Schedule III [See regulation 6(4)]

## Liquid Capital Statement

for the month of **30-NOV-17** 

of M/s. MGM Securities (Pvt) Ltd

Submission Date 14-DEC-2017 18:01:13

| 3.100         State of Assemit         Value An<br>Value         State Cur/<br>Adjustion         Not Adjustion           1.1         Assemi-<br>1.1         Proportly & Equipment         10.110.755         10.110.755         10.110.755           1.3         Investment in Grid Securities         221.650         221.650         221.650           1.4         Investment in Grid Securities         221.650         221.650         221.650           1.4         Investment in Duck Securities         221.650         221.650         221.650           1.5         Investment in Duck Securities         221.650         221.650         221.650           1.5.5         Intel Indexect Anter solution. The case of tenue of more and 120.050         221.650         221.650         221.650           1.5.5         Intel Indexect Anter solution. The case of tenue of more and 120.050         221.650         221.750   |       | Submission Date 14-DEC-2017 10.01.15   |            | Page        | 1 Of 3       |
|--|-------|--|------------|-------------|--------------|
| 11         Assold         10.110.73         10.110.73           11         Property & Equipment         \$10.50         \$11.50         \$11.50         \$11.50           13         Interpretation Controls         \$11.50         \$11.50         \$11.50         \$11.50           14         Interpretation Controls         \$11.50         \$11.50         \$11.50         \$11.50           15         Interpretation Controls         \$11.50   | S.No. | Head of Account  | Value in   | Hair Cut/   | Net Adjusted |
| 1.1       Proportly & Ecoupinnent       19.110/753         1.3       Integring In Goal, Securities       321.650         1.4       Investment In Gebb, Securities       321.650         1.4       Investment In Gebb, Securities       31.010         1.4       Investment In Gebb, Securities       31.010         1.5       Interdent In Gebb, Securities       31.010         1.8       Interdent In Gebb, Securities       31.010         1.8       Interdent In Gebb, Securities       31.010         1.8       Interdent In Gebb, Securities       31.010         1.9       Interdent In Gebb, Securities       31.010         1.8       Interdent In Gebb, Securities       31.010         1.8       Interdent In Gebb, Securities       31.010         1.9       Interdent In Gebb, Securities       31.010         1.9       Interdent In Gebb, Securities       31.010         1.9       Interdent Int   |       |  | Pak Rupee  | Adjustments | Value        |
| 1.1       Property & Equipment       10,110,753       10,110,753         1.3       Interdet A aget       321,869       321,869         1.4       Interdet In Cost, Securities       321,869       321,869         1.5       Interdet In Cost, Securities       321,869       321,869         1.6       Interdet Internation In Oct, Securities       321,869       321,869         1.7       10,754       Internation In Oct, Securities       321,869         1.7       10,754       Internation In Oct, Securities       321,869         1.7       10,754       Internation In Oct, Securities       321,869         1.6       The Internation Internation Intercase of Internation Internat   | 1     | Assets   |            |             |              |
| 12       Interpretation Root Securities       321.550         13       Interpretation Root Securities       4         14       Interpretation Root Securities       4         15       Interpretation Root Securities       4         14       Interpretation Root Securities       4         15       Root Root Root Root Root Root Root Root   | 1.1   |  | 10,110,753 | 10,110,753  |              |
| 14       Investment in Deck. Securities         If listed than:       If listed than:         If listed than:       If listed than: <tr< td=""><td></td><td>Intangible Assets</td><td>321,550</td><td>321,550</td><td></td></tr<>  |       | Intangible Assets  | 321,550    | 321,550     |              |
| If listed than         Image: Ima |       |  |            |             |              |
| 12 St of the balance sheet value, in the case of terms gen1 - 3 years.   | 1.4   |  |            |             |              |
| II. 258: of the balance there value, in the case of tenue from the than 3 years.         III. 100.0000000000000000000000000000000  |       |  |            |             |              |
| If unlisted than:  |       | ii. 7.5% of the balance sheet value, in the case of tenure from 1-3 years.                           |            |             |              |
| 1.10% of the balance show value in the case of terms option 1 space.   |       |  |            |             |              |
| II. 125% of the balance sheet value, in the case of fermue from 1-3 years.         II. 125% of the balance sheet value, in the case of fermue from than 3 years.           IF         Investment in Equity Securities         II. 125% of the balance sheet value, in the case of fermue for method by the Securities Exchange for         805,000         120,756         684,256           III. State of the balance sheet value, in the case of fermue for method by the Securities Exchange for         805,000         120,756         684,256           III. Subscription more yagainst Investment in POMFer for Sale. Amount paid as subscription more yagainst Investment in POMFer for Sale. Amount paid as subscription more yagainst the securities value in favor of Back Schange / Clearing House againt Maging Financing requeements on pledged in favor of Back Schange / Clearing House againt Maging Financing requeements on pledged in favor of Back Schange / Clearing House againt Maging Financing requeements on pledged in favor of Back Schange / Clearing House againt Maging Financing requeements on pledged in favor of Back Schange / Clearing House againt Maging Financing requeetments on pledged in the two schanges case in a schange for respective securities which schale agains Stot Fern financing amagements. In such cases, the halacci as provided in 10, 500,000         100,0000           II. For House 10,000 for each scalaring and clearing house or central depository         1,500,000         1,600,000           II. For House 10,000 for each scalaring back         678,450         678,450         100,0000           II. To think deposition and clearing house exclusing and clearing house accentral depository         1,600,0  |       |  |            |             |              |
