adjusted Value
1.19	Total Assets	1,599,698,357	659,460,511	1,054,493,684
2	Liabilities			
2.1	Trade Payables			
	i. Payable to exchanges and clearing house			
	ii. Payable against leveraged market products iii. Payable to customers	220,277,588	0	220,277,588
2.2	Current Liabilities	220,211,000	0	220,211,000
	i. Statutory and regulatory dues	21,537	0	21,537
	ii. Accruals and other payables	2	0	
	iii. Short-term borrowings iv. Current portion of subordinated loans	415,803,920	0	415,803,920
	v. Current portion of long term liabilities			
	vi. Deferred Liabilities			
	vii. Provision for bad debts			
	viii. Provision for taxation ix. Other liabilities as per accounting principles and included in the financial statements	11,142,647	0	11,142,647
2.3	Non-Current Liabilities	11,142,047	0	11,142,047
	i. Long-Term financing			
	a. Long-Term financing obtained from financial instituion: Long term portion of financing obtained from			
	a financial institution including amount due against finance lease			
	b. Other long-term financing			
	iii. Staff retirement benefits 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. Boad 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.	04 000 470	0	04 000 470
2.4	iv. Other liabilities as per accounting principles and included in the financial statements Subordinated Loans	21,080,178	0	21,080,178
2.1	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.			
	ii. Subordinated loans which do not fulfill the conditions specified by SECP			
2.5	Total Liabilites	668,325,872	0	668,325,872
3	Ranking Liabilities Relating to :			
3.1	Concentration in Margin Financing			
	The amount calculated client-to- client basis by which any amount receivable from any of the			
0.0	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			
3.3	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			
	The amount by which the total assets of the subsidiary (excluding any amount due from the subsidiary)			
2.5	exceed the total liabilities of the subsidiary			
3.5	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			
3.6	Amount Payable under REPO			
3.7	Repo adjustment			
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for the month of 29-FEB-20

of M/s. DJM Securities Ltd.

Submission Date 11-MAR-2020 18:47:20

S.No.	Head of Account	Value in	Hair Cut/	Net Adjusted
		Pak Rupee	Adjustments	Value
	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			
	the value of such security			
3.9	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 collateral 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 sellI 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.	0	0	
	Total Ranking Liabilites		0	
3.12	Liquid Capital	931,372,485	659,460,511	386,167,812

for the month of 31-MAR-20

of M/s. DJM Securities Ltd.

Submission Date 07-APR-2020 12:51:47

S.No.	Head of Account	Value in Pak Rupee	Hair Cut/ Adjustments	Net Adjusted Value
1	Assets			
1.1	Property & Equipment	14,498,407	14,498,407	
1.2	Intangible Assets	383,224	383,224	
1.3	Investment in Govt. Securities			
1.4	Investment in Debt. Securities			
	If listed than: i. 5% of the balance sheet value in the case of tenure upto 1 year.			
	ii. 7.5% of the balance sheet value, in the case of tenure from 1-3 years.			
	iii. 10% of the balance sheet value, in the case of tenure of more than 3 years.			
	If unlisted than:			
	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.			
	iii. 15% of the balance sheet value, in the case of tenure of more than 3 years.			
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	925,939,329	187,011,664	738,927,665
	respective securities whichever is higher.	5 000 500	5 000 500	
	ii. If unlisted, 100% of carrying value. iii.Subscription money against Investment in IPOloffer for Sale: Amount paid as subscription money	5,869,530	5,869,530	
	provided that shares have not been alloted or are not included in the investments of securities broker.			
	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 status as on reporting date. (July 19, 2017) 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			
1.0	schedule III of the Regulations in respect of investment in securities shall be applicable (August 25, 2017)			
1.6 1.7	Investment in subsidiaries Investment in associated companies/undertaking			
1.7	i. If listed 20% or VaR of each securities as computed by the Securites Exchange for respective securities			
	whichever is higher.			
	ii. If unlisted, 100% of net value.			
1.8	Statutory or regulatory deposits/basic deposits with the exchanges, clearing house or central depository or any other entity.	610,000	610,000	
1.9	Margin deposits with exchange and clearing house.	20,000,000	0	20,000,000
1.10	Deposit with authorized intermediary against borrowed securities under SLB.		-	==,==,==
1.11	Other deposits and prepayments	7,500,000	7,500,000	
1.12	Accrued interest, profit or mark-up on amounts placed with financial institutions or debt securities etc.(Nil)			
	100% in respect of markup accrued on loans to directors, subsidiaries and other related parties			
	Dividends receivables.			
1.14	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.)			
1.15	i. Short Term Loan To Employees: Loans are Secured and Due for repayment within 12 months			
		101 010 100	101.010.100	
1.16	ii. Receivables other than trade receivables Receivables from clearing house or securities exchange(s)	104,013,489	104,013,489	
1.10	i. 100% value of claims other than those on account of entitlements against trading of securities in all	3,475,253	3,475,253	
	markets including MtM gains.	3,473,233	3,473,233	
	ii. Receivable on entitlements against trading of securities in all markets including MtM gains.			
1.17	Receivables from customers			
	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.			
	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.			\Box
	ii. Net amount after deducting haircut iii. Incase receivalbes are against securities borrowings under SLB, the amount paid to NCCPL as			
	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. iv. Balance sheet value	11,744,045	0	11,744,045
	v. Incase of other trade receivables are overdue, or 5 days or more, the aggregate of (i) the market	316,603	48,898,172	316,603
	value of securities purchased for customers and held in sub-accounts after applying VAR based		-,,2	2 . 2,300
	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.			
1.18	Cash and Bank balances			
	i. Bank Balance-proprietory accounts	1,728,012	0	1,728,012
	ii. Bank balance-customer accounts	19,766,218	0	19,766,218
	iii. Cash in hand	11,812	0	11,812

for the month of 31-MAR-20

of M/s. DJM Securities Ltd.

Submission Date 07-APR-2020 12:51:47

S.No.	Head of Account	Value in Pak Rupee	Hair Cut/ Adjustments	Net Adjusted Value
1.19	Total Assets	1,115,855,922	372,259,739	792,494,355
2	Liabilities			
2.1	Trade Payables			
	i. Payable to exchanges and clearing house			
	ii. Payable against leveraged market products iii. Payable to customers	98,856,381	0	98,856,381
2.2	Current Liabilities	,,	•	,,
	i. Statutory and regulatory dues	1,099	0	
	ii. Accruals and other payables iii. Short-term borrowings	2 383,994,327	0	
	iv. Current portion of subordinated loans	303,994,327	0	303,994,327
	v. Current portion of long term liabilities			
	vi. Deferred Liabilities vii. Provision for bad debts			
	viii. Provision for taxation			
	ix. Other liabilities as per accounting principles and included in the financial statements			
2.3	Non-Current Liabilities			
	i. Long-Term financing			
	a. Long-Term financing obtained from financial instituion: Long term portion of financing obtained from a financial institution including amount due against finance lease			
	b. Other long-term financing			
	ii. Staff retirement benefits			
	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. Boad 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.			
2.4	iv. Other liabilities as per accounting principles and included in the financial statements			
2.4	Subordinated Loans 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. ii. Subordinated loans which do not fulfill the conditions specified by SECP	19,898,056	0	19,898,056
	in substantated tours which do not family the contations specified by seen	13,030,000	0	13,030,000
2.5	Total Liabilites	502,749,865	0	502,749,865
3	Ranking Liabilities Relating to:			
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			
	lonowed			
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			
3.4	(b) in any other case: 12.5% of the net underwriting commitments Negative equity of subsidiary			
3.1	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			
	5% of the net position in foreign currency. Net position in foreign currency means the difference of total			
3.6	assets denominated in foreign currency less total liabilities denominated in foreign currency Amount Payable under REPO			
3.7	Repo adjustment			
				

for the month of 31-MAR-20

of M/s. DJM Securities Ltd.

