National Clearing Company of Pakistan Limited.

Statements of Liquid Capital "LC"

CM ID: 14886 **Date of LC:**

CM Name: VENUS SECURITIES (PVT.) LIMITED **Filing Month:** Aug/2023

Statement Type: Un-Audited

User: C1488601

Date: 11/08/2026

Time: 05:41:55

S.No	Head Of Account	Value in Pak Rupees (Balance Sheet Value)	Net Adjusted Value - Pak Rupees
Current Assets:			
1.1	Property & Equipment - (Haircut/Adjustment - 100% of net value)	0	0
1.2	Intangible Assets - (Haircut/Adjustment 100% of net value)	0	0
1.3	Investment in Govt. Securities (Difference between book value and sale value on the date on the basis of PKRV published by NIFT)	0	0
1.4	**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
	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
1.5	**Investment in Equity Securities**		
	i. If listed 15% or VaR of each securities on the cutoff date as computed by the clearing house for respective securities whichever is higher. (Provided that if any of these securities are pledged with the securities exchange for maintaining Base Minimum Capital Requirement, 100% haircut on the value of eligible securities to the extent of minimum required value of Base Minimum Capital.)	0	0
	ii. If unlisted, 100% of carrying value.	0	0
1.6	Investment in subsidiaries (Balance sheet value net of any provision) - Haircut/Adjustment - 100% of net value	0	0
1.7	**Investment in associated companies/undertaking (Balance sheet value net of any provision)**		
	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/Adjustment - 100% of net value.) (However, any excess amount of cash deposited with securities exchange to comply with requirements of Base minimum capital, may be taken in the calculation of LC.)	0	0
1.9	Margin deposits with exchange and clearing house. (Haircut/Adjustment - Nil)	0	0
1.10	Deposit with authorized intermediary against borrowed securities under SLB. (Haircut/Adjustment - Nil)	0	0
1.11	Other deposits and prepayments - (Haircut/Adjustment - 100% of Carrying value)	0	0
1.12	**Accrued interest, profit or mark-up on amounts placed with financial institutions or debt securities etc.** (i) (Haircut/Adjustment - Nil)	0	0
	100% in respect of markup accrued on loans to directors, subsidiaries and other related parties	0	0
1.13	Dividends receivables. (Haircut/Adjustment - Nil)	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.	0	0
	2 No Haircut may be applied to the advance tax to the extent it is netted with provision of taxation.	0	0
	3. In all other cases, 100% of net value	0	0
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. Lower of net balance sheet value or value determined through adjustments.	0	0
1.17	**Receivables from customers**		
	i. In case receivables are against margin financing, the aggregate of (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. **Lower of net balance sheet value or value determined through adjustments.**	0	0
	ii. Incase receivables are against margin trading,5% of the net balance sheet value. **(Net Amount after deducting haircut)**	0	0
	iii. Incase receivables are against securities borrowings under SLB, the amount paid to NCCPL as collateral upon entering into contract, **(Net amount after deducting haircut)**	0	0
	iv. Incase of other trade receivables not more than 5 days overdue, 0% of the net balance sheet value. **(balance sheet value.)**	0	0
	v. Incase of other trade receivables are overdue, or 5 days or more, the aggregate of (i) the market value of securities purchased for customers and held in sub-accounts after applying VAR based haircuts, (ii) cash deposited as collateral by the respective customer and (iii) the market value of securities held as collateral after applying VaR based haircuts. **Lower of net balance sheet value or value determined through adjustments**	0	0
	vi. In the case of amount of receivable form related parties, values determined after applying applicable haircuts on underlying securities readily available in respective CDS account of the related party in the following manner: a) Up to 30 days, values determined after applying VaR based haircuts; b) Above 30 days but upto 90 days, values determined after applying 50% or VaR based haircuts whichever is higher; c) Above 90 days, 100% haircut shall be applicable. **Lower of net balance sheet values or values determined through adjustments.**	0	0
1.18	**Cash and Bank balances -** **(Haircut/Adjustment - Nil)**		
	I. Bank Balance-proprietary accounts	0	0
	ii. Bank balance-customer accounts	0	0
	iii. Cash in hand	0	0
1.19	**Subscription money against investment in IPO/offer for sale (asset) - (Balance sheet value or Net value after deducting haircuts.)**		
	i) No haircut may be applied in respect of amount paid as subscription money provided that shares have not been allotted or are not included in the investments of securities broker.	0	0
	ii) In case of investments in IPO where shares have been allotted but not yet credited in CDS account, 25% haircuts will be applicable on the value of such securities.	0	0
	iii) In case of subscription in right shares where the shares have not yet been credited in CDS account, 15% or VaR based haircut whichever is higher, will be applied on Right shares.	0	0
1.20	**Total Assets**	**0**	**0**

End Of Report