| II. 155: Of the balance sheet value, in the case of terms of most than 3 years.         II.           II. Wextment in Equity Social S                           |       |  |            |             |              |
| Init lated 198, or Val of each excurtines on the cutof date as computed by the Securities Exchange for<br>(segective securities Whetherevis higher.       805,000       120,750       684,250         III Unitiated, 109, of Carying value.       III Control to the securities in the Cool of an online/Lided in the Investments of Socialities tools:       1         III Statistical, 109, of Carying value.       III Statistical Cool of an online/Lided in the Investments of Socialities tools:       1         III Statistical, 109, of Carying value.       III Socialities tools:       1       1         International Cool of Sarks sparks that Term Francing anargements. In such case, the halicul as provided in<br>in favor of Sarks sparks that Term Francing anargements. In such case, the halicul as provided in<br>in favor of Sarks sparks that Term Francing anargements. In such case, the halicul as provided in<br>in favor of Sarks sparks that Term Francing anargements. In such case, the halicul as provided in<br>whichever is higher.       1       1         III Prestment In associated companies/sundertaking<br>III Franked 109, of not value.       678,450       678,450       1       0         III On the depoils with exclusion as companies to the exchange, cleaning house or central depository       1,500,000       1       0       10,000,000         III On the depoils with exclusion as associated social to the social sparks and the spark and the social sparks and the spark and the social sparks and the spark and the social spark and the spark and the social spark and the spark and the social spark and the spar  |       | iii. 15% of the balance sheet value, in the case of tenure of more than 3 years.                     |            |             |              |
| bigspacifies socialized which were in higher.         iiii and the second stress in the second stress subscription money against investment in probability of sales Amount paid as subscription money in the second stress of listed second is subscription money in the second stress of listed second is subscription in money in the second stress of listed second is subscription in the second stress of listed second is subscription in the second stress of listed second is subscription in the second stress of listed second is subscription in the second stress of listed second is subscription in the second stress second stress second is subscription in the second stress second stress second stress second stress second is subscription in the second stress second stress second stress second stress second is subscription in the second stress second strese second stress second stress second stress second str | 1.5   |  |            |             |              |
| If fundisted 100% of carying value.         If subscription more signal twostnere in IPOolffer for Sale: Amount paid as subscription money grounded that shees have not been alloted or ale not included in the investments of securities boker.         Imount shall be applied to Value of more signal including shall be applied as the securities which are provided that 100% hained shall be applied in cause of investment in intros securities which are provided in the original securities shall be applied by the securities securities shall be applied by the securities securities shall be applied by the securities and by the securities and by the securities and by the shall be applied by the securities shall be applied by the securities and by the securities and by the securities and by the shall be applied by the securities applied by the securities and the related parties and the related parties and the related parties and th          |       |  | 805,000    | 120,750     | 684,250      |
| provided that shares have not be all of a can be investments of socutifies broker.   |       | ii. If unlisted, 100% of carrying value.   |            |             |              |
| IN 100% Halicut and De applied to Value of Investment in any asset including shares of Nisted securities<br>that are in Block, freeze of Peloge status as on exporting data. (July 19, 2017)         Phore of Peloge of Peloge status as on exporting data. (July 19, 2017)           Provided that 100% haricut shall not be applied in case of Investment in those securities which are<br>peloged in fravor of Stock Scharage (Chean House) against binarch the lapplicable (August 22, 2017)         Investment in associated companies/undertaking           1.0         Investment in associated companies/undertaking         Investment in associated companies/undertaking         Investment in associated companies/undertaking           1.1         Investment in associated companies/undertaking         Investment in associated companies/undertaking         Investment in associated companies/undertaking           1.2         Investment in associated companies/undertaking         Investment in associated companies/undertaking         Investment in associated companies/undertaking           1.3         Statutory or regulatory depositionatic deposits with the exchanges, clearing house or central depository         1,500,000         10,000,000           1.4         Deposit with authorized intermediary against borrowed securities purchased under reparangement and intermediary against borrowed securities purchased under reparangement and intermediary against borrowed securities purchased under reparangement and intermedinary against trading of securities in all 0         0 <td></td> <td></td> <td></td> <td></td> <td></td>   |       |  |            |             |              |
