SECURITIES AND EXCHANGE COMMISSION OF PAKISTAN

SECP

SURVEILLANCE, SUPERVISION AND ENFORCEMENT DEPARTMENT

SECURITIES MARKET DIVISION

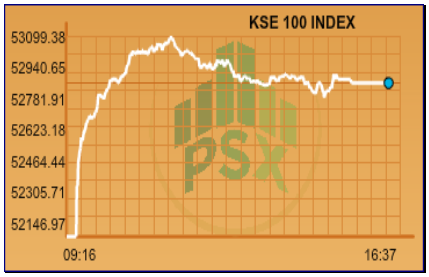
Daily Market Report
24-May-17

Stock Market Summary

KSE-100	24-May-17	23-May-17
Index	52,876.46	52,146.97
Change	729.49	773.46
Intra Day High	53,103.21	52,244.24
Intra Day Low	52,146.97	51,373.51
Index Band	956.24	870.73
Ready Turnover (Shares. In Mln)	606.69	323.92
Future Turnover (Shares. In Mln)	117.27	119.28
Market. Cap (Rs. In Bln)	10,446.08	10,320.02
Ready Traded Value (Rs. In Bln)	23.70	19.62
Future Traded Value (Rs. In Bln)	8.72	7.92
Open Interest Future (Rs. In Bln)	15.92	14.57
Number of Trades (in 000)	177.50	135.59
Gainers	188	273
Losers	215	132
Equal	17	12

Volume Leaders			
Name	Volume	Open Price	Close Price
Power Cement(R)	124,769,500	1.70	2.30
Bank Of Punjab(	90,942,500	1.35	1.87
Lotte Chemical	36,250,000	12.89	11.96
Power Cement	14,503,000	14.20	14.94
K-Electric Ltd.	11,140,000	7.84	7.85
Aisha Steel (R)	10,357,000	7.45	8.21
B.O.Punjab	10,037,500	13.59	13.79
WorldCall Telecom	9,826,500	3.47	3.28
TRG Pak Ltd	9,300,000	55.24	54.86
Engro Fert.	9,006,500	58.65	60.28

Intraday Circuit Breakers	24-May-17	23-May-17
Upper	23	94
Lower	10	12



Top 10 Index Drivers

KSE - 100			
Name	Volume	Index Points	Close Price
Oil & Gas Dev.	8,333,500	83.78	188.71
Pak PetroleumXD	1,102,500	77.25	183.60
Dawood HerculesXD	258,300	47.66	148.50
Habib BankXD	2,928,500	46.36	306.84
Bank AL-Habib	1,560,500	43.36	63.06
MCB Bank LtdXD	2,051,400	40.06	252.70
United BankXD	2,349,400	29.00	265.97
Pak.Int.Cont.	4,900	(6.66)	386.65
Attock Cement	7,900	(6.03)	329.53
J.D.W.Sugar	400	(4.45)	515.00

Future Market

Volume Leaders			
Name	Volume	Open Price	Close Price
TRG-JUN	16,408,500	55.68	55.42
TRG-MAY	9,975,000	55.15	54.87
POWER-JUN	9,892,500	14.40	15.05
BOP-MAY	9,856,000	13.60	13.79
POWER-MAYB	8,864,500	14.01	14.93
BOP-JUN	7,355,000	13.50	13.93
PAEL-JUN	4,383,500	115.15	117.53
ISL-JUN	3,534,000	150.40	153.63
ISL-MAY	3,286,500	148.90	152.42
PAEL-MAY	3,094,000	114.45	116.51

Open Interest		
Name	Volume	Value Rs. In Million
TRG-MAY	30,753,500	1,873.80
TRG-JUN	30,806,500	1,702.41
PAEL-MAY	8,837,500	1,019.03
ATRL-MAY	2,235,000	990.04
PAEL-JUN	7,263,000	840.53
ISL-MAY	5,420,500	754.09
ISL-JUN	4,151,500	619.58
ATRL-JUN	1,348,000	611.01
PSO-MAY	1,289,500	585.79
NML-MAY	2,395,000	410.89

Top 5 Gainers and Losers

Gainers			
Name	Volume	Price Change	Close Price
Wyeth Pak LtdXD	300	126.95	2,666.00
Mari Petroleum	50,340	30.05	1,668.83
Exide (PAK)	16,680	30.05	1,096.46
Indus Dyeing	100	29.74	641.00
Millat Tractors	123,250	23.61	1,550.47

Losers			
Name	Volume	Price Change	Close Price
Pak.Int.Cont.	4900	(20.34)	386.65
Wah-Noble	35100	(14.80)	281.21
Attock Cement	7900	(13.69)	329.53
Blessed Tex.	500	(12.64)	240.36
Linde PakistanXD	94000	(12.24)	289.37

