Liquid Capital Statement

for the month of 30-SEP-22

of Ms. Trust Securities & Brokerage Ltd.

Submission Date 14-OCT-2022 20:42:56

Page 1 Of 3

S.No.	Head of Account	772] 110 12		
	nedd Of Account	Value in	Hair Cut/	Net Adjusted
		Pak Rupee	Adjustments	Value
1 Δςς	coto			
7 1331		29,007,303	29,007,303	
FIU	operty & Equipment			
	angible Assets estment in Govt. Securities	5,738,434	5,738,434	
	estment in Debt. Securities			
	sted than:			
	6 of the balance sheet value in the case of tenure upto 1 year.			
ii. 7.5	.5% of the balance sheet value, in the case of tenure from 1-3 years.			
	0% of the balance sheet value, in the case of tenure of more than 3 years.			
	nlisted than:			
	1% of the balance sheet value in the case of tenure upto 1 year. 2.5% of the balance sheet value, in the case of tenure from 1-3 years.			
	5% of the balance sheet value, in the case of tenure of more than 3 years.			
	estment in Equity Securities			
i. If li	listed 15% or VaR of each securities on the cutoff date as computed by the Securities Exchange for	32,530,727	9,189,826	23,340,901
	pective securities whichever is higher.			
	unlisted, 100% of carrying value. ubscription money against Investment in IPO/offer for Sale: Amount paid as subscription money	12,714,944	12,714,944	
	vided that shares have not been alloted or are not included in the investments of securities broker.			
iv.10	200% Haircut shall be applied to Value of Investment in any asset including shares of listed securities			
	t are in Block, Freeze or Pledge status as on reporting date. (July 19, 2017)			
	vided that 100% haircut shall not be applied in case of investment in those securities which are dged in favor of Stock Exchange / Clearing House against Margin Financing requirements or pledged			
	ayor of Banks against Short Term financing arrangements. In such cases, the haircut as provided in			
	edule III of the Regulations in respect of investment in securities shall be applicable (August 25, 2017)			
	estment in subsidiaries			
	estment in associated companies/undertaking			
	listed 20% or VaR of each securities as computed by the Securites Exchange for respective securities ichever is higher.			
	unlisted, 100% of net value.			
	tutory or regulatory deposits/basic deposits with the exchanges, clearing house or central depository	6,969,305	6,969,305	
	ny other entity.			
	rgin deposits with exchange and clearing house. posit with authorized intermediary against borrowed securities under SLB.	113,342,133	0	113,342,133
	ner deposits and prepayments	22,842,508	22,842,508	
	crued interest, profit or mark-up on amounts placed with financial institutions or debt securities	1,572,881	0	1,572,881
	.(Nil)			
	% in respect of markup accrued on loans to directors, subsidiaries and other related parties idends receivables.			
	ounts receivables.			
	ount paid as purchaser under the REPO agreement. (Securities purchased under repo arrangement			
	Il not be included in the investments.)		_	
1.15 i. Sho	nort Term Loan To Employees: Loans are Secured and Due for repayment within 12 months	4,553,693	0	4,553,693
	dvance tax to the extent it is netted with provision of taxation.			
	Receivables other than trade receivables			
1.16 Rec	ceivables from clearing house or securities exchange(s)			
	00% value of claims other than those on account of entitlements against trading of securities in all			
	rkets including MtM gains. eceivable on entitlements against trading of securities in all markets including MtM gains.	4 141 000	0	4 1 4 1 0 0 0
	eceivable on entitiements against trading of securities in all markets including MtM gains. Celvables from customers	4,141,998	0	4,141,998
	case receivables are against margin financing, the aggregate if (i) value of securities held in the	35,777,330	37,325,117	35,777,330
	cked account after applying VAR based Haircut, (ii) cash deposited as collateral by the financee (iii)			
	rket value of any securities deposited as collateral after applying VaR based haircut.			
	ower of net balance sheet value or value determined through adjustments. Incase receivables are against margin trading, 5% of the net balance sheet value.			
	let amount after deducting haircut		1	
	ncase receivalbes are against securities borrowings under SLB, the amount paid to NCCPL as			
	lateral upon entering into contract,			
	Net amount after deducting haricut ncase of other trade receivables not more than 5 days overdue, 0% of the net balance sheet value.	166,338,723	0	166,338,723
	Balance sheet value	100,330,723		100,330,723
v. Inc	ncase of other trade receivables are overdue, or 5 days or more, the aggregate of (i) the market	55,102,172	31,489,168	31,489,168
	ue of securities purchased for customers and held in sub-accounts after applying VAR based		1	
	rcuts, (ii) cash deposited as collateral by the respective customer and (iii) the market value of			
	urities held as collateral after applying VaR based haircuts. 00% haircut in the case of amount receivable form related parties.			
	sh and Bank balances			
	ank Balance-proprietory accounts	2,149,158	0	
	ank balance-customer accounts	28,721,270		