| Inhat are in Block, Freeze of Pledge status as on reporting date (UVI 9, 2017)         Provided that 100% history calls shall be applied in Case Of Barks against Margin Financing requirements or pledge din favor of Stock Richange (Clearing House against Margin Financing requirements or pledge din favor of Stock Richange (Clearing House against Margin Financing requirements or pledge din favor of Stock Richange (Clearing House against Margin Financing requirements or pledge din favor of Stock Richange (Clearing House against Margin Financing Text Parks 2017)           16         Investment's substates         Provided in a Stock Richange (Clearing House against Margin Financing Text Parks 2017)           17         Investment's substates         Provided in a Stock Richange and Clearing House or central depository         1,500,000           18         Statutory or regulatory depositionatic deposits with the exchanges, clearing house or central depository         1,500,000         1,500,000           10         Margin deposits with exchange and clearing house.         1,000,000         1,000,000         1,000,000           110         Deposit with authorized intermediary against borowed securities under SLB.         2,369,040         2,369,040         2,369,040           110         Deposit with authorized intermediary against borowed securities and other related partices         1,000,000         1,000,000         1,000,000         1,000,000         1,000,000         1,000,000         1,000,000         1,000,000         1,000,000         1,000,000         1,000,000         <  |       |  |            |             |              |
| Provided that 10% halicut shall not be applied in case of investment in those securities which are<br>Predged in favor of Banks against Short Term financing arangements. In such cases, the halicut as provided in<br>have of Banks against Short Term financing arangements. In such cases, the halicut as provided in<br>tavor of Banks against Short Term financing arangements. In such cases, the halicut as provided in<br>have a transmit in associated companies/undertaking         Intermediate           1.1         Investment in associated companies/undertaking         678.450         678.450           1.8         Statutory or regulatory depositsback deposits with the exchanges, clearing house or central depository<br>or any other entity.         1,500,000         1,500,000         1,500,000           1.9         Margin deposits with exchange and clearing house.         10,000,000         0         10,000,000           1.0         Deposit with authonice intermediany agains boreowed securities under SLB         2,360,049         2,360,049           1.11         Other deposits and pregarments         13,000         1,000,000         0         10,000,000           1.20         Accura dimeters, profit or mark-up on amounts placed with financial institutions or debt securities<br>tet (Mi)         2,360,049         2,360,049           1.11         Conter deposits and pregarments         2,360,049         2,360,049         2,360,049         3,000         1,000,000         1,000,000         1,000,000         1,000,000         1,000,000 <td< td=""><td></td><td></td><td></td><td></td><td></td></td<>   |       |  |            |             |              |
| In failor of Banks against short term financing imangements. In sich cases, the halicut as provided in schedule lif of the Requisitions in respect of investment in securities shall be applicable (August 25, 2017)           16         Investment in associated companies/undertaking   |       | Provided that 100% haircut shall not be applied in case of investment in those securities which are  |            |             |              |
| schedule III of the Regulations in sepect of Investment in securities shall be applicable (August 25, 2017)  |       |  |            |             |              |
| 1.7       Investment in associated companies/undertaking       In the dot ack securities acomputed by the Securites Exchange for respective securities         1.8       Intelled 20% or Value       678.450         1.8       Statutory or regulatory depositisatis deposits with the exchanges, clearing house or central depository       1,500,000         0       any other entity,       10,000,000       0         1.9       Margin deposits with exchange and clearing house.       10,000,000       0         1.10       Depositis with exchange and clearing house.       2,389,049       2,389,049         1.11       Other deposits and prepayments       2,389,049       2,389,049         1.12       Accrued interest, polition mark-up on amounts placed with financial institutions or debt securities       2,389,049       2,389,049         1.12       Accrued interest, polition mark-up on amounts placed with financial institutions or debt securities       2,389,049       2,389,049         1.13       Dividends receivables.       0       10,000,000       10,000,000         1.14       Amount paid as purchaser under the RFP agreement. (Securities purchased underrepo arangement shipting the bin included in the investments)       95,753       0       95,753         1.14       Receivables from clearing house or securities exchange(s)       1       100% value of claims on clearing house or securities provide acount after   |       |  |            |             |              |
| If Plated 20% or Vaik of each securities as computed by the Securities Exchange for respective securities            whichwerk is higher.         If unlisted. 10% of next value         678.450           18         Statukoy or regulatory depositions as computed by the Securities under science of the securities in all of the securities of the securities of the securities in all of the securities of the securities of the securities of the securities in all of the securities of the securities of the securities in all of the securities of t  |       |  |            |             |              |
