SECP

SURVEILLANCE, SUPERVISION AND ENFORCEMENT DEPARTMENT

SECURITIES MARKET DIVISION

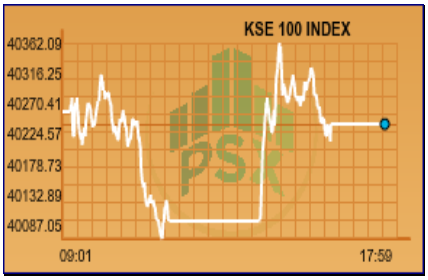
# Daily Market Report
## 24-Nov-17

## Stock Market Summary

| KSE-100 | 24-Nov-17 | 23-Nov-17 |
|---|---|---|
| Index | 40,248.41 | 40,266.21 |
| Change | (17.80) | (325.66) |
| Intra Day High | 40,368.35 | 40,712.65 |
| Intra Day Low | 40,082.70 | 40,136.86 |
| Index Band | 285.65 | 575.79 |
| Ready Turnover (Shares. In Mln) | 106.33 | 101.84 |
| Future Turnover (Shares. In Mln) | 36.67 | 36.67 |
| Market. Cap (Rs. In Bln) | 8,356.07 | 8,357.85 |
| Ready Traded Value (Rs. In Bln) | 4.53 | 5.37 |
| Future Traded Value (Rs. In Bln) | 3.10 | 3.10 |
| Open Interest Future (Rs. In Bln) | 11.81 | 10.79 |
| Number of Trades (in 000) | 68.73 | 72.07 |
| Gainers | 160 | 119 |
| Losers | 168 | 216 |
| Equal | 14 | 9 |

| Volume Leaders | | | |
|---|---|---|---|
| Name | Volume | Open Price | Close Price |
| K-Electric Ltd. | 25,963,500 | 5.69 | 6.01 |
| Azgard Nine | 9,524,000 | 14.80 | 15.32 |
| B.O.Punjab | 5,311,000 | 8.31 | 8.26 |
| Tri-Star Poly(R | 5,034,000 | 4.69 | 3.93 |
| TRG Pak Ltd | 4,070,000 | 35.50 | 35.61 |
| Pak Elektron | 3,982,700 | 55.15 | 54.52 |
| Power Cement | 3,695,500 | 8.42 | 8.32 |
| WorldCall Telecom | 3,183,500 | 2.99 | 3.01 |
| Attock Refinery | 2,659,800 | 291.00 | 304.97 |
| TPL Trakker Ltd | 2,549,000 | 8.24 | 7.82 |

| Intraday Circuit Breakers | 24-Nov-17 | 23-Nov-17 |
|---|---|---|
| Upper | 16 | 20 |
| Lower | 21 | 15 |




## Top 10 Index Drivers

| KSE - 100 | | | |
|---|---|---|---|
| Name | Volume | Index Points | Close Price |
| United BankXD | 359,200 | (31.04) | 167.07 |
| Nestle PakistanXD | 180 | (25.66) | 10,450.00 |
| Dawood Hercules | 12,400 | (17.33) | 116.22 |
| Habib Bank | 172,000 | (11.62) | 164.76 |
| Nishat Mills LtdXD | 247,300 | (9.77) | 140.45 |
| Lucky CementXD | 145,700 | (9.74) | 509.58 |
| Pak Oilfields | 85,100 | (9.16) | 616.11 |
| Bank AL-Habib | 122,000 | (6.99) | 56.53 |
| Faujii Fert. | 1,425,000 | (5.18) | 82.53 |
| Pak Petroleum | 226,200 | (5.05) | 195.70 |