Submission Date 07-APR-2020 12:51:47

S.No.	Head of Account	Value in	Hair Cut/	Net Adjusted
		Pak Rupee	Adjustments	Value
	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 the value of such security			
3.9	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			
3.10	extent not already met Short sellI 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 after applying haircuts.			
3.11	Total Ranking Liabilites	0	0	
3.12	Liquid Capital	613,106,057	372,259,739	289,744,490

for the month of 30-APR-20

of M/s. DJM Securities Ltd.

Submission Date 05-MAY-2020 15:13:14

S.No.	Head of Account	Value in Pak Rupee	Hair Cut/ Adjustments	Net Adjusted Value
1	Assets			
	Property & Equipment	14,498,407	14,498,407	
1.2	Intangible Assets	383,224	383,224	
1.3	Investment in Govt. Securities			
1.4	Investment in Debt. Securities			
	If listed than: i. 5% of the balance sheet value in the case of tenure upto 1 year.			
	ii. 7.5% of the balance sheet value, in the case of tenure from 1-3 years.			
	iii. 10% of the balance sheet value, in the case of tenure of more than 3 years.			
	If unlisted than:			
	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.			
	iii. 15% of the balance sheet value, in the case of tenure of more than 3 years.			
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	1,066,737,885	216,981,285	849,756,600
	respective securities whichever is higher.	5,869,530	5,869,530	
	ii. If unlisted, 100% of carrying value. iii.Subscription money against Investment in IPO/offer for Sale: Amount paid as subscription money	5,009,550	5,669,530	
	provided that shares have not been alloted or are not included in the investments of securities broker.			
	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 status as on reporting date. (July 19, 2017) 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			
1.6	schedule III of the Regulations in respect of investment in securities shall be applicable (August 25, 2017) Investment in subsidiaries			
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.			
1.8	ii. If unlisted, 100% of net value. Statutory or regulatory deposits/basic deposits with the exchanges, clearing house or central depository	610,000	610.000	
1.0	or any other entity.	010,000	010,000	
1.9	Margin deposits with exchange and clearing house.	6,000,000	0	6,000,000
1.10	Deposit with authorized intermediary against borrowed securities under SLB.	7 500 000	7 500 000	
1.11 1.12	Other deposits and prepayments Accrued interest, profit or mark-up on amounts placed with financial institutions or debt securities	7,500,000	7,500,000	
	etc.(Nil)			
1.10	100% in respect of markup accrued on loans to directors, subsidiaries and other related parties Dividends receivables.			
1.13	Amounts receivables against Repo financing.			
	Amount paid as purchaser under the REPO agreement. (Securities purchased under repo arrangement			
4.45	shall not be included in the investments.)			
1.15	i. Short Term Loan To Employees: Loans are Secured and Due for repayment within 12 months			
	ii. Receivables other than trade receivables	103,660,323	103,660,323	
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	2,078,086	2,078,086	
	markets including MtM gains. ii. Receivable on entitlements against trading of securities in all markets including MtM gains.			
1.17	Receivables from customers			
	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. 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.			
	ii. Net amount after deducting haircut			
	iii. Incase receivalbes are against securities borrowings under SLB, the amount paid to NCCPL as			
	collateral upon entering into contract, jii. Net amount after deducting haricut			
	iv. Incase of other trade receivables not more than 5 days overdue, 0% of the net balance sheet value.	15,375,747	0	15,375,747
	iv. Balance sheet value	4.050.007	E4 0E0 0E0	4.050.007
	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	4,058,807	51,859,250	4,058,807
	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.			
1.18	vi. 100% haircut in the case of amount receivable form related parties.			
1.10	Cash and Bank balances i. Bank Balance-proprietory accounts	400,022	0	400,022
	ii. Bank balance-customer accounts	34,681,626		

for the month of 30-APR-20

of M/s. DJM Securities Ltd.

Submission Date 05-MAY-2020 15:13:14

S.No.	Head of Account	Value in Pak Rupee	Hair Cut/ Adjustments	Net Adjusted Value
1.19	Total Assets	1,261,865,469	403,440,105	910,284,614
2	Liabilities			
2.1	Trade Payables			
	i. Payable to exchanges and clearing house ii. Payable against leveraged market products			
	iii. Payable to customers	63,406,440	0	63,406,440
2.2	Current Liabilities			
	i. Statutory and regulatory dues ii. Accruals and other payables	33,611 2	0	
	iii. Short-term borrowings	330,924,999		
	iv. Current portion of subordinated loans			
	v. Current portion of long term liabilities vi. Deferred Liabilities			
	vii. Provision for bad debts			
	viii. Provision for taxation ix. Other liabilities as per accounting principles and included in the financial statements	21,658,624	0	21,658,624
2.3	Non-Current Liabilities	21,030,024	0	21,000,024
	i. Long-Term financing			
	a. Long-Term financing obtained from financial instituion: Long term portion of financing obtained from a financial institution including amount due against finance lease			
	b. Other long-term financing			
	ii. Staff retirement benefits 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. Boad 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.			
	iv. Other liabilities as per accounting principles and included in the financial statements			
2.4	Subordinated Loans			
	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. ii. Subordinated loans which do not fulfill the conditions specified by SECP			
	ii. Subblumated loans which do not fulfill the conditions specified by scor			
2.5	Total Liabilites	416,023,676	0	416,023,676
3	Ranking Liabilities Relating to:			
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			
2.2	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			
2.4	(b) in any other case: 12.5% of the net underwriting commitments			
3.4	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			
3.5	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			
3.6	assets denominated in foreign currency less total liabilities denominated in foreign currency Amount Payable under REPO			
3.7	Repo adjustment			
	1 1 9		1	

for the month of 30-APR-20

of M/s. DJM Securities Ltd.

Submission Date 05-MAY-2020 15:13:14

S.No.	Head of Account	Value in	Hair Cut/	Net Adjusted
		Pak Rupee	Adjustments	Value
	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 the value of such security			
3.9	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			
3.10	extent not already met Short sellI 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 after applying haircuts.			
3.11	Total Ranking Liabilites	0	0	
3.12	Liquid Capital	845,841,793	403,440,105	494,260,938

for the month of 31-MAY-20

of M/s. DJM Securities Ltd.

Submission Date 02-JUN-2020 16:34:49

S.No.	Head of Account	Value in Pak Rupee	Hair Cut/ Adjustments	Net Adjusted Value
1	Assets			
1.1	Property & Equipment	14,498,407	14,498,407	
1.2	Intangible Assets	383,224	383,224	
1.3	Investment in Govt. Securities			
1.4	Investment in Debt. Securities			
	If listed than:			
	i. 5% of the balance sheet value in the case of tenure upto 1 year. ii. 7.5% of the balance sheet value, in the case of tenure from 1-3 years.			
	iii. 10% of the balance sheet value, in the case of tenure of more than 3 years.			
	If unlisted than:			
	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.			
	iii. 15% of the balance sheet value, in the case of tenure of more than 3 years.			
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	1,097,630,000	201,695,080	895,934,920
	respective securities whichever is higher.	5,869,530	5,869,530	
	ii. If unlisted, 100% of carrying value. iii. Subscription money against Investment in IPO/offer for Sale: Amount paid as subscription money	5,669,530	5,009,550	
	provided that shares have not been alloted or are not included in the investments of securities broker.			
	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 status as on reporting date. (July 19, 2017) 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			
1.6	schedule III of the Regulations in respect of investment in securities shall be applicable (August 25, 2017) Investment in subsidiaries			
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.			
1.8	ii. If unlisted, 100% of net value. Statutory or regulatory deposits/basic deposits with the exchanges, clearing house or central depository	610,000	610.000	
1.0	or any other entity.	010,000	010,000	
1.9	Margin deposits with exchange and clearing house.	26,000,000	0	26,000,000
1.10	Deposit with authorized intermediary against borrowed securities under SLB.	7 500 000	7 500 000	
1.11 1.12	Other deposits and prepayments Accrued interest, profit or mark-up on amounts placed with financial institutions or debt securities	7,500,000	7,500,000	
	etc.(Nil)			
1 1 2	100% in respect of markup accrued on loans to directors, subsidiaries and other related parties Dividends receivables.			
1.13	Amounts receivables against Repo financing.			
	Amount paid as purchaser under the REPO agreement. (Securities purchased under repo arrangement			
4.45	shall not be included in the investments.)			
1.15	i. Short Term Loan To Employees: Loans are Secured and Due for repayment within 12 months			
	ii. Receivables other than trade receivables	103,199,770	103,199,770	
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	11,535,545	11,535,545	
	markets including MtM gains. ii. Receivable on entitlements against trading of securities in all markets including MtM gains.			
1.17	Receivables from customers			
	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. 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.			
	ii. Net amount after deducting haircut			
	iii. Incase receivalbes are against securities borrowings under SLB, the amount paid to NCCPL as			
	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.	32,448,414	0	32,448,414
	iv. Balance sheet value	0.000.001	207 202 75 4	0.000.004
	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	2,388,024	207,368,754	2,388,024
	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.			
1.18	vi. 100% haircut in the case of amount receivable form related parties.			
1.10	Cash and Bank balances i. Bank Balance-proprietory accounts	830,469	0	830,469
	ii. Bank balance-customer accounts	30,208,127	0	
	iii. Cash in hand	11,812	0	