| whichever is higher.         678,450         678,450           1.8         Statutory or regulatory deposits/basic deposits with the exchanges, clearing house or central depository         1,500,000         1,500,000           0.7         Margin deposits with exchange and clearing house.         10,000,000         0         10,000,000           1.10         Deposits with exchange and clearing house.         10,000,000         0         10,000,000           1.11         Other deposits and prepayments         2,369,049         2,369,049         2,369,049           1.12         Accrued interest, profit or mark-up on amounts placed with financial institutions or debt securities         0         0         10,000,000           1.13         Dividends receivable against Repo financing.         0         0         95,753         0         95,753           1.14         Amount paid as purchaser under the RPO agreement. (Securities purchased under repo arrangement information the interviewables         2,542,008         2,542,008         2,542,008         10         0 <t< td=""><td>  1.7</td><td></td><td></td><td></td><td></td></t<>   | 1.7   |  |            |             |              |
| iii if unlisted, 100% of net value.         678,450         678,450           18         Statutory or egulatory depositsbasic deposits with the exchanges, clearing house or central depository         1,500,000         1,500,000           19         Margin deposits with exchange and clearing house.         10,000,000         0         10,000,000           110         Deposit with authorized intermediary against borrowed securities under SLB.         1         1         1         1         1         2,369,049         2,369,049         2,369,049           112         Other deposits and prepayments         2,369,049         2,369,049         2,369,049           113         Dividends receivables.         2,369,049         2,369,049         2,369,049           114         Accrued Interest, profit or mark-up on amounts placed with financial institutions or debt securities exchange the REPO agreement. (Securities purchased under repo arrangement shall not be included in the REPO agreement. (Securities purchased under repo arrangement shall not be included in the REPO agreement. (Securities purchased under repo arrangement shall not be included in the investments.)         96,753         0         96,753           1.5         I.5. Includers fore Values or securities exchange(S)         2,642,008         2,642,008         2,642,008         2,642,008         2,642,008         2,642,008         1.16         1.06,wore value or alue determined involution y adia deposited as colla   |       |  |            |             |              |
| or any other entity.       Image: Control of the exchange and clearing house.       10.000.000       0       10.000.000         110       Deposit with authorized intermediary against borowed socurities under SLB.       10.000.000       0       10.000.000         111       Other deposits and prepayments       2.369.049       2.369.049       2.369.049         112       Accrued interest, profit or mark-up on amounts placed with financial institutions or debt securities etc. (Ni)       10       11       10   |       | ii. If unlisted, 100% of net value.  |            |             |              |
| 1.9       Margin deposits with exchange and clearing house.       10.00000000000000000000000000000000000   | 1.8   |  | 1,500,000  | 1,500,000   |              |
| 1.10       Deposit with authorized intermediary against borowed securities under SLB.  | 1.9   | Margin deposits with exchange and clearing house.  | 10,000,000 | 0           | 10,000,000   |
| 1.12       Accrued interest, profit or mark-up on amounts placed with financial institutions or debt securities <ul> <li>etc.(Nil)</li> <li>100% in respect of markup accrued on loans to directors, subsidiaries and other related parties</li> <li>1.13</li> <li>Dividends incerviables</li> <li>1.14</li> </ul> <ul> <li>Accrued interest, portion of markup accrued on loans to directors, subsidiaries and other related parties</li> <li>1.13</li> <li>Dividends incerviable against Repo financing,                 <ul> <li>Amounts increase interest, Securities purchases under the REPO agreement. (Securities purchases dunder repo arrangement shall not be included in the investments)</li> <li>Is not I term Loan To Employees. Loans are Secured and Due for repayment within 12 months</li></ul></li></ul>   |       | Deposit with authorized intermediary against borrowed securities under SLB.                          |            |             |              |
| etc.(NII)         100% in respect of markup accrued on loans to directors, subsidiaries and other related parties         11.1           1.1.1         Dividends receivables         11.1           1.1.1         Amounts receivable against Repo financing,<br>Amounts receivable against Repo financing,<br>Amount paid as purchaser under the REPO agreement. (Securities purchased under repo arrangement<br>shall not be included in the investments)         95,753         0         95,753           1.15         I. Short Term Loan To Employees. Loans are Secured and Due for repayment within 12 months         96,753         0         95,753           1.16         Receivables from clearing house or securities exchange(s)         1         0         0           1.17         Receivables from customers against trading of securities in all markets including MtM gains.         4,090,203         4,090,203           1.17         Receivables from customers         1         0         0           1.17         Receivables from customers         1         0         0           1.10         Receivables are against margin financing, the aggregate if (i) value of securities held in the<br>blocked account after applying VAR based haircut. (ii) cash deposited as collateral by the finances (iii)<br>market value or any securities borowings under SLB, the amount paid to NCCPL as<br>collateral upon entaing into contract,<br>ii. Incase or other tade receivables not more than 5 days our more, the aggregate of (i) the market<br>value of securities purchased for customers and held in sub-accounts a  |       |  | 2,369,049  | 2,369,049   |              |
