SECP

SURVEILLANCE, SUPERVISION AND ENFORCEMENT DEPARTMENT

SECURITIES MARKET DIVISION

Daily Market Report
16-May-17

Stock Market Summary

KSE-100

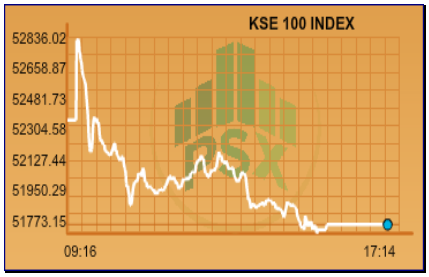
	16-May-17	15-May-17
Index	51,813.19	52,387.87
Change	(574.68)	636.96
Intra Day High	52,846.70	52,599.07
Intra Day Low	51,754.07	51,750.91
Index Band	1,092.63	848.16
Ready Turnover (Shares. In Mln)	377.71	352.80
Future Turnover (Shares. In Mln)	36.74	41.71
Market. Cap (Rs. In Bln)	10,196.87	10,289.95
Ready Traded Value (Rs. In Bln)	23.39	23.08
Future Traded Value (Rs. In Bln)	4.63	4.94
Open Interest Future (Rs. In Bln)	13.57	13.21
Number of Trades (in 000)	147.56	133.86
Gainers	154	213
Losers	218	177
Equal	25	15

Volume Leaders

Name	Volume	Open Price	Close Price
Engro Polymer	42,403,000	31.40	31.48
Dost Steels Ltd.	41,722,500	14.80	14.97
Dewan Motors	20,155,500	49.41	54.60
Lotte Chemical	19,612,500	10.72	11.53
Dewan Cement	11,854,000	26.75	26.84
Dewan Salman	11,413,000	5.16	5.54
Sui North Gas	9,903,500	167.00	166.48
TRG Pak Ltd	9,362,500	58.25	56.65
Engro Fert.	8,591,000	61.19	59.92
Oil & Gas Dev.	7,614,900	175.00	170.28

Intraday Circuit Breakers

	16-May-17	15-May-17
Upper	44	44
Lower	16	22



Top 10 Index Drivers

KSE - 100

Name	Volume	Index Points	Close Price
Habib BankXD	4,227,800	(135.94)	297.67
United BankXD	2,050,900	(68.44)	260.05
MCB Bank Ltd	2,295,500	(61.69)	254.18
Engro Corp	3,328,300	(58.58)	381.03
Lucky Cement	582,900	(57.44)	969.49
Fauji Fert.XD	4,155,200	(46.17)	97.36
Oil & Gas Dev.	7,614,900	(44.12)	170.28
Sui North Gas	9,903,500	24.99	166.48
Thal Limited	97,000	18.06	626.86
Pak Oilfields	937,500	16.74	507.24

Future Market

Volume Leaders

Name	Volume	Open Price	Close Price
TRG-MAY	10,660,000	58.30	56.84
ISL-MAY	5,254,500	144.00	142.71
PAEL-MAY	4,180,000	116.20	115.09
EFERT-MAY	2,042,500	60.50	60.07
ATRL-MAY	1,918,500	458.00	450.41
NML-MAY	1,695,000	176.00	170.56
ENGRO-MAY	1,511,000	395.00	382.25
BOP-MAY	1,460,000	13.97	13.74
FCCL-MAY	1,421,000	47.25	46.14
OGDC-MAY	1,340,000	175.99	170.98

Open Interest

Name	Volume	Value Rs. In Million
TRG-MAY	57,416,000	3,345.78
PAEL-MAY	14,104,500	1,595.48
ATRL-MAY	3,259,500	1,429.40
ISL-MAY	7,648,000	1,032.83
ENGRO-MAY	1,795,000	678.84
PSO-MAY	1,405,500	635.10
NML-MAY	3,680,500	612.62
EFOODS-MAY	2,893,000	468.33
EFERT-MAY	7,729,500	466.79
FFC-MAY	3,958,500	393.53

Top 5 Gainers and Losers

Gainers

Name	Volume	Price Change	Close Price
Rafhan MaizeXD	20	50.00	7,200.00
Thal Limited	97,000	27.87	626.86
Shell PakistanXD	153,800	18.28	642.75
Int. Ind.Ltd.	748,100	15.32	321.91
Agriautos Ind.	58,000	14.59	447.98

Losers

Name	Volume	Price Change	Close Price
Sapphire FiberXD	180	(69.82)	1,326.68
Nestle Pakistan	100	(50.00)	9,800.00
Pak TobaccoXD	820	(45.40)	1,496.00
Indus Motor CoXD	27380	(38.20)	1,948.47
Lucky Cement	582900	(22.21)	969.49

