SECP

SURVEILLANCE, SUPERVISION AND ENFORCEMENT DEPARTMENT

SECURITIES MARKET DIVISION

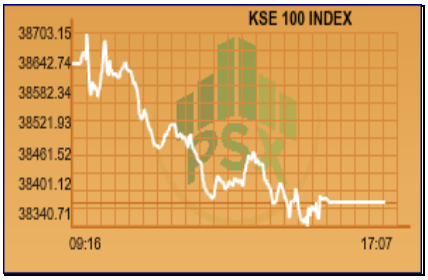
Daily Market Report
18-Dec-17

Stock Market Summary

KSE-100	18-Dec-17	15-Dec-17
Index	38,383.97	38,645.90
Change	(261.93)	422.45
Intra Day High	38,703.15	38,825.74
Intra Day Low	38,337.37	38,525.11
Index Band	365.78	300.63
Ready Turnover (Shares. In Mln)	50.05	139.77
Future Turnover (Shares. In Mln)	28.60	48.99
Market. Cap (Rs. In Bln)	8,200.93	8,242.44
Ready Traded Value (Rs. In Bln)	2.67	9.12
Future Traded Value (Rs. In Bln)	1.95	3.00
Open Interest Future (Rs. In Bln)	8.38	8.44
Number of Trades (in 000)	33.50	76.98
Gainers	75	222
Losers	237	98
Equal	14	29

Volume Leaders			
Name	Volume	Open Price	Close Price
TRG Pak Ltd	4,358,500	30.56	29.05
Azgard Nine	3,396,500	14.75	14.60
Crescent Star(R	2,187,500	0.20	0.15
WorldCall Telecom	2,141,000	2.98	2.87
Dolmen City XD	1,920,000	11.15	11.20
K-Electric Ltd.	1,843,000	6.14	6.08
Pak Elektron	1,780,600	45.41	45.16
National Bank	1,709,000	43.55	43.54
Sui North GasXD	1,152,700	95.00	94.14
Dewan Motors	1,029,500	27.99	26.70

Intraday Circuit Breakers	18-Dec-17	15-Dec-17
Upper	11	28
Lower	27	20



Top 10 Index Drivers

KSE - 100			
Name	Volume	Index Points	Close Price
Pak Petroleum	194,500	(24.89)	199.06
Lucky Cement	593,550	(24.09)	445.80
Engro CorpXD	1,028,700	(22.09)	264.95
Habib Bank	808,100	(15.62)	157.60
Fauji Fert.	159,500	(15.04)	74.42
P.S.O.XD	360,100	(14.71)	272.92
Inter.Steel Ltd	856,900	(14.60)	91.28
TRG Pak Ltd	4,358,500	(14.57)	29.05
MCB Bank LtdXD	168,400	(12.78)	195.15
D.G.K.Cement	902,200	(12.15)	120.73

Future Market

Volume Leaders			
Name	Volume	Open Price	Close Price
TRG-DEC	7,556,000	30.40	29.11
PAEL-DEC	1,786,500	45.15	45.30
ISL-DEC	1,519,500	95.20	91.28
ATRL-DEC	1,174,500	238.50	230.09
ENGRO-DEC	769,500	268.00	264.33
KEL-DEC	595,500	6.15	6.10
PSO-DEC	259,000	279.50	273.58
DGKC-DEC	240,000	123.10	121.04
POWER-DEC	210,000	7.73	7.81
BOP-DEC	112,500	7.74	7.68

Open Interest		
Name	Volume	Value Rs. In Million
TRG-DEC	51,430,500	1,879.12
ATRL-DEC	2,905,000	889.88
PAEL-DEC	15,608,000	888.43
PSO-DEC	2,487,000	811.68
ENGRO-DEC	2,153,500	558.36
ISL-DEC	4,086,000	450.73
DGKC-DEC	2,356,000	320.90
EFOODS-DEC	3,741,000	304.03
BOP-DEC	32,757,000	274.67
POWER-DEC	30,220,000	246.75

Top 5 Gainers and Losers

Gainers			
Name	Volume	Price Change	Close Price
Colgate Palmolive	300	109.00	2,750.00
Bhanero Tex.	150	31.50	661.51
United Brands	1,300	18.71	393.11
Wyeth Pak Ltd	80	16.50	1,444.00
Service Ind.Ltd	1,660	11.01	711.00

Losers			
Name	Volume	Price Change	Close Price
Sanofi-Aventis	160	-16.99	1,206.01
Khyber Tobacco	150	-16.72	1,576.23
Pak.Int.Cont.XD	600	-15.00	320.00
Millat Tractors	11,660	-14.51	1,085.28
Siemens Pak.	200	-13.67	862.33

Margin Trading System
December 18, 2017

MTS Trading Data	
Current Day Turnover (Shares in mln)	5.62
Current Day Value (Rs. in mln)	155.09
MTS open Position (Rs in mln)	2,690.19
MTS Release Position (Rs in mln)	175.19
MTS unrelease Position (Rs in mln)	2,559.31
Avg Rate	8.00%

