for the month of 31-JAN-17

of M/s. DJM Securities (Pvt.) Ltd.

Submission Date 14-FEB-2017 16:15:30

S.No.	Head of Account	Value in Pak Rupee	Hair Cut/ Adjustments	Net Adjusted Value
1	Assets			
1.1	Property & Equipment			
1.2	Intangible Assets	2,506,404	2,506,404	
1.3	Investment in Govt. Securities (150,000°99)	5,332,335	0	
1.4	Investment in Debt. Securities  If listed than:			
	i. 5% of the balance sheet value in the case of tenure upto 1 year.	0	0	
	ii. 7.5% of the balance sheet value, in the case of tenure from 1-3 years.	0		
	iii. 10% of the balance sheet value, in the case of tenure of more than 3 years. If unlisted than:	0	0	
	i. 10% of the balance sheet value in the case of tenure upto 1 year.	0	0	
	ii. 12.5% of the balance sheet value, in the case of tenure from 1-3 years.	0	0	
1.5	iii. 15% of the balance sheet value, in the case of tenure of more than 3 years.	0	0	
1.5	Investment in Equity Securities i. If listed 15% or VaR of each securities on the cutoff date as computed by the Securities Exchange for	1,662,924,472	254,291,027	1,408,633,445
	respective securities whichever is higher.	1,002,324,472	204,291,021	1,400,033,443
1.0	ii. If unlisted, 100% of carrying value.	16,029,530	16,029,530	
1.6	Investment in subsidiaries Investment in associated companies/undertaking	0	0	
,	i. If listed 20% or VaR of each securities as computed by the Securites Exchange for respective securities	0	0	
	whichever is higher.			
1.8	ii. If unlisted, 100% of net value.  Statutory or regulatory deposits/basic deposits with the exchanges, clearing house or central depository	614,809	0 614,809	
1.0	or any other entity.	014,009	014,009	
1.9	Margin deposits with exchange and clearing house.	20,000,000	0	
1.10	Deposit with authorized intermediary against borrowed securities under SLB.  Other deposits and prepayments	7,500,000	7,500,000	
1.12	Accrued interest, profit or mark-up on amounts placed with financial institutions or debt securities	0	0	
	etc.(Nil)  100% in respect of markup accrued on loans to directors, subsidiaries and other related parties	0	0	
1.13	Dividends receivables.	0		
1.14	Amounts receivable against Repo financing.	0	0	
	Amount paid as purchaser under the REPO agreement. (Securities purchased under repo arrangement shall not be included in the investments.)			
1.15	Receivables other than trade receivables	564,497,368	564,497,368	
1.16	Receivables from clearing house or securities exchange(s)		,	
	i. 100% value of claims other than those on account of entitlements against trading of securities in all	8,459,394	8,459,394	
	markets including MtM gains. ii. Receivable on entitlements against trading of securities in all markets including MtM gains.	0	0	
1.17	Receivables from customers			
	i. In case receivables are against margin financing, the aggregate if (i) value of securities held in the	0	0	
	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.	0	0	
	ii. Net amount after deducting haircut iii. Incase receivalbes are against securities borrowings under SLB, the amount paid to NCCPL as	0	0	
	collateral upon entering into contract, jii. Net amount after deducting haricut		0	
	iv. Incase of other trade receivables not more than 5 days overdue, 0% of the net balance sheet value. iv. Balance sheet value	44,938,931	0	44,938,931
	v. Incase of other trade receivables are overdue, or 5 days or more, the aggregate of (i) the market	10,200,976	93,064,249	10,200,976
	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.	0	0	
1.18	Cash and Bank balances			
	i. Bank Balance-proprietory accounts ii. Bank balance-customer accounts	2,141,307 62,269,296	0	
	iii. Cash in hand	3,865	0	
1.19	Total Assets	2,407,418,687	946,962,781	1,548,187,820
2	Liabilities			
2.1	Trade Payables			
	i. Payable to exchanges and clearing house ii. Payable against leveraged market products	0	0	
	ii. Payable to customers	62,269,296		
2.2	Current Liabilities			
	i. Statutory and regulatory dues	3,467	0	
	ji. Accruals and other payables	2	0	2

for the month of 31-JAN-17

of M/s. DJM Securities (Pvt.) Ltd.

Submission Date 14-FEB-2017 16:15:30

S.No.	Head of Account	Value in Pak Rupee	Hair Cut/ Adjustments	Net Adjusted Value
	iii. Short-term borrowings	735,162,169	0	
	iv. Current portion of subordinated loans	0	0	
	v. Current portion of long term liabilities vi. Deferred Liabilities	0	0	
	vii. Provision for bad debts	0	0	
	viii. Provision for taxation	0	0	
2.2	ix. Other liabilities as per accounting principles and included in the financial statements	0	0	
2.3	Non-Current Liabilities		0	
	i. Long-Term financing ii. Staff retirement benefits	0	0	
	iii. Other liabilities as per accounting principles and included in the financial statements	31,999,941	0	
2.4	Subordinated Loans			
	i.100% of Subordinated loans which fulfill the conditions specified by SECP are allowed to be deducted	0	0	
	ii. Subordinated loans which do not fulfill the conditions specified by SECP	12,295,049	0	12,295,049
2.5	Total Liabilites	841,729,924	0	841,729,924
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.	0	0	
3.2	Concentration in securites lending and borrowing			
	The amount by which the aggregate of:	0	0	
	(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	0	0	
	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	0	0	
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	0	0	
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	0	0	
3.6	assets denominated in foreign cuurency less total liabilities denominated in foreign currency  Amount Payable under REPO	0	0	
3.7	Repo adjustment			
	In the case of financier/purchaser the total amount receivable under Repo less the 110% of the market	0	0	
	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	0	
	the value of such security. If the market of a security exceeds 51% of the proprietary position, then 10% of			
3.9	the value of such security  Opening Positions in futures and options			
0.0	i. In case of customer positions, the total margin requiremnets in respect of open postions less the amount	0	0	
	of cash deposited by the customer and the value of securities held as collateral pledged with securities	_	_	
	exchange after applyiong VaR haircuts			
2.10	ii. In case of proprietary positions , the total margin requirements in respect of open positions to the extent not already met	0	0	
3.10	Short sell positions  i. Incase of customer positions, the market value of shares sold short in ready market on behalf of	0	0	
	customers after increasing the same with the VaR based haircuts less the cash deposited by the	U	U	
	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	0	0	
	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	0	0	
3.12	3	1,565,688,763	946,962,781	
	Liquid Capital	, ,	, , ,	,,

for the month of 28-FEB-17 of M/s. DJM Securities (Pvt.) Ltd.

