SECP

SURVEILLANCE, SUPERVISION AND ENFORCEMENT DEPARTMENT

SECURITIES MARKET DIVISION

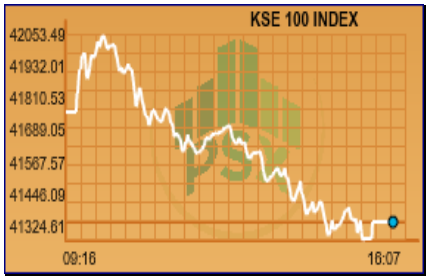
Daily Market Report
6-Sep-17

Stock Market Summary

KSE-100	6-Sep-17	5-Sep-17
Index	41,389.99	41,779.20
Change	(389.21)	572.21
Intra Day High	42,054.07	41,833.70
Intra Day Low	41,324.61	41,070.99
Index Band	729.46	762.71
Ready Turnover (Shares. In Mln)	147.82	107.77
Future Turnover (Shares. In Mln)	52.88	31.48
Market. Cap (Rs. In Bln)	8,689.81	8,760.76
Ready Traded Value (Rs. In Bln)	8.61	6.54
Future Traded Value (Rs. In Bln)	3.66	2.40
Open Interest Future (Rs. In Bln)	9.50	9.38
Number of Trades (in 000)	88.76	68.32
Gainers	97	272
Losers	272	83
Equal	18	16

Volume Leaders			
Name	Volume	Open Price	Close Price
TRG Pak Ltd	16,036,000	37.61	37.24
JS Bank Ltd	12,535,500	8.11	8.15
Aisha Steel Mill	8,265,500	20.11	19.49
Habib Metropol.	6,480,000	33.75	32.68
Habib BankXD	5,816,600	162.00	160.35
Azgard Nine	5,468,000	14.30	13.61
Sui South Gas	5,239,000	39.30	38.68
Sui North Gas	5,218,200	155.00	155.50
K-Electric Ltd.	5,194,000	6.15	6.08
Engro Polymer	4,682,000	32.15	30.49

Intraday Circuit Breakers	6-Sep-17	5-Sep-17
Upper	29	49
Lower	35	14



Top 10 Index Drivers

KSE - 100			
Name	Volume	Index Points	Close Price
Habib BankXD	5,816,600	(122.72)	160.35
D.G.K.Cement	2,140,400	(35.06)	151.83
Lucky Cement	205,600	(27.65)	592.18
Dawood Hercules	39,900	(27.35)	119.12
Oil & Gas Dev.	680,100	(25.99)	145.65
Pak Elektron	3,907,000	(16.45)	72.81
The Searle Co.	133,500	(14.42)	399.83
Bank AL-Habib	124,500	(14.20)	57.00
MapleLeafCement	1,258,700	(10.42)	93.37
Habib Metropol.	6,480,000	(9.55)	32.68

Future Market

Volume Leaders			
Name	Volume	Open Price	Close Price
TRG-SEP	33,872,500	37.86	37.43
PAEL-SEP	3,667,500	75.50	71.59
ISL-SEP	3,469,000	129.60	125.86
DGKC-SEP	1,683,500	160.45	152.55
KEL-SEP	1,505,000	6.19	6.14
ATRL-SEP	1,300,000	375.50	362.59
PSO-SEP	1,196,000	432.00	428.37
BOP-SEP	1,170,000	10.07	9.78
POWER-SEP	847,000	11.19	10.71
FCCL-SEP	644,000	35.30	34.94

Open Interest		
Name	Volume	Value Rs. In Million
TRG-SEP	58,223,500	2,370.00
PSO-SEP	3,798,500	1,650.00
PAEL-SEP	9,573,000	722.00
ISL-SEP	4,794,500	605.00
ATRL-SEP	1,439,500	511.00
ENGRO-SEP	1,664,000	484.00
DGKC-SEP	2,971,500	473.00
BOP-SEP	40,697,500	404.00
EFERT-SEP	4,572,000	257.00
OGDC-SEP	1,741,500	255.00

Top 5 Gainers and Losers

Gainers			
Name	Volume	Price Change	Close Price
Unilever Foods	20	120.00	6,520.00
Sanofi-Aventis	1,740	72.64	1,722.50
Millat Tractors	123,340	57.42	1,280.17
Jubile Life Ins	8,150	28.80	664.98
Archroma Pak	850	25.00	687.71

Losers			
Name	Volume	Price Change	Close Price
Khyber Tobacco	650	-41.79	794.21
Wyeth Pak Ltd	200	-35.00	2,150.00
Atlas Battery	1,900	-30.00	792.00
ICI Pakistan	8,860	-26.09	900.00
Abbott Lab.XD	12,600	-24.81	764.74

