SECURITIES AND EXCHANGE COMMISSION OF PAKISTAN

SURVEILLANCE, SUPERVISION AND ENFORCEMENT DEPARTMENT

SECURITIES MARKET DIVISION

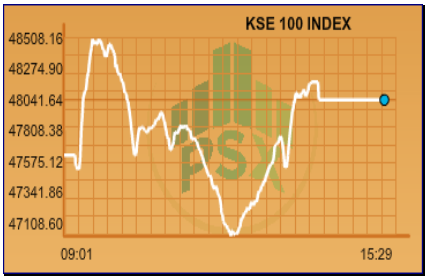
Daily Market Report
13-Jun-17

Stock Market Summary

KSE-100	13-Jun-17	12-Jun-17
Index	48,071.04	47,671.80
Change	399.24	(1,855.12)
Intra Day High	48,513.23	49,526.92
Intra Day Low	47,099.99	47,538.17
Index Band	1,413.24	1,988.75
Ready Turnover (Shares. In Mln)	317.18	219.37
Future Turnover (Shares. In Mln)	48.40	27.30
Market. Cap (Rs. In Bln)	9,580.92	9,538.88
Ready Traded Value (Rs. In Bln)	14.96	9.27
Future Traded Value (Rs. In Bln)	4.86	2.38
Open Interest Future (Rs. In Bln)	14.42	15.91
Number of Trades (in 000)	105.70	72.83
Gainers	160	26
Losers	202	249
Equal	16	11

Volume Leaders			
Name	Volume	Open Price	Close Price
Power Cement(R)	40,648,500	0.65	0.53
Bank Of Punjab(	22,136,500	0.60	0.57
Engro Polymer	19,293,500	36.49	37.02
Aisha Steel Mill	17,460,500	24.00	23.45
TRG Pak Ltd	17,227,000	48.25	46.88
K-Electric Ltd.	13,576,500	6.95	6.97
Azgard Nine	11,449,500	12.08	12.90
Sui North Gas	9,720,000	154.15	158.21
WorldCall Telecom	9,233,500	3.44	3.24
Inter.Steel Ltd	9,216,000	141.00	146.23

Intraday Circuit Breakers	13-Jun-17	12-Jun-17
Upper	28	10
Lower	68	165



Top 10 Index Drivers

KSE - 100			
Name	Volume	Index Points	Close Price
Habib Bank	1,303,200	157.48	260.95
Lucky Cement	504,350	77.76	856.29
United Bank	2,514,600	77.23	233.12
Dawood HerculesXD	97,700	25.96	137.71
Engro CorpXD	1,500,500	17.34	346.46
Bank Al-Falah	1,697,500	15.01	41.69
Hub Power Co.XD	1,122,300	14.49	120.53
TRG Pak Ltd	17,227,000	(16.37)	46.88
Pak Oilfields	247,300	(15.24)	481.60
Thal Limited	28,700	(13.87)	640.73

Future Market

Volume Leaders			
Name	Volume	Open Price	Close Price
TRG-JUN	20,571,000	48.10	47.22
ISL-JUNB	9,018,000	140.00	145.03
PAEL-JUN	3,686,000	108.00	110.13
BOP-JUN	2,203,500	12.05	12.31
ATRL-JUN	1,860,500	405.01	395.18
POWER-JUN	1,790,000	12.90	13.32
ENGRO-JUN	1,282,000	343.50	345.36
DGKC-JUN	1,197,500	221.44	219.55
OGDC-JUN	878,000	150.00	150.29
NML-JUN	788,500	152.96	154.03

Open Interest		
Name	Volume	Value Rs. In Million
TRG-JUN	60,009,000	3,295.67
ENGRO-JUN	3,388,500	1,304.70
PAEL-JUN	10,342,500	1,257.31
ISL-JUNB	7,731,000	1,213.85
ATRL-JUN	2,385,000	1,135.24
PSO-JUN	1,952,000	891.86
OGDC-JUN	4,136,000	759.44
EFERT-JUN	9,903,500	595.18
NML-JUN	2,760,000	493.75
EFOODS-JUN	2,683,000	430.53

Top 5 Gainers and Losers

Gainers			
Name	Volume	Price Change	Close Price
Sanofi-Aventis	1,420	94.10	1,994.10
Hinopak Motor	940	59.69	1,649.89
Wyeth Pak LtdXD	320	40.00	2,190.00
Lucky Cement	504,350	29.96	856.29
J.D.W.Sugar	400	18.50	451.00

Losers			
Name	Volume	Price Change	Close Price
Archroma Pak	233,700	-25.42	700.58
Ghandhara Ind.	38,250	-23.38	757.43
Exide (PAK)	980	-21.42	969.75
Thal Limited	28,700	-21.33	640.73
Sitara Chemical	75,950	-20.11	445.39