Submission Date 15-MAR-2017 12:05:25

1.	S.No.	Head of Account	Value in Pak Rupee	Hair Cut/ Adjustments	Net Adjusted Value
1.1   Property & Equipment   2,556,404   2,506,404   1.3   Interdeption in Cont. Securities   5.382,335   0.382,	1	Assets			
12   Internation (Section (1997)   1.5	1.1		2,506,404	2,506,404	
Investment in Debt. Securities	1.2		5,332,335	5,332,335	
If Island than:			0	0	
E. Sk of the balance sheet value in the case of tenue upto 1 year.   0   0   0   0   0   0   0   0   0	1.4				
B. 1.5% of the balance sheet value, in the case of fearuse from 1-3 years.  In 1986 of the balance sheet value, in the case of fearuse from 1-3 years.  In 1986 of the balance sheet value, in the case of fearuse from 1-3 years.  In 1986 of the balance sheet value, in the case of fearuse from 1-3 years.  In 1986 of the balance sheet value, in the case of fearuse from 1-3 years.  In 1986 of the balance sheet value, in the case of fearuse from 1-3 years.  In 1986 of the balance sheet value, in the case of fearuse from 1-3 years.  In 1986 of the balance sheet value, in the case of fearuse from 1-3 years.  In 1986 of the balance sheet value, in the case of fearuse from 1-3 years.  In 1986 of the balance sheet value, in the case of fearuse from 1-3 years.  In 1986 of the balance sheet value, in the case of fearuse from 1-3 years.  In 1986 of the balance sheet value, in the case of fearuse from 1-3 years.  In 1986 of the balance sheet value, in the case of fearuse from 1-3 years.  In 1986 of the balance sheet value, in the case of fearuse from 1-3 years.  In 1986 of the balance sheet value, in the case of fearuse from 1-3 years.  In 1986 of the balance sheet value, in the case of fearuse from 1-3 years.  In 1986 of the balance sheet value, in the case of fearuse from 1-3 years.  In 1986 of the balance sheet value, in the case of fearuse from 1-3 years.  In 1986 of the balance sheet value, in the case of fearuse from 1-3 years.  In 1986 of the balance sheet value, in the case of fearuse from 1-3 years.  In 1986 of the balance sheet value, in the case of fearuse from 1-3 years.  In 1986 of the balance sheet value, in the case of fearuse from 1-3 years.  In 1986 of the balance sheet value, in the case of fearuse from 1-3 years.  In 1986 of the balance sheet value, in the case of fearuse from 1-3 years.  In 1986 of the balance sheet value, in the case of fearuse from 1-3 years.  In 1986 of the balance sheet value, in 1986 of the case of fearuse from 1-3 years.  In 1986 of the case of the case of fearuse from 1-3 years.  In					
ii. 10% of the balance sheet value, in the case of fearuse of more than 3 years.  1. 10% of the balance sheet value in the case of tenue upto 1 year.  1. 10% of the balance sheet value in the case of tenue upto 1 year.  1. 10% of the balance sheet value in the case of tenue from 1 years.  1. 10% of the balance sheet value in the case of tenue from 1 years.  1. 10% of the balance sheet value in the case of tenue from 1 years.  1. 10% of the balance sheet value in the case of tenue from 1 years.  1. 10% of the balance sheet value in the case of tenue of more than 3 years.  1. 11 Investment in aguity Sociation.  1. 12 Investment in associated companies with the case of tenue of more than 3 years.  1. 12 Investment in associated companies with the case of tenue of more than 3 years.  1. 13 Investment in associated companies with the case of tenue of the case of					
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E.12.9% of the balance sheet value, in the case of tenure from 1-3 years.   0   0   0   1					
ii. 15% of the balance sheet value, in the case of tenure of more than 3 yeas.  I liversment in Equity Securities  I. Flinted 15% of VAR of each securities on the cutoff date as computed by the Securities Exchange for respective securities withcreve is higher.  I. Flinted 15% of VAR of each securities in the cutoff date as computed by the Securities Exchange for respective securities withcreve is higher.  I. Investment in associated componies/undertaking.  I. Flinted 27% of VAR of each securities as computed by the Securities Exchange for respective securities withcreve is higher.  I. Flinted 27% of VAR of each securities as computed by the Securities Exchange for respective securities with securities as computed by the Securities Exchange for respective securities.  II. Flinted 27% of VAR of each securities as computed by the Securities Exchange for respective securities.  II. Flinted 27% of VAR of each securities as computed by the Securities Exchange for respective securities.  II. Flinted 27% of VAR of each securities as computed by the Securities Exchange for respective securities.  II. Flinted 27% of VAR of each securities as computed by the Securities Exchange for respective securities.  III. Flinted 27% of VAR of each securities as computed by the Securities Exchange for respective securities.  III. Flinted 27% of VAR of each securities because the Securities and the Securities Exchange for Exchange fo		i. 10% of the balance sheet value in the case of tenure upto 1 year.			
1.5   Investment in Equity Securities					
Lif listed 19% or Vak of each securities mitherwest in higher.  1.6 (1995) 1.6 (1995) 2.	1.5	,		0	
Ill funitised, 1096 of carming value.   16,029,530   16			1,687,970,065	368,414,452	1,319,555,613
1.7   Investment in associated companies/undertaking					
Investment in associated companies/undertaking	1.6				
If isted 20% of VaR of each securities as computed by the Securities Exchange for respective securities which whichever is higher.   0					
i. If unitsted, 10% of net value.  1.8 Statutory or regulatory deposits which the exchanges, clearing house or central depository or any other entity.  1.9 Margin deposits with exchange and clearing house.  1.10 Deposit with authorized intermediary against bronwed securities under St.B.  1.11 Other deposits and personnel or against bronwed securities under St.B.  1.12 Accrued interest, profit or mark. up on amounts placed with financial institutions or debt securities  1.13 Dividencis receivables.  1.14 Annuals receivable in a special part of the special part		i. If listed 20% or VaR of each securities as computed by the Securites Exchange for respective securities	0	0	
1.8 Statutory or regulatory deposits shasic deposits with the exchanges, clearing house or central depository or any other entity.  1.9 Margin deposits with exchange and clearing house.  1.10 Deposit with submitted intermediary against borrowed securities under \$1.8.  1.11 Other deposits and sepawherits.  1.12 Control deposits and sepawherits.  1.13 Dividences, profit or mark-up on amounts placed with financial institutions or debt securities.  1.14 Control deposits and sepawherits.  1.15 Other deposits and sepawherits.  1.16 Control deposits and sepawherits.  1.17 Control deposits and sepawherits.  1.18 Other deposits and sepawherits.  1.19 Control deposits and sepawherits.  1.10 Dividences, profit or mark-up on amounts placed with financial institutions or debt securities.  1.10 Dividends secretables.  1.11 Oblidends secretables.  1.12 Control deposits deposits deposit deposits deposit deposits.  1.13 Dividends secretables.  1.14 Amounts receivable against Repo financing.  1.15 Receivables against Repo financing.  1.16 Receivables of the transt trade receivables.  1.17 Receivables of the transt trade receivables.  1.18 Receivables on entitlements against trading of entitlements against trading of securities in all securities in all securities.  1.18 Receivables on entitlements against trading of securities in all markets including MM gains.  1.19 Receivables on entitlements against trading of securities in all markets including MM gains.  1.10 Receivables on entitlements against trading of securities in all markets including MM gains.  1.19 Receivables on entitlements against trading of securities in all markets including MM gains.  1.10 Receivables on entitlements against trading of securities in all markets including MM gains.  1.10 Receivables on entitlements against trading of securities in all markets including MM gains.  1.10 Receivables on entitlements against trading of securities including MM gains.  1.11 Receivables on entitlements against trading of securities in all markets including MM gains.  1.					
la many other entity.  1.9 Margin deposits with exchange and clearing house.  1.9 Margin deposits with exchange and clearing house.  1.10 Deposit with authorized intermediary against borrowed securities under SLB.  7,500,000  7,500,000  7,500,000  1.11 Other deposits and pepayments  7,500,000  7,500,000  1.12 Accrued interest, porto or mark-up on amounts placed with financial institutions or debt securities  0 0 0  1.00 Interest, porto or mark-up on amounts placed with financial institutions or debt securities  0 0 0  1.13 Dividends receivables.  0 0 0  1.14 Amount seceivable agains Repo financing.  Amount paid as purchaser under the REPO agreement. (Securities purchased under repo arrangement shall not be included in the investments).  1.15 Receivables from clearing house or securities exchange(s)  1.16 Receivables from clearing house or securities exchange(s)  1.17 Receivables from clearing house or securities exchange (s)  1.18 Receivables on clearing house or securities in all markets including MM gains.  1.19 Receivables on entitlements against trading of securities in all markets including MM gains.  1.10 No value of claims other than those on account of entitlements against trading of securities in all markets including MM gains.  1.19 Receivables on entitlements against margin financing, the aggregate if (i) value of securities held in the boticked account after applying VAR based faincut, (ii) cash deposited as collateral by the financee (iii)  1.10 Lower of not balance sheet value or value determined through adjustments.  1.11 Lower of not balance sheet value or value determined through adjustments.  1.12 Lower of not balance sheet value or value determined through adjustments.  1.13 Live amount after deducting haicut  1.14 Live amount after deducting haicut  1.15 Live amount after deducting haicut  1.16 Live amount after deducting haicut  1.17 Receivables on entering into contract,  1.18 Live amount after deducting haicut  1.19 Live are of other trade receivables not more than 5 days overdue, 0% of t	1.8	III. It unlisted, 100% of net value.  Statutory or regulatory deposits/hasic deposits with the exchanges, clearing house or central depository.			
1.11   Obepost with authorized intermediary against borrowed securities under SLB.   0   0   0   0   1.11   Other deposts and perpayments   7,500,000   7,500,000   1.12   Accrused interests, profit or mark-up on amounts placed with financial institutions or debt securities   0   0   0   0   1.13   Dividends receivable   0   0   0   0   0   1.13   Dividends receivables   0   0   0   0   0   0   1.13   Dividends receivables   0   0   0   0   0   0   0   0   0	1.0			014,003	
1.11   Other deposits and prepayments   7,500,000   7,500,000   1,500,000   1,120,000   1,200					16,500,000
1.12 Accused interest, profit or mark-up on amounts placed with financial institutions or debt securities					
etc.(Nil) 10% in respect of makup accrued on loans to directors, subsidiaries and other related parties 0 0 0 1.13 Dividends receivables against Repo financing. Amount paid as purchaser under the REPO agreement. (Securities purchased under repo arrangement shall not be included in the investments) 1.15 Receivables other than trade receivables 1.16 Receivables other than trade receivables 1.17 Receivables other clearing house or securities exchange(s) 1.18 Receivables on clearing house or securities exchange(s) 1.19 Receivables on entitlements against trading of securities in all markets including MtM gains. 1.10 Now value of claims other than those on account of entitlements against trading of securities in all markets including MtM gains. 1.19 Receivables on entitlements against trading of securities in all markets including MtM gains. 1.10 Now value of claims other than those on account of entitlements against trading of securities in all markets including MtM gains. 1.10 Now value of claims other than those on account of entitlements against trading of securities in all markets including MtM gains. 1.10 Now value of claims other than those on account of entitlements against trading of securities in all markets including MtM gains. 1.10 Now value of claims other than those on accounts of the aggregate if (i) value of securities held in the 10 Now value determined through adjustments. 1.10 Now value of any securities deposited as collateral after applying VAR based haircut. 1.10 Now value of any securities deposited as collateral after applying VAR based haircut. 1.10 Now value of any securities deposited as collateral after applying VAR based haircut. 1.10 Now value of any securities of a value determined through adjustments. 1.10 Now value of any securities of a value determined through adjustments. 1.11 Now value of any value determined through adjustments. 1.12 Now value of any value determined through adjustments. 1.13 Now value of any value determined through adjustments. 1.14 Now value of any value dete			7,500,000	7,300,000	
1.14 Amount seceivables against Repo financing. Amount paid as purchaser under the REPO agreement. (Securities purchased under repo arrangement shall not be included in the investments.)  1.15 Receivables other than trade receivables  1.16 Receivables other than trade receivables  1.10 Receivables other than trade receivables  1.10 Receivables other than trade receivables  1.10 Receivables or clearing house or securities exchange(s)  1.11 Receivable or entitlements against trading of securities in all markets including MtM gains.  1.12 Receivables on entitlements against trading of securities in all markets including MtM gains.  1.13 Receivables are against margin financing, the aggregate if (i) value of securities held in the blocked account after applying VAR based Haicut. (ii) cash deposted as collateral by the financee (iii) market value of any securities deposted as collateral after applying VAR based Haicut.  1.14 Lower of not balance sheet value or value determined through adjustments.  1.15 Lower of not balance sheet value or value determined through adjustments.  1.16 Lower of not balance sheet value or value determined through adjustments.  1.17 Lower of not balance sheet value or value determined through adjustments.  1.18 Lower of not balance sheet value or value determined through adjustments.  1.19 Lower of nother trade receivables not more than 5 days overdue, 0% of the net balance sheet value.  1.10 Lower of other trade receivables are overdue, or 5 days or more, the aggregate of (i) the market value or securities processed as collateral by the respective customer and (iii) the market value or securities processed as collateral port processed haicuts.  1.10 Loss of other trade receivables are overdue, or 5 days or more, the aggregate of (i) the market value or securities beloaded to customers and held in sub-acco		etc.(Nil)			
1.14 Amounts receivable against Repo financing. Amount paid as purchaser under the REPO agreement. (Securities purchased under repo arrangement shall not be included in the investments.)  1.15 Receivables from clearing house or securities exchange(s) 1.16 Receivables from clearing house or securities exchange(s) 1.17 Receivables from clearing house or securities exchange(s) 1.18 Receivables from clearing house or securities exchange(s) 1.19 Receivables from clearing house or securities in all markets including MtM gains. 1.10 Receivables from customers 1.10 Receivables from customers 1.10 Receivables from customers 1.11 Receivables from customers 1.12 Receivables are against margin financing, the aggregate if (i) value of securities held in the bocked 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 hairout. 1.10 Lower of net balance sheet value or value determined through adjustments 1.10 Lower of net balance sheet value or value determined through adjustments 1.10 Lower of net balance sheet value or value determined through adjustments 1.10 Lower of net balance sheet value or value determined through adjustments 1.11 Lower of net balance sheet value or value determined through adjustments 1.12 Lower of net balance sheet value or	1.10				
Amount paid as purchaser under the REPO agreement. (Securities purchased under repo arrangement shall not be included in the investments.)  1.15 Receivables other than trade receivables  1.16 Receivables other than trade receivables  1.10% value of claims other than those on account of entitlements against trading of securities in all markets including MtM gains.  1.17 Receivable or entitlements against trading of securities in all markets including MtM gains.  1.18 Receivables from customers  1.19 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.  1. Lower of net balance sheet value or value determined through adjustments.  1. Lower of net balance sheet value or value determined through adjustments.  1. Lower of net balance sheet value or value determined through adjustments.  1. Lower of net balance sheet value or value determined through adjustments.  1. Lower of net balance sheet value or value determined through adjustments.  1. Lower of net balance sheet value or value determined through adjustments.  1. Lower of net balance sheet value or value determined through adjustments.  1. Lower of net balance sheet value or value determined through adjustments.  1. Lower of net balance sheet value or value determined through adjustments.  1. Lower of net balance sheet value or value v					
1.16 Receivables other than trade receivables 1.16 Receivables from Clearing house or securities exchange(s) 1.10% value of claims other than those on account of entitlements against trading of securities in all 6,543,354 6,54				· ·	
Receivables from clearing house or securities exchange(s)   1.10% value of claims other than those on account of entitlements against trading of securities in all markets including MtM gains.					
i. 100% value of claims other than those on account of entitlements against trading of securities in all markets including MtM gains.  1. ir. Receivable on entitlements against trading of securities in all markets including MtM gains.  1. ir. Receivables from customers  1. 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 finance (iii) market value of any securities deposited as collateral after applying VAR based haircut, ii. Lower of net balance sheet value or value determined through adjustments.  1. ii. Incase receivables are against margin trading, 5% of the net balance sheet value.  1. ii. Incase receivables are against securities borrowings under SLB, the amount paid to NCCPL as collateral upon entering into contract, 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. Incase of other trade receivables not more than 5 days overdue, 0% of the net balance sheet value.  1. 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 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 purchased for customers and held in sub-accounts after applying VAR based haircuts.  1. In Incase of other trade receivables more than 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.  1			315,005,438	315,005,438	
markets including MtM gains. ii. Receivable on entitilements against trading of securities in all markets including MtM gains.  1.17 Receivables from customers 1. 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. 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 iii. Net amount after deducting haircut iii. Net amount after deducting haircut iii. Net amount after deducting haircut, (ii) experiment of the trade receivables not more than 5 days overdue, 0% of the net balance sheet value.  11,670,786 11,670,786 11,670,786 11,670,786 11,670,786 11,670,786 11,670,786 11,670,786 11,670,786 11,670,786 12,774,918 163,601,148 163,601,148 17,670,786 18,774,918 163,601,148 18,774,918 18,774	1.10		6 543 354	6 543 354	
1.17 Receivables from customers 1. In case receivables are against margin financing, the aggregate if (i) value of secutities 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. Lower of net balance sheet value or value determined through adjustments. 1ii. Incase receivables are against margin trading, 5% of the net balance sheet value. 1ii. Incase receivables are against securities borrowings under SLB, the amount paid to NCCPL as collateral upon entering into contract, 1iii. Net amount after deducting haircut 1iii. Net amount after deducting haircut 1iv. Incase of other trade receivables not more than 5 days overdue, 0% of the net balance sheet value. 1iii. Net amount after deducting haircut 1iv. Incase of other trade receivables not more than 5 days overdue, 0% of the net balance sheet value. 1iv. Incase of other trade receivables are overdue, or 5 days or more, the aggregate of (i) the market 1iv. Incase of other trade receivables are overdue, or 5 days or more, the aggregate of (i) the market 1iv. Incase of other trade receivables are overdue, or 5 days or more, the aggregate of (i) the market 1iv. Incase of other trade receivables are overdue, or 5 days or more, the aggregate of (i) the market 1iv. Incase of other trade receivables are overdue, or 5 days or more, the aggregate of (i) the market 1iv. Incase of other trade receivables are overdue, or 5 days or more, the aggregate of (i) the market 1iv. Incase of other trade receivables or to ustomers and held in sub-accounts after applying VAR based haircuts, 1iv. 1iv. 1iv. 1iv. 1iv. 1iv. 1iv. 1iv.		markets including MtM gains.	3,010,001	0,010,001	
Lin case receivables are against margin financing, the aggregate if (i) value of securities held in the blocked account after applying VAR based Halicut. (ii) cash deposited as collateral by the financee (iii) market value of any securities deposited as collateral after applying VAR based halicut.  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.  iii. Net amount after deducting halicut  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 halicut  iii. Incase of ceivables 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.  v. Incase of other trade receivables are overdue, or 5 days or more, the aggregate of (i) the market yalue 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 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.  0 0 0  1.18 Cash and Bank balances  ii. Bank Balance-proprietory accounts  iii. Cash in hand  3,865  0 3,865  1.19 Total Assets  2.130,452,389  885,547,470  1,408,506,067  2.1 Liabilities  iii. Payable to exchanges and clearing house  iii. Payable to exchanges and clearing house  iii. Payable to customers  50,422,613  0 50,422,613  current Liabilities  iii. Statutory and requilatory dues			0	0	
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.  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.  v. Incase of other trade receivables not more than 5 days overdue, 0% of the net 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.  0 0 0  1.18  Cash and Bank balances  i. Bank Balance-proprietory accounts  50,422,621  iii. Cash in hand  3,865  0 1,078,264  iii. Bank balance-customer accounts  50,422,621  of 50,422,621  of 50,422,621  of 50,422,621  Irade Payables  i. Payable to exchanges and clearing house  i. Payable to exchanges and clearing house  ii. Payable to exchanges and clearing house  ii. Payable to customers  50,422,613  of 50,422,613	1.17				
ii. Incase receivables are against margin trading, 5% of the net balance sheet value.  ii. 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.  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.  0 0 0  1.18  Cash and Bank balances  i. Bank Balance-proprietory accounts  ii. Bank balance-customer accounts  iii. Cash in hand  3,865  1.19  Total Assets  2,130,452,389  885,547,470  1,408,506,067  2 Liabilities  2.1  Trade Payables  i. Payable to exchanges and clearing house  ii. Payable to customers  50,422,613  0 50,422,613  0 50,422,613  0 50,422,613  0 50,422,613  0 50,422,613  0 50,422,613  1,301  0 1,301		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.	0	0	
iii. Incase receivalbes 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. iv. Incase of other trade 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 value of securities purchased for customers and held in sub-accounts after applying VAR based haircuts, iii. Cash deposited as collateral by the respective customer and (iii) the market value of securities held as collateral after applying VAR based haircuts, iii. Cash and Bank balances  I.18 Cash and Bank balances  I.Bank Balance-proprietory accounts  I.Bank Balance-customer accounts  I.Bank Balance-customer accounts  I.Bank Balance-customer accounts  I.Bank Balance-customer accounts  I.Bank Balance-sustomer accounts  I.Bank Balance-s		ii. Incase receivables are against margin trading, 5% of the net balance sheet value.	0	0	
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. 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, (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.  1.08 Cash and Bank balances i. Bank Balance-proprietory accounts iii. Cash in hand 1.078,264 0.1.078,264 0.1.078,264 0.1.078,264 0.5.0422,621					
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. 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.  Cash and Bank balances i. Bank Balance-proprietory accounts ii. Bank balance-customer accounts  1,078,264 0 1,078,264 iii. Bank balance-customer accounts 50,422,621 0 50,422,621 iii. Cash in hand 3,865 0 3,865 1.19 Total Assets 2,130,452,389 885,547,470 1,408,506,067 2 Liabilities 2.1 Trade Payable to exchanges and clearing house ii. Payable to exchanges and clearing house iii. Payable to customers 50,422,613 0 50,422,613			0	U	
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 3,865 1.19 Total Assets 2,130,452,389 885,547,470 1,408,506,667  Liabilities  2.1 Trade Payables i. Payable to exchanges and clearing house ii. Payable against leveraged market products iii. Payable to customers Current Liabilities i. Statutory and regulatory dues  1,301 0 1,301 0 1,301 0 1,301		iii. Net amount after deducting haricut			
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 lafter 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 3,865 0,19,129,621 0,1078,264 0,1078,26			11,670,786	0	11,670,786
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 50,422,621 50,422,621 50,422,621 50,422,621 50,422,621 50,422,621 50,422,621 50,422,621 50,422,621 50,422,621 50,422,621 50,422,621 50,422,621 50,422,621 50,422,621 50,422,621 50,422,621 50,422,621 50,422,621 50,422,631 50,422,633			9 274 918	163 601 148	9 274 918
Securities held as collateral after applying VaR based haircuts.   vi. 100% haircut in the case of amount receivable form related parties.   0   0			3,274,510	100,001,140	3,27 4,310
vi. 100% haircut in the case of amount receivable form related parties.       0       0         1.18       Cash and Bank balances       1,078,264       0       1,078,264         i. Bank Balance-proprietory accounts       50,422,621       0       50,422,621         iii. Cash in hand       3,865       0       3,865         1.19       Total Assets       2,130,452,389       885,547,470       1,408,506,067         2       Liabilities       2         2.1       Trade Payables       0       0         i. Payable to exchanges and clearing house       0       0         iii. Payable against leveraged market products       0       0         iii. Payable to customers       50,422,613       0       50,422,613         2.2       Current Liabilities       1,301       0       1,301					
1.18       Cash and Bank balances         i. Bank Balance-proprietory accounts       1,078,264       0       1,078,264         ii. Bank balance-customer accounts       50,422,621       0       50,422,621         iii. Cash in hand       3,865       0       3,865         1.19       Total Assets       2,130,452,389       885,547,470       1,408,506,067         2       Liabilities       2         2.1       Irade Payables       0       0         i. Payable to exchanges and clearing house       0       0         ii. Payable against leveraged market products       0       0         iii. Payable to customers       50,422,613       0       50,422,613         2.2       Current Liabilities       1,301       0       1,301			0	0	
i. Bank Balance-proprietory accounts ii. Bank Balance-proprietory accounts iii. Cash in hand 50,422,621 0 50,422,621 0 50,422,621 0 50,422,621 0 50,422,621 0 50,422,621 0 50,422,621 0 50,422,621 0 50,422,621 0 50,422,621 0 50,422,621 0 3,865 0 3,865 0 3,865 0 1,200,607 2 Liabilities 2.1 Trade Payables i. Payable to exchanges and clearing house ii. Payable to exchanges and clearing house iii. Payable to customers 50,422,613 0 50,422,613 2.2 Current Liabilities i. Statutory and regulatory dues 1,301 0 1,301	1.18		0	0	
ii. Bank balance-customer accounts     50,422,621     0     50,422,621       iii. Cash in hand     3,865     0     3,865       1.19 Total Assets     2,130,452,389     885,547,470     1,408,506,067       2 Liabilities			1,078,264	0	1,078,264
1.19       Total Assets       2,130,452,389       885,547,470       1,408,506,067         2       Liabilities		ii. Bank balance-customer accounts	50,422,621	0	50,422,621
2   Liabilities	1 10				-,
2.1   Trade Payables			2,130,432,389	000,047,470	1,400,300,007
i. Payable to exchanges and clearing house ii. Payable to exchanges and clearing house iii. Payable against leveraged market products iii. Payable to customers  50,422,613  Current Liabilities i. Statutory and regulatory dues  1,301  0  1,301					
ii. Payable against leveraged market products       0       0         iii. Payable to customers       50,422,613       0       50,422,613         2.2       Current Liabilities       . Statutory and regulatory dues       1,301       0       1,301	4.1	,	0	n	
iii. Payable to customers   50,422,613   0   50,422,613   2.2   Current Liabilities					
i. Statutory and regulatory dues 1,301 0 1,301		iii. Payable to customers	50,422,613		
	2.2				

