

Change in Calculation of Margin and Auto Liquidation Threshold

All market participants are hereby informed that, in order to facilitate the customers, the Exchange has decided to compute the margin requirements using 97% Confidence Interval (CI) instead of 99% CI, as per the VaR Methodology. Additionally, there will be an increase in the Exchange defined Auto-liquidation Threshold (ALT) from 20% to 30% of the margin requirement.

Please note that any higher ALT previously set by brokers will be overwritten, accordingly, they will need to re-set ALT for their customers in accordance with their own risk management policy.

The above changes will be effective from Monday, February 5, 2024.

For further information and assistance, please feel free to contact our Customer Support Services by phone on 111-11-PMEX (7639) or by email at support@pmex.com.pk.

Best regards,



Zaki ur Rehman
Acting Chief Business Officer