MARKET SUPERVISION AND COMPLIANCE DEPARTMENT

SECURITIES MARKET DIVISION

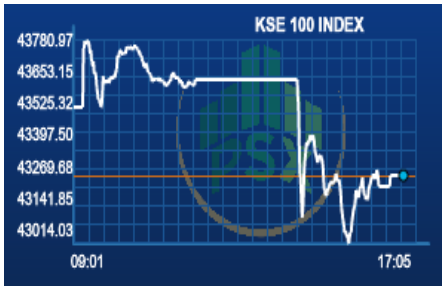
Daily Market Report
23-Feb-18

Stock Market Summary

KSE-100	23-Feb-18	22-Feb-18
Index	43,267.20	43,528.51
Change	(261.31)	608.73
Intra Day High	43,796.67	43,627.86
Intra Day Low	43,015.17	42,366.93
Index Band	781.50	1,260.93
Ready Turnover (Shares. In Mln)	244.50	190.64
Future Turnover (Shares. In Mln)	166.40	140.44
Market. Cap (Rs. In Bln)	8,987.96	9,038.10
Ready Traded Value (Rs. In Bln)	10.07	9.08
Future Traded Value (Rs. In Bln)	6.75	5.90
Open Interest Future (Rs. In Bln)	14.25	13.03
Number of Trades (in 000)	123.63	103.96
Gainers	95	226
Losers	246	119
Equal	25	16

Volume Leaders			
Name	Volume	Open Price	Close Price
Dost Steels Ltd.	27,411,000	13.70	13.25
Azgard Nine	15,617,000	17.54	17.83
TRG Pak Ltd	14,648,500	37.02	35.50
Lotte Chemical	11,927,000	9.00	8.69
B.O.Punjab	11,006,000	9.45	9.18
Aisha Steel Mill	8,937,000	21.20	20.61
Fauji Foods Ltd	7,787,000	26.79	25.37
Pak Elektron	7,457,500	55.50	52.26
WorldCall Telecom	7,130,500	2.28	2.15
Descon Oxychem	7,004,500	17.60	17.33

Intraday Circuit Breakers	23-Feb-18	22-Feb-18
Upper	33	28
Lower	28	11



Top 10 Index Drivers

Future Market

KSE - 100			
Name	Volume	Index Points	Close Price
Dawood Hercules	45,500	(34.92)	122.00
Oil & Gas Dev.	858,800	(25.33)	163.50
Pak Petroleum	270,800	(20.81)	202.00
United Bank	902,600	(20.55)	196.05
D.G.K.Cement	1,988,700	(19.57)	138.90
Pak Elektron	7,457,500	(14.21)	52.26
Pak Int.Bulk	4,817,000	(13.92)	16.70
TRG Pak Ltd	14,648,500	(12.90)	35.50
The Searle Co.	461,000	(12.28)	358.00
National Bank	2,443,000	(10.31)	47.70

Volume Leaders			
Name	Volume	Open Price	Close Price
TRG-MAR	22,714,500	37.25	35.84
BOP-MAR	16,484,500	9.50	9.25
BOP-FEB	13,851,500	9.49	9.17
TRG-FEB	11,589,000	37.01	35.48
KEL-MAR	7,885,500	6.40	6.26
PAEL-MAR	7,328,500	55.55	52.61
POWER-MAR	6,228,000	9.20	8.91
POWER-FEB	5,812,000	9.30	9.10
LOTCHEM-MAR	4,402,000	9.18	8.74
WTL-FEB	3,762,500	2.25	2.15

Open Interest		
Name	Volume	Value Rs. In Million
TRG-MAR	38,086,500	1,400.40
DGKC-MAR	7,244,000	1,032.08
PAEL-MAR	16,254,000	898.63
PSO-MAR	2,656,000	796.68
DGKC-FEB	3,870,500	628.73
ATRL-MAR	2,101,000	549.80
TRG-FEB	12,066,500	490.37
ISL-MAR	4,190,000	484.85
PAEL-FEB	6,118,000	414.99
ATRL-FEB	1,473,500	407.00

Top 5 Gainers and Losers

Gainers			
Name	Volume	Price Change	Close Price
Bata (Pak)	480	128.95	2,706.50
Ghandhara Ind.	223,900	36.81	773.20
Pak Oilfields	1,182,200	22.26	617.92
Wyeth Pak Ltd	1,680	19.00	1,786.36
Shezan Inter.	2,200	16.99	480.00