## Future Market

| Volume Leaders | | | |
|---|---|---|---|
| Name | Volume | Open Price | Close Price |
| TRG-DEC | 15,584,500 | 35.65 | 35.91 |
| BOP-DEC | 13,825,500 | 8.40 | 8.31 |
| BOP-NOV | 13,014,000 | 8.32 | 8.24 |
| TRG-NOV | 9,652,000 | 35.40 | 35.67 |
| POWER-DEC | 7,903,000 | 8.07 | 8.28 |
| PAEL-DEC | 6,943,000 | 55.25 | 54.92 |
| POWER-NOV | 6,887,500 | 8.35 | 8.31 |
| KEL-DEC | 5,772,500 | 5.78 | 6.05 |
| KEL-NOV | 5,531,000 | 5.71 | 5.85 |
| PAEL-NOV | 5,304,000 | 55.00 | 54.50 |

| Open Interest | | |
|---|---|---|
| Name | Volume | Value Rs. In Million |
| TRG-DEC | 50,639,000 | 1,844.21 |
| PSO-DEC | 2,674,000 | 858.74 |
| PAEL-DEC | 15,050,000 | 840.86 |
| ATRL-DEC | 2,403,500 | 741.15 |
| TRG-NOV | 12,509,000 | 492.40 |
| ENGRO-DEC | 1,900,000 | 486.48 |
| PAEL-NOV | 6,160,000 | 461.52 |
| ATRL-NOV | 1,053,000 | 447.45 |
| ISL-DEC | 3,980,000 | 444.62 |
| DGKC-DEC | 2,529,500 | 344.89 |

## Top 5 Gainers and Losers

| Gainers | | | |
|---|---|---|---|
| Name | Volume | Price Change | Close Price |
| Unilever FoodsXD | 20 | 345.00 | 7,245.00 |
| Pak TobaccoXD | 2,060 | 75.75 | 1,590.75 |
| Sapphire FiberXD | 220 | 36.75 | 830.00 |
| Siemens Pak. | 32,250 | 31.50 | 971.14 |
| Khyber Tobacco | 150 | 22.00 | 1,399.00 |

| Losers | | | |
|---|---|---|---|
| Name | Volume | Price Change | Close Price |
| Nestle PakistanXD | 180 | -549.99 | 10,450.00 |
| Bata (Pak) | 320 | -125.00 | 2,375.00 |
| Atlas Battery | 550 | -27.40 | 548.60 |
| Colgate Palmolive | 20 | -25.00 | 2,275.00 |
| AL-Ghazi Tractors | 22,850 | -23.63 | 690.47 |

## Margin Trading System
### November 24, 2017

| MTS Trading Data | |
|---|---|
| Current Day Turnover (Shares in mln) | 7.94 |
| Current Day Value (Rs. in mln) | 248.83 |
| MTS open Position (Rs in mln) | 3,398.79 |
| MTS Release Position (Rs in mln) | 261.56 |
| MTS unrelease Position (Rs in mln) | 3,155.82 |
| Avg Rate | 8% |

| Volume Leaders | | | |
|---|---|---|---|
| Name | Volume | Value Rs. In Million | Avg Rate |
| BOP | 3,459,000 | 24.35 | 8.00% |
| KEL | 1,049,500 | 5.35 | 7.00% |
| TRG | 929,000 | 28.12 | 8.00% |
| POWER | 614,000 | 4.34 | 8.00% |
| PAEL | 457,500 | 21.22 | 8.00% |

| Open Interest | | |
|---|---|---|
| Scrip | Volume | Value Rs. In Million |
| TRG | 19,431,500 | 560.30 |
| ISL | 2,785,600 | 257.70 |
| BOP | 36,581,500 | 255.84 |
| ATRL | 957,400 | 242.40 |
| PAEL | 4,559,400 | 212.26 |

## Margin Financing
### November 24, 2017

| MF Trading Data | |
|---|---|
| Current Day Turnover (Shares in mln) | 2.58 |
| Current Day Value (Rs. in mln) | 83.87 |
| MF open Position (Rs in mln) | 3,835.24 |
| MF Release Position (Rs in mln) | 231.61 |
| MF unrelease Position (Rs in mln) | 3,751.37 |
| Avg Rate | 7% |

| Volume Leaders | | | |
|---|---|---|---|
| Name | Volume | Value Rs. In Million | Avg Rate |
| ANL | 323,000 | 3.58 | 5.00% |
| TPL | 263,500 | 1.67 | 11.00% |
| JSBL | 225,000 | 1.32 | 9.00% |
| TRG | 211,000 | 5.64 | 6.00% |
| SSGC | 132,000 | 3.68 | 11.00% |

| Open Interest | | |
|---|---|---|
| Scrip | Volume | Value Rs. In Million |
| SNGP | 1,992,500 | 196.18 |
| EPCL | 7,249,500 | 195.15 |
| ANL | 13,117,000 | 174.73 |
| SEARL | 508,341 | 167.57 |
| SSGC | 4,215,845 | 117.04 |

