



# LAHORE STOCK EXCHANGE (GUARANTEE) LIMITED

February 4, 2010/626

## NOTICE TO ALL WORKING MEMBERS

**Subject: Rectification of Criteria for Securities Eligible for Deliverable Futures Contract**

Further to LSE Notice # 527 dated January 29, 2010 whereby criteria for securities eligible for Deliverable Futures Contract (DFC) Market were notified. Members of the Exchange are requested to read the Clause 11 of the eligible criteria for DFC Market as given hereunder:

***“Companies that have maintained average Value at Risk (VaR) percentage at 12.5% or below during the review period”.***

Members of Exchange are requested to note the above.

Sincerely,

**Khwaja Muhammad Shoab**  
Deputy General Manager

CC: ED (SMD), SECP, Islamabad  
Managing Director, LSE  
Managing Director, KSE  
Managing Director, ISE  
CEO, NCCPL, Karachi  
CEO, CDCPL, Karachi  
Chief Regulatory Officer, LSE  
Head – IT, LSE  
Manager, Company Affairs & Ready Section  
Manager, Surveillance & Market Control  
Manager, Risk & Clearing House  
FTF, LSE Website & Notice Board