Volume Leaders			
Name	Volume	Value Rs. In Million	Avg Rate
BOP	2,003,000	13.15	8.00%
TRG	1,157,500	28.61	9.00%
POWER	595,000	3.98	7.00%
KEL	352,000	1.82	7.00%
PAEL	320,700	12.37	7.00%

Open Interest		
Scrip	Volume	Value Rs. In Million
TRG	20,737,000	516.56
BOP	35,763,000	229.14
ENGRO	988,400	219.68
PAEL	5,089,700	192.77
ATRL	734,900	144.76

Margin Financing
December 18, 2017

MF Trading Data	
Current Day Turnover (Shares in mln)	0.58
Current Day Value (Rs. in mln)	18.35
MF open Position (Rs in mln)	2,811.40
MF Release Position (Rs in mln)	60.91
MF unrelease Position (Rs in mln)	2,793.05
Avg Rate	10%

Volume Leaders			
Name	Volume	Value Rs. In Million	Avg Rate
ANL	1,072,000	15.25	6.00%
PIF	210,000	1.97	5.00%
TRG	201,500	5.09	12.00%
ASL	200,500	3.17	14.00%
OLPL	101,000	3.03	6.00%

Open Interest		
Scrip	Volume	Value Rs. In Million
ANL	13,877,500	185.46
EPCL	6,657,500	177.26
SEARL	459,800	151.11
SMBL	32,326,000	110.94
TRG	3,759,780	105.86

International Commodity Prices

Contract Name	Price	Change in Price USD
Gold 100 OZ (USD/t oz)	1,266.60	7.10
COTTON (USd/lb)	75.21	(0.54)
WTI CRUDE (USD/bbl)	57.33	0.07
SILVER (USD/t oz)	16.18	0.18

Pakistan Mercantile Exchange
December 18, 2017

	Daily Trading Volume		Open Interest	
Commodities	No. of Contracts	Value (Rs)	No. of Contracts	Value (Rs)
GO1 OZ	1627	227,065,356	4,514	630,728,807
GO10 OZ	448	625,350,993	382	533,758,095
GO100 OZ	51	712,169,185	26	363,290,850
Crude100 (barrel)	173	109,866,283	465	294,010,665
Silver500 OZ	215	191,767,059	209	186,638,202
Crude1000 (barrel)	15	95,295,200	26	164,393,060
GOLDGBPUSD	268	396,156,755	109	161,179,499
SP500	156	46,344,335	517	153,918,461
Silver100 OZ	328	58,547,099	653	116,626,551
GOLDEURUSD	196	255,507,714	81	105,445,841

WORLD INDICES

Index	Level	YTD Change
KSE 100	38,383.97	-19.71%
S&P BSE SENSEX INDEX	33,700.16	26.17%
SET-THAILAND	1,731.01	12.19%
SES All-S`PORE	832.99	18.14%
FTSE Bursa MALAYSIA	1,740.19	6.00%
DOW JONES	24,792.20	25.45%
S&P 500 INDEX	2,690.16	20.16%
NASDAQ COMP	6,994.76	29.94%
FTSE 100 INDEX	7,537.01	5.52%
NIKKEI 225	22,897.14	19.79%
HANG SENG-HK	29,291.07	33.14%

Daily Position of Special Convertible Rupee Accounts (USD in Mn)
December 15, 2017

Inflow	Outflow	Net	Current Month Commulative Net	Total Yearly (July 2017 to-date)
4.46	15.01	(10.55)	(38.46)	(219.19)

Money Market Rates

T-Bills (Six Months)	6.01%
KIBOR (Six Months)	6.21%

Portfolio Investment
December 18, 2017

Investors' Type	Net Buy/Sell		YTD	
	Rs. In Million	USD in Million	Rs. In Million	USD in Million
Foreigners	101	0.9	(51,413.6)	(489.7)
Individuals	(23)	(0.2)	(7,420.8)	(70.7)
Companies	(244)	(2.2)	13,077.9	124.7
Banks/DFI	(78)	(0.7)	91.6	0.9
NBFC	(2.1)	(0.0)	(1,476.6)	(14.1)
Mutual Funds	107	1.0	21,316.2	203.0
Others	45	0.4	4,667.9	44.4
Broker Proprietary Trading	299	2.7	(95.5)	(1.1)
INSURANCE COMPANIES	(204)	(1.8)	21,265.7	202.6

Exchange Rates

US Dollar (PKR/$)	110.49
UK Pound (PKR/£)	147.64
Euro (PKR/€)	130.27

Data Source:

Pakistan Stock Exchange
State Bank of Pakistan
National Clearing Company of Pakistan Limited
www.bloomberg.com
Pakistan Mercantile Exchange