Margin Trading System
June 13, 2017

MTS Trading Data	
Current Day Turnover (Shares in mln)	12.96
Current Day Value (Rs. in mln)	636.62
MTS open Position (Rs in mln)	6,574.33
MTS Release Position (Rs in mln)	456.35
MTS unrelease Position (Rs in mln)	5,994.51
Avg Rate	8.00%

Volume Leaders			
Name	Volume	Value Rs. In Million	Avg Rate
TRG	3,777,100	149.79	11.00%
KEL	2,296,100	13.66	10.00%
BOP	1,604,700	16.58	9.00%
ISL	735,700	91.23	9.00%
TPL	690,100	7.03	9.00%

Open Interest		
Scrip	Volume	Value Rs. In Million
TRG	29,869,825	1,199.36
ISL	6,947,000	849.50
ATRL	1,119,700	377.59
PAEL	3,972,000	369.87
BOP	35,971,200	369.74

Margin Financing
June 13, 2017

MF Trading Data	
Current Day Turnover (Shares in mln)	4.04
Current Day Value (Rs. in mln)	166.34
MF open Position (Rs in mln)	4,628.50
MF Release Position (Rs in mln)	268.00
MF unrelease Position (Rs in mln)	4,462.15
Avg Rate	8.00%

Volume Leaders			
Name	Volume	Value Rs. In Million	Avg Rate
EPCL	1,661,900	46.38	10.00%
ANL	1,477,000	13.98	9.00%
ASL	1,364,500	23.52	11.00%
LOTCHEM	927,500	7.37	12.00%
PTC	781,500	8.94	0.00%

Open Interest		
Scrip	Volume	Value Rs. In Million
SNGP	3,503,800	343.58
NRL	535,450	315.77
ASL	13,193,700	240.45
SSGC	6,941,500	221.80
DCL	9,576,500	202.16

International Commodity Prices

Contract Name	Price	Change in Price USD
Gold 100 OZ (USD/t oz)	1,271.20	7.30
COTTON (USd/lb)	71.78	(0.37)
WTI CRUDE (USD/bbl)	45.99	(0.28)
SILVER (USD/t oz)	16.91	0.07

Pakistan Mercantile Exchange
June 13, 2017

	Daily Trading Volume		Open Interest	
Commodities	No. of Contracts	Value (Rs)	No. of Contracts	Value (Rs)
Crude100 (barrel)	1551	753,539,412	1,200	582,209,856
GO10 OZ	707	938,703,059	430	571,937,909
GOLDUSDCAD	162	170,196,969	277	290,515,484
GOLDGBPUSD	378	504,159,523	212	283,557,344
GO1 OZ	2227	295,699,826	1,827	243,007,107
GO100 OZ	44	583,979,182	17	226,114,987
GOLDEURUSD	108	126,891,795	149	175,164,388
Crude 10 (barrel)	5298	257,842,760	3,066	148,754,618
GOLDUSDJPY	291	305,290,939	133	139,494,879
Silver100 OZ	90	15,885,345	765	134,855,963

WORLD INDICES

Index	Level	YTD Change
KSE 100	48,071.04	0.55%
S&P BSE SENSEX INDEX	31,106.36	16.45%
SET-THAILAND	1,574.48	2.04%
SES All-S`PORE	789.58	11.98%
FTSE Bursa MALAYSIA	1,790.29	9.05%
DOW JONES	21,328.47	7.92%
S&P 500 INDEX	2,440.35	9.00%
NASDAQ COMP	6,220.37	15.55%
FTSE 100 INDEX	7,500.44	5.01%
NIKKEI 225	19,883.52	4.02%
HANG SENG-HK	25,841.24	17.46%

Daily Position of Special Convertible Rupee Accounts (USD in Mn)
June 9, 2017

Inflow	Outflow	Net	Current Month Commulative Net	Total Yearly (July 2016 to-date)
19.54	24.26	(4.71)	167.38	(620.46)

Money Market Rates

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

Portfolio Investment
June 13, 2017

Investors' Type	Net Buy/Sell		YTD	
	Rs. In Million	USD in Million	Rs. In Million	USD in Million
Foreigners	292	3	(37,694)	(359)
Individuals	507	5	(1,612)	(15)
Companies	(147)	(1)	7,110	68
Banks/DFI	(422)	(4)	(8,702)	(83)
NBFC	40	0	(539)	(5)
Mutual Funds	(614)	(6)	28,909	275
Others	(60)	(1)	257	2
Broker Proprietary Trading	(174)	(2)	491	5
INSURANCE COMPANIES	576	5	11,795	112

Exchange Rates

US Dollar (PKR/$)	104.88
UK Pound (PKR/£)	133.14
Euro (PKR/€)	117.64

Data Source:

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