Losers			
Name	Volume	Price Change	Close Price
Nestle Pakistan	80	-104.00	11,970.00
Sanofi-Aventis	60	-49.00	1,401.00
Murree Brewery	7,350	-45.52	864.98
Atlas Battery	4,200	-22.91	435.47
Service Ind.Ltd	150	-21.91	801.00

Margin Trading System
February 23, 2018

MTS Trading Data	
Current Day Turnover (Shares in mln)	12.48
Current Day Value (Rs. in mln)	377.45
MTS open Position (Rs in mln)	4,678.36
MTS Release Position (Rs in mln)	268.85
MTS unrelease Position (Rs in mln)	4,346.99
Avg Rate	9%

Volume Leaders			
Name	Volume	Value Rs. In Million	Avg Rate
ASL	2,700,500	47.12	10.00%
BOP	2,629,000	20.49	9.00%
TRG	1,227,500	37.29	11.00%
EFERT	801,000	45.93	8.00%
KEL	747,000	3.96	8.00%

Open Interest		
Scrip	Volume	Value Rs. In Million
TRG	21,218,000	624.67
ISL	4,300,700	419.75
BOP	52,629,000	409.78
EFERT	3,944,000	227.10
DGKC	1,694,400	200.70

International Commodity Prices

Contract Name	Price	Change in Price USD
Gold 100 OZ (USD/t oz)	1,338.70	9.60
COTTON (USd/lb)	81.77	2.02
WTI CRUDE (USD/bbl)	63.80	1.12
SILVER (USD/t oz)	16.72	0.13

WORLD INDICES

Index	Level	YTD Change
KSE 100	43,267.20	6.91%
S&P BSE SENSEX INDEX	34,421.40	1.07%
SET-THAILAND	1,191.01	4.92%
SES All-S`PORE	857.60	3.37%
FTSE Bursa MALAYSIA	1,862.72	3.67%
DOW JONES	25,309.99	2.39%
S&P 500 INDEX	2,747.30	2.76%
NASDAQ COMP	7,337.39	6.29%
FTSE 100 INDEX	7,244.41	-5.77%
NIKKEI 225	22,139.46	-2.75%
HANG SENG-HK	31,449.32	5.11%

Money Market Rates

KIBOR (Six Months)	6.45%

Exchange Rates

US Dollar (PKR/$)	110.57
UK Pound (PKR/£)	154.51
Euro (PKR/€)	136.15

Pakistan Mercantile Exchange
February 23, 2018

	Daily Trading Volume		Open Interest	
Commodities	No. of Contracts	Value (Rs)	No. of Contracts	Value (Rs)
GO100 OZ	22	323,866,704	27	397,600,342
GO1 OZ	651	95,777,750	2,640	388,764,779
GOLDUSDJPY	85	94,050,799	318	351,647,723
GO10 OZ	149	219,199,306	216	318,080,274
Crude100 (barrel)	522	364,683,551	387	272,001,588
Silver500 OZ	104	94,890,523	217	198,351,548
Silver100 OZ	305	55,864,286	890	162,812,684
DJ	203	563,802,525	43	120,014,686
NSDQ100	460	347,978,258	153	116,633,564
GOLDGBPUSD	127	196,122,034	55	84,982,389

Daily Position of Special Convertible Rupee Accounts (USD in Mn)
February 22, 2018

Inflow	Outflow	Net	Current Month Commulative	Total Yearly (July 2017 to-date)
5.72	3.58	2.14	(46.63)	(221.16)

Portfolio Investment
February 23, 2018

Investors' Type	Gross Buy	Gross Sell	Net Buy/Sell	
	Rs. In Million	Rs. In Million	Rs. In Million	USD in Million
Foreigners	1,200	(1,096.0)	105	1.0
Individuals	10,086	(10,693.1)	(607)	(5.5)
Companies	691	(499.0)	192	1.7
Banks/DFI	412	(367.5)	44	0.4
NBFC	26.1	(20.6)	6	0.1
Mutual Funds	981	(898.3)	82	0.7
Others	168	(250.0)	(82)	(0.7)
Broker Proprietary Trading	2,954	(3,084.1)	(130)	(1.2)
INSURANCE COMPANIES	607	(217.7)	390	3.5

Data Source:

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