Liquid Capital Statement

for the month of 30-SEP-22

of Ms. Trust Securities & Brokerage Ltd.

Submission Date 14-OCT-2022 20:42:56

Page 2 Of 3

### State of Account				Page	2 01 3
Total Asserts 162,249,000 412,406,004 124,005,005,005,005,005,005,005,005,005,00	S.No.	Head of Account			
Total Asserts 162,249,000 412,406,004 124,005,005,005,005,005,005,005,005,005,00		liii. Cash in hand	979.339	0	979.339
Profession processing and second products Profession processing the products Profession processing the design products Profession processing the processing p	1.19			-	,
Temptable to eachins represented relearing house	2	Liabilities			
Expected to aschingers and clearing house Projects capital between gravity products Projects capital between gravity products Projects capital control of the projects	2.1	Trade Payables			
i. Projette registral between the transport of the project of the					
Current Liabilities Liabilities 2,583,054 0 6,883,192 0 6,883,192 0 25,583,054 0 25,58		ii. Payable against leveraged market products			
Statutory and requilatory dues 8,843,192 0 8,843,192 1 8,043,192 1 8,043,192 1 1 1 1 1 1 1 1 1	0.0		70,648,569	0	70,648,569
II. Accrusis and other payathes 25,580,054 0 25,580,054 0 20,947,984 0	2.2		0.040.400	0	0.040.400
ii. Stock-term bronovings iv. Current portion of subscriptisted bans v. Current portion of subscriptisted bans v. Current portion of body term institutions v. Current building any part accounting principles and included in the financial statements v. Current building any part accounting principles and included in the financial statements v. Current building and part of the portion of financing obtained from a financial institution including amount due against finance lease. b. Other long-term financing v. Suppose the financing v. Suppose the financing v. Suppose the violence of the portion of financing obtained from a financial institution including amount due against finance lease. b. Other long-term financing v. Suppose the or advance against stancing v. Suppose the v. Suppose v. V. Supp					
is Current portion of subcontinued claims V. Current profit on four permitabilities V. Current profit permitabilities V. Current permitabilities V. Current profit permitabilities V. Current permitabilities V. Current profit permitabilities V. Current permitabilities V. V. Current permitabilities V. V. Current permitabilit					
vi. Deferred Liabilities vi. Provides for the addiest vi. Provides for the addiest vi. Provides for the saution vi. Comment Liabilities vi. Comment Liabil			- / - /		-,- ,
will Provision for lead debts will Provision for lead leading will Provision for leadings and included in the financial statements to Chine fubilities as per accounting principles and included in the financial statements 1. Concerned Liabilities 1. Long-Term financing a financial institution including amount due against intence lease b. Other long-term financing ill. Staff reterment herefits iii. Advance against always for Increase in Capital of Securities broker: 100% helicult may be allowed in a. The exesting authorized these 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. Intens is no unlessorable delay in toxic of shares against advance and all regulatory requirements d. Intens is no unlessorable delay in toxic of shares against advance and all regulatory requirements d. Other liabilities as per accounting principles and included in the financial statements iv. Other liabilities as per accounting principles and included in the financial statements iv. Other liabilities as per accounting principles and included in the financial statements iv. Other liabilities as per accounting principles and included in the financial statements iv. Other liabilities as per accounting principles and microbided by SECP are allowed to be deducted the Schedule Ill provide that 10th fanical will be allowed against substituted count withing that the state and the state of the s			6,269,227	0	6,269,227
Will Provision for toxation Recognition					
S. Other flabilities as per accounting principles and included in the financial statements 76,984.462 0 76,984.462					
Non-Current Liabilities L Long-Term financing obtained from financial institution Long term protion of financing obtained from a Long-Term financing obtained from financial institution Long term protion of financing obtained from by Committee Co			76 964 462	0	76 964 462
Long-term financing a Long-term financing obtained from financial institution Long term portion of financing obtained from 8,596,862 8,596,862 a financial institution including amount due against finance lease D. Other long-term financing iii. Advance against shares for increase in Capital of Securities broker: 100% halrout may be allowed in respect of about protect of a company and a securities broker in the securities of the company has approved the increase in capital c. Relevant Regulatory approvals have been obtained d. There is no unreasonable delay in issue approved the increase in capital c. Relevant Regulatory approvals have been obtained d. There is no unreasonable delay in issue approved the increase in capital c. Relevant Regulatory approvals have been completed e. Auditor is suffered that such advance is of shares against advance and all regulatory sequitements relating to the increase in paid up capital have been completed e. Auditor is suffered that such advance is against an explicate that such advance is against an explication and all regulatory sequitements relating to the increase in paid up capital have been completed. 2.4 Subdivision of the increase in paid up capital have been completed in the inancial statements. 2.5 Subdivision of the increase in paid up capital have been completed in the inancial statements. 3.6 Subdivision of the subdivision and the increase of capital and subdivision sequents and the increase of capital and subdivision sequents and the subdivision specified by SECP In this regulator (Flowing conditions as sepacified the subdivision as sequents and the subdivision and the	2.3		70,001,102		70,001,102