Margin Trading System
September 6, 2017

MTS Trading Data	
Current Day Turnover (Shares in mln)	10.80
Current Day Value (Rs. in mln)	461.59
MTS open Position (Rs in mln)	4,099.20
MTS Release Position (Rs in mln)	484.16
MTS unrelease Position (Rs in mln)	3,641.39
Avg Rate	8.00%

Volume Leaders			
Name	Volume	Value Rs. In Million	Avg Rate
TRG	3,318,500	105.94	8.00%
BOP	1,538,000	12.72	8.00%
KEL	983,000	5.08	7.00%
POWER	718,000	6.51	7.00%
PAEL	421,500	25.93	7.00%

Open Interest		
Scrip	Volume	Value Rs. In Million
TRG	19,547,664	581.19
PSO	933,798	334.77
BOP	40,600,509	320.32
DGKC	2,062,400	265.80
ISL	2,546,497	262.22

Margin Financing
September 6, 2017

MF Trading Data	
Current Day Turnover (Shares in mln)	2.81
Current Day Value (Rs. in mln)	138.81
MF open Position (Rs in mln)	3,745.21
MF Release Position (Rs in mln)	201.93
MF unrelease Position (Rs in mln)	3,606.41
Avg Rate	9.00%

Volume Leaders			
Name	Volume	Value Rs. In Million	Avg Rate
JSBL	2,155,000	12.36	6.00%
ASL	1,026,500	15.73	12.00%
ANL	751,000	7.30	9.00%
SNGP	557,700	73.42	10.00%
BGL	411,500	4.22	6.00%

Open Interest		
Scrip	Volume	Value Rs. In Million
SNGP	3,285,000	388.60
NRL	455,450	250.98
EPCL	7,353,190	205.96
SEARL	520,615	195.62
ASL	10,515,030	176.99

International Commodity Prices

Contract Name	Price	Change in Price USD
Gold 100 OZ (USD/t oz)	1,343.30	(0.80)
COTTON (USd/lb)	73.93	(0.96)
WTI CRUDE (USD/bbl)	49.03	0.34
SILVER (USD/t oz)	17.94	(0.04)

Pakistan Mercantile Exchange
September 6, 2017

	Daily Trading Volume		Open Interest	
Commodities	No. of Contracts	Value (Rs)	No. of Contracts	Value (Rs)
GO1 OZ	3290	463,919,544	5,837	821,256,911
GO10 OZ	832	1,173,480,808	469	659,875,777
Crude100 (barrel)	809	418,769,905	769	400,787,084
GO100 OZ	37	521,678,354	26	365,815,996
GOLDUSDCAD	343	362,787,878	205	216,057,503
GOLDEURUSD	80	100,547,595	168	211,052,117
GOLDGBPUSD	76	104,544,995	139	191,131,728
GOLDUSDJPY	798	838,397,514	137	144,401,845
Crude 10 (barrel)	2021	104,656,013	2,261	117,418,372
Silver500 OZ	76	72,051,493	105	99,259,923

WORLD INDICES

Index	Level	YTD Change
KSE 100	41,389.99	-13.42%
S&P BSE SENSEX INDEX	31,663.54	18.54%
SET-THAILAND	1,625.68	5.36%
SES All-S`PORE	788.80	11.87%
FTSE Bursa MALAYSIA	1,774.95	8.11%
DOW JONES	21,807.64	10.35%
S&P 500 INDEX	2,465.54	10.13%
NASDAQ COMP	6,393.31	18.77%
FTSE 100 INDEX	7,357.13	3.00%
NIKKEI 225	19,396.52	1.48%
HANG SENG-HK	27,541.35	25.18%

Daily Position of Special Convertible Rupee Accounts (USD in Mn)
August 31, 2017

Inflow	Outflow	Net	Current Month Commulative Net	Total Yearly (July 2017 to-date)
1.82	1.52	0.30	(92.74)	(135.78)

Money Market Rates

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

Exchange Rates

US Dollar (PKR/$)	105.40
UK Pound (PKR/£)	137.50
Euro (PKR/€)	125.91

Portfolio Investment
September 6, 2017

Investors' Type	Net Buy/Sell		YTD	
	Rs. In Million	USD in Million	Rs. In Million	USD in Million
Foreigners	(69)	(0.7)	(40,207)	(383)
Individuals	572	5.4	39,870	378
Companies	(131)	(1.2)	11,867	113
Banks/DFI	173	1.6	(1,130)	(11)
NBFC	(73)	(0.7)	(679)	(6)
Mutual Funds	(258)	(2.5)	30,408	289
Others	8	0.1	1,286	12
Broker Proprietary Trading	102	1.0	13,829	131
INSURANCE COMPANIES	(323)	(3.1)	20,088	191

Data Source:

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