for the month of 28-FEB-17

of M/s. DJM Securities (Pvt.) Ltd.

Submission Date 15-MAR-2017 12:05:25

S.No.	Head of Account	Value in Pak Rupee	Hair Cut/ Adjustments	Net Adjusted Value
	iii. Short-term borrowings	522,918,310	0	522,918,310
	iv. Current portion of subordinated loans	0	0	, ,
	v. Current portion of long term liabilities vi. Deferred Liabilities	0	0	
	vii. Provision for bad debts	0	0	
	viii. Provision for taxation	0	0	
2.3	ix. Other liabilities as per accounting principles and included in the financial statements	0	0	
2.3	Non-Current Liabilities i. Long-Term financing	0	0	
	ii. Staff retirement benefits	0	0	
	iii. Other liabilities as per accounting principles and included in the financial statements	31,999,941	0	31,999,941
2.4	Subordinated Loans	0		
	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	0 21,225,954	0	21,225,954
0.5		200 500 404		202 522 424
2.5	Total Liabilites	626,568,121	0	626,568,121
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	0	0	
3.2	financees exceed 10% of the aggregate of amounts receivable from total financees.  Concentration in securites lending and borrowing	U	U	
3.2	The amount by which the aggregate of:	0	0	
	(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			
	fully the market value of securities pleaged 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	0	0	
	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	0	0	
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	0	0	
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	0	0	
	assets denominated in foreign cuurency less total liabilities denominated in foreign currency	_		
3.6	Amount Payable under REPO	0	0	
3.7	Repo adjustment In the case of financier/purchaser the total amount receivable under Repo less the 110% of the market	0	0	
	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	0	
	the value of such security. If the market of a security exceeds 51% of the proprietary position, then 10% of			
3.9	the value of such security  Opening Positions in futures and options			
0.0	i. In case of customer positions, the total margin requiremnets in respect of open postions less the amount	0	0	
	of cash deposited by the customer and the value of securites held as collaterall 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	0	0	
	extent not already met	0	0	
3.10	Short selll positions			
	i. Incase of customer positions, the market value of shares sold short in ready market on behalf of	0	0	
	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	0	0	
	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	0	
3.12	Š	1,503,884,268	885,547,470	781,937,946
	Liquid Capital	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,	,,,,,,

for the month of 31-MAR-17 of M/s. DJM Securities (Pvt.) Ltd.

Of Mis. Dom Securities (FVC.) Ho

Submission Date 06-APR-2017 12:10:54

S.No.	Head of Account	Value in	Hair Cut/	Net Adjusted
		Pak Rupee	Adjustments	Value
1	Assets			
1.1	Property & Equipment	2,506,404	2,506,404	
1.2	Intangible Assets	5,332,335	5,332,335	
1.3	Investment in Govt. Securities	0	0	
1.4	Investment in Debt. Securities			
	If listed than:			
	i. 5% of the balance sheet value in the case of tenure upto 1 year.	0		
	ii. 7.5% of the balance sheet value, in the case of tenure from 1-3 years.	0		
	iii. 10% of the balance sheet value, in the case of tenure of more than 3 years.	0	0	
	If unlisted than: i. 10% of the balance sheet value in the case of tenure upto 1 year.	0	0	
	ii. 12.5% of the balance sheet value, in the case of tenure from 1-3 years.	0	0	
	iii. 15% of the balance sheet value, in the case of tenure of more than 3 years.	0		
1.5	Investment in Equity Securities			
	i. If listed 15% or VaR of each securities on the cutoff date as computed by the Securities Exchange for	1,844,394,366	404,489,689	1,439,904,677
	respective securities whichever is higher.			
1.0	ii. If unlisted, 100% of carrying value.	15,899,530	15,899,530	
1.6	Investment in subsidiaries	0	0	
1.7	Investment in associated companies/undertaking i. If listed 20% or VaR of each securities as computed by the Securities Exchange for respective securities	0	0	
	whichever is higher.	0	U	
	ii. If unlisted, 100% of net value.	0	0	
1.8	Statutory or regulatory deposits/basic deposits with the exchanges, clearing house or central depository	614,809	614,809	
	or any other entity.			
1.9	Margin deposits with exchange and clearing house.	25,000,000		
1.10	Deposit with authorized intermediary against borrowed securities under SLB.  Other deposits and prepayments	7,500,000	7,500,000	
1.11	Accrued interest, profit or mark-up on amounts placed with financial institutions or debt securities	7,300,000	7,300,000	
	etc.(Nil)		_	
	100% in respect of markup accrued on loans to directors, subsidiaries and other related parties	0		
1.13	Dividends receivables.	0		
1.14	Amounts receivable against Repo financing.  Amount paid as purchaser under the REPO agreement. (Securities purchased under repo arrangement	0	0	
	Ishall not be included in the investments.)			
1.15	Receivables other than trade receivables	321,726,741	321,726,741	
1.16	Receivables from clearing house or securities exchange(s)			
	i. 100% value of claims other than those on account of entitlements against trading of securities in all	22,626,808	22,626,808	
	markets including MtM gains.			
1.17	ii. Receivable on entitlements against trading of securities in all markets including MtM gains.	0	0	
1.17	Receivables from customers			
	i. In case receivables are against margin financing, the aggregate if (i) value of securities held in the blocked account after applying VAR based Haircut, (ii) cash deposited as collateral by the financee (iii)	0	0	
	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.	0	0	
	ii. Net amount after deducting haircut			
	iii. Incase receivalbes are against securities borrowings under SLB, the amount paid to NCCPL as collateral upon entering into contract,	0	0	
	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.	11,461,086	0	11,461,086
	iv. Balance sheet value	, ,		, ,
	v. Incase of other trade receivables are overdue, or 5 days or more, the aggregate of (i) the market	1,070,260	209,826,519	1,070,260
	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			
	laticuts, (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.	0	0	
1.18	Cash and Bank balances			
	i. Bank Balance-proprietory accounts	1,398,213	0	1,398,213
	ii. Bank balance-customer accounts	26,595,772	0	
1.10	iii. Cash in hand	3,865		
1.19	Total Assets	2,286,130,189	990,522,835	1,505,433,873
2	Liabilities			
2.1	Trade Payables			
	i. Payable to exchanges and clearing house	0	0	
	ii. Payable against leveraged market products iii. Payable to customers	26,595,772	0	
2.2	Current Liabilities	20,090,772	U	20,090,772
	i. Statutory and regulatory dues	12,977	0	12,977
	ii. Accruals and other payables	2	0	2
	F			

for the month of 31-MAR-17

of M/s. DJM Securities (Pvt.) Ltd.

Submission Date 06-APR-2017 12:10:54

S.No.	Head of Account	Value in	Hair Cut/	Net Adjusted
		Pak Rupee	Adjustments	Value
	iii. Short-term borrowings	623,760,217	0	623,760,217
	iv. Current portion of subordinated loans	023,700,217	0	
	v. Current portion of long term liabilities	0	0	
	vi. Deferred Liabilities vii. Provision for bad debts	0	0	
	viii. Provision for taxation	0	0	
	ix. Other liabilities as per accounting principles and included in the financial statements	0	0	
2.3	Non-Current Liabilities			
	i. Long-Term financing	0	0	
	ii. Staff retirement benefits	0	0	
2.4	iii. Other liabilities as per accounting principles and included in the financial statements	31,999,941	0	31,999,941
2.4	Subordinated Loans i. 100% of Subordinated loans which fulfill the conditions specified by SECP are allowed to be deducted	0	0	
	ii. Subordinated loans which do not fulfill the conditions specified by SECP	21,898,327	0	21,898,327
			•	
2.5	Total Liabilites	704,267,236	0	704,267,236
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	0	0	
2.2	financees exceed 10% of the aggregate of amounts receivable from total financees.			
3.2	Concentration in securites lending and borrowing		0	
	The amount by which the aggregate of: (i) Amount deposited by the borrower with NCCPL	0	0	
	(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	0	0	
	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	0	0	
3.4	Negative equity of subsidiary	-	-	
	The amount by which the total assets of the subsidiary (excluding any amount due from the subsidiary)	0	0	
	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	0	0	
3.6	assets denominated in foreign cuurency less total liabilities denominated in foreign currency  Amount Payable under REPO	0	0	
3.7	Repo adjustment	•		
	In the case of financier/purchaser the total amount receivable under Repo less the 110% of the market	0	0	
	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	0	
	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 collaterall pledged with securities	0	0	
	exchange after applyiong VaR haircuts			
	ii. In case of proprietary positions, the total margin requirements in respect of open positions to the	0	0	
	extent not already met			
3.10	Short selll positions			
	i. Incase of customer positions, the market value of shares sold short in ready market on behalf of	0	0	
	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	0	0	
	settled increased by the amount of VAR based haircut less the value of securities pledged as collateral			
0.11	after applying haircuts.	_		
3.11	Total Ranking Liabilites	1 504 000 050	000 500 005	004 400 007
3.12	Liquid Capital	1,581,862,953	990,522,835	801,166,637