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 I. Staff retrement period to the against finance lease II. Staff retrement period to the company of the c					
ii. Staff retirement benefits 390,832 0 359,832 iii. Advance against shares for increase in Capital of Securities broker; 100% halrout may be allowed in respect of advance against shares if a he existing authorities share capital allows the proposed enhanced share capital b Boad of Directors of the company has approved the increase in capital c. Retevant Regulatory approvish have been obtained c. Retevant Regulatory approvish have been obtained c. Retevant Regulatory approvish have been obtained e. Autitor is satisfied that such advance and all regulatory requirements relating to the increase in paid up capital have been completed e. Autitor is satisfied that such advance is against the increase of capital w. Other liabilities as per accounting principles and included in the financial statements		a. Long-Term financing obtained from financial instituion: Long term portion of financing obtained from a financial institution including amount due against finance lease	8,596,852	8,596,852	
iii. Advance against shares for increase in Capital of Securities broker; 100% haircut may be allowed in respect of advance against shares if: a. Ihe 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 in the company has approved the increase of capital c. Relevant Regulatory approvals have been obtained in the company has a company approved the company has a company of the company			250 000	0	250,000
respect of advance against shares if:			350,632	0	350,632
iv. Other liabilities as per accounting principles and included in the financial statements 1.100% of Subordinated Loans 1.100% of Subordinated loans which fulfill the conditions specified by SECP are allowed to be deducted: The Schedule III provides that 100% hackut 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 halcut 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 Liabilities 2.6 Loans as a self-base s		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.			
2.4 Subordinated Loans 1.100% 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 Uquid Capital and revised Uquid Capital statement must be submitted to exchange. II. Subordinated loans which do not fulfill the conditions specified by SECP 2.5 Total 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 The amount of securities lending and borrowing The amount by which the aggregate of amounts receivable from total finances. 3.2 Concentration in securities lending and borrowing The amount by which the aggregate of: (1) Amount deposited by the borrower with NCCPL (1) Cash margins paid and (1) The market value of securities pledged as margins exceed the 110% of the market value of shares borrowed 3.3 Net underwriting Commitments (2) In the case of right issue: If the market value of securities is less than or equal to the subscription price: the aggregate of: (1) the value by which the underwriting commitments and (1) the value by which the underwriting commitments exceeds the market price of the securities. In the case of right issue: If the market price of securities is greater than the subscription price; the aggregate of: (1) the value by which the underwriting commitments exceeds the market price of the securities. In the case of right issues where the market price of securities is greater than the subscription price. The Halicut multiplied by the recture and the market price of					
L100% 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 Liabilities 3.1 Concentration in Margin Financing The amount calculated client-to-client basis by which any amount receivable from any of the Forecast of the amount access exceed 10% of the aggregate of amounts receivable from total finances. 3.2 Concentration in securities lending and borrowing The amount objected by the borrower with NCCPL (i) 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 issue: if the market value of securities is less than or equal to the subscription price: the aggregate of: ii) In the case of right issue: if the market value of securities is greater than the subscription price: the aggregate of: iii) The market value of securities pledged as margins commitments and (ii) The case of right issue: if the market value of securities is greater than the subscription price: the aggregate of: iii) The case of right issue where the market price of securities is greater than the subscription price. S% of the exact price of the subscription price is the subscription price in the subscription in foreign currency besitions. 3.4 Negative equity of subsidiary Foreign exchange agreements and foreign curr	2.4				
