



Daily Market Report
31-May-17

Stock Market Summary

KSE-100		
	31-May-17	30-May-17
Index	50,591.57	51,453.16
Change	(861.59)	(695.74)
Intra Day High	51,491.71	52,475.82
Intra Day Low	50,213.66	51,279.62
Index Band	1,278.05	1,196.20
Ready Turnover (Shares, in Mln)	410.82	234.59
Future Turnover (Shares, in Mln)	39.85	34.15
Market Cap (Rs, in Bln)	10,083.29	10,237.07
Ready Traded Value (Rs, in Bln)	53.34	16.32
Future Traded Value (Rs, in Bln)	5.45	3.46
Open Interest Future (Rs, in Bln)	15.26	14.02
Number of Trades (in 000)	143.60	99.96
Gainers	109	79
Losers	248	294
Equal	25	9

Volume Leaders			
Name	Volume	Open Price	Close Price
Oil & Gas Dev.	26,982,800	186.00	176.83
Engro Corp.	23,416,800	390.00	372.08
K-Electric Ltd.	21,463,000	7.70	7.32
United BankXD	21,090,000	249.97	237.60
Fauji Cement	20,852,000	45.74	45.31
Bank Of Punjab	19,575,500	1.52	1.36
Habib BankXD	17,106,600	285.98	271.05
Aisha Steel Mill	14,427,000	24.40	25.05
Power Cement(R)	13,048,500	2.52	2.40
MCB Bank LtdXD	11,726,200	231.00	220.30

Intraday Circuit Breakers		
	31-May-17	30-May-17
Upper	26	17
Lower	45	43



Top 10 Index Drivers

KSE - 100			
Name	Volume	Index Points	Close Price
Habib BankXD	17,106,600	(178.71)	271.05
United BankXD	21,090,000	(116.41)	237.60
Lucky Cement	7,589,000	(109.69)	859.22
Oil & Gas Dev.	26,982,800	(103.92)	176.83
Engro Corp	23,416,800	(100.94)	372.08
MCB Bank LtdXD	11,726,200	(87.07)	220.30
Pak PetroleumXD	924,800	(75.04)	174.68
Hufo Power Co.	9,452,300	45.00	132.52
Engro Fert.	11,131,000	25.97	60.60
Millat Tractors	137,750	22.20	1,527.23

Volume Leaders			
Name	Volume	Open Price	Close Price
ISL-JUN	7,162,000	155.30	162.78
TRG-JUN	5,832,000	53.38	53.26
ENGRO-JUN	4,872,500	388.46	372.74
PAEL-JUN	4,236,500	117.60	116.00
POWER-JUN	4,067,000	15.20	14.73
OGDC-JUN	3,065,000	185.45	177.07
KEL-JUN	1,526,000	7.71	7.40
EFERT-JUN	1,473,500	58.95	60.81
BOP-JUN	1,135,500	13.41	13.22
MLCF-JUN	1,132,500	114.70	111.70

Open Interest		
Name	Volume	Value Rs. in Million
TRG-JUN	59,670,000	3,283.33
ISL-JUN	9,748,500	1,539.55
PAEL-JUN	12,340,000	1,474.67
ENGRO-JUN	3,710,000	1,422.61
ATRL-JUN	2,962,500	1,362.06
PSO-JUN	1,745,000	804.09
OGDC-JUN	3,940,000	718.63
EFERT-JUN	9,396,500	560.86
NML-JUN	3,122,500	551.07
EFOODS-JUN	2,701,000	430.62

Top 5 Gainers and Losers

Gainers			
Name	Volume	Price Change	Close Price
Millat Tractors	137,750	50.09	1,527.23
Unilever Foods	60	40.00	6,150.00
National Refinery	371,600	26.34	833.40
Wah-Noble	39,000	14.17	297.65
Thal Limited	113,900	10.23	697.12

Losers			
Name	Volume	Price Change	Close Price
Wyeth Pak LtdXD	1,180	-79.67	2,308.84
Lucky Cement	7,589,000	-42.38	859.22
Mari Petroleum	70,020	-42.28	1,690.23
Indus Motor Co	91,440	-38.82	1,904.97
Khyber Tobacco	140	-30.60	824.40

Margin Trading System

May 31, 2017

MTS Trading Data	
Current Day Turnover (Shares in mln)	11.80
Current Day Value (Rs. in mln)	805.66
MTS open Position (Rs in mln)	7,841.29
MTS Release Position (Rs in mln)	947.54
MTS unrelease Position (Rs in mln)	7,074.59
Avg Rate	8.00%