for the month of 30-APR-17

#### of M/s. DJM Securities (Pvt.) Ltd.

Submission Date 09-MAY-2017 16:14:16

S.No.	Head of Account	Value in Pak Rupee	Hair Cut/ Adjustments	Net Adjusted Value
1	Assets			
1.1	Property & Equipment	2,506,404	2,506,404	
1.2	Intangible Assets	5,332,335	5,332,335	
1.3	Investment in Govt. Securities	0	0	
1.4	Investment in Debt. Securities			
	If listed than:	0	0	
	i. 5% of the balance sheet value in the case of tenure upto 1 year. ii. 7.5% of the balance sheet value, in the case of tenure from 1-3 years.	0		
	iii. 10% of the balance sheet value, in the case of tenure of more than 3 years.	0		
	If unlisted than:			
	i. 10% of the balance sheet value in the case of tenure upto 1 year.	0		
	ii. 12.5% of the balance sheet value, in the case of tenure from 1-3 years. iii. 15% of the balance sheet value, in the case of tenure of more than 3 years.	0		
1.5	Investment in Equity Securities		0	
	i. If listed 15% or VaR of each securities on the cutoff date as computed by the Securities Exchange for	1,629,550,692	345,226,089	1,284,324,603
	respective securities whichever is higher.			
	ii. If unlisted, 100% of carrying value. iii. Subscription money against Investment in IPOloffer for Sale: Amount paid as subscription money	15,899,530	15,899,530 0	
	provided that shares have not been alloted or are not included in the investments of securities broker.		0	
1.6	Investment in subsidiaries	0	0	
1.7	Investment in associated companies/undertaking			
	i. If listed 20% or VaR of each securities as computed by the Securites Exchange for respective securities whichever is higher. ii. If unlisted, 100% of net value.	0	0	
1.8	Statutory or regulatory deposits/basic deposits with the exchanges, clearing house or central depository or any other entity.	614,809		
1.9	Margin deposits with exchange and clearing house.	12,500,000	0	
1.10 1.11	Deposit with authorized intermediary against borrowed securities under SLB.  Other deposits and prepayments	7,500,000	7.500.000	
1.12	Accrued interest, profit or mark-up on amounts placed with financial institutions or debt securities etc.(Nii)	0		
1.13	100% in respect of markup accrued on loans to directors, subsidiaries and other related parties  Dividends receivables.	0		
1.14	Amounts receivables.  Amounts receivable against Repo financing.  Amount paid as purchaser under the REPO agreement. (Securities purchased under repo arrangement shall not be included in the investments.)	0	0	
1.15	i. Short Term Loan To Employees: Loans are Secured and Due for repayment within 12 months	0	0	
1.10	ii. Receivables other than trade receivables	321,110,223	321,110,223	
1.16	Receivables from clearing house or securities exchange(s)	44 444 004	44 444 004	
	i. 100% value of claims other than those on account of entitlements against trading of securities in all markets including MtM gains.	14,441,864	14,441,864	
1 17	ii. Receivable on entitlements against trading of securities in all markets including MtM gains.	0	0	
1.17	Receivables from customers	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.	0	0	
	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.	0	0	
	ii. Net amount after deducting haircut			
	iii. Incase receivalbes are against securities borrowings under SLB, the amount paid to NCCPL as collateral upon entering into contract, iii. Net amount after deducting haricut	0	0	
	iv. Incase of other trade receivables not more than 5 days overdue, 0% of the net balance sheet value.  iv. Balance sheet value	12,928,326	0	12,928,326
	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.	996,317	36,898,881	996,317
	vi. 100% haircut in the case of amount receivable form related parties.	0	0	
1.18	Cash and Bank balances			
	i. Bank Balance-proprietory accounts	1,232,175 35,508,283		
	ii. Bank balance-customer accounts iii. Cash in hand	35,508,283	0	
1.19	Total Assets	2,060,124,823		
2	Liabilities			
2.1	Trade Payables			
	i. Payable to exchanges and clearing house	0		
	ii. Payable against leveraged market products	35 509 393		
	jii. Payable to customers	35,508,283	0	35,508,283

for the month of 30-APR-17

#### of M/s. DJM Securities (Pvt.) Ltd.

Submission Date 09-MAY-2017 16:14:16

S.No.	Head of Account	Value in Pak Rupee	Hair Cut/ Adjustments	Net Adjusted Value
2.2	Current Liabilities			
	i. Statutory and regulatory dues	2,315	0	
	ii. Accruals and other payables	2	0	
	iii. Short-term borrowings iv. Current portion of subordinated loans	427,254,769 0	0	
	v. Current portion of long term liabilities	0	0	
	vi. Deferred Liabilities	0	0	
	vii. Provision for bad debts viii. Provision for taxation	0	0	
	ix. Other liabilities as per accounting principles and included in the financial statements	0	0	
2.3	Non-Current Liabilities			
	i. Long-Term financing			
	a. Long-Term financing obtained from financial instituion: Long term portion of financing obtained from	0	0	
	a financial institution including amount due against finance lease b. Other long-term financing	0	0	
	ii. Staff retirement benefits	0	0	
	iii. Advance against shares for Increase in Capital of Securities broker: 100% haircut may be allowed in	0	0	
	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.			
	iv. Other liabilities as per accounting principles and included in the financial statements	31,999,941	0	31,999,941
2.4	Subordinated Loans			
	i. 100% of Subordinated loans which fulfill the conditions specified by SECP are allowed to be deducted:	0	0	
	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	25,199,599	0	25,199,599
2.5	Total Liabilites	519,964,909	0	519,964,909
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	0	0	
3.2	financees exceed 10% of the aggregate of amounts receivable from total financees.  Concentration in securites lending and borrowing			
3.2	The amount by which the aggregate of:	0	0	
	(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	0	0	
	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	0		
3.4	(b) in any other case: 12.5% of the net underwriting commitments  Negative equity of subsidiary	0	0	
	The amount by which the total assets of the subsidiary (excluding any amount due from the subsidiary)	0	0	
	exceed the total liabilities of the subsidiary	, and the same of		
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	0	0	
3.6	assets denominated in foreign currency less total liabilities denominated in foreign currency  Amount Payable under REPO	0	0	
3.7	Repo adjustment		Ŭ	
	In the case of financier/purchaser the total amount receivable under Repo less the 110% of the market	0	0	
	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.			<u> </u>
3.8	Concentrated proprietary positions			
		-		

for the month of 30-APR-17

#### of M/s. DJM Securities (Pvt.) Ltd.

Submission Date 09-MAY-2017 16:14:16

S.No.	Head of Account	Value in Pak Rupee	Hair Cut/ Adjustments	Net Adjusted Value
	If the market value of any security is between 25% and 51% of the total proprietary positions then 5% of 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	0	0	
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 collaterall 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	0	0	
3.10	extent not already met  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	0	0	
3.11 3.12	settled increased by the amount of VAR based haircut less the value of securities pledged as collateral after applying haircuts.  Total Ranking Liabilites  Liquid Capital	0 1,540,159,914	0 749,530,135	827,528,660

for the month of 31-MAY-17

#### of M/s. DJM Securities (Pvt.) Ltd.

Submission Date 08-JUN-2017 12:56:27

S.No.	Head of Account	Value in Pak Rupee	Hair Cut/ Adjustments	Net Adjusted Value
1	Assets			
1.1	Property & Equipment	2,506,404	2,506,404	
1.2	Intangible Assets	5,332,335		
1.3	Investment in Govt. Securities Investment in Debt. Securities	0	0	
	If listed than:			
	i. 5% of the balance sheet value in the case of tenure upto 1 year.	0	0	
	ii. 7.5% of the balance sheet value, in the case of tenure from 1-3 years.	0		
	iii. 10% of the balance sheet value, in the case of tenure of more than 3 years.	0	0	
	If unlisted than: i. 10% of the balance sheet value in the case of tenure upto 1 year.	0	0	
	ii. 12.5% of the balance sheet value, in the case of tendre upto 1 years.	0		
	iii. 15% of the balance sheet value, in the case of tenure of more than 3 years.	0	0	
1.5	Investment in Equity Securities			
	i. If listed 15% or VaR of each securities on the cutoff date as computed by the Securities Exchange for respective securities whichever is higher.	1,369,628,569	209,125,191	1,160,503,378
	ii. If unlisted, 100% of carrying value.	15,899,530	15,899,530	
	iii.Subscription money against Investment in IPOloffer for Sale: Amount paid as subscription money	0	0	
1.6	provided that shares have not been alloted or are not included in the investments of securities broker.  Investment in subsidiaries	0	0	
1.7	Investment in associated companies/undertaking	0	U	
	i. If listed 20% or VaR of each securities as computed by the Securites Exchange for respective securities	0	0	
	whichever is higher.			
1.8	ii. If unlisted, 100% of net value.  Statutory or regulatory deposits/basic deposits with the exchanges, clearing house or central depository	614.809		
1.0	or any other entity.	014,009	014,009	
1.9	Margin deposits with exchange and clearing house.	20,000,000	0	20,000,000
1.10	Deposit with authorized intermediary against borrowed securities under SLB.  Other deposits and prepayments	7.500.000	7,500,000	
1.12	Accrued interest, profit or mark-up on amounts placed with financial institutions or debt securities	7,500,000	, ,	
	etc.(Nil)			
1 10	100% in respect of markup accrued on loans to directors, subsidiaries and other related parties Dividends receivables.	0		
1.13	Amounts receivable against Repo financing.	0	0	
	Amount paid as purchaser under the REPO agreement. (Securities purchased under repo arrangement			
1.15	shall not be included in the investments.) i. Short Term Loan To Employees: Loans are Secured and Due for repayment within 12 months	0	0	
1.15	i. Shoit term coan to employees, coans are seculed and bue for repayment within 12 months	0	U	
	ii. Receivables other than trade receivables	258,734,377	258,734,377	
1.16	Receivables from clearing house or securities exchange(s)			
	i. 100% value of claims other than those on account of entitlements against trading of securities in all markets including MtM gains.	3,610,914	3,610,914	
	ii. Receivable on entitlements against trading of securities in all markets including MtM gains.	0	0	
1.17	Receivables from customers			
	i. In case receivables are against margin financing, the aggregate if (i) value of securities held in the	0	0	
	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.	0	0	
	ii. Net amount after deducting haircut	0	0	
	iii. Incase receivalbes are against securities borrowings under SLB, the amount paid to NCCPL as collateral upon entering into contract,	0	0	
	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. iv. Balance sheet value	11,420,880	0	11,420,880
	v. Incase of other trade receivables are overdue, or 5 days or more, the aggregate of (i) the market	1,820,800	80,762,602	1,820,800
	value of securities purchased for customers and held in sub-accounts after applying VAR based	1,020,000	33,1 32,332	1,020,000
	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.	0	0	
1.18	Cash and Bank balances		Ü	
	i. Bank Balance-proprietory accounts	1,773,558	0	1,773,558
	ii. Bank balance-customer accounts	34,719,529		34,719,529
1.19	iii. Cash in hand Total Assets	3,865 1,733,565,570		3,865 1,230,242,010
2	Liabilities	1,700,000,070	331,000,102	.,235,212,310
2.1	Trade Payables			
	i. Payable to exchanges and clearing house	0	0	
	ii. Payable against leveraged market products	0	0	
	iii. Payable to customers	34,719,529	0	34,719,529

for the month of 31-MAY-17

#### of M/s. DJM Securities (Pvt.) Ltd.

Submission Date 08-JUN-2017 12:56:27

S.No.	Head of Account	Value in Pak Rupee	Hair Cut/ Adjustments	Net Adjusted Value
2.2	Current Liabilities			
	i. Statutory and regulatory dues	1,132	0	
	ii. Accruals and other payables	2	0	
	iii. Short-term borrowings iv. Current portion of subordinated loans	145,091,232	0	
	v. Current portion of long term liabilities	0	0	
	vi. Deferred Liabilities	0	0	
	vii. Provision for bad debts viii. Provision for taxation	0	0	
	ix. Other liabilities as per accounting principles and included in the financial statements	0	0	
2.3	Non-Current Liabilities			
	i. Long-Term financing			
	a. Long-Term financing obtained from financial instituion: Long term portion of financing obtained from	0	0	
	a financial institution including amount due against finance lease b. Other long-term financing	0	0	
	ii. Staff retirement benefits	0	0	
	iii. Advance against shares for Increase in Capital of Securities broker: 100% haircut may be allowed in	0	0	
	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.			
	iv. Other liabilities as per accounting principles and included in the financial statements	31,999,941	0	31,999,941
2.4	Subordinated Loans			
	i. 100% of Subordinated loans which fulfill the conditions specified by SECP are allowed to be deducted:	0	0	
	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	21,604,731	0	21,604,731
2.5	Total Liabilites	233,416,567	0	233,416,567
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	0	0	
3.2	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:	0	0	
	(i) Amount deposited by the borrower with NCCPL	0	0	
	(ii) Cash margins paid and			
	(iii) The market value of securities pledged as margins exceed the 110% of the market value of shares			
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	0	0	
	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			
3.4	(b) in any other case: 12.5% of the net underwriting commitments	0	0	
3.4	Negative equity of subsidiary  The amount by which the total assets of the subsidiary (excluding any amount due from the subsidiary)	0	0	
	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	0	0	
3.6	assets denominated in foreign currency less total liabilities denominated in foreign currency  Amount Payable under REPO	0	0	
3.7	Repo adjustment	0	0	
	In the case of financier/purchaser the total amount receivable under Repo less the 110% of the market	0	0	
	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			
				•

for the month of 31-MAY-17

of M/s. DJM Securities (Pvt.) Ltd.

