Liquid Capital Statement

for the month of 28-FEB-17

of M/s. Taurus Securities Limited

Submission Date 14-MAR-2017 16:48:05

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II. 7.5% of the balance sheet value. In the case of tenuer from 1-3 years.					
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1.0% of the balance sheet value in the case of tenue polit 1 year.					
Il 125% of the balance sheet value, in the case of tenue from 1-1 years					
III 15% of the belance sheet value, in the case of tenue of more than 1 years.					
Investment in Equity Securities It illisted 15s or Val or 6 each securities on the cutoff date as computed by the Securities Exchange for respective securities whichever is higher, ii. if united, 100% of care higher, iii. If united, 100% of carrying value.		iii. 12.5% Of the balance sheet value, in the case of tenure from 1-3 years.			
If listed 15% or Valk of each securities on the cutoff date as computed by the Securities Exchange for respective securities whichever is higher in life unlisted, 10% of carning value.	1.5				
respective securities whichever is higher.		i. If listed 15% or VaR of each securities on the cutoff date as computed by the Securities Exchange for	148,619,355	22,292,904	126,326,451
1.7 Investment in associated companies/undertaking		respective securities whichever is higher.	<u> </u>		, ,
Investment in associated companies fundertaking	1./				
It listed 20% of VaR of each securities as computed by the Securities Exchange for respective securities whichever is higher. It is unisted. 100% of net value. It is static yor regulatory deposits basic deposits with the exchanges, clearing house or central depository or any other entity. It is a provided the provided prov					
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iv. Incase of other trade receivables not more than 5 days overdue, 0% of the net 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 value of securities purchased for customers and held in sub-accounts after applying VAR based haircuts, (ii) cash deposited as collateral by the respective customer and (iii) the market value of securities held as collateral after applying VAR based haircuts. vi. 100% haircut in the case of amount receivable form related parties. 1.18 Cash and Bank balances i. Bank Balance-proprietory accounts ii. Bank balance-customer accounts iii. Cash in hand 51,681 0 55 1.19 Total Assets 547,698,916 92,053,427 445,453 2.1 Irade Payables i. Payable to exchanges and clearing house					
iv. Balance sheet value v. Incase of other trade receivables are overdue, or 5 days or more, the aggregate of (i) the market value of securities purchased for customers and held in sub-accounts after applying VAR based haircuts, (ii) cash deposited as collateral by the respective customer and (iii) the market value of securities held as collateral after applying VAR based haircuts. vi. 100% haircut in the case of amount receivable form related parties. 1.18 Cash and Bank balances i. Bank Balance-proprietory accounts iii. Bank balance-customer accounts iiii. Cash in hand 51,681 0 557,698,916 92,053,427 445,453 2 Liabilities 1.19 Trade Payables i. Payable to exchanges and clearing house					
v. Incase of other trade receivables are overdue, or 5 days or more, the aggregate of (i) the market value of securities purchased for customers and held in sub-accounts after applying VAR based haircuts, (ii) cash deposited as collateral by the respective customer and (iii) the market value of securities held as collateral after applying VAR based haircuts. vi. 100% haircut in the case of amount receivable form related parties. 1.18 Cash and Bank balances i. Bank Balance-proprietory accounts ii. Bank balance-customer accounts iii. Cash in hand 1.19 Total Assets 2.1 Trade Payables i. Payable to exchanges and clearing house		,	43,208,313	0	43,208,313
value of securities purchased for customers and held in sub-accounts after applying VAR based haircuts, (ii) cash deposited as collateral by the respective customer and (iii) the market value of securities held as collateral after applying VAR based haircuts. vi. 100% haircut in the case of amount receivable form related parties. 1.18 Cash and Bank balances i. Bank Balance-proprietory accounts ii. Bank balance-customer accounts iii. Cash in hand 51,681 0 57 1.19 Total Assets 547,698,916 92,053,427 445,453 2 Liabilities 2.1 Trade Payables i. Payable to exchanges and clearing house			22,250,934	6.029.280	6,029,280
Securities held as collateral after applying VaR based haircuts. vi. 100% haircut in the case of amount receivable form related parties. Cash and Bank balances			,,	2,0_0,_00	2,323,233
vi. 100% haircut in the case of amount receivable form related parties. 1.18 Cash and Bank balances i. Bank Balance-proprietory accounts 13,242,361 0 13,242 ii. Bank balance-customer accounts 231,520,029 0 231,520 iii. Cash in hand 51,681 0 55 1.19 Total Assets 547,698,916 92,053,427 445,453 2 Liabilities 1					
1.18 Cash and Bank balances i. Bank Balance-proprietory accounts 13,242,361 0 13,242 ii. Bank balance-customer accounts 231,520,029 0 231,520 iii. Cash in hand 51,681 0 5 1.19 Total Assets 547,698,916 92,053,427 445,453 2 Liabilities 1					
i. Bank Balance-proprietory accounts 13,242,361 0 13,242 ii. Bank balance-customer accounts 231,520,029 0 231,520 iii. Cash in hand 51,681 0 5 1.19 Total Assets 547,698,916 92,053,427 445,453 2 Liabilities 1 </td <td>1.18</td> <td></td> <td></td> <td></td> <td></td>	1.18				
ii. Bank balance-customer accounts 231,520,029 0 231,520 iii. Cash in hand 51,681 0 51 Total Assets 547,698,916 92,053,427 445,453 2 Liabilities 2.1 Trade Payables i. Payable to exchanges and clearing house 1.9			13.242.361	0	13,242,361
1.19 Total Assets 547,698,916 92,053,427 445,453 2 Liabilities 2.1 Trade Payables i. Payable to exchanges and clearing house		ii. Bank balance-customer accounts	231,520,029	0	231,520,029
2 Liabilities 2.1 Trade Payables i. Payable to exchanges and clearing house	110				
2.1 Trade Payables i. Payable to exchanges and clearing house			547,698,916	92,053,427	445,453,115
i. Payable to exchanges and clearing house					
	2.1				
UL PAVADUE SUBJUNI JEVERIOPO I DISKET DICIOLO N		i. Payable to exchanges and clearing house ii. Payable against leveraged market products			
			228.581.399	0	228,581,399
2.2 Current Liabilities	2.2		,	Ŭ	,00.,000
i. Statutory and regulatory dues		i. Statutory and regulatory dues			
ii. Accruals and other payables 12,567,253 0 12,567	l				

