SECP

SURVEILLANCE, SUPERVISION AND ENFORCEMENT DEPARTMENT

SECURITIES MARKET DIVISION

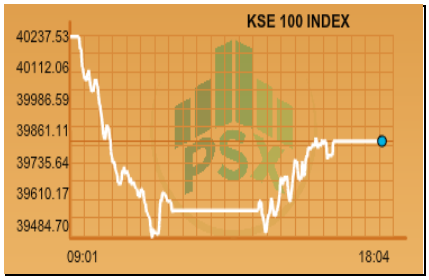
Daily Market Report
13-Oct-17

Stock Market Summary

KSE-100	13-Oct-17	12-Oct-17
Index	39,846.78	40,237.53
Change	(390.75)	(266.15)
Intra Day High	40,237.53	40,791.91
Intra Day Low	39,478.05	39,834.10
Index Band	759.48	957.81
Ready Turnover (Shares. In Mln)	153.83	137.99
Future Turnover (Shares. In Mln)	35.16	42.31
Market. Cap (Rs. In Bln)	8,316.12	8,411.91
Ready Traded Value (Rs. In Bln)	7.08	6.13
Future Traded Value (Rs. In Bln)	2.64	3.45
Open Interest Future (Rs. In Bln)	9.88	9.83
Number of Trades (in 000)	64.90	75.90
Gainers	88	73
Losers	282	306
Equal	12	16

Volume Leaders			
Name	Volume	Open Price	Close Price
K-Electric Ltd.	13,362,000	6.33	6.16
Maple Leaf	8,116,600	69.00	66.31
TRG Pak Ltd	7,952,000	33.20	32.50
B.O.Punjab	7,605,000	8.52	8.45
Fauji Cement	6,061,000	29.75	28.56
Lalpir Power	6,027,500	20.50	21.00
Pakgen Power	6,019,500	20.61	21.32
Pak Elektron	5,093,300	68.82	67.13
Aisha Steel Mill	4,396,000	16.35	16.18
Lotte Chemical	3,962,500	7.10	7.15

Intraday Circuit Breakers	13-Oct-17	12-Oct-17
Upper	15	7
Lower	72	74



Top 10 Index Drivers

KSE - 100			
Name	Volume	Index Points	Close Price
Lucky Cement	584,000	(43.58)	484.20
Nestle Pakistan	620	(33.63)	12,627.80
P.S.O.XDXB	690,700	(26.31)	335.14
Fauji Cement	6,061,000	(21.92)	28.56
Mari Petroleum	28,540	(17.74)	1,409.03
Maple Leaf	8,116,600	(15.71)	66.31
Packages Ltd.	344,100	(13.63)	523.80
Int. Ind.Ltd.XD	95,600	(12.78)	254.31
Adamjee Ins.XD	158,500	(11.61)	55.97
Dawood Hercules	8,900	(11.61)	108.27

Future Market

Volume Leaders			
Name	Volume	Open Price	Close Price
TRG-OCT	12,990,500	33.10	32.61
DGKC-OCT	3,053,000	129.90	129.65
BOP-OCT	2,501,500	8.53	8.48
ISL-OCT	2,149,500	104.80	103.64
ATRL-OCT	2,059,500	332.50	336.55
PAEL-OCT	1,753,000	68.66	67.15
TREET-OCT	1,481,500	40.81	40.77
TREET-OCTB	1,388,000	38.05	37.33
POWER-OCT	817,500	9.30	8.90
PSO-OCT	811,000	343.00	336.19

Open Interest		
Name	Volume	Value Rs. In Million
TRG-OCT	52,651,500	2,026.41
ATRL-OCT	4,191,500	1,653.39
PSO-OCT	2,674,000	981.01
PAEL-OCT	9,219,000	707.41
ISL-OCT	5,221,000	631.02
DGKC-OCT	4,199,000	593.28
BOP-OCT	43,502,000	415.30
ENGRO-OCT	1,054,500	329.07
OGDC-OCT	1,938,500	290.65
EFOODS-OCT	3,048,500	279.84

Top 5 Gainers and Losers

Gainers			
Name	Volume	Price Change	Close Price
Khyber Tobacco	6,500	53.48	1,123.08
Pak OilfieldsXD	842,550	17.66	570.44
Mehmood Tex.	1,700	15.90	333.90
Otsuka Pak	200	11.01	236.00
Blessed Tex.	2,000	11.00	270.00

Losers			
Name	Volume	Price Change	Close Price
Nestle Pakistan	620	-372.20	12,627.80
Sanofi-Aventis	3,520	-77.47	1,471.98
Colgate Palmolive	320	-46.13	2,150.00
Indus Motor CoXD	81,280	-42.51	1,699.18
ICI PakistanXD	4,820	-41.04	798.41