for the month of 31-MAY-20

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

Submission Date 02-JUN-2020 16:34:49

S.No.	Head of Account	Value in Pak Rupee	Hair Cut/ Adjustments	Net Adjusted Value
1.19	Total Assets	1,333,113,322	552,660,310	987,821,766
2	Liabilities			
2.1	Trade Payables			
	i. Payable to exchanges and clearing house			
	ii. Payable against leveraged market products iii. Payable to customers	51,671,018	0	51,671,018
2.2	Current Liabilities	- 1,0111,011	-	- 1,511,511
	i. Statutory and regulatory dues			
	ii. Accruals and other payables	220 720 244	0	200 700 044
	iii. Short-term borrowings iv. Current portion of subordinated loans	328,739,211	0	328,739,211
	v. Current portion of long term liabilities			
	vi. Deferred Liabilities			
	vii. Provision for bad debts viii. Provision for taxation			
	ix. Other liabilities as per accounting principles and included in the financial statements			
2.3	Non-Current Liabilities			
	i. Long-Term financing			
	a. Long-Term financing obtained from financial instituion: Long term portion of financing obtained from			
	a financial institution including amount due against finance lease b. Other long-term financing			
	ii. Staff retirement benefits			
	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. Boad 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.			
	iv. Other liabilities as per accounting principles and included in the financial statements			
2.4	Subordinated Loans			
	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.			
	ii. Subordinated loans which do not fulfill the conditions specified by SECP	22,993,038	0	22,993,038
2.5	Total Liabilites	403,403,269	0	403,403,269
3	Ranking Liabilities Relating to :	100, 100,200	ŭ	100, 100,200
3.1	Concentration in Margin Financing			
0.1	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.			
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			
	The amount by which the total assets of the subsidiary (excluding any amount due from the subsidiary)			
2.5	exceed the total liabilities of the subsidiary			
3.5	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			
	15% 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			
3.6	Amount Payable under REPO			
3.7	Repo adjustment			
· <u></u>			·	

for the month of 31-MAY-20

of M/s. DJM Securities Ltd.

Submission Date 02-JUN-2020 16:34:49

S.No.	Head of Account	Value in	Hair Cut/	Net Adjusted
		Pak Rupee	Adjustments	Value
	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 the value of such security			
3.9	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			
3.10	ii. In case of proprietary positions, the total margin requirements in respect of open positions to the extent not already met Short sellI 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 after applying haircuts.			
3.11	Total Ranking Liabilites	0	0	
3.12	Liquid Capital	929,710,053	552,660,310	584,418,497

for the month of 30-JUN-20 of M/s. DJM Securities Ltd.

Submission Date 13-JUL-2020 09:17:09

iv. 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. vi. 100% haircut in the case of amount receivable form related parties. 1.18 Cash and Bank balances i. Bank Balance-proprietory accounts ii. Bank balance-customer accounts 44,626,041 0 44,626,041	S.No.	Head of Account	Value in Pak Rupee	Hair Cut/ Adjustments	Net Adjusted Value
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Integritement in Cord. Securities			14,498,407	14,498,407	
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Sign of the belance sheet value in the case of tenue upto 1 year.					
II. 1986 of the balance sheet value, in the case of tenure up to 1 year.		i. 5% of the balance sheet value in the case of tenure upto 1 year.			
Fundated than: 1785 of the balance sheet value in the case of femure (rem: 1, 3 yeas.) 1.12					
1.0% of the ballance sheet value, in the case of fenure upto 1 year.		,			
1.12-5% of the ballance sheet value, in the case of tenuer from 1-3 years.					
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respective securities whichever is higher. ii. Hunitated, 100% of carding value. iii. Subscription money against Investment in IPCloffer for Sale: Amount paid as subscription money provided that shees here not been alfolded or are not included in the investments of securities boder. that are in Block, Freeze of Pledge status as on reporting date. (July 19, 201) Provided that 100% hastuct 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 Stock Exchange (Clearing House against Margin Financing requirements or pledged in favor of Banks against Short Term financing arrangements; in such cases, the haracut as provided in schedule flor the Regulations in respect of investment in succurities which have controlled for the Regulations in respect of investment in succurities which have controlled for the Regulations in respect of investment in succurities such cases, the haracut as provided in successful and the succ			1.024.300.144	182.985.671	841.314.473
iii Subscription money against investment in iPOoffer for Sale: Amount paid as subscription money gooded that shares have not been alloted or are not included in the investments of securities broker. iv. 100% Baicust shall be applied to Value of Investment in any asset including shares of listed securities that are in Block, Frece or Pedigs status as on emporting detact. (July 18, 2017) Provided that 1,00% halcust shall not be applied in case of investment in these securities which are provided in favor of Banks against Short from financing arrangements. In such cases, the hearcust as provided in school of Banks against Short from financing arrangements. In such cases, the hearcust as provided in school of Banks against Short from financing arrangements. In such cases, the hearcust as provided in school of Banks against Short from financing arrangements. In such cases, the hearcust as provided in school of Banks against Short from financing arrangements. In such cases, the hearcust as provided in school of Banks against Short from financing arrangements. In such cases, the such as provided in school of Banks against Short from financial in such as a such as		respective securities whichever is higher.			
coulded that shares have not been alloted or are not included in the investments of socialities broker.		ii. If unlisted, 100% of carrying value.	5,869,530	5,869,530	
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schedule III of the Requiations in respect of investment in securities shall be applicable (August 25, 2017) In Investment in associated companies/undertaking Lif listed 20% of Vals of each securities as computed by the Securities Exchange for respective securities whichever is higher. Lif listed 20% of Vals of each securities as computed by the Securities Exchange for respective securities whichever is higher. It is united, 100% of neat value. Statutory or regulatory depositsbasic deposits with the exchanges, clearing house or central depository of the company of the respective securities whichever is higher. Margin deposits with exchange and clearing house. 7,500,000 7,500,0					
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Investment in associated companies/undertaking	1.6				
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1.12 Actored pieces and prepayments 7,500,000 7,		Margin deposits with exchange and clearing house. Deposit with authorized intermediary against horrowed securities under SLB.	7,500,000	0	7,500,000
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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 markets including MtM gains. ii. Receivable on entitlements against trading of securities in all markets including MtM gains. Receivables from customers 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. 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. iii. Net amount after deducting haircut iiii. Incase receivables are against securities borrowings under SLB, the amount paid to NCCPL as collateral upon entering into contract, iii. 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. v. 100% haircut in the case of amount receivable form related parties. Cash and Bank balances i. Bank Balance-proprietory accounts ii. Bank balance-customer accounts		ii Receivables other than trade receivables	103 199 770	103 199 770	
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ii. Receivable on entitlements against trading of securities in all markets including MtM gains. Receivables from customers 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. 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. ii. Net amount after deducting haircut iii. Incase receivables are against securities borrowings under SLB, the amount paid to NCCPL as collateral upon entering into contract, iii. 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 purchased for customers and held in sub – accounts after applying VAR based haircuts, vi. 100% haircut in the case of amount receivable form related parties. 1.18 Cash and Bank balances i. Bank Balance–proprietory accounts ii. Bank Balance-customer accounts 44,626,041 0 1,229,188 1,229,189 0 1,229,188					
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iv. 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. vi. 100% haircut in the case of amount receivable form related parties. 1.18 Cash and Bank balances i. Bank Balance-proprietory accounts ii. Bank balance-customer accounts 44,626,041 0 44,626,041		iii. Net amount after deducting haricut			
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. vi. 100% haircut in the case of amount receivable form related parties. Cash and Bank balances i. Bank Balance-proprietory accounts ii. Bank balance-customer accounts 1,229,189 0 1,229,189 iii. Bank balance-customer accounts			11,011,586	0	11,011,586
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securities held as collateral after applying VaR based haircuts. vi. 100% haircut in the case of amount receivable form related parties. Cash and Bank balances i. Bank Balance-proprietory accounts ii. Bank balance-customer accounts 1,229,189 0 1,229,189 ii. Bank balance-customer accounts 44,626,041 0 44,626,041		value of securities purchased for customers and held in sub-accounts after applying VAR based	5,. 2. , 102	. 5,55 .,662	3,. 2. , 102
vi. 100% haircut in the case of amount receivable form related parties. 1.18 Cash and Bank balances i. Bank Balance-proprietory accounts ii. Bank balance-customer accounts iii. Bank balance-customer accounts 44,626,041 0 44,626,041					
1.18 Cash and Bank balances i. Bank Balance-proprietory accounts 1,229,189 0 1,229,189 ii. Bank balance-customer accounts 44,626,041 0 44,626,041					
ii. Bank balance-customer accounts 44,626,041 0 44,626,041	1.18				
		ii. Bank balance-customer accounts iii. Cash in hand	44,626,041 14,049	0	

