SECP

SURVEILLANCE, SUPERVISION AND ENFORCEMENT DEPARTMENT

SECURITIES MARKET DIVISION

Daily Market Report
14-Sep-17

Stock Market Summary

KSE-100

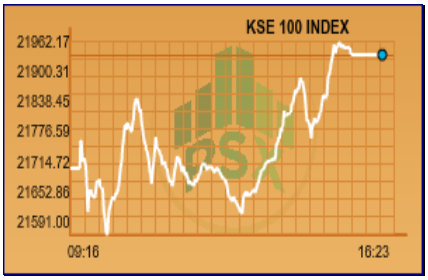
	14-Sep-17	13-Sep-17
Index	42,683.57	42,310.12
Change	373.45	1,030.82
Intra Day High	42,732.51	42,346.23
Intra Day Low	42,171.26	41,279.30
Index Band	561.25	1,066.93
Ready Turnover (Shares. In Mln)	217.12	173.81
Future Turnover (Shares. In Mln)	35.24	44.03
Market. Cap (Rs. In Bln)	8,894.81	8,831.24
Ready Traded Value (Rs. In Bln)	9.62	9.67
Future Traded Value (Rs. In Bln)	3.75	4.24
Open Interest Future (Rs. In Bln)	9.69	9.60
Number of Trades (in 000)	92.57	88.98
Gainers	232	285
Losers	130	82
Equal	28	21

Volume Leaders

Name	Volume	Open Price	Close Price
WorldCall Telecom	47,966,000	2.82	3.48
Azgard Nine	22,942,000	13.49	13.68
Aisha Steel Mill	12,784,500	19.40	19.66
Bank Al-Falah	12,016,500	41.01	42.19
Sui South Gas	8,332,000	38.32	38.67
TRG Pak Ltd	7,806,500	38.80	38.23
Telecard Limited	4,530,000	2.81	3.07
Jah.Sidd. Co.	4,459,000	23.99	24.72
Sui North Gas	4,069,000	151.50	149.78
B.O.Punjab	3,855,000	10.09	9.87

Intraday Circuit Breakers

	14-Sep-17	13-Sep-17
Upper	28	51
Lower	13	17



Top 10 Index Drivers

KSE - 100

Name	Volume	Index Points	Close Price
Habib BankXD	2,238,100	53.16	188.49
Engro CorpXD	626,500	49.91	304.88
MCB Bank LtdXD	712,300	42.66	209.50
Pak Petroleum	1,697,200	32.79	178.83
Hub Power Co.	687,700	26.96	117.46
Meezan BankXD	14,000	22.04	75.77
Lucky CementXD	363,850	19.70	607.22
Pak Oilfields	66,450	18.29	488.74
Nestle PakistanXD	200	16.01	12,477.33
Nishat Mills Ltd	845,800	14.04	147.83

Future Market

Volume Leaders

Name	Volume	Open Price	Close Price
TRG-SEP	14,861,000	38.80	38.34
PAEL-SEP	3,202,000	75.50	74.24
ISL-SEP	2,801,500	123.99	123.84
ATRL-SEP	2,613,000	397.25	413.25
PSO-SEP	1,509,500	452.00	453.25
TPL-SEP	1,508,500	8.85	9.21
DGKC-SEP	1,268,000	155.25	153.50
BOP-SEP	1,215,500	10.14	9.90
POWER-SEP	1,139,500	10.80	10.98
ENGRO-SEP	754,500	295.56	305.48

Open Interest

Name	Volume	Value Rs. In Million
TRG-SEP	57,328,000	2,350.00
PSO-SEP	3,296,000	1,450.00
PAEL-SEP	10,685,000	809.00
ATRL-SEP	1,887,000	731.00
ISL-SEP	5,024,000	630.00
ENGRO-SEP	1,582,000	465.00
DGKC-SEP	2,870,000	459.00
BOP-SEP	44,533,000	443.00
EFERT-SEP	4,057,000	228.00
OGDC-SEP	1,531,000	225.00

Top 5 Gainers and Losers

Gainers

Name	Volume	Price Change	Close Price
Wyeth Pak Ltd	20	72.68	2,200.00
Bhanero Tex.	100	38.46	807.87
Khyber Tobacco	250	29.98	879.97
Ghandhara Ind.	52,050	25.70	539.58
Highnoon (Lab)	58,600	20.55	464.10

Losers

Name	Volume	Price Change	Close Price
Unilever Foods	20	-100.00	6,400.00
Island Textile	350	-49.34	937.49
Service Ind.LtdXD	13,400	-20.00	900.23
Indus Dyeing	50	-17.88	540.00
Honda Atlas Cars	127,250	-16.67	556.29