| 1.13       Dividends receivables       Image: Construction of the index o                  | 1.12  | etc.(Nil)  |            |             |              |
| 1.14       Amounts receivable against Repo financing.<br>shall not be included in the investment()       Securities purchaser under the REPO agreement (Securities purchased under repo arrangement<br>shall not be included in the investments)       95,753       0       95,753         1.15       1. Short Ferr Loan To Employees: Loans are Secured and Due for repayment within 12 months       95,753       0       95,753         1.16       Receivables from Clearing house or securities exchange(s)       .       .       .         1.100% value of clains other than tose on account of entitlements against trading of securities in all       0       0         markets including MIM gains.       4,090,203       0       4,090,203         1.17       Receivables are against margin financing, the aggregate if (i) value of securities held in the<br>blocked account after applying VAR based Haircut, (ii) cash deposited as collateral by the financee (iii)<br>market value of any securities dorollare, after applying VAR based haircut,<br>ii. I. Lower of net balance sheet value or value determined through adjustments.<br>ii. I. Lower of net balance sheet value or value determined through adjustments.<br>iii. I. I. Case receivables are against margin financing, the aggregate of (i) the market<br>collateral upon entering hit oc ontract,<br>iii. Net amount after deducting haircut       1,372,348       0       1,372,348       0       1,372,348       0       1,372,348       0       1,372,348       0       1,372,348       0       1,372,348       0       1,372,348 <t< td=""><td>1.10</td><td></td><td></td><td></td><td></td></t<>  | 1.10  |  |            |             |              |
| Amount paid as purchaser under the REPO agreement. (Securities purchased under repo arrangement<br>shall not be included in the investments.)         Image: Secure and Due for repayment within 12 months         96,753         0         96,753           1.15         i. Short Term Loan To Employees: Loans are Secured and Due for repayment within 12 months         96,753         0   |       |  |            |             |              |
| 1.15       i. Short Term Loan To Employees: Loans are Secured and Due for repayment within 12 months       96,753       0       95,753         ii. Receivables other than trade receivables       2,542,008       2,542,008       2         1.16       Receivables from Clearing house or securities exchange(s)       0       0         ii. 100% value of claims other than those on account of entitlements against trading of securities in all 0       0       0         markets including MtM gains.       4,090,203       0       4,090,203         1.17       Receivables from customers       1       1       1       0       0         1.17       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.       1   |       | Amount paid as purchaser under the REPO agreement. (Securities purchased under repo arrangement      |            |             |              |
| ii. Receivables other than trade receivables       2,542,008       2,542,008         1.16       Receivables from clearing house or securities exchange(s)       0         ii. 100% value of claims other than those on account of entitlements against trading of securities in all markets including MtM gains.       0       0         ii. Receivables on entitlements against trading of securities in all markets including MtM gains.       4,090,203       0       4,090,203         1.17       Receivables are against margin financing, the aggregate if (i) value of securities held in the blocked account after applying VAR based Haircut.       0       0         ii. In case receivables are against margin financing, the aggregate if (i) value of securities held in the blocked account after applying VAR based haircut.       0       0         ii. Lower of net balance sheet value or value determined through adjustments.       0       0       0         iii. Incase receivables are against securities borrowings under SLB, the amount paid to NCCPL as collateral upon entering into contract.       0       1,372,348       0       1,372,348       0       1,372,348       0       1,372,348       0       1,372,348       0       1,372,348       0       1,372,348       0       1,372,348       0       1,372,348       0       1,372,348       0       1,372,348       0       1,372,348       0       1,372,348       0       1,372,348   | 1.15  |  | 05 752     | 0           | 05 750       |
| 1.16       Receivables from clearing house or securities exchange(s)       0         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.       4,090,203       0       4,090,203       0         1.17       Receivables from Customers       0       0       0       0       0         1.17       Receivables are against margin financing, the aggregate if (i) value of securities held in the blocked account after applying VAR based Haircut.       0       0       4,090,203       0       4,090,203         1.17       Receivables are against margin financing, the aggregate if (i) value of securities held in the blocked account after applying VAR based haircut.       0  | 1.15  | I. Short ferm Loan to employees, Loans are secured and Due for repayment within 12 months            | 95,753     | 0           | 95,753       |
| i. 100% value of claims other than those on account of entitlements against trading of securities in all       0       0         markets including MtM gains.       i. Receivables on entitlements against trading of securities in all markets including MtM gains.       4,090,203       0       4,090,203         1.17       Receivables from customers             4,090,203       0       4,090,203   |       | ii. Receivables other than trade receivables   | 2,542,008  | 2,542,008   |              |
| markets including MtM gains.   | 1.16  |  |            |             |              |