Submission Date 08-JUN-2017 12:56:27

S.No.	Head of Account	Value in	Hair Cut/	Net Adjusted
		Pak Rupee	Adjustments	Value
	If the market value of any security is between 25% and 51% of the total proprietary positions then 5% of 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	0	0	
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 collaterall pledged with securities exchange after applyiong VaR haircuts	0	0	
	ii. In case of proprietary positions , the total margin requirements in respect of open positions to the extent not already met	0	0	
3.10	Short selll 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	0	0	
	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.	0	0	
3.11	Total Ranking Liabilites	0	0	
3.12	Liquid Capital	1,500,149,003	584,086,162	996,825,443

for the month of 30-JUN-17

#### of M/s. DJM Securities (Pvt.) Ltd.

Submission Date 04-JUL-2017 17:16:31

S.No.	Head of Account	Value in	Hair Cut/	Net Adjusted
		Pak Rupee	Adjustments	Value
1	Assets			
1.1	Property & Equipment	2,002,598	2,002,598	
1.2	Intangible Assets	5,303,275	5,303,275	
1.3	Investment in Govt. Securities	0	0	
1.4	Investment in Debt. Securities			
	If listed than:			
	i. 5% of the balance sheet value in the case of tenure upto 1 year. ii. 7.5% of the balance sheet value, in the case of tenure from 1-3 years.	0	0	
	iii. 10% of the balance sheet value, in the case of tenure of more than 3 years.	0	0	
	If unlisted than:			
	i. 10% of the balance sheet value in the case of tenure upto 1 year.	0	0	
	ii. 12.5% of the balance sheet value, in the case of tenure from 1-3 years.  iii. 15% of the balance sheet value, in the case of tenure of more than 3 years.	0	0	
1.5	Investment in Equity Securities	0	0	
	i. If listed 15% or VaR of each securities on the cutoff date as computed by the Securities Exchange for	1,465,226,134	223,468,649	1,241,757,485
	respective securities whichever is higher.			
	ii. If unlisted, 100% of carrying value. iii.Subscription money against Investment in IPO/offer for Sale: Amount paid as subscription money	0	0	
	provided that shares have not been alloted or are not included in the investments of securities broker.		0	
1.6	Investment in subsidiaries	0	0	
1.7	Investment in associated companies/undertaking			
	i. If listed 20% or VaR of each securities as computed by the Securites Exchange for respective securities whichever is higher.	0	0	
	ii. If unlisted, 100% of net value.	0	0	
1.8	Statutory or regulatory deposits/basic deposits with the exchanges, clearing house or central depository	614,809	614,809	
1.0	or any other entity.  Margin deposits with exchange and clearing house.	15,000,000	0	15.000.000
1.9 1.10	Deposit with authorized intermediary against borrowed securities under SLB.	15,000,000	0	15,000,000
1.11	Other deposits and prepayments	7,500,000	7,500,000	
1.12	Accrued interest, profit or mark-up on amounts placed with financial institutions or debt securities etc.(Nil)	0	0	
1.10	100% in respect of markup accrued on loans to directors, subsidiaries and other related parties	0	0	
1.13	Dividends receivables.  Amounts receivable against Repo financing.	0	0	
1.14	Amount paid as purchaser under the REPO agreement. (Securities purchased under repo arrangement shall not be included in the investments.)		0	
1.15	i. Short Term Loan To Employees: Loans are Secured and Due for repayment within 12 months	0	0	
	ii. Receivables other than trade receivables	114,397,377	114,397,377	
1.16	Receivables from clearing house or securities exchange(s)			
	i. 100% value of claims other than those on account of entitlements against trading of securities in all	10,752,759	10,752,759	
	markets including MtM gains.  ii. Receivable on entitlements against trading of securities in all markets including MtM gains.	0	0	
1.17	Receivables from customers	0	0	
	i. In case receivables are against margin financing, the aggregate if (i) value of securities held in the	0	0	
	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.	0	0	
	ii. Net amount after deducting haircut		0	
	iii. Incase receivalbes are against securities borrowings under SLB, the amount paid to NCCPL as	0	0	
	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.	11,494,957	0	11,494,957
	iv. Balance sheet value			, ,
	v. Incase of other trade receivables are overdue, or 5 days or more, the aggregate of (i) the market	1,544,319	0	
	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.			
1.10	vi. 100% haircut in the case of amount receivable form related parties.	0	0	
1.18	Cash and Bank balances	040.555		0.40.6=0
	i. Bank Balance-proprietory accounts ii. Bank balance-customer accounts	349,958 26,690,435	0	
	iii. Cash in hand	3,865	0	
1.19	Total Assets	1,660,880,486	364,039,467	1,295,296,700
2	Liabilities			
2.1	Trade Payables			
	i. Payable to exchanges and clearing house	0	0	
	ii. Payable against leveraged market products iii. Payable to customers	26,690,435	0	
	ini. i ayabic to castoricis	20,090,433	U	20,030,433

for the month of 30-JUN-17

#### of M/s. DJM Securities (Pvt.) Ltd.

Submission Date 04-JUL-2017 17:16:31

S.No.	Head of Account	Value in Pak Rupee	Hair Cut/ Adjustments	Net Adjusted Value
2.2	Current Liabilities			
	i. Statutory and regulatory dues	20,099	0	
	ii. Accruals and other payables	2	0	
	iii. Short-term borrowings iv. Current portion of subordinated loans	469,151,852 0	0	
	v. Current portion of long term liabilities	0	0	
	vi. Deferred Liabilities	0	0	
	vii. Provision for bad debts viii. Provision for taxation	0	0	
	ix. Other liabilities as per accounting principles and included in the financial statements	0	0	
2.3	Non-Current Liabilities			
	i. Long-Term financing			
	a. Long-Term financing obtained from financial instituion: Long term portion of financing obtained from	0	0	
	a financial institution including amount due against finance lease b. Other long-term financing	0	0	
	ii. Staff retirement benefits	0	0	
	iii. Advance against shares for Increase in Capital of Securities broker: 100% haircut may be allowed in	0	0	
	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.			
	iv. Other liabilities as per accounting principles and included in the financial statements	31,999,941	0	31,999,941
2.4	Subordinated Loans	, ,		, ,
	i. 100% of Subordinated loans which fulfill the conditions specified by SECP are allowed to be deducted:	0	0	
	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	43,791,059	0	43,791,059
2.5	Total Liabilites	571,653,388	0	571,653,388
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	0	0	
3.2	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:	0	0	
	(i) Amount deposited by the borrower with NCCPL	0	٥	
	(ii) Cash margins paid and			
	(iii) The market value of securities pledged as margins exceed the 110% of the market value of shares			
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	0	0	
	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			
3.4	(b) in any other case: 12.5% of the net underwriting commitments	0	0	
J.4	Negative equity of subsidiary  The amount by which the total assets of the subsidiary (excluding any amount due from the subsidiary)	0	0	
	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	0	0	
3.6	assets denominated in foreign currency less total liabilities denominated in foreign currency  Amount Payable under REPO	0	0	
3.7	Repo adjustment	0		
	In the case of financier/purchaser the total amount receivable under Repo less the 110% of the market	0	0	
	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			
	· · · · · · · · · · · · · · · · · · ·			

for the month of 30-JUN-17

#### of M/s. DJM Securities (Pvt.) Ltd.

Submission Date 04-JUL-2017 17:16:31

S.No.	Head of Account	Value in Pak Rupee	Hair Cut/ Adjustments	Net Adjusted Value
		rak kupee	Adjustments	value
	If the market value of any security is between 25% and 51% of the total proprietary positions then 5% of 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	0	0	
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 collaterall pledged with securities exchange after applyiong VaR haircuts	0	0	
	ii. In case of proprietary positions , the total margin requirements in respect of open positions to the extent not already met	0	0	
3.10	Short sellI 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	0	0	
	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.	0	0	
3.11	Total Ranking Liabilites	0	0	
3.12	Liquid Capital	1,089,227,098	364,039,467	723,643,312

for the month of 31-JUL-17

of M/s. DJM Securities (Pvt.) Ltd.

Submission Date 15-AUG-2017 10:36:07

S.No.	Head of Account	Value in Pak Rupee	Hair Cut/ Adjustments	Net Adjusted Value
1	Assets			
1.1	Property & Equipment	9,922,556	9,922,556	
1.2	Intangible Assets	5,317,805	5,317,805	
1.3	Investment in Govt. Securities	0	0	
1.4	Investment in Debt. Securities			
	If listed than:  i. 5% of the balance sheet value in the case of tenure upto 1 year.	0	0	
	ii. 7.5% of the balance sheet value, in the case of tenure from 1-3 years.	0	-	
	iii. 10% of the balance sheet value, in the case of tenure of more than 3 years.	0	0	
	If unlisted than:			
	i. 10% of the balance sheet value in the case of tenure upto 1 year. ii. 12.5% of the balance sheet value, in the case of tenure from 1-3 years.	0		
	iii. 15% of the balance sheet value, in the case of tenure of more than 3 years.	0	0	
1.5	Investment in Equity Securities			
	i. If listed 15% or VaR of each securities on the cutoff date as computed by the Securities Exchange for respective securities whichever is higher.	1,761,471,432		1,489,266,872
	ii. If unlisted, 100% of carrying value. iii. Subscription money against Investment in IPOloffer for Sale: Amount paid as subscription money	0		
	provided that shares have not been alloted or are not included in the investments of securities broker.			
1.6	Investment in subsidiaries	0	0	
1.7	Investment in associated companies/undertaking  i. If listed 20% or VaR of each securities as computed by the Securites Exchange for respective securities whichever is higher.	0	0	
	ii. If unlisted, 100% of net value.	0	0	
1.8	Statutory or regulatory deposits/basic deposits with the exchanges, clearing house or central depository or any other entity.	610,000	,	
1.9 1.10	Margin deposits with exchange and clearing house.  Deposit with authorized intermediary against borrowed securities under SLB.	15,000,000	0	15,000,000
1.11	Other deposits and prepayments	7,500,000	7,500,000	
1.12	Accrued interest, profit or mark-up on amounts placed with financial institutions or debt securities etc.(Nil)	0	0	
1 12	100% in respect of markup accrued on loans to directors, subsidiaries and other related parties Dividends receivables.	0	0	
1.13	Amounts receivable against Repo financing.	0	0	
	Amount paid as purchaser under the REPO agreement. (Securities purchased under repo arrangement shall not be included in the investments.)			
1.15	i. Short Term Loan To Employees: Loans are Secured and Due for repayment within 12 months	0		
1.16	ii. Receivables other than trade receivables	190,590,803	190,590,803	
1.10	Receivables from clearing house or securities exchange(s)  i. 100% value of claims other than those on account of entitlements against trading of securities in all	4,313,084	4,313,084	
	markets including MtM gains.  ii. Receivable on entitlements against trading of securities in all markets including MtM gains.	0	0	
1.17	Receivables from customers			
	i. In case receivables are against margin financing, the aggregate if (i) value of securities held in the blocked account after applying VAR based Haircut, (ii) cash deposited as collateral by the 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.	0	0	
	ii. Incase receivables are against margin trading, 5% of the net balance sheet value.	0	0	
	ii. Net amount after deducting haircut	_	_	
	iii. Incase receivalbes are against securities borrowings under SLB, the amount paid to NCCPL as collateral upon entering into contract, iii. Net amount after deducting haricut	0	0	
	iv. Incase of other trade receivables not more than 5 days overdue, 0% of the net balance sheet value. iv. Balance sheet value	11,659,239		11,659,239
	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.	890,790		890,790
1.18	vi. 100% haircut in the case of amount receivable form related parties.	0	0	
1.10	Cash and Bank balances i. Bank Balance-proprietory accounts	845,217	0	845,217
	ii. Bank balance-customer accounts	41,694,628		41,694,628
	iii. Cash in hand	2,316	0	2,316
1.19	Total Assets	2,049,817,870	524,992,367	1,559,359,062
2	Liabilities			
2.1	Trade Payables	_		
	i. Payable to exchanges and clearing house ii. Payable against leveraged market products	0	0	
	iii. Payable to customers	41,676,995		

for the month of 31-JUL-17

#### of M/s. DJM Securities (Pvt.) Ltd.

Submission Date 15-AUG-2017 10:36:07

S.No.	Head of Account	Value in	Hair Cut/	Net Adjusted
S.NO.	nead of Account	Pak Rupee	Adjustments	Net Adjusted Value
2.2	Current Liabilities	4 407		4.407
	i. Statutory and regulatory dues ii. Accruals and other payables	1,487	0	
	iii. Short-term borrowings	549,916,533	0	
	iv. Current portion of subordinated loans	0	0	
	v. Current portion of long term liabilities	0		
	vi. Deferred Liabilities vii. Provision for bad debts	0		
	viii. Provision for taxation	0		
	ix. Other liabilities as per accounting principles and included in the financial statements	0	0	
2.3	Non-Current Liabilities			
	i. Long-Term financing			
	a. Long-Term financing obtained from financial instituion: Long term portion of financing obtained from a financial institution including amount due against finance lease	0		
	b. Other long-term financing ii. Staff retirement benefits	0		
	iii. Advance against shares for Increase in Capital of Securities broker: 100% haircut may be allowed in	0		
	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.			
	iv. Other liabilities as per accounting principles and included in the financial statements	31,999,941	0	31,999,941
2.4	Subordinated Loans			
	i. 100% of Subordinated loans which fulfill the conditions specified by SECP are allowed to be deducted:	0	0	
	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	22,577,530	0	22,577,530
		, ,		,. ,
2.5	Total Liabilites	646,172,488	0	646,172,488
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.	0	0	
3.2	Concentration in securites lending and borrowing			
	The amount by which the aggregate of:	0	0	
	(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				
3.3	Net underwriting Commitments			
3.3	(a) in the case of right issuse : if the market value of securites is less than or equal to the subscription	0	0	
3.3	(a) in the case of right issuse : if the market value of securites is less than or equal to the subscription price;	0	0	
3.3	(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:	0	0	
3.3	(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	0	0	
3.3	(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:	0	0	
3.3	(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			
	(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	0		
3.4	(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  Negative equity of subsidiary  The amount by which the total assets of the subsidiary (excluding any amount due from the subsidiary)		0	
3.4	(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  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	0	0	
	(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  Negative equity of subsidiary  Negative equity of subsidiary  Toreign exchange agreements and foreign currency positions  5% of the net position in foreign currency. Net position in foreign currency means the difference of total	0	0	
3.4	(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  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 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	0	0	
3.4	(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  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  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	0	0	
3.4	(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  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 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	0	0 0	
3.4	(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  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  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  Repo adjustment In the case of financier/purchaser the total amount receivable under Repo less the 110% of the market value of underlying securites.	0 0	0 0	
3.4	(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  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 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 Repo adjustment In the case of financier/purchaser the total amount receivable under Repo less the 110% of the market value of underlying securities. In the case of finance/seller the market value of underlying securities after applying haircut less the	0 0	0 0	
3.4	(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  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  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  Repo adjustment  In the case of financier/purchaser the total amount receivable under Repo less the 110% of the market value of underlying securities.  In the case of financier/purchaser 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	0 0	0 0	
3.4	(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  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 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 Repo adjustment In the case of financier/purchaser the total amount receivable under Repo less the 110% of the market value of underlying securities. In the case of finance/seller the market value of underlying securities after applying haircut less the	0 0	0 0	

for the month of 31-JUL-17

#### of M/s. DJM Securities (Pvt.) Ltd.

Submission Date 15-AUG-2017 10:36:07

S.No.	Head of Account	Value in Pak Rupee	Hair Cut/ Adjustments	Net Adjusted Value
		rak kupee	Adjustments	value
	If the market value of any security is between 25% and 51% of the total proprietary positions then 5% of 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	0	0	
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 collaterall pledged with securities exchange after applyiong VaR haircuts	0	0	
	ii. In case of proprietary positions , the total margin requirements in respect of open positions to the extent not already met	0	0	
3.10	Short sellI 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	0	0	
	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.	0	0	
3.11	Total Ranking Liabilites	0	0	
3.12	Liquid Capital	1,403,645,382	524,992,367	913,186,574

for the month of 31-AUG-17

of M/s. DJM Securities (Pvt.) Ltd.

