SECURITIES AND EXCHANGE COMMISSION OF PAKISTAN

SURVEILLANCE, SUPERVISION AND ENFORCEMENT DEPARTMENT

SECURITIES MARKET DIVISION

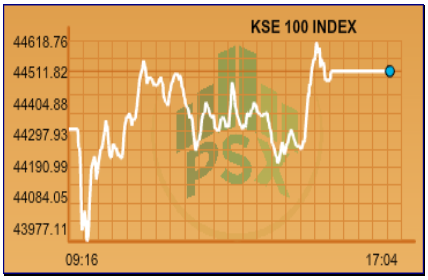
Daily Market Report
17-Jul-17

Stock Market Summary

KSE-100	17-Jul-17	14-Jul-17
Index	44,523.21	44,337.44
Change	185.77	553.89
Intra Day High	44,630.07	44,461.46
Intra Day Low	43,975.12	43,694.62
Index Band	654.95	766.84
Ready Turnover (Shares. In Mln)	75.29	112.14
Future Turnover (Shares. In Mln)	19.29	28.36
Market. Cap (Rs. In Bln)	9,134.33	9,109.20
Ready Traded Value (Rs. In Bln)	4.19	5.96
Future Traded Value (Rs. In Bln)	1.31	2.05
Open Interest Future (Rs. In Bln)	9.24	9.30
Number of Trades (in 000)	54.66	60.59
Gainers	117	240
Losers	161	83
Equal	17	17

Volume Leaders			
Name	Volume	Open Price	Close Price
K-Electric Ltd.	5,683,000	6.55	6.61
Engro Polymer	4,587,000	33.10	33.97
Dewan Motors	4,288,500	36.31	37.86
TRG Pak Ltd	3,533,000	35.62	36.00
B.O.Punjab	3,105,500	11.50	11.24
Aisha Steel Mill	2,796,000	18.57	18.92
Sui South Gas	2,728,000	39.00	38.94
Power Cement	2,724,500	11.86	11.98
Dost Steels Ltd.	2,525,000	11.20	11.09
Dewan Cement	1,917,500	18.12	18.39

Intraday Circuit Breakers	17-Jul-17	14-Jul-17
Upper	33	16
Lower	19	38



Top 10 Index Drivers

Future Market

KSE - 100			
Name	Volume	Index Points	Close Price
Bank AL-Habib	188,000	33.08	55.33
Hub Power Co.	650,300	30.06	115.86
Lucky Cement	137,000	29.25	746.26
United Bank	704,600	26.65	209.58
Oil & Gas Dev.	641,900	25.78	143.90
The Searle Co.	165,000	22.29	495.07
Hascol Petrol	41,800	12.21	325.02
Abbott Lab.	2,000	11.30	899.92
Mari Petroleum	8,260	10.34	1,500.58
Pak Oilfields	54,000	8.35	440.06

Volume Leaders			
Name	Volume	Open Price	Close Price
TRG-JUL	6,486,000	35.63	36.10
BOP-JUL	2,832,500	11.50	11.27
PAEL-JUL	1,920,500	96.21	97.27
ISL-JUL	1,616,500	114.70	115.87
KEL-JUL	1,416,500	6.55	6.62
POWER-JUL	1,261,000	11.91	12.00
ATRL-JUL	593,500	338.50	344.23
FFBL-JUL	448,500	36.15	36.60
ENGRO-JUL	418,500	315.99	317.23
DGKC-JUL	360,000	188.95	193.89

Open Interest		
Name	Volume	Value Rs. In Million
TRG-JUL	46,379,500	1,921.65
ATRL-JUL	2,377,000	912.30
PAEL-JUL	6,842,500	799.15
PSO-JUL	2,033,500	789.67
ENGRO-JUL	2,107,000	712.08
ISL-JUL	4,471,000	600.10
DGKC-JUL	1,578,000	334.56
BOP-JUL	28,445,500	333.47
OGDC-JUL	2,197,000	316.35
EFERT-JUL	5,550,500	313.54

Top 5 Gainers and Losers

Gainers			
Name	Volume	Price Change	Close Price
Rafhan Maize	40	332.50	6,982.50
Unilever Foods	40	199.94	5,800.00
Khyber Tobacco	50	36.86	774.24
Abbott Lab.	2,000	26.83	899.92
Indus Motor Co	109,180	24.69	1,680.24

Losers			
Name	Volume	Price Change	Close Price
Philip Morris Pak.	220	-113.55	2,519.15
Colgate Palmolive	360	-45.00	2,355.00
Jubile Life Ins	2,800	-33.68	800.77
Highnoon (Lab)	24,350	-29.56	567.11
Murree Brewery	250	-15.00	720.00