for the month of 30-JUN-20

of M/s. DJM Securities Ltd.

Submission Date 13-JUL-2020 09:17:09

S.No.	Head of Account	Value in Pak Rupee	Hair Cut/ Adjustments	Net Adjusted Value
1.19	Total Assets	1,227,469,432	325,081,254	912,422,830
2	Liabilities			
2.1	Trade Payables			
	i. Payable to exchanges and clearing house	2,359,270	0	2,359,270
	ii. Payable against leveraged market products iii. Payable to customers	44,626,041	0	44,626,041
2.2	Current Liabilities	,,	-	,==,=
	i. Statutory and regulatory dues	0	0	
	ii. Accruals and other payables iii. Short-term borrowings	253,898 351,981,583	0	
	iv. Current portion of subordinated loans	331,301,303	0	331,961,363
	v. Current portion of long term liabilities			
	vi. Deferred Liabilities vii. Provision for bad debts			
	viii. Provision for taxation			
	ix. Other liabilities as per accounting principles and included in the financial statements			
2.3	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			
	b. Other long-term financing ii. Staff retirement benefits			
	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. Boad 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.			
	iv. Other liabilities as per accounting principles and included in the financial statements			
2.4	Subordinated Loans			
	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.			
	ii. Subordinated loans which do not fulfill the conditions specified by SECP	22,701,238	0	22,701,238
2.5	Total Liabilites	421,922,030	0	421,922,030
3	Ranking Liabilities Relating to :			
3.1	Concentration in Margin Financing			
	The amount calculated client-to- client basis by which any amount receivable from any of the			
3.2	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			
3.4	(b) in any other case: 12.5% of the net underwriting commitments			
3.4	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			<u> </u>
3.5	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			
3.6	assets denominated in foreign currency less total liabilities denominated in foreign currency Amount Payable under REPO			
3.7	Repo adjustment			
	<u> </u>	L		

for the month of 30-JUN-20

of M/s. DJM Securities Ltd.

Submission Date 13-JUL-2020 09:17:09

S.No.	Head of Account	Value in	Hair Cut/	Net Adjusted
		Pak Rupee	Adjustments	Value
	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			
	the value of such security			
3.9	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 after applying haircuts.			
3.11		0	0	
	Total Ranking Liabilites		005 004 054	100 500 000
3.12	Liquid Capital	805,547,402	325,081,254	490,500,800

for the month of 31-JUL-20

of M/s. DJM Securities Ltd.

Submission Date 06-AUG-2020 16:40:04

S.No.	Head of Account	Value in	Hair Cut/	Net Adjusted
		Pak Rupee	Adjustments	Value
1	Assets			
1.1	Property & Equipment	20,180,195	20,180,195	
1.2	Intangible Assets	378,240	378,240	
1.3	Investment in Govt. Securities	070,240	370,240	
1.4	Investment in Debt. Securities			
	If listed than:			
	i. 5% of the balance sheet value in the case of tenure upto 1 year.			
	ii. 7.5% of the balance sheet value, in the case of tenure from 1-3 years.			
	iii. 10% of the balance sheet value, in the case of tenure of more than 3 years.			
	If unlisted than:			
	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. iii. 15% of the balance sheet value, in the case of tenure of more than 3 years.			
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	1,327,070,457	237,089,166	1,089,981,291
	respective securities whichever is higher.	1,021,010,401	207,000,100	1,000,001,201
	ii. If unlisted, 100% of carrying value.	5,869,530	5,869,530	
	iii.Subscription money against Investment in IPO/offer for Sale: Amount paid as subscription money			
	provided that shares have not been alloted or are not included in the investments of securities broker. 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 status as on reporting date. (July 19, 2017)			
	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			
1.0	schedule III of the Regulations in respect of investment in securities shall be applicable (August 25, 2017)			
1.6	Investment in subsidiaries			
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.			
	ii. If unlisted, 100% of net value.			
1.8	Statutory or regulatory deposits/basic deposits with the exchanges, clearing house or central depository	610,000	610,000	
	or any other entity.			
1.9 1.10	Margin deposits with exchange and clearing house. Deposit with authorized intermediary against borrowed securities under SLB.	5,000,000	0	5,000,000
1.11	Other deposits and prepayments	7,500,000	7,500,000	
1.12	Accrued interest, profit or mark-up on amounts placed with financial institutions or debt securities	1,000,000	7,000,000	
	etc.(Nil)			
	100% in respect of markup accrued on loans to directors, subsidiaries and other related parties			
1.13	Dividends receivables. Amounts receivable against Repo financing.			
1.14	Amount paid as purchaser under the REPO agreement. (Securities purchased under repo arrangement			
	shall not be included in the investments.)			
1.15	i. Short Term Loan To Employees: Loans are Secured and Due for repayment within 12 months	0	0	
		100 100 770	100 100 770	
1.16	ii. Receivables other than trade receivables	103,199,770	103,199,770	
1.10	Receivables from clearing house or securities exchange(s)	25 004 450	25 004 450	
	i. 100% value of claims other than those on account of entitlements against trading of securities in all markets including MtM gains.	25,894,458	25,894,458	
	ii. Receivable on entitlements against trading of securities in all markets including MtM gains.			
1.17	Receivables from customers			
	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.			
	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.			
	ii. Net amount after deducting haircut			
	iii. Incase receivalbes are against securities borrowings under SLB, the amount paid to NCCPL as			
	collateral upon entering into contract,			
	iii. Net amount after deducting haricut	40.000.054	0	40.000.054
	iv. Incase of other trade receivables not more than 5 days overdue, 0% of the net balance sheet value. iv. Balance sheet value	40,962,654	0	40,962,654
	v. Incase of other trade receivables are overdue, or 5 days or more, the aggregate of (i) the market	36,070,330	807,023,642	36,070,330
	value of securities purchased for customers and held in sub-accounts after applying VAR based		,	, , 500
	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.			
1.18	vi. 100% haircut in the case of amount receivable form related parties.			
1.10	Cash and Bank balances i. Bank Balance-proprietory accounts	1,287,477	0	1,287,477
	ii. Bank balance-customer accounts	48,484,760		
	iii. Cash in hand	14,049		
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for the month of 31-JUL-20

of M/s. DJM Securities Ltd.