Submission Date 12-SEP-2017 16:48:05

whichever is higher. ii. If unitised, 10% of net value.  1.8 Statutory or regulatory depositsbasic deposits with the exchanges, clearing house or central depository of 10,000 610,000 or any other entity.  1.9 Margin deposits with exchange and clearing house.  1.10 Deposits with suchniced intermediary against borrowed securities under SLB.  1.10 Other deposits with exchange and clearing house.  1.11 Other deposits with exchange and clearing house.  1.12 Accused interest, profit or mark-up on amounts placed with financial institutions or debt securities  1.13 Obvider deposits and prepayments  1.14 Amounts peak of markup accrued on loans to directors, subsidiaries and other related parties  1.13 Dividereds receivables.  1.14 Amounts receivable against Repo financing.  1.15 Amount peak as purchases under the RPP or agreement. (Securities purchased under repo arrangement shall not be included in the investments).  1.15 Listont ferm Loan to Employees Loans are Secured and Due for repayment within 12 months  1.16 Receivables from clearing house or securities exchange(s)  1.17 White and the control of claring the than trade receivables.  1.18 Receivables from clearing house or securities exchange(s)  1.19 Why value of clarins other than trade receivables.  1.10 Why value or clarins other than trade receivables.  1.17 Receivables from clearing house or securities in all markets including MM gains.  1.18 Receivables from Clearing house or securities and markets including MM gains.  1.19 Listocivable or extitutements against trading of securities in all markets including MM gains.  1.19 Listocivables from Clearing house or securities and markets including MM gains.  1.10 Listocivables from clearing house or securities and markets including MM gains.  1.11 Receivables from Clearing hinancing, the aggregate if (i) value of securities held in the blocked account after applying VAR based haircut.  1.11 Listocivable or extitutements against trading of securities held in the blocked account after applying VAR based haircut.  1.	S.No.	Head of Account	Value in	Hair Cut/	Net Adjusted
1.1   Property & Equipment   9,922.566   9,922.566   1.2   Investment in Cost Securities   0   0   0   0   1.2   Investment in Cost Securities   0   0   0   0   0   1.2   1.2   Investment in Cost Securities   0   0   0   0   0   0   1.2			Pak Rupee	Adjustments	Value
1.1   Property & Equipment   9,922,556   9,822,556   1.2	1	Assats			
12   Interagible Assets			9,922,556	9,922,556	
1.3   Investment in Certs, Securities   0   0   0   1   1   Investment in Debts, Securities   0   0   0   1   1   1   1   1   1   1	1.2		5 317 805	5 317 805	
Investment in Debt. Securities				- , - ,	
Fill Stated tham:					
L \$% of the balance sheet value in the case of tenue upto 1 year.  1.75% of the balance sheet value in the case of tenue of more from 3 years.  1.75% of the balance sheet value in the case of tenue of more than 3 years.  1.75% of the balance sheet value in the case of tenue upto 1 year.  1.75% of the balance sheet value in the case of tenue upto 1 year.  1.75% of the balance sheet value in the case of tenue upto 1 year.  1.75% of the balance sheet value in the case of tenue upto 1 year.  1.75% of the balance sheet value in the case of tenue upto 1 year.  1.75% of the balance sheet value in the case of tenue upto 1 year.  1.75% of the balance sheet value in the case of tenue upto 1 year.  1.75% of the balance sheet value in the case of tenue upto 1 year.  1.75% of the balance sheet value in the case of tenue upto 1 year.  1.75% of the balance sheet value in the case of tenue upto 1 year.  1.75% of the balance sheet value in the case of tenue upto 1 year.  1.75% of the balance sheet value in the case of tenue of more than 3 year.  1.75% of the balance sheet value in the case of tenue of more than 3 year.  1.75% of the balance sheet value in the case of tenue of more than 3 year.  1.75% of the balance sheet value in the case of tenue of more than 3 year.  1.75% of the balance sheet value in the case of tenue of more than 3 year.  1.75% of the balance sheet value in the case of tenue of more than 3 year.  1.75% of the balance sheet value in the case of tenue of more than 3 year.  1.75% of the balance sheet value in the case of tenue sheet value in the value sheet value in the value					
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If unlisted than:					
1.19% of the balance sheet value, in the case of tenue upto 1 year.   0   0   0   0   0   0   0   0   0		iii. 10% of the balance sheet value, in the case of tenure of more than 3 years.	0	0	
IL 25% of the balance sheet value, in the case of teruse from trayeas.					
ii 15% of the balance sheet value, in the case of renurs of more than 3 years.  1. In vostment in Equity Socurities on the cutoff date as computed by the Securities Exchange for obsective securities whichevers highland the control of the cutoff date as computed by the Securities Suchange for obsective securities whichevers highland the cutoff date as computed by the Securities whichevers should be control of the cutoff of the cutoff date as computed by the Securities budget on the cutoff date as computed by the Securities budget on the cutoff date of the cutoff date of the cutoff of					
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In trusted, 100% of expectives securities whichever is higher.  If trustified, 100% of experimy qualue.  If the provided that shorts have not been alleled of an not included in the investments of securities beker.  If the provided that 100% have not been alleled of an not included in the investments of securities which are pledged in favor of Stock Exchange (Cleaning House ogainst Margin Financing requirements or pledged in favor of Stock Exchange (Cleaning House ogainst Margin Financing requirements or pledged in favor of Stock Exchange (Cleaning House ogainst Margin Financing requirements or pledged in favor of Stock Exchange (Cleaning House ogainst Margin Financing requirements or pledged in favor of Panks against Short Term Financing arangements. In such cases, the hacitud as provided in in favor of Panks against Short Term Financing arangements. In such cases, the hacitud as provided in in favor of Panks against Short Term Financing arangements. In such cases, the hacitud as provided in in favor of Panks against Short Term Financing arangements. In such cases, the hacitud as provided in in favor of Panks against Short Term Financing arangements. In such cases, the hacitud as provided in influence of Panks against Margin Financing requirements or pledged in favor of Stock Panks and Indianate (Company).  If It is the dollar of Valley of Panks against P	1.5				
If funitsed, 100% of carrying value.   0 0 0			0	0	
iii. Subscription money against investment in IPOoffer for Sale: Amount paid as subscription money provided that shares have not been alleded or are not included in the investments of securities broker.  iv. 100% Haircut shall be applied to Value of Investment in any asset including shares of listed securities to that are in Block. Frozer or Pfotigh status as on reporting disci. (July 19, 2017).  Provided that 100% features shall not be applied in case of Investment in any asset including shares of listed securities. The Provided in Investment in 100% features shall not be applied in case of Investment in association of Banks against Short lerm financing arongements. In such cases, the haircut as provided in schedule III of the Regulations in respect of Investment in subclaidans.  1.7 Investment in absociation in associated companies/undertaking.  I. If is led 20% of Var Ro dea shecurities as computed by the Securities Exchange for respective securities.  1.8 Investment in associated companies/undertaking.  I. If is led 20% of Var Ro dea shecurities as computed by the Securities Exchange for respective securities.  1.9 Magnin deposits with sechange and clearing house.  1.9 Magnin deposits with sechange and clearing house.  1.10 Deposit with suthorized intermedian against borrowed securities under SLB.  1.11 Other deposits and preservation of the securities and the securities of the securities			0	0	
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1.7   Investment in associated companies/undertaking   1.7   Investment in associated companies/undertaking   1.8   It listed 20% or VaR of each securities as computed by the Securities Exchange for respective securities   1,498,019,363   231,910,140   1,268,109,2   Michever's higher.   1.8   Statutory or regulatory deposits/basic deposits with the exchanges, clearing house or central depository   610,000   610,000   or any other entity.   610,000   or any other entity.   610,000   0   0   0   0   0   0   0   0					
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If listed 20% or VaR of each securities as computed by the Securites Exchange for respective securities   1,498,019,363   231,910,140   1,268,109,2   whichever is higher.   Ill furnisted, 100% of net value.   0 0 0   0   0   0   0   0   0   0	1.7	Investment in associated companies/undertaking			
ii. If unlisted, 100% of net value.  18. Statutory or regulatory depositsbasic deposits with the exchanges, clearing house or central depository or any other entity.  19. Margin deposits with exchange and clearing house.  110. Deposit with authorized intermediary against borrowed securities under SLB.  10. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0			1,498,019,363	231,910,140	1,266,109,223
1.8 Statutory or regulatory deposits with the exchanges, clearing house or central depository or any other entity.  1.9 Margin deposits with exchange and clearing house.  1.10 Deposit with authorized intermediary against borrowed securities under SLB.  1.11 Other deposits and prepayments  1.12 Accord interest, profit or mark-up on amounts placed with financial institutions or debt securities  1.12 Accord interest, profit or mark-up on amounts placed with financial institutions or debt securities  1.13 Dividends receivables.  1.14 Amounts receivable against Repo financing.  1.14 Amounts receivable against Repo financing.  1.15 Amounts paid as purchaser under the REPO agreement. (Securities purchased under repo arrangement shall not be included in the investments.)  1.15 I. Short lerm Loan To Employees: Loans are Secured and Due for repayment within 12 months  1.16 Receivables other than trade receivables  1.17 In Seceivable or more clearing house or securities exchange(s)  1.18 I. Receivable or more clearing house or securities exchange(s)  1.19 I. 10% value of claims other than those on account of entitlements against trading of securities in all markets including MtM gains.  1.17 Receivables from customers  1.18 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.  1. Lower of net balance sheet value or value determined though adjustments.  1. Lower of net balance sheet value or value determined though adjustments.  1. Lower of net balance sheet value or value determined though adjustments.  1. Lower of net balance sheet value or value determined though adjustments.  1. Lower of net balance sheet value or value determined though adjustments.  1. Lower of net balance sheet value or value determined though adjustments.  1. Lower of net balance sheet value or value determined though adjustments.  1. Lower of net balance sheet value or value determined though adjustments.  1. Lower of net balance sheet value or v					
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1.10   Margin deposits with exchange and clearing house.   15,000,000   0   15,000,000   1.10   1.10   Other deposits and prepayments   7,500,000   7,500,000   1.11   Other deposits and prepayments   7,500,000   7,500,000   1.12   Accrued interest, profit or mark-up on amounts placed with financial institutions or debt securities   0   0   0   0   0   0   0   0   0	1.8		610,000	610,000	
1.10   Deposit with authorized intermediary against borrowed securities under SLB.   0   0   0   1.11   Other deposits and prepayments   7,500,000   7,500,000   7,500,000   1.12   Accrused interest, profit or mark-up on amounts placed with financial institutions or debt securities   0   0   0   0   1.00% in respect of markup accrused on loans to directors, subsidiaries and other related parties   0   0   0   0   0   1.13   Didendis seceivables   0   0   0   0   0   0   0   0   0	1.0		15,000,000	0	15 000 000
1.11   Other deposits and prepayments   7,500,000   7,500,000   1,500,000			, , ,		
tetc.(Nii) 100% in respect of markup accrued on loans to directors, subsidiaries and other related parties 0 0 0 1.13 Dividends receivables 0 0 0 1.14 Armounts receivable against Repo financing. Amount paid as purchaser under the RFPO agreement. (Securities purchased under repo arrangement shall not be included in the investments.) 1.15 I. Short ferm Loan To Employees: Loans are Secured and Due for repayment within 12 months 0 0 0 1. Receivables other than trade receivables 1. Short ferm Loan To Employees: Loans are Secured and Due for repayment within 12 months 0 0 0 1. Towarlie of claims other than those on account of entitlements against trading of securities in all stakes of claims other than those on account of entitlements against trading of securities in all stakes of the seceivables from clearing house or securities in all markets including MtM gains. 1. Receivables from claims other than those on account of entitlements against trading of securities in all markets including MtM gains. 0 0 0 1. Receivables from customers 1. 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. 1. Lower of net balance sheet value or value determined through adjustments. 1. In case receivables are against margin trading, 5% of the net balance sheet value. 1. In case of collateral upon entering into contract, 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 1. In case of collateral by the reference of the properties of the prope			7,500,000	7,500,000	
100% in respect of markup accrued on loans to directors, subsidiaries and other related parties	1.12		0	0	
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shall not be included in the investments.)  1.15  i. Short Term Loan To Employees: Loans are Secured and Due for repayment within 12 months  ii. Receivables other than trade receivables  1.16  Receivables from clearing house or securities exchange(s)  i. 100% value of claims other than those on account of entitlements against trading of securities in all stakes including MtM gains.  ii. Receivable on entitlements against trading of securities in all markets including MtM gains.  0  0  1.17  Receivables from customers i. In case receivables are against margin financing, the aggregate if (i) value of securities held in the blocked account after applying VAR based Haircut, (ii) cash deposited as collateral by the financee (iii) market value of any securities deposited as collateral after applying VAR based haircut. ii. Lower of net balance sheet value or value determined through adjustments.  iii. Incase receivables are against margin trading, 5% of the net balance sheet value.  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.  v. Incase of other trade receivables not more than 5 days overdue, 0% of the net 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 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 purchased for customers and held in sub-accounts after applying VAR based haircuts, iii the case of amount receivable form related parties.  0 0  1.18  Cash and Bank balance-custo	1.14				
ii. Receivables other than trade receivables  Receivables from Clearing house or securities exchange(s)  i. 100% value of claims other than those on account of entitlements against trading of securities in all markets including MtM gains.  ii. Receivable on entitlements against trading of securities in all markets including MtM gains.  ii. Receivables from customers  i. In case 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.  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.  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.  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 by the respective customer and (iii) the market value of securities ped as collateral by the respective customer and (iii) the market value of securities held as collateral of the respective customer and (iii) the market value of securities held as collateral by the respective customer and (iii) the market value of securities held as collateral by the respective customer and (iii) the market value of securities held as collateral of the respective customer and (iii) the market value of securities held as collateral by the respective customer and (iii) the					
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vi. 100% haircut in the case of amount receivable form related parties.       0       0         1.18       Cash and Bank balances       0       0         i. Bank Balance-proprietory accounts       482,903       0       482,9         ii. Bank balance-customer accounts       39,836,171       0       39,836,171					
1.18       Cash and Bank balances         i. Bank Balance-proprietory accounts       482,903       0       482,9         ii. Bank balance-customer accounts       39,836,171       0       39,836,17				^	
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ii. Bank balance-customer accounts 39,836,171 0 39,836,17			482 003	n	482 003
		iii. Cash in hand	2,316		

