

National Clearing Company of Pakistan Limited.

Statements of Liquid Capital "LC"

CM ID: 01651

Date of LC: 31/03/2022

User: C0165101

CM Name: M/S. FORTUNE SECURITIES LIMITED

Filing Month: Mar/2022

Date: 14/04/2022

Statement Type: Un-Audited

Time: 11:47:50

S.No	Head Of Account	Value in Pak Rupees (Balance Sheet Value)	Net Adjusted Value - Pak Rupees
Current Assets:			
1.1	Property & Equipment - Haircut 100%	63,645,524	0
1.2	Intangible Assets - Haircut 100%	11,453,888	0
1.3	Investment in Govt. Securities - Haircut 0%	0	0
	Investment in Debt. Securities (Balance sheet value net of any provision)		
	If listed than:		
	i. 5% of the balance sheet value in the case of tenure up to 1 year.	0	0
	ii. 7.5% of the balance sheet value, in the case of tenure from 1-3 years.	0	0
1.4	iii. 10% of the balance sheet value, in the case of tenure of more than 3 years.	0	0
	If unlisted than:		
	i. 10% of the balance sheet value in the case of tenure up to 1 year.	0	0
	ii. 12.5% of the balance sheet value, in the case of tenure from 1-3 years.	0	0
	iii. 15% of the balance sheet value, in the case of tenure of more than 3 years.	0	0
	Investment in Equity Securities		
	i. If listed 15% or VaR of each securities on the cutoff date as computed by the Securities Exchange for respective securities whichever is higher.	384,500	326,825
	ii. If unlisted, 100% of carrying value.	0	0
1.5	iii. Subscription money against Investment in IPO/offer for Sale: Amount paid as subscription money provided that shares have not been allotted or are not included in the investments of securities broker. (Haircut 0%)	0	0
	iv. 100% Haircut shall be applied to Value of Investment in any asset including shares of listed securities that are in Block, Freeze or Pledge status as on reporting date. (July 19, 2017)	0	0
	v. Provided that 100% haircut shall not be applied in case of investment in those securities which are Pledged in favor of Stock Exchange / 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).	0	0
1.6	Investment in subsidiaries (Balance sheet value net of any provision) - Haircut 100%	0	0
	Investment in associated companies/undertaking (Balance sheet value net of any provision)		
1.7	i. If listed 20% or VaR of each securities as computed by the Securities Exchange for respective securities whichever is higher.	0	0
	ii. If unlisted, 100% of net value.	0	0
1.8	Statutory or regulatory deposits/basic deposits with the exchanges, clearing house or central depository or any other entity. (Haircut 100%)	2,645,992	0

1.9	Margin deposits with exchange and clearing house. (Haircut 0%)	231,453,954	231,453,954
1.10	Deposit with authorized intermediary against borrowed securities under SLB. (Haircut 0%)	0	0
1.11	Other deposits and prepayments - (Haircut 100%)	3,189,708	0
1.12	Accrued interest, profit or mark-up on amounts placed with financial institutions or debt securities etc. (Haircut 0%)	0	0
	100% in respect of markup accrued on loans to directors, subsidiaries and other related parties	0	0
1.13	Dividends receivables. (Haircut 0%)	0	0
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.)	0	0
1.15	Advances and Receivables other than trade receivables		
	1. No Haircut may be applied on the short term loan to employees provided these loans are secured and due for repayment within 12 months.		
	2 No Haircut may be applied to the advance tax to the extent it is netted with provision of taxation.	10,076,922	7,368,576
	3. In all other cases, 100% of net value		
1.16	Receivables from clearing house or securities exchange(s)		
	100% value of claims other than those on account of entitlements against trading of securities in all markets including MtM gains.	0	0
	Claims on account of 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 finacee (iii) market value of any securities deposited as collateral after applying VaR based haircut.	0	0
	Lower of net balance sheet value or value determined through adjustments.		
	ii. Incase receivables are against margin trading, Net balance sheet value.	0	0
	iii. Incase receivables are against securities borrowings under SLB, the amount paid to NCCPL as collateral upon entering into contract,	0	0
	Net amount after deducting haircut		
	iv. Incase of other trade receivables not more than 5 days overdue, 0% of the net balance sheet value.	160,105,906	160,105,906
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.	180,980,200	90,635,102	
Lower of net balance sheet value or value determined through adjustments			
vi. 100% haircut in the case of amount receivable form related parties.	21,788,274	0	
1.18	Cash and Bank balances - Haircut 0%		
	i. Bank Balance-proprietary accounts	5,769,504	5,769,504
	ii. Bank balance-customer accounts	9,851,828	9,851,828
	iii. Cash in hand	109,200	109,200
1.19	Subscription money against investment in IPO/offer for sale (asset) - Haircut (0%)	0	0
1.20	Total Assets	701,455,400	505,620,895

End Of Report