## International Commodity Prices

| Contract Name | Price | Change in Price USD |
|---|---|---|
| Gold 100 OZ (USD/t oz) | 1,294.90 | 1.80 |
| COTTON (USd/lb) | 71.50 | 0.36 |
| WTI CRUDE (USD/bbl) | 58.69 | 0.06 |
| SILVER (USD/t oz) | 17.13 | (0.04) |

## Pakistan Mercantile Exchange
### November 24, 2017

| | Daily Trading Volume | | Open Interest | |
|---|---|---|---|---|
| Commodities | No. of Contracts | Value (Rs) | No. of Contracts | Value (Rs) |
| GO1 OZ | 1352 | 183,815,280 | 5,928 | 805,681,113 |
| GO10 OZ | 282 | 383,862,156 | 458 | 622,717,699 |
| GO100 OZ | 15 | 204,376,035 | 34 | 462,266,743 |
| GOLDUSDJPY | 106 | 111,719,172 | 432 | 455,806,670 |
| DJIA | 82 | 203,538,180 | 116 | 287,803,847 |
| SNP500 | 7 | 1,918,673 | 986 | 270,563,461 |
| Crude100 (barrel) | 249 | 154,171,740 | 429 | 266,467,932 |
| GOLDGBPUSD | 190 | 267,304,098 | 181 | 254,662,629 |
| GOLDEURUSD | 228 | 286,165,805 | 160 | 201,346,843 |

## WORLD INDICES

| Index | Level | YTD Change |
|---|---|---|
| KSE 100 | 40,248.41 | -15.81% |
| S&P BSE SENSEX INDEX | 33,593.21 | 25.76% |
| SET-THAILAND | 1,693.99 | 9.79% |
| SES All-S`PORE | 834.91 | 18.41% |
| FTSE Bursa MALAYSIA | 1,713.49 | 4.37% |
| DOW JONES | 23,557.99 | 19.20% |
| S&P 500 INDEX | 2,602.42 | 16.24% |
| NASDAQ COMP | 6,889.16 | 27.98% |
| FTSE 100 INDEX | 7,409.64 | 3.74% |
| NIKKEI 225 | 22,495.99 | 17.69% |
| HANG SENG-HK | 29,639.64 | 34.72% |

## Daily Position of Special Convertible Rupee Accounts (USD in Mn)
### November 23, 2017

| Inflow | Outflow | Net | Current Month Commulative Net | Total Yearly (July 2017 to-date) |
|---|---|---|---|---|
| 0.00 | 0.25 | (0.25) | (41.85) | (141.18) |

## Money Market Rates

| | |
|---|---|
| T-Bills (Six Months) | 6.01% |
| KIBOR (Six Months) | 6.19% |

## Portfolio Investment
### November 24, 2017

| Investors' Type | Net Buy/Sell | | YTD | |
|---|---|---|---|---|
| | Rs. In Million | USD in Million | Rs. In Million | USD in Million |
| Foreigners | (257) | (2.4) | (46,618) | (442) |
| Individuals | (372) | (3.5) | (5,251) | (50) |
| Companies | 313 | 3.0 | 10,838 | 103 |
| Banks/DFI | 101 | 1.0 | (2,057) | (19) |
| NBFC | 8.5 | 0.080 | (1,534) | (15) |
| Mutual Funds | 262 | 2.5 | 20,731 | 196 |
| Others | 27 | 0.3 | 3,573 | 34 |
| Broker Proprietary Trading | 93 | 0.9 | 148 | 1 |
| INSURANCE COMPANIES | (177) | (1.7) | 20,171 | 191 |

## Exchange Rates

| | |
|---|---|
| US Dollar (PKR/$) | 105.51 |
| UK Pound (PKR/£) | 140.55 |
| Euro (PKR/€) | 125.20 |

***Data Source:***

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