Margin Trading System
May 16, 2017

MTS Trading Data

Current Day Turnover (Shares in mln)	9.73
Current Day Value (Rs. in mln)	689.20
MTS open Position (Rs in mln)	7,696.14
MTS Release Position (Rs in mln)	809.95
MTS unrelease Position (Rs in mln)	7,016.93
Avg Rate	9.00%

Volume Leaders

Name	Volume	Value Rs. In Million	Avg Rate
EFERT	1,521,500	77.37	8.00%
TRG	1,269,400	61.04	12.00%
BOP	1,243,220	14.48	9.00%
ISL	923,000	111.82	8.00%
BAFL	477,500	17.96	8.00%

Open Interest

Scrip	Volume	Value Rs. In Million
TRG	30,933,102	1,421.16
ISL	5,156,000	586.57
ATRL	1,278,786	472.07
EFERT	9,427,500	464.81
BOP	41,350,400	460.82

Margin Financing
May 16, 2017

MF Trading Data

Current Day Turnover (Shares in mln)	19.33
Current Day Value (Rs. in mln)	637.63
MF open Position (Rs in mln)	6,906.01
MF Release Position (Rs in mln)	549.03
MF unrelease Position (Rs in mln)	6,268.38
Avg Rate	8.00%

Volume Leaders

Name	Volume	Value Rs. In Million	Avg Rate
EPCL	3,486,500	81.22	9.00%
DSFL	2,301,000	8.79	10.00%
ASL	1,116,300	19.97	13.00%
DFML	966,000	39.94	8.00%
SNGP	908,000	111.05	11.00%

Open Interest

Scrip	Volume	Value Rs. In Million
SNGP	5,638,300	588.76
NRL	699,350	409.35
EPCL	15,211,500	340.99
DCL	11,166,500	238.18
SSGC	7,342,000	235.46

International Commodity Prices

Contract Name	Price	Change in Price USD
Gold 100 OZ (USD/t oz)	1,243.00	8.40
COTTON (USd/lb)	82.17	(2.57)
WTI CRUDE (USD/bbl)	48.24	(0.83)
SILVER (USD/t oz)	16.87	0.15

Pakistan Mercantile Exchange
May 15, 2017

	Daily Trading Volume		Open Interest	
Commodities	No. of Contracts	Value (Rs)	No. of Contracts	Value (Rs)
GO10 OZ	332	430,312,473	558	723,605,918
Crude100 (barrel)	702	362,539,321	1,168	595,423,858
GOLDEURUSD	310	359,259,298	313	363,788,084
GO100 OZ	26	336,876,759	24	311,228,352
GOLDGBPUSD	332	449,343,692	190	257,326,016
GO1 OZ	1358	175,989,981	1,860	241,201,973
Silver500 OZ	71	62,328,921	186	164,090,669
Silver100 OZ	192	33,713,647	836	147,505,161
GOLDUSDCAD	122	128,042,521	96	100,650,447
Crude 10 (barrel)	3644	188,032,748	1,785	90,995,855

WORLD INDICES

Index	Level	YTD Change
KSE 100	51,813.19	8.38%
S&P BSE SENSEX INDEX	30,590.23	14.52%
SET-THAILAND	1,550.93	0.52%
SES All-S`PORE	781.30	10.81%
FTSE Bursa MALAYSIA	1,771.48	7.90%
DOW JONES	20,979.75	6.16%
S&P 500 INDEX	2,400.67	7.23%
NASDAQ COMP	6,169.87	14.62%
FTSE 100 INDEX	7,522.03	5.31%
NIKKEI 225	19,790.94	3.54%
HANG SENG-HK	25,306.85	15.03%

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

Inflow	Outflow	Net	Current Month Commulative Net	Total Yearly (July 2016 to-date)
8.12	13.37	(5.26)	(21.43)	(480.74)

Money Market Rates

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

Exchange Rates

US Dollar (PKR/$)	104.85
UK Pound (PKR/£)	134.93
Euro (PKR/€)	115.72

Portfolio Investment
May 16, 2017

Investors' Type	Net Buy/Sell		YTD	
	Rs. In Million	USD in Million	Rs. In Million	USD in Million
Foreigners	(239.15)	(2.28)	(23,572.26)	(225)
Individuals	309.78	2.95	(5,484.54)	(52)
Companies	63.48	0.61	7,248.52	69
Banks/DFI	17.26	0.16	(9,060.18)	(86)
NBFC	(256.43)	(2.45)	(803.01)	(8)
Mutual Funds	(350.03)	(3.34)	21,191.35	202
Others	26.24	0.25	(376.52)	(4)
Broker Proprietary Trading	88.29	0.84	1,886.17	18
ISURANCE COMPANIES	340.56	3.25	8,984.19	86

Data Source:

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