| ii. Receivable on entitlements against trading of securities in all markets including MtM gains.       4,090,203       0       4,090,203         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.              ii. Incase receivables are against margin trading, 5% of the net balance sheet value. <td></td> <td>5 5</td> <td>0</td> <td>0</td> <td></td>  |       | 5 5  | 0          | 0           |              |
| 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. Incase receivables are against margin trading, 5% of the net balance sheet value.         ii. Incase receivables are against margin trading, 5% of the net balance sheet value.       ii. Incase receivables are against margin trading, 5% of the net balance sheet value.         iii. Incase receivables are against margin trading, 5% of the net balance sheet value.       iii. Incase receivables are against margin trading, 5% of the net balance sheet value.         iii. Incase receivables are against margin trading, 5% of the net balance sheet value.       1,372,348         iii. Incase receivables are operites borrowings under SLB, the amount paid to NCCPL as collateral upon entering into contract, iii. Net amount after deducting haricut       1,372,348         iv. Incase of other trade receivables not more than 5 days overdue, 0% of the net balance sheet value.       1,372,348       0         v. Incase of other trade receivables are overdue, or 5 days or more, the aggregate of (i) the market       6,856,585       6,334,910         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 (iiii) the market   |       |  | 4,090,203  | 0           | 4,090,203    |
| blocked account after applying VAR based Hairout, (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 or value determined through adjustments.       ii. Incase receivables are against margin trading, 5% of the net balance sheet value.         ii. Incase receivables are against securities borrowings under SLB, the amount paid to NCCPL as collateral upon entering into contract,       iii. Incase receivables not more than 5 days overdue, 0% of the net balance sheet value.         iv. Incase of other trade receivables are overdue, or 5 days or more, the aggregate of (i) the market       6,856,585       6,334,910         v. Incase of other trade receivables are outled in sub-accounts after applying VAR based haircuts.       iii. the market       6,856,585       6,334,910         v. Incase of other trade receivables are overdue, or 5 days or more, the aggregate of (i) the market       6,856,585       6,334,910       6,334,910         v. Incase of other trade receivables are overdue, or 5 days or more, the aggregate of (ii) the market       0       6,334,910       6,334,910         value of securities purchased for customers and held in sub-accounts after applying VAR based haircuts.       iii. We also collateral after applying VAR based haircuts.       iii. The case of amount receivable form related parties.       iii. Now haircut in the case of amount receivable form related parties.       iiii. Incase for the collateral after applying VAR based haircuts.       iiii. Incase for the collater   | 1.17  |  |            |             |              |
| 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. 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.       1,372,348       0       1,372,348         v. Incase of other trade receivables are overdue, or 5 days or more, the aggregate of (i) the market       6,856,585       6,334,910       6,334,910         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.       iii. Bank Balance-proprietory accounts       1         1.18       Cash and Bank balances       iii. Bank Balance-proprietory accounts       1       16,216,026       0       16,216,026         ii. Bank balance-customer accounts       16,108,373       0       16,108,373       0       16,108,373  |       |  |            |             |              |
| 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. Incase receivables are against margin trading, 5% of the net balance sheet value.       iii. Incase receivables are against securities borowings under SLB, the amount paid to NCCPL as collateral upon entering into contract,         iii. Net amount after deducting haricut       iv. case of other trade receivables not more than 5 days overdue, 0% of the net balance sheet value.       1,372,348       0       1,372,348         v. Incase of other trade receivables are overdue, or 5 days or more, the aggregate of (i) the market       6,856,585       6,334,910       6,334,910         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.       iii. Now haircut in the case of amount receivable form related parties.         1.18       Cash and Bank balances       iii. Bank balance-customer accounts       16,216,026       0       16,216,026         ii. Bank balance-customer accounts       16,108,373       0       16,108,373       0       16,108,373   |       |  |            |             |              |
| ii. Net amount after deducting haircut       iii. Incase receivalbes are against securities borowings under SLB, the amount paid to NCCPL as collateral upon entering into contract,       iii. Incase receivalbes are against securities borowings 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.       1,372,348       0       1,372,348         iv. Incase of other trade receivables are overdue, or 5 days or more, the aggregate of (i) the market       6,856,585       6,334,910       6,334,910         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.       iii. 00% haircut in the case of amount receivable form related parties.         1.18       Cash and Bank balances       iii. Bank Balance-proprietory accounts       16,216,026       0       16,216,026         iii. Bank balance-customer accounts       16,108,373       0       16,108,373       0       16,108,373  |       | i. Lower of net balance sheet value or value determined through adjustments.                         |            |             |              |