Margin Trading System
October 13, 2017

MTS Trading Data	
Current Day Turnover (Shares in mln)	8.00
Current Day Value (Rs. in mln)	193.13
MTS open Position (Rs in mln)	3,243.65
MTS Release Position (Rs in mln)	271.17
MTS unrelease Position (Rs in mln)	3,095.64
Avg Rate	8%

Volume Leaders			
Name	Volume	Value Rs. In Million	Avg Rate
KEL	2,613,500	13.72	10.00%
BOP	2,256,500	16.21	9.00%
TRG	671,000	18.49	9.00%
PAEL	320,900	18.42	8.00%
TPL	261,500	1.58	9.00%

Open Interest		
Scrip	Volume	Value Rs. In Million
TRG	18,213,000	505.81
BOP	33,200,000	239.56
DGKC	1,847,400	214.59
PAEL	3,496,900	200.86
ISL	1,885,200	166.62

Margin Financing
October 13, 2017

MF Trading Data	
Current Day Turnover (Shares in mln)	4.84
Current Day Value (Rs. in mln)	129.98
MF open Position (Rs in mln)	4,323.66
MF Release Position (Rs in mln)	171.81
MF unrelease Position (Rs in mln)	4,193.68
Avg Rate	8%

Volume Leaders			
Name	Volume	Value Rs. In Million	Avg Rate
PIAA	381,500	1.62	13.00%
DFML	329,000	7.40	10.00%
TRG	293,500	8.36	10.00%
ASL	265,500	3.26	12.00%
GAIL	244,000	1.75	5.00%

Open Interest		
Scrip	Volume	Value Rs. In Million
SNGP	2,400,600	252.01
EPCL	9,030,000	235.14
SEARL	608,715	209.69
ANL	13,258,900	164.70
NRL	246,700	137.22

International Commodity Prices

Contract Name	Price	Change in Price USD
Gold 100 OZ (USD/t oz)	1,305.00	9.80
COTTON (USd/lb)	68.79	0.72
WTI CRUDE (USD/bbl)	51.88	0.26
SILVER (USD/t oz)	17.40	0.16

Pakistan Mercantile Exchange
October 12, 2017

	Daily Trading Volume		Open Interest	
Commodities	No. of Contracts	Value (Rs)	No. of Contracts	Value (Rs)
GO10 OZ	687	938,409,422	545	744,160,898
GO100 OZ	45	614,678,744	38	518,864,479
GO1 OZ	1866	254,970,680	2,840	387,782,927
Crude100 (barrel)	805	431,801,168	626	336,534,088
GOLDGBPUSD	627	872,698,757	109	152,416,283
GOLDUSDJPY	190	200,347,210	126	132,798,152
Silver100 OZ	97	17,647,229	713	129,636,824
Silver500 OZ	285	258,237,486	136	123,636,803
GOLDEURUSD	231	288,439,362	83	103,498,882
Copper	97	31,792,158	298	98,018,813

WORLD INDICES

Index	Level	YTD Change
KSE 100	39,846.78	-16.65%
S&P BSE SENSEX INDEX	32,615.66	22.11%
SET-THAILAND	1,722.11	11.61%
SES All-S`PORE	812.29	15.21%
FTSE Bursa MALAYSIA	1,751.99	6.72%
DOW JONES	22,871.72	15.73%
S&P 500 INDEX	2,553.17	14.04%
NASDAQ COMP	6,605.80	22.71%
FTSE 100 INDEX	7,535.44	5.50%
NIKKEI 225	21,302.01	11.45%
HANG SENG-HK	28,717.62	30.53%

Daily Position of Special Convertible Rupee Accounts (USD in Mn)
October 12, 2017

Inflow	Outflow	Net	Current Month Commulative Net	Total Yearly (July 2017 to-date)
14.41	6.37	8.04	(6.28)	(124.75)

Money Market Rates

T-Bills (Six Months)	6.01%
KIBOR (Six Months)	6.17%

Portfolio Investment
October 13, 2017

Investors' Type	Net Buy/Sell		YTD	
	Rs. In Million	USD in Million	Rs. In Million	USD in Million
Foreigners	1,915	18.2	(41,253)	(392)
Individuals	(29)	(0.3)	(6,566)	(62)
Companies	(280)	(2.7)	8,819	84
Banks/DFI	36	0.3	(2,214)	(21)
NBFC	5.9	0.1	(1,334)	(13)
Mutual Funds	(1,816)	(17.2)	21,235	202
Others	151	1.4	2,130	20
Broker Proprietary Trading	181	1.7	1,743	17
INSURANCE COMPANIES	(165)	(1.6)	17,452	166

Exchange Rates

US Dollar (PKR/$)	105.35
UK Pound (PKR/£)	140.12
Euro (PKR/€)	124.61

Data Source:

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