for the month of 31-AUG-17

#### of M/s. DJM Securities (Pvt.) Ltd.

Submission Date 12-SEP-2017 16:48:05

1.18 Total Assocts 1.78 Liabitities 1.78	S.No.	Head of Account	Value in	Hair Cut/	Net Adjusted
2.1   Isabilities			Pak Rupee	Adjustments	Value
Index Payables against licensequed market products   0   0   0   0   0   0   0   0   0			1,789,012,418	491,362,843	1,337,187,566
Payable to exchange and clearing house   0   0   0   39.874.510   0   39					
Peyable against leveraged maket products   0   0   38,874,571   1   39,874,571   39,87	2.1				
iii Projetite to customers					
Current Liabilities   1.078   0   1.078   0   1.078					
Statutory and resipatory dues   1,076   0   1,076   1,076   1,076   1,076   1,076   1,076   1,077	2.2		39,874,510	0	39,874,510
L'Accrusé and other payables L'Accrusé and other payables L'Accrusé and other payables L'Accrusé and other payables L'Accrusé point and a second of the control of the cont	2.2		1 070	0	1.079
Stort trem teasowings			1,078		
No. Current protion of subodinated learns   0   0   0   0   0   0   0   0   0			415 754 844		
vi. Defended Linsbilletes vi. Provision for bind debts vi. Provision for bind for bind vi. Provision for bind vi. Provisio					
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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 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 commitments (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) vexceed 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 3.6 Amount Payable under REPO  0 0			300,914,233	0	300,914,233
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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 Halicut multiplied by the underwriting commitments and (ii) the value by which the underwriting commitments and (iii) 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 Halicut 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  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. Net position in foreign currency.  3.6 Amount Payable under REPO  0 0			0	0	
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 commitments  (b) in any other case: 12.5% of the net underwriting commitments  0 0  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  0 0	2.2				
(ii) Amount deposited by the Borrower with NCCPL (iii) 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 right sisuse 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  3.6 Amount Payable under REPO  0 0	J. <u>C</u>		^	0	
(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 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  O 0		Ine amount by which the aggregate or: (ii) Amount denocited by the berower with NCCPI	U	U	
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(ii) the 50% of Haircut multiplied by the underwriting commitments and (iii) 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  O  O  O  O  O  O  O  O  O  O  O  O		(a) in the case of right issuse: if the market value of securites is less than or equal to the subscription	0	0	
(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   (ii) the value by which the underwriting commitments is greater than the subscription price, 5% of the subscription price, 5% of the subscription price, 5% of the net position in foreign currency positions  of the price of the securities.  Of the price of the subscription price, 5% of the subscription					
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  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  0  0					
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  0 0					
(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  0 0					
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  Nexcluding any amount due from the subsidiary  0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		(b) in any other case: 12.5% of the net underwriting commitments	n	n	
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  0 0	3.4		Ů	Ŭ	
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  0 0			0	0	
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  0 0					<u> </u>
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  0 0	3.5				
3.6 Amount Payable under REPO 0 0		5% of the net position in foreign currency. Net position in foreign currency means the difference of total	0	0	
s.i			0	0	
	3.7	Repo adjustment			

for the month of 31-AUG-17

of M/s. DJM Securities (Pvt.) Ltd.

Submission Date 12-SEP-2017 16:48:05

S.No.	Head of Account	Value in	Hair Cut/	Net Adjusted
		Pak Rupee	Adjustments	Value
	In the case of financier/purchaser the total amount receivable under Repo less the 110% of the market value of underlying securites.	0	0	
	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 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.	0	0	
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 collaterall pledged with securities exchange after applyiong VaR haircuts	0	0	
	ii. In case of proprietary positions, the total margin requirements in respect of open positions to the extent not already met	0	0	
3.10	Short selll 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	0	0	
	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.	0	0	
3.11	Total Ranking Liabilites	0	0	
3.12	Liquid Capital	1,280,098,185	491,362,843	828,273,333

for the month of 30-SEP-17

#### of M/s. DJM Securities (Pvt.) Ltd.

Submission Date 03-OCT-2017 11:25:00

S.No.	Head of Account	Value in Pak Rupee	Hair Cut/ Adjustments	Net Adjusted Value
1	Assets			
1.1	Property & Equipment	9,922,556	9,922,556	
1.2	Intangible Assets Investment in Govt. Securities	5,317,805	5,317,805	
1.4	Investment in Debt. Securities			
	If listed than:			
	i. 5% of the balance sheet value in the case of tenure upto 1 year.			
	ii. 7.5% of the balance sheet value, in the case of tenure from 1-3 years. iii. 10% of the balance sheet value, in the case of tenure of more than 3 years.			
	If unlisted than:			
	i. 10% of the balance sheet value in the case of tenure upto 1 year.			
	ii. 12.5% of the balance sheet value, in the case of tenure from 1-3 years.			
1.5	iii. 15% of the balance sheet value, in the case of tenure of more than 3 years.  Investment in Equity Securities			
	i. If listed 15% or VaR of each securities on the cutoff date as computed by the Securities Exchange for	1,437,627,742	224,547,993	1,213,079,749
	respective securities whichever is higher.	, , ,	, ,	. , ,
	ii. If unlisted, 100% of carrying value. iii.Subscription money against Investment in IPO/offer for Sale: Amount paid as subscription money			
	provided that shares have not been alloted or are not included in the investments of securities broker.			
	iv.100% Haircut shall be applied to Value of Investment in any asset including shares of listed securities			
	that are in Block, Freeze or Pledge status as on reporting date. (July 19, 2017) Provided that 100% haircut shall not be applied in case of investment in those securities which are			
	Pledged in favor of Stock Exchange / Clearing House against Margin Financing requirements or pledged			
	in favor of Banks against Short Term financing arrangements. In such cases, the haircut as provided in			
1.6	schedule III of the Regulations in respect of investment in securities shall be applicable (August 25, 2017) Investment in subsidiaries			
1.7	Investment in associated companies/undertaking			
	i. If listed 20% or VaR of each securities as computed by the Securites Exchange for respective securities			
	whichever is higher. ii. If unlisted, 100% of net value.			
1.8	Statutory or regulatory deposits/basic deposits with the exchanges, clearing house or central depository	610,000	610,000	
	or any other entity.	44.000.000		44,000,000
1.9 1.10	Margin deposits with exchange and clearing house.  Deposit with authorized intermediary against borrowed securities under SLB.	14,000,000	0	14,000,000
1.11	Other deposits and prepayments	7,500,000	7,500,000	
1.12	Accrued interest, profit or mark-up on amounts placed with financial institutions or debt securities			
	etc.(Nil) 100% in respect of markup accrued on loans to directors, subsidiaries and other related parties			
1.13	Dividends receivables.			
1.14	Amounts receivable against Repo financing.  Amount paid as purchaser under the REPO agreement. (Securities purchased under repo arrangement			
	shall not be included in the investments.)			
1.15	i. Short Term Loan To Employees: Loans are Secured and Due for repayment within 12 months			
	ii. Receivables other than trade receivables	196,455,554	196,455,554	
1.16	Receivables from clearing house or securities exchange(s)	190,400,004	190,400,004	
	i. 100% value of claims other than those on account of entitlements against trading of securities in all	2,505,894	2,505,894	
	markets including MtM gains.			
1.17	ii. Receivable on entitlements against trading of securities in all markets including MtM gains.  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. 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. Incase receivalbes 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.	11,651,906	0	11,651,906
	iv. Balance sheet value v. Incase of other trade receivables are overdue, or 5 days or more, the aggregate of (i) the market	20,130,866	272,756,704	20,130,866
	value of securities purchased for customers and held in sub-accounts after applying VAR based	20,130,000	212,100,104	20,130,000
	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	785,520		
	ii. Bank balance-customer accounts	27,486,737	0	27,486,737
	iii. Cash in hand	2,316	0	2,316

for the month of 30-SEP-17

#### of M/s. DJM Securities (Pvt.) Ltd.

Submission Date 03-OCT-2017 11:25:00

S.No.	Head of Account	Value in Pak Rupee	Hair Cut/ Adjustments	Net Adjusted Value
1.19	Total Assets	1,733,996,896	719,616,506	1,287,137,094
2	Liabilities			
2.1	Trade Payables			
	i. Payable to exchanges and clearing house ii. Payable against leveraged market products			
	iii. Payable against levelaged market products	27,486,737	0	27,486,737
2.2	Current Liabilities	, , .		,
	i. Statutory and regulatory dues	2,812	0	2,812
	ii. Accruals and other payables iii. Short-term borrowings	2 351,738,261	0	
	iv. Current portion of subordinated loans	331,730,201	0	331,730,201
	v. Current portion of long term liabilities			
	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			
	a. Long-Term financing obtained from financial instituion: Long term portion of financing obtained from a financial institution including amount due against finance lease			
	b. Other long-term financing			
	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	31,999,941	0	31,999,941
2.4	Subordinated Loans 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:			
	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	22,470,444	0	22,470,444
	III. Subblathatea loans which do not fulfill the conditions specified by scor	22,470,444	O	22,470,444
2.5	Total Liabilites	433,698,197	0	433,698,197
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			
3.2	financees exceed 10% of the aggregate of amounts receivable from total financees.  Concentration in securites lending and borrowing			
0.2	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			
3.4	(b) in any other case: 12.5% of the net underwriting commitments  Negative equity of subsidiary			
3.4	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 currency less total liabilities denominated in foreign currency  Amount Payable under REPO			
3.7	Repo adjustment			

for the month of 30-SEP-17

#### of M/s. DJM Securities (Pvt.) Ltd.

Submission Date 03-OCT-2017 11:25:00

S.No.	Head of Account	Value in	Hair Cut/	Net Adjusted
		Pak Rupee	Adjustments	Value
	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 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 collaterall 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  Short sellI 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	0	0	
3.12	Liquid Capital	1,300,298,699	719,616,506	853,438,897

for the month of 31-OCT-17

#### of M/s. DJM Securities (Pvt.) Ltd.

Submission Date 09-NOV-2017 17:10:57

S.No.	Head of Account	Value in Pak Rupee	Hair Cut/ Adjustments	Net Adjusted Value
1	Assets			
1.1	Property & Equipment	16,043,418	16,043,418	
1.2	Intangible Assets Investment in Govt. Securities	417,805	417,805	
1.4	Investment in Debt. Securities			
	If listed than:			
	i. 5% of the balance sheet value in the case of tenure upto 1 year.			
	ii. 7.5% of the balance sheet value, in the case of tenure from 1-3 years.  iii. 10% of the balance sheet value, in the case of tenure of more than 3 years.			
	If unlisted than:			
	i. 10% of the balance sheet value in the case of tenure upto 1 year.			
	ii. 12.5% of the balance sheet value, in the case of tenure from 1-3 years.			
1.5	iii. 15% of the balance sheet value, in the case of tenure of more than 3 years.  Investment in Equity Securities			
	i. If listed 15% or VaR of each securities on the cutoff date as computed by the Securities Exchange for	1,330,876,750	210,168,952	1,120,707,798
	respective securities whichever is higher.	, , ,	, ,	, , ,
	ii. If unlisted, 100% of carrying value. iii.Subscription money against Investment in IPO/offer for Sale: Amount paid as subscription money			
	provided that shares have not been alloted or are not included in the investments of securities broker.			
	iv.100% Haircut shall be applied to Value of Investment in any asset including shares of listed securities			
	that are in Block, Freeze or Pledge status as on reporting date. (July 19, 2017) Provided that 100% haircut shall not be applied in case of investment in those securities which are			
	Pledged in favor of Stock Exchange / Clearing House against Margin Financing requirements or pledged			
	in favor of Banks against Short Term financing arrangements. In such cases, the haircut as provided in			
1.6	schedule III of the Regulations in respect of investment in securities shall be applicable (August 25, 2017) Investment in subsidiaries			
1.7	Investment in associated companies/undertaking			
	i. If listed 20% or VaR of each securities as computed by the Securites Exchange for respective securities			
	whichever is higher. ii. If unlisted, 100% of net value.			
1.8	Statutory or regulatory deposits/basic deposits with the exchanges, clearing house or central depository	610,000	610,000	
	or any other entity.	44.000.000		44,000,000
1.9 1.10	Margin deposits with exchange and clearing house.  Deposit with authorized intermediary against borrowed securities under SLB.	11,000,000	0	11,000,000
1.11	Other deposits and prepayments	7,500,000	7,500,000	
1.12	Accrued interest, profit or mark-up on amounts placed with financial institutions or debt securities			
	etc.(Nil) 100% in respect of markup accrued on loans to directors, subsidiaries and other related parties			
1.13	Dividends receivables.			
1.14	Amounts receivable against Repo financing.  Amount paid as purchaser under the REPO agreement. (Securities purchased under repo arrangement			
	shall not be included in the investments.)			
1.15	i. Short Term Loan To Employees: Loans are Secured and Due for repayment within 12 months			
	ii. Receivables other than trade receivables	202,265,557	202,265,557	
1.16	Receivables from clearing house or securities exchange(s)	202,203,337	202,203,337	
	i. 100% value of claims other than those on account of entitlements against trading of securities in all	3,317,619	3,317,619	
	markets including MtM gains.		0	
1.17	ii. Receivable on entitlements against trading of securities in all markets including MtM gains.  Receivables from customers	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. Net amount after deducting haircut			
	iii. Incase receivalbes 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.	13,723,105	0	13,723,105
	iv. Balance sheet value v. Incase of other trade receivables are overdue, or 5 days or more, the aggregate of (i) the market	1,745,350	30,247,010	1,745,350
	value of securities purchased for customers and held in sub-accounts after applying VAR based	1,775,550	30,277,010	1,740,000
	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	775,051	0	
	ii. Bank balance-customer accounts	23,729,327	0	
	iii. Cash in hand	2,316	0	2,316