Volume Leaders			
Name	Volume	Value Rs. in Million	Avg Rate
TRG	2,242,100	100.03	11.00%
BOP	1,124,880	12.46	9.00%
KEL	1,077,600	6.72	8.00%
EFERT	883,000	45.62	8.00%
FFBL	764,000	31.29	8.00%

Open Interest		
Scrip	Volume	Value Rs. in Million
TRG	30,251,200	1,342.63
ISL	6,313,100	800.28
BOP	42,389,100	470.90
PAEL	4,684,000	450.60
ATRL	1,091,100	407.04

Margin Financing

May 31, 2017

MF Trading Data	
Current Day Turnover (Shares in mln)	5.38
Current Day Value (Rs. in mln)	394.50
MF open Position (Rs in mln)	5,452.47
MF Release Position (Rs in mln)	357.42
MF unrelease Position (Rs in mln)	5,057.98
Avg Rate	9.00%

Volume Leaders			
Name	Volume	Value Rs. in Million	Avg Rate
ASL	752,500	13.43	11.00%
EPCL	665,500	15.84	10.00%
STPL	549,000	14.73	6.00%
BGL	453,000	4.78	10.00%
PTC	428,500	4.97	0.00%

Open Interest		
Scrip	Volume	Value Rs. in Million
SNGP	5,199,300	554.10
NRL	652,150	384.38
SSGC	7,768,000	250.02
SEARL	525,850	240.79
EPCL	10,487,800	239.40

International Commodity Prices

Contract Name	Price	Change in Price USD
Gold 100 OZ (USD/t oz)	1,269.30	4.40
COTTON (USD/lb)	72.89	0.49
WTI CRUDE (USD/bbl)	48.88	(0.25)
SILVER (USD/t oz)	17.27	(0.02)

WORLD INDICES

Index	Level	YTD Change
KSE 100	50,591.57	5.82%
S&P BSE SENSEX INDEX	31,137.92	16.57%
SET-THAILAND	1,561.13	1.18%
SES AI-S'PORE	786.19	11.50%
FTSE Bursa MALAYSIA	1,761.84	7.32%
DOW JONES	21,008.65	6.31%
S&P 500 INDEX	2,411.80	7.73%
NASDAQ COMP	6,198.52	15.15%
FTSE 100 INDEX	7,548.28	5.68%
NIKKEI 225	19,860.03	3.90%
HANG SENG-HK	25,809.22	17.31%

Money Market Rates

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

Exchange Rates

US Dollar (PKR/\$)	104.87
UK Pound (PKR/£)	134.99
Euro (PKR/€)	117.77

Pakistan Mercantile Exchange

May 31, 2017

	Daily Trading Volume		Open Interest	
Commodities	No. of Contracts	Value (Rs)	No. of Contracts	Value (Rs)
Crude100 (barrel)	1514	769,856,438	1,334	681,995,828
GO10 OZ	481	640,982,534	326	434,798,151
GOLDEURUSD	225	264,654,651	265	312,365,782
GOLDGBPUSD	481	647,999,071	200	270,333,886
GO100 OZ	29	385,834,558	15	200,060,499
GOLDUSDCHF	151	158,836,046	188	197,163,633
GO1 OZ	2166	288,400,502	1,348	179,787,702
Crude 10 (barrel)	11301	575,661,716	2,979	152,298,768
GOLDUSDJPY	269	282,233,150	130	136,327,090
Silver500 OZ	299	271,729,129	142	128,975,628

Daily Position of Special Convertible Rupee Accounts (USD in Mn)

May 30, 2017

Inflow	Outflow	Net	Current Month Commulative Net	Total Yearly (July 2016 to-date)
40.42	39.79	0.62	42.68	(416.64)

Portfolio Investment

May 31, 2017

Investors' Type	Net Buy/Sell		YTD	
	Rs. in Million	USD in Million	Rs. in Million	USD in Million
Foreigners	(8,581.39)	(81.83)	(35,684.55)	(340)
Individuals	5,270.65	50.26	(1,670.78)	(16)
Companies	407.98	3.89	7,353.65	70
Banks/DFI	1,330.40	12.69	(8,675.36)	(83)
NBFC	22.04	0.21	(451.14)	(4)
Mutual Funds	228.11	2.18	27,904.90	266
Others	135.89	1.30	(72.79)	(1)
Broker Proprietary Trading	529.17	5.05	2,128.63	20
ISURANCE COMPANIES	657.15	6.27	9,181.14	87

Data Source:

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