3.1 Concentration in Margin Financing The amount calculated client-to-client basis by which any amount receivable from any of the product of the agregate 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 (ii) 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 securities 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 right issuse where the market price of securities is greater than the subscription price, it is the case of right issuse where the market price of securities is greater than the subscription price, it is agreed to the securities of the Haircut multiplied by the net underwriting commitments 3.4 Negative equity of subsidiary (b) in any other case: 12.5% of the net underwriting commitments 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 Payabale under REPO		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.			
3.1 Concentration in Margin Financing The amount calculated client-to-client basis by which any amount receivable from any of the product of the agregate 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 (ii) 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 securities 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 right issuse where the market price of securities is greater than the subscription price, it is the case of right issuse where the market price of securities is greater than the subscription price, it is agreed to the securities of the Haircut multiplied by the net underwriting commitments 3.4 Negative equity of subsidiary (b) in any other case: 12.5% of the net underwriting commitments 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 Payabale under REPO	2.5	Total Liabilitas	216 203 582	8 596 852	207 606 730
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 (ii) 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 commitments (b) in any other case: 12.5% of 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 currency positions 5% of the net position in foreign currency Net position in foreign currency Amount Payable under REPO 3.6 Amount Payable under REPO			210,200,302	0,000,002	207,000,700
The amount calculated client-to- client basis by which any amount receivable from any of the 7,465,022 7,465,022 7,465,022 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 (ii) 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 securities 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 (b) in any other case: 12.5% of the subsidiary (excluding any amount due from the subsidiary) a.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 (excluding any amount due from the subsidiary) 5.5% of the net position in foreign currency positions 5.5% of the net position in foreign currency position in foreign currency means the difference of total assets denominated in foreign currency less total liabilities denominated in foreign currency Amount Payable under REPO					
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 (ii) 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 (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 (excluding any amount due from the subsidiary) 5.5 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. Amount Payable under REPO	3.1	<u> </u>	7 465 022	7 465 022	7 465 022
3.2 Concentration in securites lending and borrowing 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 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) 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 Amount Payable under REPO			7,400,022	7,400,022	7,400,022
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 borrowed 3.3 Net underwriting Commitments (a) in the case of right issuse: if the market value of securities 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 5% of the net position in foreign currency positions 5% of the net position in foreign currency position in foreign currency less total liabilities denominated in foreign currency 3.6 Amount Payable under REPO	3.2				
(a) in the case of right issuse: if the market value of securities 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 assets denominated in foreign currency less total liabilities denominated in foreign currency 3.6 Amount Payable under REPO		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			
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 issues 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 assets denominated in foreign currency less total liabilities denominated in foreign currency 3.6 Amount Payable under REPO	3.3				
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		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			
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	3.4				
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		The amount by which the total assets of the subsidiary (excluding any amount due from the subsidiary) exceed the total liabilities of the subsidiary			
		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		_	
5.1		Amount Payable under REPO			
	3.1				

Liquid Capital Statement

for the month of 30-sep-22

of Ms. Trust Securities & Brokerage Ltd.

Submission Date 14-OCT-2022 20:42:56

Page 3 Of 3

S.No.	Head of Account	Value in	Hair Cut/	Net Adjusted
		Pak Rupee	Adjustments	Value
	Repo adjustment			
	In the case of financier/purchaser the total amount receivable under Repo less the 110% of the market			
	value of underlying securites.			
	In the case of financee/seller the market value of underlying securities after applying haircut less the			
	total amount received ,less value of any securites deposited as collateral by the purchaser after			
	applying haircut less any cash deposited by the purchaser.			
3.8	Concentrated proprietary positions			
	If the market value of any security is between 25% and 51% of the total proprietary positions then 5% of	738,750	738,750	738,750
	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 sell 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	8,203,772	8,203,772	8,203,772
3.12	Liquid Capital	298,074,564	138,475,981	196,596,092