Margin Trading System
May 24, 2017

MTS Trading Data	
Current Day Turnover (Shares in mln)	16.08
Current Day Value (Rs. in mln)	970.84
MTS open Position (Rs in mln)	8,322.21
MTS Release Position (Rs in mln)	833.77
MTS unrelease Position (Rs in mln)	7,344.41
Avg Rate	8.00%

Volume Leaders			
Name	Volume	Value Rs. In Million	Avg Rate
BOP	2,379,300	27.83	9.00%
FCCL	1,562,000	62.85	8.00%
TRG	1,554,500	72.46	11.00%
KEL	1,454,500	9.68	8.00%
BAFL	1,260,500	50.37	7.00%

Open Interest		
Scrip	Volume	Value Rs. In Million
TRG	31,468,800	1,429.08
ISL	6,639,000	794.04
ATRL	1,328,686	492.81
EFERT	9,808,500	485.15
BOP	42,947,900	484.19

Margin Financing
May 24, 2017

MF Trading Data	
Current Day Turnover (Shares in mln)	9.33
Current Day Value (Rs. in mln)	462.89
MF open Position (Rs in mln)	6,000.74
MF Release Position (Rs in mln)	533.29
MF unrelease Position (Rs in mln)	5,537.85
Avg Rate	8.00%

Volume Leaders			
Name	Volume	Value Rs. In Million	Avg Rate
LOTCHEM	2,460,000	21.66	10.00%
ASL	1,075,000	18.92	9.00%
EPCL	919,500	20.50	9.00%
STPL	822,000	19.23	9.00%
ANL	744,000	6.96	9.00%

Open Interest		
Scrip	Volume	Value Rs. In Million
SNGP	5,382,300	563.74
NRL	712,350	419.91
EPCL	12,489,800	279.42
SSGC	7,521,000	241.83
ASL	12,629,350	230.59

International Commodity Prices

Contract Name	Price	Change in Price USD
Gold 100 OZ (USD/t oz)	1,258.60	8.50
COTTON (USd/lb)	72.77	0.19
WTI CRUDE (USD/bbl)	51.83	0.18
SILVER (USD/t oz)	17.25	0.28

Pakistan Mercantile Exchange
May 24, 2017

	Daily Trading Volume		Open Interest	
Commodities	No. of Contracts	Value (Rs)	No. of Contracts	Value (Rs)
Crude100 (barrel)	1127	608,630,509	1,176	632,361,166
GO10 OZ	462	607,090,535	403	532,431,893
GOLDEURUSD	200	234,790,243	230	270,529,363
GOLDGBPUSD	296	402,318,354	175	238,061,037
GO100 OZ	17	223,562,569	15	198,116,192
GO1 OZ	2476	325,568,049	1,469	193,925,672
GOLDUSDJPY	366	384,767,425	136	142,612,488
Silver500 OZ	123	110,142,952	154	138,941,178
Silver100 OZ	187	33,450,581	761	137,317,190
Crude 10 (barrel)	3493	188,382,102	1,604	86,250,622

WORLD INDICES

Index	Level	YTD Change
KSE 100	52,876.46	10.60%
S&P BSE SENSEX INDEX	30,468.72	14.07%
SET-THAILAND	1,570.86	1.81%
SES All-S'PORE	788.33	11.81%
FTSE Bursa MALAYSIA	1,781.75	8.53%
DOW JONES	21,012.42	6.32%
S&P 500 INDEX	2,404.39	7.39%
NASDAQ COMP	6,163.02	14.49%
FTSE 100 INDEX	7,514.90	5.21%
NIKKEI 225	19,813.13	3.66%
HANG SENG-HK	25,647.89	16.58%

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

Inflow	Outflow	Net	Current Month Commulative Net	Total Yearly (July 2016 to-date)
42.41	19.78	22.62	(4.87)	(464.18)

Money Market Rates

T-Bills (Six Months)	6.01%
KIBOR (Six Months)	6.14%

Exchange Rates

US Dollar (PKR/$)	104.86
UK Pound (PKR/£)	136.00
Euro (PKR/€)	117.33

Portfolio Investment
May 24, 2017

Investors' Type	Net Buy/Sell		YTD	
	Rs. In Million	USD in Million	Rs. In Million	USD in Million
Foreigners	547.72	5.22	(22,293.18)	(212)
Individuals	(806.05)	(7.69)	(7,645.52)	(73)
Companies	(3.88)	(0.04)	6,893.66	66
Banks/DFI	(525.42)	(5.01)	(10,839.33)	(103)
NBFC	93.60	0.89	(511.46)	(5)
Mutual Funds	1,320.23	12.59	24,415.04	233
Others	(7.97)	(0.08)	(219.89)	(2)
Broker Proprietary Trading	(13.00)	(0.12)	1,691.55	16
ISURANCE COMPANIES	(605.21)	(5.77)	8,522.83	81

Data Source:

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