Margin Trading System
July 17, 2017

MTS Trading Data	
Current Day Turnover (Shares in mln)	5.95
Current Day Value (Rs. in mln)	191.36
MTS open Position (Rs in mln)	4,222.25
MTS Release Position (Rs in mln)	179.71
MTS unrelease Position (Rs in mln)	4,031.50
Avg Rate	8.00%

Volume Leaders			
Name	Volume	Value Rs. In Million	Avg Rate
BOP	2,073,110	19.95	8.00%
TRG	698,900	21.37	8.00%
POWER	549,800	5.61	8.00%
TPL	511,200	4.16	8.00%
KEL	357,900	2.00	8.00%

Open Interest		
Scrip	Volume	Value Rs. In Million
TRG	23,176,890	693.03
ISL	4,122,700	402.44
BOP	29,126,100	275.95
EFERT	5,746,000	257.60
DGKC	1,482,500	240.23

Margin Financing
July 17, 2017

MF Trading Data	
Current Day Turnover (Shares in mln)	1.02
Current Day Value (Rs. in mln)	91.89
MF open Position (Rs in mln)	3,700.01
MF Release Position (Rs in mln)	86.45
MF unrelease Position (Rs in mln)	3,608.13
Avg Rate	10.00%

Volume Leaders			
Name	Volume	Value Rs. In Million	Avg Rate
DFML	659,000	19.73	10.00%
SSGC	433,000	12.70	11.00%
EPCL	379,000	10.01	9.00%
SNGP	240,000	28.55	14.00%
BYCO	200,500	2.61	14.00%

Open Interest		
Scrip	Volume	Value Rs. In Million
SNGP	3,037,700	327.66
NRL	434,000	238.89
TRG	5,387,900	179.81
ASL	9,471,000	161.60
SSGC	5,003,600	148.26

International Commodity Prices

Contract Name	Price	Change in Price USD
Gold 100 OZ (USD/t oz)	1,236.90	6.50
COTTON (USd/lb)	67.97	1.17
WTI CRUDE (USD/bbl)	46.11	(0.43)
SILVER (USD/t oz)	16.12	0.09

Pakistan Mercantile Exchange
July 17, 2017

	Daily Trading Volume		Open Interest	
Commodities	No. of Contracts	Value (Rs)	No. of Contracts	Value (Rs)
GO10 OZ	284	368,862,576	704	915,115,703
GO1 OZ	1991	258,525,253	6,386	830,103,534
GO100 OZ	28	363,778,879	40	519,952,104
Crude100 (barrel)	1163	571,772,894	980	477,060,482
GOLDGBPUSD	309	425,548,274	315	433,497,525
GOLDEURUSD	76	91,848,334	302	365,382,914
GOLDUSDCAD	35	36,805,487	251	264,519,021
Silver100 OZ	79	13,380,451	752	127,494,752
Crude 10 (barrel)	6376	313,045,692	2,172	105,732,180
GOLDUSDJPY	627	660,727,019	100	105,389,827

WORLD INDICES

Index	Level	YTD Change
KSE 100	44,523.21	-6.87%
S&P BSE SENSEX INDEX	31,710.99	18.72%
SET-THAILAND	1,571.52	1.85%
SES All-S`PORE	802.82	13.86%
FTSE Bursa MALAYSIA	1,754.92	6.89%
DOW JONES	21,629.72	9.45%
S&P 500 INDEX	2,459.14	9.84%
NASDAQ COMP	6,314.43	17.30%
FTSE 100 INDEX	7,405.90	3.68%
NIKKEI 225	19,999.91	4.63%
HANG SENG-HK	26,524.94	20.56%

Daily Position of Special Convertible Rupee Accounts (USD in Mn)
July 14, 2017

Inflow	Outflow	Net	Current Month Commulative Net	Total Yearly (July 2017 to-date)
13.16	11.79	1.37	(22.35)	(22.35)

Money Market Rates

T-Bills (Six Months)	6.01%
KIBOR (Six Months)	6.15%

Portfolio Investment
July 17, 2017

Investors' Type	Net Buy/Sell		YTD	
	Rs. In Million	USD in Million	Rs. In Million	USD in Million
Foreigners	348	3	(36,503)	(348)
Individuals	(157)	(1)	(11,790)	(112)
Companies	(95)	(1)	6,253	60
Banks/DFI	17	0	(6,395)	(61)
NBFC	(0)	(0)	(817)	(8)
Mutual Funds	(65)	(1)	29,833	284
Others	(2)	(0)	191	2
Broker Proprietary Trading	(53)	(0)	3,226	31
INSURANCE COMPANIES	6	0	16,205	154

Exchange Rates

US Dollar (PKR/$)	105.39
UK Pound (PKR/£)	137.76
Euro (PKR/€)	120.75

Data Source:

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