Submission Date 06-AUG-2020 16:40:04

S.No.	Head of Account	Value in Pak Rupee	Hair Cut/ Adjustments	Net Adjusted Value
1.19	Total Assets	1,622,521,920	1,207,745,001	1,221,800,561
2	Liabilities			
2.1	Trade Payables			
	i. Payable to exchanges and clearing house			
	ii. Payable against leveraged market products iii. Payable to customers	48,484,846	0	48,484,846
2.2	Current Liabilities	40,404,040	0	40,404,040
	i. Statutory and regulatory dues			
	ii. Accruals and other payables	2	0	2
	iii. Short-term borrowings	341,576,357	0	341,576,357
	iv. Current portion of subordinated loans v. Current portion of long term liabilities			
	vi. Deferred Liabilities			
	vii. Provision for bad debts			
	viii. Provision for taxation	40 452 205	0	40 452 205
2.3	ix. Other liabilities as per accounting principles and included in the financial statements Non-Current Liabilities	10,453,285	U	10,453,285
2.0	i. Long-Term financing			
	a. Long-Term financing obtained from financial instituion: Long term portion of financing obtained from			
	a financial institution including amount due against finance lease			
	b. Other long-term financing			
	ii. Staff retirement benefits			
	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. Boad 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.			
	iv. Other liabilities as per accounting principles and included in the financial statements			
2.4	Subordinated Loans			
	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.			
	ii. Subordinated loans which do not fulfill the conditions specified by SECP	23,987,027	0	23,987,027
2.5	7 . 11' 1 ''	424,501,517	0	424,501,517
	Total Liabilites	424,501,517	U	424,501,517
3	Ranking Liabilities Relating to:			
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			
	full) the market value of securities pleaged 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			
	The amount by which the total assets of the subsidiary (excluding any amount due from the subsidiary)			
3.5	exceed the total liabilities of the subsidiary Foreign exchange agreements and foreign currency positions			
3.3	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			
3.6	Amount Payable under REPO			
3.7	Repo adjustment			
· <u></u>			·	·

for the month of 31-JUL-20

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

Submission Date 06-AUG-2020 16:40:04

S.No.	Head of Account	Value in	Hair Cut/	Net Adjusted
		Pak Rupee	Adjustments	Value
3.8	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.			
3.6	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 the value of such security			
3.9	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 after applying haircuts.			
3.11	Total Ranking Liabilites	0	0	
3.12	Liquid Capital	1,198,020,403	1,207,745,001	797,299,044

for the month of 31-AUG-20

of M/s. DJM Securities Ltd.

Submission Date 09-SEP-2020 14:57:32

S.No.	Head of Account	Value in	Hair Cut/	Net Adjusted
		Pak Rupee	Adjustments	Value
1	Accests			
1.1	Assets Proporty & Equipment	20,737,195	20,737,195	
1.2	Property & Equipment Intangible Assets	378,240		
1.3	Investment in Govt. Securities	370,240	370,240	
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.			
	iii. 10% of the balance sheet value, in the case of tenure of more than 3 years.			
	If unlisted than:			
	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. iii. 15% of the balance sheet value, in the case of tenure of more than 3 years.			
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	1,309,053,244	228,095,949	1,080,957,295
	respective securities whichever is higher.	1,000,000,211	220,000,010	.,000,00.,200
	ii. If unlisted, 100% of carrying value.	5,854,530	5,854,530	
	iii. Subscription money against Investment in IPOloffer for Sale: Amount paid as subscription money			
i	provided that shares have not been alloted or are not included in the investments of securities broker. 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 status as on reporting date. (July 19, 2017)			
	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			
1.6	schedule III of the Regulations in respect of investment in securities shall be applicable (August 25, 2017) Investment in subsidiaries			
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.			
	ii. If unlisted, 100% of net value.			
1.8	Statutory or regulatory deposits/basic deposits with the exchanges, clearing house or central depository	610,000	610,000	
1.9	or any other entity. Marqin deposits with exchange and clearing house.	44,000,001	0	44,000,001
1.10	Deposit with authorized intermediary against borrowed securities under SLB.	44,000,001	U	44,000,001
1.11	Other deposits and prepayments	7,500,000	7,500,000	
1.12	Accrued interest, profit or mark-up on amounts placed with financial institutions or debt securities			
	etc.(Nil)			
1.13	100% in respect of markup accrued on loans to directors, subsidiaries and other related parties Dividends receivables.			
1.14	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.)			
1.15	i. Short Term Loan To Employees: Loans are Secured and Due for repayment within 12 months			
	ii. Receivables other than trade receivables	103,199,770	103,199,770	
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	0	0	
	markets including MtM gains.			
	ii. Receivable on entitlements against trading of securities in all markets including MtM gains.			
1.17	Receivables from customers			
	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.			
	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.			
	ii. Net amount after deducting haircut			
	iii. Incase receivalbes are against securities borrowings under SLB, the amount paid to NCCPL as			
	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.	47,630,871	0	47,630,871
	iv. Balance sheet value			
	v. Incase of other trade receivables are overdue, or 5 days or more, the aggregate of (i) the market	30,135,071	1,155,990,405	30,135,071
	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.			
1.18	Cash and Bank balances			
	i. Bank Balance-proprietory accounts	2,130,831	0	
	ii. Bank balance-customer accounts	92,179,368		
	jii. Cash in hand	14,049	0	14,049

for the month of 31-AUG-20

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

Submission Date 09-SEP-2020 14:57:32

S.No.	Head of Account	Value in Pak Rupee	Hair Cut/ Adjustments	Net Adjusted Value
1.19	Total Assets	1,663,423,170	1,522,366,089	1,297,047,486
2	Liabilities			
2.1	Trade Payables			
	i. Payable to exchanges and clearing house ii. Payable against leveraged market products	0	0	
	iii. Payable to customers	92,179,368	0	92,179,368
2.2	Current Liabilities			
	i. Statutory and regulatory dues			
	ii. Accruals and other payables iii. Short-term borrowings	2 159,381,637	0	
	iv. Current portion of subordinated loans			,,
	v. Current portion of long term liabilities vi. Deferred Liabilities			
	vii. Provision for bad debts			
	viii. Provision for taxation			
2.3	ix. Other liabilities as per accounting principles and included in the financial statements	10,453,285	0	10,453,285
2.3	Non-Current Liabilities			
	i. Long-Term financing a. Long-Term financing obtained from financial instituion: Long term portion of financing obtained from			
	a financial institution including amount due against finance lease			
	b. Other long-term financing			
	ii. Staff retirement benefits 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. Boad 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.			
	iv. Other liabilities as per accounting principles and included in the financial statements			
2.4	Subordinated Loans			
	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.			
	ii. Subordinated loans which do not fulfill the conditions specified by SECP	20,716,631	0	20,716,631
2.5	Total Liabilites	282,730,923	0	282,730,923
3	Ranking Liabilities Relating to:			
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			
	The amount by which the total assets of the subsidiary (excluding any amount due from the subsidiary)			
3.5	exceed the total liabilities of the subsidiary Foreign exchange agreements and foreign currency positions			
3.0	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			
3.6	Amount Payable under REPO			
3.1	Repo adjustment			

for the month of 31-AUG-20

of M/s. DJM Securities Ltd.