Margin Trading System
September 14, 2017

MTS Trading Data

Current Day Turnover (Shares in mln)	6.88
Current Day Value (Rs. in mln)	494.34
MTS open Position (Rs in mln)	4,394.31
MTS Release Position (Rs in mln)	330.30
MTS unrelease Position (Rs in mln)	3,899.75
Avg Rate	8.00%

Volume Leaders

Name	Volume	Value Rs. In Million	Avg Rate
BOP	1,058,500	8.91	8.00%
KEL	811,500	4.42	7.00%
PAEL	641,100	40.48	8.00%
BAFL	597,000	21.67	7.00%
TREET	476,500	21.24	9.00%

Open Interest

Scrip	Volume	Value Rs. In Million
TRG	19,216,667	588.46
PSO	1,163,698	433.54
ATRL	1,123,999	367.54
BOP	39,251,199	316.56
PAEL	5,071,600	312.06

Margin Financing
September 14, 2017

MF Trading Data

Current Day Turnover (Shares in mln)	2.28
Current Day Value (Rs. in mln)	116.36
MF open Position (Rs in mln)	3,718.28
MF Release Position (Rs in mln)	111.38
MF unrelease Position (Rs in mln)	3,601.91
Avg Rate	9.00%

Volume Leaders

Name	Volume	Value Rs. In Million	Avg Rate
ANL	1,815,000	20.35	8.00%
ASL	1,337,500	20.87	11.00%
WTL	775,500	1.51	8.00%
DFML	473,500	15.75	11.00%
SSGC	339,500	9.92	11.00%

Open Interest

Scrip	Volume	Value Rs. In Million
SNGP	3,060,500	356.04
ANL	18,712,050	227.60
NRL	400,100	219.44
SEARL	575,265	209.85
EPCL	7,532,115	205.95

International Commodity Prices

Contract Name	Price	Change in Price USD
Gold 100 OZ (USD/t oz)	1,333.50	9.10
COTTON (USd/lb)	68.71	(0.65)
WTI CRUDE (USD/bbl)	49.74	0.55
SILVER (USD/t oz)	17.85	0.11

WORLD INDICES

Index	Level	YTD Change
KSE 100	42,683.57	-10.72%
S&P BSE SENSEX INDEX	32,177.21	20.46%
SET-THAILAND	1,659.67	7.57%
SES All-S`PORE	785.86	11.46%
FTSE Bursa MALAYSIA	1,778.58	8.34%
DOW JONES	22,203.48	12.35%
S&P 500 INDEX	2,495.62	11.47%
NASDAQ COMP	6,429.09	19.43%
FTSE 100 INDEX	7,295.39	2.14%
NIKKEI 225	19,903.24	4.13%
HANG SENG-HK	27,861.42	26.64%

Money Market Rates

T-Bills (Six Months)	6.01%
KIBOR (Six Months)	6.16%

Exchange Rates

US Dollar (PKR/$)	105.41
UK Pound (PKR/£)	139.12
Euro (PKR/€)	125.45

Pakistan Mercantile Exchange
September 13, 2017

	Daily Trading Volume		Open Interest	
Commodities	No. of Contracts	Value (Rs)	No. of Contracts	Value (Rs)
GO10 OZ	635	889,496,909	584	814,185,153
GO100 OZ	46	643,336,204	40	557,661,064
GO1 OZ	3213	450,119,537	3,992	556,545,742
GOLDUSDJPY	413	434,517,792	434	457,480,098
Crude100 (barrel)	1133	589,052,900	787	412,963,281
GOLDUSDCAD	23	24,257,347	175	184,463,356
GOLDGBPUSD	389	543,459,702	114	158,741,135
GOLDEURUSD	90	113,198,429	125	156,599,731
PLATINUM50	25	129,740,736	23	119,172,857
Silver500 OZ	56	52,687,924	116	108,996,470

Daily Position of Special Convertible Rupee Accounts (USD in Mn)
September 13, 2017

Inflow	Outflow	Net	Current Month Commulative Net	Total Yearly (July 2017 to-date)
4.13	8.17	(4.05)	(10.77)	(146.56)

Portfolio Investment
September 14, 2017

Investors' Type	Net Buy/Sell		YTD	
	Rs. In Million	USD in Million	Rs. In Million	USD in Million
Foreigners	815	7.7	(39,594)	(377)
Individuals	(267)	(2.5)	39,227	372
Companies	(569)	(5.4)	11,236	107
Banks/DFI	1	0.0	(1,426)	(14)
NBFC	(1)	(0.0)	(762)	(7)
Mutual Funds	(59)	(0.6)	29,837	284
Others	61	0.6	1,631	16
Broker Proprietary Trading	43	0.4	15,152	144
INSURANCE COMPANIES	(24)	(0.2)	20,031	191

Data Source:

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