Liquid Capital Statement

for the month of 28-FEB-17

of M/s. Taurus Securities Limited

Submission Date 14-MAR-2017 16:48:05

Page 2 Of 2

S.No.	Head of Account	Value in	Hair Cut/	Net Adjusted
		Pak Rupee	Adjustments	Value
	iii. Short-term borrowings	10,508,158	0	10,508,158
	iv. Current portion of subordinated loans	0	0	, ,
	v. Current portion of long term liabilities	332,421	0	332,421
	vi. Deferred Liabilities vii. Provision for bad debts			
	viii. Provision for taxation			
	ix. Other liabilities as per accounting principles and included in the financial statements			
2.3	Non-Current Liabilities			
	i. Long-Term financing ii. Staff retirement benefits			
	iii. Other liabilities as per accounting principles and included in the financial statements			
2.4	Subordinated Loans			
	i.100% of Subordinated loans which fulfill the conditions specified by SECP are allowed to be deducted ii. Subordinated loans which do not fulfill the conditions specified by SECP			
2.5	Total Liabilites	251,989,231	0	251,989,231
3	Ranking Liabilities Relating to:			
3.1	Concentration in Margin Financing			
	The amount calculated client-to- client basis by which any amount receivable from any of the financees exceed 10% of the aggregate of amounts receivable from total financees.			
3.2	Concentration in securites lending and borrowing			
	The amount by which the aggregate of: (i) Amount deposited by the borrower with NCCPL			
	(li) Cash margins paid and			
	(iii) The market value of securities pledged as margins exceed the 110% of the market value of shares borrowed			
3.3	Net underwriting Commitments			
	(a) in the case of right issuse: if the market value of securites is less than or equal to the subscription			
	price;			
	the aggregate of: (i) the 50% of Haircut multiplied by the underwriting commitments and			
	(ii) the value by which the underwriting commitments exceeds the market price of the securities.			
	In the case of rights issuse where the market price of securities is greater than the subscription price, 5% of			
	the Haircut multiplied by the net underwriting (b) in any other case : 12.5% of the net underwriting commitments			
3.4	Negative equity of subsidiary			
	The amount by which the total assets of the subsidiary (excluding any amount due from the subsidiary)			
	exceed the total liabilities of the subsidiary			
3.5	Foreign exchange agreements and foreign currency positions			
	5% of the net position in foreign currency. Net position in foreign currency means the difference of total			
3.6	assets denominated in foreign cuurency less total liabilities denominated in foreign currency Amount Payable under REPO			
3.7	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	0	14,835,403	14,835,403
	the value of such security. If the market of a security exceeds 51% of the proprietary position, then 10% of			
2.0	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			
3.10	extent not already met			
3.10	Short sell positions I process of customer positions the market value of shares sold short in ready market on behalf of			
	i. Incase of customer positions, the market value of shares sold short in ready market on behalf of customers after increasing the same with the VaR based haircuts less the cash deposited by the			
	customer as collateral and the value of securities held as collateral after applying VAR based Haircuts			
	ii. Incase of proprietory positions, the market value of shares sold short in ready market and not yet			
	settled increased by the amount of VAR based haircut less the value of securities pledged as collateral			
3.11	after applying haircuts. Total Ranking Liabilites	0	14,835,403	14,835,403
		295,709,685	77,218,024	
	Liquid Capital	250,100,500	77,210,024	. 70,020,401