for the month of 31-OCT-17

#### of M/s. DJM Securities (Pvt.) Ltd.

Submission Date 09-NOV-2017 17:10:57

S.No.	Head of Account	Value in Pak Rupee	Hair Cut/ Adjustments	Net Adjusted Value
1.19	Total Assets	1,612,006,298	470,570,361	1,171,682,947
2	Liabilities			
2.1	Trade Payables			
	i. Payable to exchanges and clearing house			
	ii. Payable against leveraged market products iii. Payable to customers	23,729,527	0	23,729,527
2.2	Current Liabilities			,,
	i. Statutory and regulatory dues	2,034	0	2,034
	ii. Accruals and other payables	270 205 547	0	
	iii. Short-term borrowings iv. Current portion of subordinated loans	378,395,547	0	378,395,547
	v. Current portion of long term liabilities			
	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	31,999,940	0	31,999,940
2.3	Non-Current Liabilities			
	i. Long-Term financing			
	a. Long-Term financing obtained from financial instituion: Long term portion of financing obtained from			
	a financial institution including amount due against finance lease b. Other long-term financing			
	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.			
	iv. 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: 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	15,833,872	0	15,833,872
2.5	Total Liabilites	449,960,922	0	449,960,922
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			
3.2	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			
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 issue 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			
3.1	Repo adjustment			

for the month of 31-OCT-17

#### of M/s. DJM Securities (Pvt.) Ltd.

Submission Date 09-NOV-2017 17:10:57

S.No.	Head of Account	Value in	Hair Cut/	Net Adjusted
		Pak Rupee	Adjustments	Value
	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 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 collaterall 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 sellI 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			
3.11	after applying haircuts.	0	0	
	Total Ranking Liabilites		0	
3.12	Liquid Capital	1,162,045,376	470,570,361	721,722,025

for the month of 30-NOV-17

#### of M/s. DJM Securities (Pvt.) Ltd.

Submission Date 13-DEC-2017 16:19:39

1.1 1.2 1.3 1.4	Assets Property & Equipment	Pak Rupee	Adjustments	Value
1.1 1.2 1.3 1.4				
1.1 1.2 1.3 1.4				
1.2 1.3 1.4		16,043,418	16,043,418	
1.3	Intangible Assets	417,805	417,805	
	Investment in Govt. Securities	,	,	
	Investment in Debt. Securities			
l li	If listed than:			
1 1-	i. 5% of the balance sheet value in the case of tenure upto 1 year.			
	ii. 7.5% of the balance sheet value, in the case of tenure from 1-3 years.			
1 1-	iii. 10% of the balance sheet value, in the case of tenure of more than 3 years.			
	If unlisted than:  i. 10% of the balance sheet value in the case of tenure upto 1 year.			
	ii. 12.5% of the balance sheet value, in the case of tenure upto 1 years.			
	iii. 15% of the balance sheet value, in the case of tenure of more than 3 years.			
	Investment in Equity Securities			
	i. If listed 15% or VaR of each securities on the cutoff date as computed by the Securities Exchange for	1,086,385,105	174,643,124	911,741,981
	respective securities whichever is higher.	, , ,		, ,
	ii. If unlisted, 100% of carrying value.			
	iii. Subscription money against Investment in IPOloffer for Sale: Amount paid as subscription money			
	provided that shares have not been alloted or are not included in the investments of securities broker. iv.100% Haircut shall be applied to Value of Investment in any asset including shares of listed securities			
	that are in Block, Freeze or Pledge status as on reporting date. (July 19, 2017)			
	Provided that 100% haircut shall not be applied in case of investment in those securities which are			
	Pledged in favor of Stock Exchange / Clearing House against Margin Financing requirements or pledged			
	in favor of Banks against Short Term financing arrangements. In such cases, the haircut as provided in			
	schedule III of the Regulations in respect of investment in securities shall be applicable (August 25, 2017) Investment in subsidiaries			
	Investment in associated companies/undertaking			
	i. If listed 20% or VaR of each securities as computed by the Securites Exchange for respective securities			
	whichever is higher.			
	ii. If unlisted, 100% of net value.			
	Statutory or regulatory deposits/basic deposits with the exchanges, clearing house or central depository	610,000	610,000	
	or any other entity.  Margin deposits with exchange and clearing house.	27,000,000	0	27,000,000
	Deposit with authorized intermediary against borrowed securities under SLB.	21,000,000	0	27,000,000
	Other deposits and prepayments	7,500,000	7,500,000	
	Accrued interest, profit or mark-up on amounts placed with financial institutions or debt securities			
	etc.(Nil)			
	100% in respect of markup accrued on loans to directors, subsidiaries and other related parties  Dividends receivables.			
	Amounts receivable against Repo financing.			
	Amount paid as purchaser under the REPO agreement. (Securities purchased under repo arrangement			
	shall not be included in the investments.)			
1.15 i	i. Short Term Loan To Employees: Loans are Secured and Due for repayment within 12 months			
	ii. Receivables other than trade receivables	550,528,532	550,528,532	
	Receivables from clearing house or securities exchange(s)	000,020,002	000,020,002	
	i. 100% value of claims other than those on account of entitlements against trading of securities in all	7,692,299	7,692,299	
	markets including MtM gains.	1,002,200	.,002,200	
-	ii. Receivable on entitlements against trading of securities in all markets including MtM gains.			
	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.			
	i. Lower of net balance sheet value or value determined through adjustments.			
l li	ii. Incase receivables are against margin trading, 5% of the net balance sheet value.			
	ii. Net amount after deducting haircut			
	iii. Incase receivalbes 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.	103,501,787	0	103,501,787
ļ ļ	iv. Balance sheet value			
	v. Incase of other trade receivables are overdue, or 5 days or more, the aggregate of (i) the market	1,042,404	157,678,309	1,042,404
	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.			
	Cash and Bank balances			
	i. Bank Balance-proprietory accounts	402,948	0	402,948
	ii. Bank balance-customer accounts	30,012,464	0	30,012,464
	iii. Cash in hand	2,316	0	2,316

for the month of 30-NOV-17

#### of M/s. DJM Securities (Pvt.) Ltd.

Submission Date 13-DEC-2017 16:19:39

S.No.	Head of Account	Value in	Hair Cut/	Net Adjusted
		Pak Rupee	Adjustments	Value
1.19	Total Assets	1,831,139,078	915,113,487	1,073,703,900
2	Liabilities			
2.1	Trade Payables			
	i. Payable to exchanges and clearing house			
	ii. Payable against leveraged market products iii. Payable to customers	30,012,463	0	30,012,463
2.2	Current Liabilities	30,012,403	0	30,012,403
	i. Statutory and regulatory dues	549	0	549
	ii. Accruals and other payables	2	0	
	iii. Short-term borrowings	458,414,885	0	458,414,885
	iv. Current portion of subordinated loans			
	v. Current portion of long term liabilities 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			
	a. Long-Term financing obtained from financial instituion: Long term portion of financing obtained from			
	a financial institution including amount due against finance lease b. Other long-term financing			
	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.	00 004 700	0	33.691.799
2.4	iv. Other liabilities as per accounting principles and included in the financial statements Subordinated Loans	33,691,799	0	33,091,799
2	i. 100% of Subordinated loans which fulfill the conditions specified by SECP are allowed to be deducted:	0	0	
	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	23,311,095	0	23,311,095
2.5	Total Linkilitan	545,430,793	0	545,430,793
3	Total Liabilites	343,430,793	0	545,450,795
3.1	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)			
0.5	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			
3.7	Repo adjustment			
L	Topics Ones 1977	l .		

for the month of 30-NOV-17

of M/s. DJM Securities (Pvt.) Ltd.

Submission Date 13-DEC-2017 16:19:39

S.No.	Head of Account	Value in	Hair Cut/	Net Adjusted
		Pak Rupee	Adjustments	Value
	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 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 selll 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			
3.11	after applying haircuts.	0	0	
	Total Ranking Liabilites		0.45.440.407	500.070.407
3.12	Liquid Capital	1,285,708,285	915,113,487	528,273,107

for the month of 31-DEC-17

#### of M/s. DJM Securities (Pvt.) Ltd.

Submission Date 03-JAN-2018 16:28:03

S.No.	Head of Account	Value in Pak Rupee	Hair Cut/ Adjustments	Net Adjusted Value
1	Assets			
1.1	Property & Equipment	16,043,418	16,043,418	
1.2	Intangible Assets	417,805	417,805	
1.3	Investment in Govt. Securities			
1.4	Investment in Debt. Securities			
	If listed than: i. 5% of the balance sheet value in the case of tenure upto 1 year.			
	ii. 7.5% of the balance sheet value, in the case of tenure from 1-3 years.			
	iii. 10% of the balance sheet value, in the case of tenure of more than 3 years.			
	If unlisted than:			
	i. 10% of the balance sheet value in the case of tenure upto 1 year. ii. 12.5% of the balance sheet value, in the case of tenure from 1-3 years.			
	iii. 15% of the balance sheet value, in the case of tenure of more than 3 years.			
1.5	Investment in Equity Securities			
	i. If listed 15% or VaR of each securities on the cutoff date as computed by the Securities Exchange for	1,189,189,096	187,967,660	1,001,221,436
	respective securities whichever is higher. ji. If unlisted, 100% of carrying value.			
	iii.Subscription money against Investment in IPO/offer for Sale: Amount paid as subscription money			
	provided that shares have not been alloted or are not included in the investments of securities broker.			
	iv.100% Haircut shall be applied to Value of Investment in any asset including shares of listed securities that are in Block, Freeze or Pledge status as on reporting date. (July 19, 2017)			
	Provided that 100% haircut shall not be applied in case of investment in those securities which are			
	Pledged in favor of Stock Exchange / Clearing House against Margin Financing requirements or pledged			
	in favor of Banks against Short Term financing arrangements. In such cases, the haircut as provided in schedule III of the Regulations in respect of investment in securities shall be applicable (August 25, 2017)			
1.6	Investment in subsidiaries			
1.7	Investment in associated companies/undertaking			
	i. If listed 20% or VaR of each securities as computed by the Securites Exchange for respective securities whichever is higher.			
	ii. If unlisted, 100% of net value.			
1.8	Statutory or regulatory deposits/basic deposits with the exchanges, clearing house or central depository	610,000	610,000	
1.0	or any other entity.	31,000,000	0	31,000,000
1.9 1.10	Margin deposits with exchange and clearing house.  Deposit with authorized intermediary against borrowed securities under SLB.	31,000,000	0	31,000,000
1.11	Other deposits and prepayments	7,500,000	7,500,000	
1.12	Accrued interest, profit or mark-up on amounts placed with financial institutions or debt securities etc.(Nil)			
	100% in respect of markup accrued on loans to directors, subsidiaries and other related parties			
1.13	Dividends receivables.			
1.14	Amounts receivable against Repo financing.  Amount paid as purchaser under the REPO agreement. (Securities purchased under repo arrangement			
	shall not be included in the investments.)			
1.15	i. Short Term Loan To Employees: Loans are Secured and Due for repayment within 12 months	0	0	
	ii. Receivables other than trade receivables	452,804,126	452,804,126	
1.16	Receivables from clearing house or securities exchange(s)	432,004,120	432,004,120	
	i. 100% value of claims other than those on account of entitlements against trading of securities in all	12,812,939	12,812,939	
	markets including MtM gains.		, ,	
1.17	ii. Receivable on entitlements against trading of securities in all markets including MtM gains.			
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.			
	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. Incase receivalbes are against securities borrowings under SLB, the amount paid to NCCPL as			
	collateral upon entering into contract, jii. Net amount after deducting haricut			
	iv. Incase of other trade receivables not more than 5 days overdue, 0% of the net balance sheet value.	11,256,077	0	11,256,077
	iv. Balance sheet value	400.045	FF 000 000	400.015
	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	428,915	55,330,293	428,915
	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.			
1.18	vi. 100% haircut in the case of amount receivable form related parties.  Cash and Bank balances			
0	i. Bank Balance-proprietory accounts	220,525	0	220,525
	ii. Bank balance-customer accounts	22,610,344	0	22,610,344
L	iii. Cash in hand	2,316	0	2,316

for the month of 31-DEC-17

#### of M/s. DJM Securities (Pvt.) Ltd.

Submission Date 03-JAN-2018 16:28:03

S.No.	Head of Account	Value in Pak Rupee	Hair Cut/ Adjustments	Net Adjusted Value
1.19	Total Assets	1,744,895,561	733,486,241	1,066,739,613
2	Liabilities			
2.1	Trade Payables			
	i. Payable to exchanges and clearing house			
	ii. Payable against leveraged market products iii. Payable to customers	22,610,343	0	22,610,343
2.2	Current Liabilities	==,-:-,-:-	-	
	i. Statutory and regulatory dues	8,057	0	8,057
	ii. Accruals and other payables	472,175,522	0	470 475 500
	iii. Short-term borrowings iv. Current portion of subordinated loans	472,175,522	U	472,175,522
	v. Current portion of long term liabilities			
	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			
	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			
	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.			
	iv. Other liabilities as per accounting principles and included in the financial statements	33,691,799	0	33,691,799
2.4	Subordinated Loans			
	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	0	0	
	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	16,273,444	0	16,273,444
2.5	Total Liabilites	544,759,167	0	544,759,167
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			
0.0	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			
3.3	Net underwriting Commitments			
0.0	(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 issue 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			
3.1	Repo adjustment			

for the month of 31-DEC-17

of M/s. DJM Securities (Pvt.) Ltd.

Submission Date 03-JAN-2018 16:28:03

S.No.	Head of Account	Value in	Hair Cut/	Net Adjusted
		Pak Rupee	Adjustments	Value
	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 the value of such security .If the market of a security exceeds 51% of the proprietary position,then 10% of			
3.9	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 collaterall pledged with securities			
	lexchange 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 sellI 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			
	lafter applying haircuts.			
3.11	Total Ranking Liabilites	0	0	
3.12	Liquid Capital	1,200,136,394	733,486,241	521,980,446