| 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 haricut         iv. Incase of other trade receivables not more than 5 days overdue, 0% of the net balance sheet value.       1,372,348       0       1,372,348         iv. Incase of other trade receivables are overdue, or 5 days or more, the aggregate of (i) the market       6,856,585       6,334,910       6,334,910         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.       iii) 10% haircut in the case of amount receivable form related parties.       iii) 10% haircut in the case of amount receivable form related parties.         1.18       Cash and Bank balances       16,216,026       0       16,216,026         iii. Bank balance-customer accounts       16,108,373       0       16,108,373  |       |  |            |             |              |
| collateral upon entering into contract,       iii. Net amount after deducting haricut         iii. Net amount after deducting haricut       iv. Balance sheet value         iv. Balance sheet value       1,372,348         v. Incase of other trade receivables are overdue, or 5 days or more, the aggregate of (i) the market       6,856,585         v. Incase of other trade receivables are overdue, or 5 days or more, the aggregate of (i) the market       6,856,585         v. Incase of other trade receivables are overdue, or 5 days or more, the aggregate of (ii) the market       6,856,585         v. Incase of other trade receivables are overdue, or 5 days or more, the aggregate of (ii) the market       6,856,585         haircuts, (ii) cash deposited as collateral by the respective customer and (iii) the market value of       6,856,585         securities held as collateral after applying VAR based haircuts.       1.18         Cash and Bank balances       1         i. Bank Balance-proprietory accounts       16,216,026       0         ii. Bank balance-customer accounts       16,108,373       0  |       |  |            |             |              |
| iv. Incase of other trade receivables not more than 5 days overdue, 0% of the net balance sheet value.       1,372,348       0       1,372,348         iv. Balance sheet value       v. Incase of other trade receivables are overdue, or 5 days or more, the aggregate of (i) the market       6,856,585       6,334,910       6,334,910         value of securities purchased for customers and held in sub-accounts after applying VAR based       6,856,585       6,334,910       6,334,910         value of securities purchased for customers and held in sub-accounts after applying VAR based       6,856,585       6,334,910       6,334,910         value of securities held as collateral by the respective customer and (iii) the market value of securities held as collateral after applying VAR based haircuts.       vi. 100% haircut in the case of amount receivable form related parties.       0       16,216,026       0       16,216,026         1.18       Cash and Bank balances       16,216,026       0       16,216,026       0       16,216,026         ii. Bank balance-ustomer accounts       16,108,373       0       16,108,373       0       16,108,373   |       | collateral upon entering into contract,  |            |             |              |
| iv. Balance sheet value       iv. Balance sheet value         v. Incase of other trade receivables are overdue, or 5 days or more, the aggregate of (i) the market       6,856,585         value of securities purchased for customers and held in sub-accounts after applying VAR based       6,856,585         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.       6,856,585         vi. 100% haircut in the case of amount receivable form related parties.       6         1.18       Cash and Bank balances       6         i. Bank Balance-proprietory accounts       16,216,026       0       16,216,026         ii. Bank balance-customer accounts       16,108,373       0       16,108,373   |       |  | 1 270 240  | 0           | 1 272 240    |
| v. Incase of other trade receivables are overdue, or 5 days or more, the aggregate of (i) the market<br>value of securities purchased for customers and held in sub-accounts after applying VAR based<br>haircuts, (ii) cash deposited as collateral by the respective customer and (iii) the market value of<br>securities held as collateral after applying VAR based haircuts.       6,856,585       6,334,910         vi. 100% haircut in the case of amount receivable form related parties.       0       0         1.18       Cash and Bank balances<br>i. Bank Balance-proprietory accounts       16,216,026       0       16,216,026         ii. Bank balance-customer accounts       16,108,373       0       16,108,373   |       |  | 1,372,348  | 0           | 1,372,348    |
| 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.       iii) the market value of vi. 100% haircut in the case of amount receivable form related parties.         1.18       Cash and Bank balances       iii. Bank Balance-proprietory accounts       16,216,026       0       16,216,026         iii. Bank balance-customer accounts       16,108,373       0       16,108,373       0       16,108,373   |       | v. Incase of other trade receivables are overdue, or 5 days or more, the aggregate of (i) the market | 6,856,585  | 6,334,910   | 6,334,910    |
| 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       16,216,026       0       16,216,026         ii. Bank balance-customer accounts       16,108,373       0       16,108,373   |       |  |            |             |              |
| vi. 100% haircut in the case of amount receivable form related parties.       Image: Cash and Bank balances         1.18       Cash and Bank balances       Image: Cash and Bank balance proprietory accounts         i. Bank Balance-proprietory accounts       16,216,026       0         ii. Bank balance-customer accounts       16,108,373       0  |       |  |            |             |              |
| i. Bank Balance-proprietory accounts         16,216,026         0         16,216,026           ii. Bank balance-customer accounts         16,108,373         0         16,108,373  |       | vi. 100% haircut in the case of amount receivable form related parties.                              |            |             |              |
| ii. Bank balance-customer accounts 16,108,373 0 16,108,373   | 1.18  |  | 40.040.000 |             | 40.040.000   |
|  |       |  |            |             |              |
|  |       |  |            |             | 19,948       |