Submission Date 09-SEP-2020 14:57:32

S.No.	Head of Account	Value in	Hair Cut/	Net Adjusted
		Pak Rupee	Adjustments	Value
	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 the value of such security			
3.9	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			
3.10	extent not already met Short sellI 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 after applying haircuts.			
3.11	Total Ranking Liabilites	0	0	
3.12	Liquid Capital	1,380,692,247	1,522,366,089	1,014,316,563

for the month of 30-SEP-20

of M/s. DJM Securities Limited.

Submission Date 05-OCT-2020 18:38:57

S.No.	Head of Account	Value in Pak Rupee	Hair Cut/ Adjustments	Net Adjusted Value
1	Assets			
1.1	Property & Equipment	20,737,195	20,737,195	
1.2	Intangible Assets	378,240	378,240	
1.3	Investment in Govt. Securities			
1.4	Investment in Debt. Securities			
	If listed than: i. 5% of the balance sheet value in the case of tenure upto 1 year.			
	ii. 7.5% of the balance sheet value, in the case of tenure from 1-3 years.			
	iii. 10% of the balance sheet value, in the case of tenure of more than 3 years.			
	If unlisted than:			
	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.			
	iii. 15% of the balance sheet value, in the case of tenure of more than 3 years.			
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	1,331,639,743	228,773,544	1,102,866,199
	respective securities whichever is higher. ii. If unlisted, 100% of carrying value.	5,615,000	5,615,000	
	iii.Subscription money against Investment in IPO/offer for Sale: Amount paid as subscription money	3,013,000	3,013,000	
	provided that shares have not been alloted or are not included in the investments of securities broker.			
	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 status as on reporting date. (July 19, 2017) 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			
1.6	schedule III of the Regulations in respect of investment in securities shall be applicable (August 25, 2017) Investment in subsidiaries			
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.			
1.8	ii. If unlisted, 100% of net value. Statutory or regulatory deposits/basic deposits with the exchanges, clearing house or central depository	610,000	610,000	
1.0	or any other entity.	010,000	010,000	
1.9	Margin deposits with exchange and clearing house.	5,500,001	0	5,500,001
1.10 1.11	Deposit with authorized intermediary against borrowed securities under SLB. Other deposits and prepayments	7,500,000	7,500,000	
1.11	Accrued interest, profit or mark-up on amounts placed with financial institutions or debt securities	7,500,000	7,300,000	
	etc.(Nil)			
1.13	100% in respect of markup accrued on loans to directors, subsidiaries and other related parties Dividends receivables.			
1.13	Amounts receivables against Repo financing.			
	Amount paid as purchaser under the REPO agreement. (Securities purchased under repo arrangement			
1.15	shall not be included in the investments.)			
1.15	i. Short Term Loan To Employees: Loans are Secured and Due for repayment within 12 months			
	ii. Receivables other than trade receivables	103,238,152	103,238,152	
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	43,285,464	43,285,464	
	markets including MtM gains. ii. Receivable on entitlements against trading of securities in all markets including MtM gains.			
1.17	Receivables from customers			
	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. 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.			
	ii. Net amount after deducting haircut			
	iii. Incase receivalbes are against securities borrowings under SLB, the amount paid to NCCPL as 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.	11,097,256	0	11,097,256
	iv. Balance sheet value v. Incase of other trade receivables are overdue, or 5 days or more, the aggregate of (i) the market	0.047.405	29,768,737	2 247 405
	value of securities purchased for customers and held in sub-accounts after applying VAR based	2,217,165	29,100,131	2,217,165
	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.			
1.18	vi. 100% haircut in the case of amount receivable form related parties. Cash and Rank halances			
1.10	Cash and Bank balances i. Bank Balance-proprietory accounts	846,516	0	846,516
	ii. Bank balance-customer accounts	72,275,001	0	
1 1	iii. Cash in hand	14,049	0	

for the month of 30-SEP-20

of M/s. DJM Securities Limited.

Submission Date 05-OCT-2020 18:38:57

S.No.	Head of Account	Value in Pak Rupee	Hair Cut/ Adjustments	Net Adjusted Value
1.19	Total Assets	1,604,953,782	439,906,332	1,194,816,187
2	Liabilities			
2.1	Trade Payables			
	i. Payable to exchanges and clearing house			
	ii. Payable against leveraged market products iii. Payable to customers	113,651,717	0	113,651,717
2.2	Current Liabilities	113,031,717	U	113,031,717
	i. Statutory and regulatory dues			
	ii. Accruals and other payables	2	0	
	iii. Short-term borrowings	90,411,423	0	90,411,423
	iv. Current portion of subordinated loans v. Current portion of long term liabilities			
	vi. Deferred Liabilities			
	vii. Provision for bad debts			
	viii. Provision for taxation			
2.3	ix. Other liabilities as per accounting principles and included in the financial statements Non-Current Liabilities			
2.3				
	i. Long-Term financing a. Long-Term financing obtained from financial instituion: Long term portion of financing obtained from			
	a financial institution including amount due against finance lease			
	b. Other long-term financing ii. Staff retirement benefits			
	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. Boad 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. iv. Other liabilities as per accounting principles and included in the financial statements			
2.4	Subordinated Loans			
2	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.	0.4.400.400		0.4.400.400
	ii. Subordinated loans which do not fulfill the conditions specified by SECP	24,183,493	0	24,183,493
2.5	Total Liabilites	228,246,635	0	228,246,635
3	Ranking Liabilities Relating to :			
3.1	Concentration in Margin Financing			
	The amount calculated client-to- client basis by which any amount receivable from any of the			
3.2	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			
3.3	Net underwriting Commitments			
0.0	(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 issue where the market price of securities is greater than the subscription price, 5% of			
	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			
	(b) in any other case: 12.5% of the net underwriting commitments			
3.4	Negative equity of subsidiary			
	The amount by which the total assets of the subsidiary (excluding any amount due from the subsidiary)			
3.5	exceed the total liabilities of the subsidiary			
3.5	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			
3.6	Amount Payable under REPO			
3.7	Repo adjustment			
· <u></u>			·	

for the month of 30-SEP-20

of M/s. DJM Securities Limited.

Submission Date 05-OCT-2020 18:38:57

S.No.	Head of Account	Value in	Hair Cut/	Net Adjusted
		Pak Rupee	Adjustments	Value
	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 financeelseller 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			
	the value of such security			
3.9	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 sellI 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 after applying haircuts.			
3.11		0	0	
	Total Ranking Liabilites		420,000,222	000 500 550
3.12	Liquid Capital	1,376,707,147	439,906,332	966,569,552

for the month of 31-OCT-20

of M/s. DJM Securities Limited.