Schedule III [ See regulation 6(4) ]

## Liquid Capital Statement

for the month of **30-NOV-17** 

of M/s. MGM Securities (Pvt) Ltd

Submission Date 14-DEC-2017 18:01:13

|       | Submission Date 14-DEC-2017 10.01.15  |                       | Page                     | 2 Of 3                |
|-------|---|-----------------------|--------------------------|-----------------------|
| S.No. | Head of Account   | Value in<br>Pak Rupee | Hair Cut/<br>Adjustments | Net Adjusted<br>Value |
| 1.19  | Total Assets  | 73,086,046            | 23,977,470               | 54,921,811            |
| 2     | Liabilities   |                       |                          |                       |
| 2.1   | Trade Payables  |                       |                          |                       |
|       | i. Payable to exchanges and clearing house  |                       |                          |                       |
|       | ii. Payable against leveraged market products<br>iii. Payable to customers  | 23,501,096            | 0                        | 23,501,096            |
| 2.2   | Current Liabilities   | 20,001,000            |                          |                       |
|       | i. Statutory and regulatory dues  | 157,343               | 0                        | 157,343               |
|       | ii. Accruals and other payables<br>iii. Short-term borrowings   |                       |                          |                       |
|       | iv. Current portion of subordinated loans   |                       |                          |                       |
|       | v. Current portion of long term liabilities   |                       |                          |                       |
|       | vi. Deferred Liabilities<br>vii. Provision for bad debts  | 0                     | 0                        |                       |
|       | viii. Provision for taxation  | 830,778               | 0                        | 830,778               |
|       | ix. Other liabilities as per accounting principles and included in the financial statements   | 403,411               | 0                        | 403,411               |
| 2.3   | Non-Current Liabilities   |                       |                          |                       |
|       | i. Long-Term financing  | -                     | -                        |                       |
|       | a. Long-Term financing obtained from financial instituion: Long term portion of financing obtained from<br>a financial institution including amount due against finance lease   | 0                     | 0                        |                       |
|       | b. Other long-term financing  | 1,807,852             | 0                        | 1,807,852             |
|       | 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<br>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:<br>a. Loan agreement must be executed on stamp paper and must clearly reflect the amount to be repaid after 12 months of reporting period<br>b. No haircut will be allowed against short term portion which is repayable within next 12 months.<br>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.<br>ii. Subordinated loans which do not fulfill the conditions specified by SECP |                       |                          |                       |
| 25    |   | 00 700 400            | 0                        | 26,700,480            |
| 2.5   | Total Liabilities   | 26,700,480            | 0                        | 20,700,480            |
| 3.1   | Ranking Liabilities Relating to :<br>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:<br>(i) Amount deposited by the borrower with NCCPL<br>(ii) Cash margins paid and<br>(iii) The market value of securities pledged as margins exceed the 110% of the market value of shares<br>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<br>5% of the net position in foreign currency.Net position in foreign currency means the difference of total   |                       |                          |                       |
|       | assets denominated in foreign cuurency less total liabilities denominated in foreign currency   |                       |                          |                       |
|       | Amount Payable under REPO   |                       |                          |                       |
| 3.7   | Repo adjustment   |                       |                          |                       |
|       |   |                       |                          |                       |

Schedule III [ See regulation 6(4) ]

## Liquid Capital Statement

for the month of **30-NOV-17** 

of M/s. MGM Securities (Pvt) Ltd

Submission Date 14-DEC-2017 18:01:13

|       |   |                       | Page                     | 3 Of 3                |
|-------|---|-----------------------|--------------------------|-----------------------|
| S.No. | Head of Account   | Value in<br>Pak Rupee | Hair Cut/<br>Adjustments | Net Adjusted<br>Value |
|       | In the case of financier/purchaser the total amount receivable under Repo less the 110% of the market value of underlying securites.<br>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<br>If the market value of any security is between 25% and 51% of the total proprietary positions then 5% of<br>the value of such security. If the market of a security exceeds 51% of the proprietary position, then 10% of<br>the value of such security  | 0                     | 80,500                   | 80,500                |
| 3.9   | Opening Positions in futures and options<br>i. In case of customer positions, the total margin requiremnets in respect of open postions less the amount<br>of cash deposited by the customer and the value of securites held as collateral/pledged with securities<br>exchange after applyiong VaR haircuts<br>ii. In case of proprietary positions, the total margin requirements in respect of open positions to the<br>extent not already met  |                       |                          |                       |
| 3.10  | Short sell positions<br>i. Incase of customer positions, the market value of shares sold short in ready market on behalf of<br>customers after increasing the same with the VaR based haircuts less the cash deposited by the<br>customer as collateral and the value of securities held as collateral after applying VAR based Haircuts<br>ii. Incase of proprietory positions, the market value of shares sold short in ready market and not yet<br>settled increased by the amount of VAR based haircut less the value of securities pledged as collateral<br>after applying haircuts. |                       |                          |                       |
| 3.11  | Total Ranking Liabilites  | 0                     | 80,500                   | 80,500                |
| 3.12  | Liquid Capital  | 46,385,566            | 23,896,970               | 28,140,831            |