Submission Date 02-NOV-2020 17:24:05

	Head of Account	Value in	Hair Cut/	Net Adjusted
		Pak Rupee	Adjustments	Value
1	Assets			
1.1	Property & Equipment	20,737,195	20,737,195	
	Intangible Assets	373,257	373,257	
	Investment in Govt. Securities			
1.4	Investment in Debt. Securities			
	If listed than:			
	i. 5% of the balance sheet value in the case of tenure upto 1 year.			
	ii. 7.5% of the balance sheet value, in the case of tenure from 1-3 years. iii. 10% of the balance sheet value, in the case of tenure of more than 3 years.			
	If unlisted than:			
	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.			
	iii. 15% of the balance sheet value, in the case of tenure of more than 3 years.			
	Investment in Equity Securities			
	i. If listed 15% or VaR of each securities on the cutoff date as computed by the Securities Exchange for	1,540,233,993	247,589,373	1,292,644,620
	respective securities whichever is higher. ii. If unlisted, 100% of carrying value.	5,615,000	5,615,000	
	iii. Subscription money against Investment in IPO/offer for Sale: Amount paid as subscription money	5,615,000	5,615,000	
	provided that shares have not been alloted or are not included in the investments of securities broker.			
	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 status as on reporting date. (July 19, 2017)			
	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			
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. ii. If unlisted, 100% of net value.			
	Statutory or regulatory deposits/basic deposits with the exchanges, clearing house or central depository	610.000	610,000	
	or any other entity.	,,,,,	,	
	Margin deposits with exchange and clearing house.	11,477,007	0	11,477,007
	Deposit with authorized intermediary against borrowed securities under SLB.	7.500.000	7.500.000	
	Other deposits and prepayments Accrued interest, profit or mark-up on amounts placed with financial institutions or debt securities	7,500,000	7,500,000	
	etc.(Nil)			
	100% in respect of markup accrued on loans to directors, subsidiaries and other related parties			
	Dividends receivables.			
	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.)			
	i. Short Term Loan To Employees: Loans are Secured and Due for repayment within 12 months			
	ii. Receivables other than trade receivables	103,301,436	103,301,436	
1.16	Receivables from clearing house or securities exchange(s)	100 007 054	100 007 054	
	i. 100% value of claims other than those on account of entitlements against trading of securities in all markets including MtM gains.	100,807,854	100,807,854	
	ii. Receivable on entitlements against trading of securities in all markets including MtM gains.			
	Receivables from customers			
	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.			
	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.			
	ii. Net amount after deducting haircut			
	iii. Incase receivalbes are against securities borrowings under SLB, the amount paid to NCCPL as			
	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.	10,936,427	0	10,936,427
	iv. Balance sheet value	10,930,427	U	10,930,427
	v. Incase of other trade receivables are overdue, or 5 days or more, the aggregate of (i) the market	397,676	10,399,749	397,676
	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.	+		
	vi. 100% naircut in the case of amount receivable form related parties. Cash and Bank balances			
	Oubit and bank balances	1		
	i. Bank Balance-proprietory accounts	1 255 800	U	1 255 800
	i. Bank Balance-proprietory accounts ii. Bank balance-customer accounts	1,255,800 115,533,704	0	1,255,800 115,533,704

for the month of 31-OCT-20

of M/s. DJM Securities Limited.

Submission Date 02-NOV-2020 17:24:05

S.No.	Head of Account	Value in Pak Rupee	Hair Cut/ Adjustments	Net Adjusted Value
1.19	Total Assets	1,918,793,398	496,933,864	1,432,259,283
2	Liabilities			
2.1	Trade Payables			
	i. Payable to exchanges and clearing house			
	ii. Payable against leveraged market products iii. Payable to customers	189,128,484	0	189,128,484
2.2	Current Liabilities	109,120,404	0	109,120,404
	i. Statutory and regulatory dues			
	ii. Accruals and other payables	2	0	2
	iii. Short-term borrowings	299,330,120	0	299,330,120
	iv. Current portion of subordinated loans			
	v. Current portion of long term liabilities vi. Deferred Liabilities			
	vii. Provision for bad debts			
	viii. Provision for taxation			
0.0	ix. Other liabilities as per accounting principles and included in the financial statements			
2.3	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			
	b. Other long-term financing ii. Staff retirement benefits			
	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. Boad 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.			
2.4	iv. Other liabilities as per accounting principles and included in the financial statements			
2.4	Subordinated Loans 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.			
	ii. Subordinated loans which do not fulfill the conditions specified by SECP	31,591,348	0	31,591,348
2.5		500 040 054		500.040.054
2.5	Total Liabilites	520,049,954	0	520,049,954
3	Ranking Liabilities Relating to :			
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			
0.2	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			
3.3	borrowed Not underwriting Commitments			
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			
	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			
	5% of the net position in foreign currency. Net position in foreign currency means the difference of total		<u> </u>	
2.0	assets denominated in foreign currency less total liabilities denominated in foreign currency			
3.6	Amount Payable under REPO Repo adjustment			
5.7	поро адианнов			

for the month of 31-OCT-20

of M/s. DJM Securities Limited.

Submission Date 02-NOV-2020 17:24:05

S.No.	Head of Account	Value in	Hair Cut/	Net Adjusted
		Pak Rupee	Adjustments	Value
	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 the value of such security.			
3.9	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 sell lipositions 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 after applying haircuts.			
3.11	Total Ranking Liabilites	0	0	
3.12	Liquid Capital	1,398,743,444	496,933,864	912,209,329

for the month of 30-NOV-20

of M/s. DJM Securities Limited

Submission Date 07-DEC-2020 11:59:05

S.No.	Head of Account	Value in Pak Rupee	Hair Cut/ Adjustments	Net Adjusted Value
1	Assets			
1.1	Property & Equipment	20,737,195	20,737,195	
1.2	Intangible Assets	373,257	373,257	
1.3	Investment in Govt. Securities			
1.4	Investment in Debt. Securities			
	If listed than: i. 5% of the balance sheet value in the case of tenure upto 1 year.			
	ii. 7.5% of the balance sheet value, in the case of tenure from 1-3 years.			
	iii. 10% of the balance sheet value, in the case of tenure of more than 3 years.			
	If unlisted than:			
	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.			
	iii. 15% of the balance sheet value, in the case of tenure of more than 3 years.			
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	1,558,852,362	252,906,761	1,305,945,601
	respective securities whichever is higher. ii. If unlisted, 100% of carrying value.	5,615,000	5,615,000	
	iii.Subscription money against Investment in IPO/offer for Sale: Amount paid as subscription money	3,013,000	3,013,000	
	provided that shares have not been alloted or are not included in the investments of securities broker.			
	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 status as on reporting date. (July 19, 2017)			
	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			
1.6	schedule III of the Regulations in respect of investment in securities shall be applicable (August 25, 2017) Investment in subsidiaries			
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.			
1.8	ii. If unlisted, 100% of net value. Statutory or regulatory deposits/basic deposits with the exchanges, clearing house or central depository	610,000	610,000	
1.0	or any other entity.	010,000	010,000	
1.9	Margin deposits with exchange and clearing house.	18,000,001	0	18,000,001
1.10 1.11	Deposit with authorized intermediary against borrowed securities under SLB. Other deposits and prepayments	7,500,000	7,500,000	
1.11	Accrued interest, profit or mark-up on amounts placed with financial institutions or debt securities	7,300,000	7,300,000	
	etc.(Nil)			
1.13	100% in respect of markup accrued on loans to directors, subsidiaries and other related parties Dividends receivables.			
1.13	Amounts receivable against Repo financing.			
	Amount paid as purchaser under the REPO agreement. (Securities purchased under repo arrangement			
1.15	shall not be included in the investments.)			
1.15	i. Short Term Loan To Employees: Loans are Secured and Due for repayment within 12 months			
	ii. Receivables other than trade receivables	103,301,437	103,301,437	
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	22,815,026	22,815,026	
	markets including MtM gains. ii. Receivable on entitlements against trading of securities in all markets including MtM gains.			
1.17	Receivables from customers			
	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. 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.			
	ii. Net amount after deducting haircut			
	iii. Incase receivalbes are against securities borrowings under SLB, the amount paid to NCCPL as 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.	16,821,091	0	16,821,091
	iv. Balance sheet value v. Incase of other trade receivables are overdue, or 5 days or more, the aggregate of (i) the market	32,800,901	451,005,868	32,800,901
	value of securities purchased for customers and held in sub-accounts after applying VAR based	32,000,901	431,003,868	32,000,901
	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.			
1.18	vi. 100% haircut in the case of amount receivable form related parties. Cash and Rank halances			
1.10	Cash and Bank balances i. Bank Balance-proprietory accounts	1,300,340	0	1,300,340
	ii. Bank balance-customer accounts	57,957,187	0	
	iii. Cash in hand	14,049	0	

for the month of 30-NOV-20

of M/s. DJM Securities Limited

Submission Date 07-DEC-2020 11:59:05

S.No.	Head of Account	Value in	Hair Cut/	Net Adjusted
		Pak Rupee	Adjustments	Value
1.19	Total Assets	1,846,697,846	864,864,544	1,432,839,170
2	Liabilities			
2.1	Trade Payables			
	i. Payable to exchanges and clearing house			
	ii. Payable against leveraged market products iii. Payable to customers	114,288,067	0	114,288,067
2.2	Current Liabilities	114,200,007	Ü	114,200,007
	i. Statutory and regulatory dues			
	ii. Accruals and other payables			
	iii. Short-term borrowings	276,582,879	0	276,582,879
	iv. Current portion of subordinated loans			
	v. Current portion of long term liabilities vi. Deferred Liabilities			
	vii. Provision for bad debts			
	viii. Provision for taxation			
	ix. Other liabilities as per accounting principles and included in the financial statements			
2.3	Non-Current Liabilities			
	i. Long-Term financing			
	a. Long-Term financing obtained from financial instituion: Long term portion of financing obtained from			
	a financial institution including amount due against finance lease			
	b. Other long-term financing ii. Staff retirement benefits			
	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. Boad 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.			
	iv. Other liabilities as per accounting principles and included in the financial statements			
2.4	Subordinated Loans			
	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. ii. Subordinated loans which do not fulfill the conditions specified by SECP	24,613,477	0	24,613,477
	III. Subordinated loans which do not ruinii the conditions specified by Stor	24,013,477	U	24,013,477
2.5	Total Liabilites	415,484,423	0	415,484,423
3	Ranking Liabilities Relating to:			
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 United the United by the underwriting commitments and			
	(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			
	The amount by which the total assets of the subsidiary (excluding any amount due from the subsidiary)			
3.5	exceed the total liabilities of the subsidiary			
3.3	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			
3.6	Amount Payable under REPO			
3.7	Repo adjustment			

for the month of 30-NOV-20

of M/s. DJM Securities Limited

Submission Date 07-DEC-2020 11:59:05

S.No.	Head of Account	Value in	Hair Cut/	Net Adjusted
		Pak Rupee	Adjustments	Value
3.8	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. 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 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 after applying haircuts.			
3.11	Total Ranking Liabilites	0	0	
3.12	Liquid Capital	1,431,213,423	864,864,544	1,017,354,747

for the month of 31-DEC-20

of M/s. DJM Securities Limited

Submission Date 04-JAN-2021 12:09:07

S.No.	Head of Account	Value in Pak Rupee	Hair Cut/ Adjustments	Net Adjusted Value
1	Assets			
1.1	Property & Equipment	20,737,195	20,737,195	
1.2	Intangible Assets Investment in Govt. Securities	373,257	373,257	
1.4	Investment in Debt. Securities			
	If listed than:			
	i. 5% of the balance sheet value in the case of tenure upto 1 year.			
	ii. 7.5% of the balance sheet value, in the case of tenure from 1-3 years. iii. 10% of the balance sheet value, in the case of tenure of more than 3 years.			
	If unlisted than:			
	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. iii. 15% of the balance sheet value, in the case of tenure of more than 3 years.			
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	2,286,932,744	364,406,213	1,922,526,531
	respective securities whichever is higher.	E 61E 000	5,615,000	
	ii. If unlisted, 100% of carrying value. iii. Subscription money against Investment in IPO/offer for Sale: Amount paid as subscription money	5,615,000	5,615,000	
	provided that shares have not been alloted or are not included in the investments of securities broker.			
	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 status as on reporting date. (July 19, 2017)			
	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)			
1.6	Investment in subsidiaries			
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.			
	ii. If unlisted, 100% of net value.			
1.8	Statutory or regulatory deposits/basic deposits with the exchanges, clearing house or central depository	610,000	610,000	
1.9	or any other entity. Margin deposits with exchange and clearing house.	10,000,001	0	10,000,001
1.10	Deposit with authorized intermediary against borrowed securities under SLB.	, ,		-,,
1.11	Other deposits and prepayments Accrued interest, profit or mark-up on amounts placed with financial institutions or debt securities	7,500,000	7,500,000	
1.12	etc.(Nil)			
	100% in respect of markup accrued on loans to directors, subsidiaries and other related parties			
1.13	Dividends receivables. Amounts receivable against Repo financing.			
	Amount paid as purchaser under the REPO agreement. (Securities purchased under repo arrangement			
1.15	shall not be included in the investments.) i. Short Term Loan To Employees: Loans are Secured and Due for repayment within 12 months			
1.15	i. Shoit term coan to employees, coans are seculed and bue for repayment within 12 months			
	ii. Receivables other than trade receivables	106,615,609	106,615,609	
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 markets including MtM gains.	0	0	
	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 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. ii. Net amount after deducting haircut			
	iii. Incase receivalbes are against securities borrowings under SLB, the amount paid to NCCPL as			
	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.	74,515,152	0	74,515,152
	iv. Balance sheet value	454 405 070	4 505 004 000	454 405 630
	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	151,165,078	1,595,904,866	151,165,078
	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.			
1.18	vi. 100% haircut in the case of amount receivable form related parties. Cash and Bank balances			
	i. Bank Balance-proprietory accounts	2,086,452	0	2,086,452
	ii. Bank balance-customer accounts	84,504,817	0	84,504,817
	iii. Cash in hand	14,049	0	14,049

for the month of 31-DEC-20

of M/s. DJM Securities Limited

Submission Date 04-JAN-2021 12:09:07

S.No.	Head of Account	Value in Pak Rupee	Hair Cut/ Adjustments	Net Adjusted Value
1.19	Total Assets	2,750,669,354	2,101,762,140	2,244,812,080
2	Liabilities			
2.1	Trade Payables			
	i. Payable to exchanges and clearing house			
	ii. Payable against leveraged market products iii. Payable to customers	84,504,818	0	84,504,818
2.2	Current Liabilities	04,304,010	O O	04,504,010
	i. Statutory and regulatory dues			
	ii. Accruals and other payables	2	0	2
	iii. Short-term borrowings	691,816,456	0	691,816,456
	iv. Current portion of subordinated loans v. Current portion of long term liabilities			
	vi. Deferred Liabilities			
	vii. Provision for bad debts			
	viii. Provision for taxation ix. Other liabilities as per accounting principles and included in the financial statements			
2.3	Non-Current Liabilities			
	i. Long-Term financing			
	a. Long-Term financing obtained from financial instituion: Long term portion of financing obtained from a financial institution including amount due against finance lease			
	b. Other long-term financing ii. Staff retirement benefits			
	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. Boad 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. iv. Other liabilities as per accounting principles and included in the financial statements			
2.4	Subordinated Loans			
	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. ii. Subordinated loans which do not fulfill the conditions specified by SECP	22,619,244	0	22,619,244
	Section (Section 1)	, ,	ŭ	22,010,211
2.5	Total Liabilites	798,940,520	0	798,940,520
3	Ranking Liabilities Relating to:			
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:	577,224,270	28,861,214	28,861,214
	(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			
3.4	(b) in any other case: 12.5% of the net underwriting commitments			
3.4	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			
3.5	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			
3.6	Amount Payable under REPO			
3.7	Repo adjustment			
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for the month of 31-DEC-20

of M/s. DJM Securities Limited

Submission Date 04-JAN-2021 12:09:07

S.No.	Head of Account	Value in	Hair Cut/	Net Adjusted
		Pak Rupee	Adjustments	Value
	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 the value of such security			
3.9	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			
3.10	extent not already met Short sellI 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			
3.11	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 after applying haircuts. Total Ranking Liabilites	577,224,270	28,861,214	28,861,214
3.12	Liquid Capital	1,374,504,564		