MARKET SUPERVISION AND COMPLIANCE DEPARTMENT

SECURITIES MARKET DIVISION

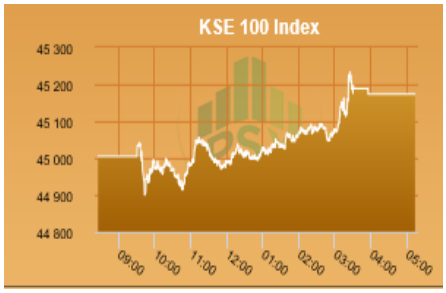
Daily Market Report
28-Mar-18

Stock Market Summary

KSE-100	28-Mar-18	27-Mar-18
Index	45,172.99	45,004.19
Change	168.80	(79.38)
Intra Day High	45,234.78	45,307.51
Intra Day Low	44,899.85	44,936.41
Index Band	334.93	371.10
Ready Turnover (Shares. In Mln)	248.10	235.58
Future Turnover (Shares. In Mln)	127.76	120.01
Market. Cap (Rs. In Bln)	9,284.66	9,245.34
Ready Traded Value (Rs. In Bln)	10.53	9.43
Future Traded Value (Rs. In Bln)	5.22	4.99
Open Interest Future (Rs. In Bln)	12.36	11.41
Number of Trades (in 000)	107.82	109.51
Gainers	193	163
Losers	157	190
Equal	15	25

Volume Leaders			
Name	Volume	Open Price	Close Price
TRG Pak Ltd	22,989,500	38.15	40.21
K-Electric Ltd.	22,616,000	6.63	6.75
Pak Elektron	17,503,000	45.72	47.56
Fauji Cement	13,962,500	28.25	29.15
Lotte Chemical	9,229,500	10.80	10.67
Pak Int.Bulk	9,135,000	18.40	18.39
Fauji Foods Ltd	9,063,000	35.44	36.61
B.O.Punjab	8,863,500	9.80	9.88
TPL Corp Ltd	6,835,000	9.05	9.12
Fauji Fert.	6,772,500	89.41	92.06

Intraday Circuit Breakers	28-Mar-18	27-Mar-18
Upper	25	23
Lower	12	17



Top 10 Index Drivers

KSE - 100

Name	Volume	Index Points	Close Price
Fauji Fert.	6,772,500	39.05	92.06
MCB Bank LtdXD	164,300	33.07	221.78
Lucky Cement	826,850	26.43	678.99
TRG Pak Ltd	22,989,500	18.58	40.21
Fauji Cement	13,962,500	14.65	29.15
D.G.K.Cement	3,187,300	13.10	160.75
K-Electric Ltd.	22,616,000	10.43	6.75
Pak Elektron	17,503,000	8.93	47.56
Philip Morris Pak.	880	8.75	2,845.50
Engro Fert.XD	1,076,000	7.94	68.93

Future Market

Volume Leaders

Name	Volume	Open Price	Close Price
TRG-APR	24,629,000	38.40	40.53
TRG-MAR	16,304,500	38.25	40.33
PAEL-APR	12,529,500	44.90	46.88
BOP-APR	10,662,500	9.83	9.93
BOP-MAR	8,496,000	9.80	9.91
PAEL-MAR	6,308,500	45.80	47.73
LOTCHEM-APR	3,245,500	10.62	10.57
FCCL-APR	3,027,500	28.25	29.33
FCCL-MAR	2,304,500	28.25	29.11
DOL-APR	2,299,500	21.05	21.02

Open Interest

Name	Volume	Value Rs. In Million
TRG-APR	32,164,000	1,260.93
TRG-MAR	18,413,000	728.26
PAEL-APR	15,633,500	715.43
PSO-APR	2,092,000	654.95
PAEL-MAR	9,359,500	575.99
ATRL-MAR	1,617,000	430.96
ATRL-APR	1,425,500	364.11
EFOODS-APR	3,242,000	333.40
DGKC-MAR	1,721,500	318.38
PSO-MAR	1,002,000	297.29

Top 5 Gainers and Losers

Gainers

Name	Volume	Price Change	Close Price
Rafhan MaizeXD	320	383.00	8,058.00
Unilever FoodsXR	60	150.00	9,700.00
Philip Morris Pak.	880	135.50	2,845.50
Glaxo HealthcareXD	240,400	22.40	485.46
Indus Motor CoXD	4,380	11.39	1,750.59

Losers

Name	Volume	Price Change	Close Price
Island Textile	50	-40.00	900.00
Shezan Inter.	400	-21.82	527.18
Wyeth Pak LtdXD	680	-18.51	1,759.99
Agriautos Ind.	13,200	-15.70	313.06
Thal Ind.Corp.	400	-15.00	350.00

Margin Trading System
March 28, 2018

MTS Trading Data

Current Day Turnover (Shares in mln)	20.46
Current Day Value (Rs. in mln)	584.49
MTS open Position (Rs in mln)	5,373.00
MTS Release Position (Rs in mln)	426.52
MTS unrelease Position (Rs in mln)	4,785.73
Avg Rate	10%

Volume Leaders

Name	Volume	Value Rs. In Million	Avg Rate
BOP	3,957,000	33.17	10.00%
KEL	3,649,500	20.99	8.00%
TRG	3,111,500	106.37	10.00%
FCCL	1,452,000	35.78	11.00%
PAEL	1,442,500	58.30	9.00%

Open Interest

Scrip	Volume	Value Rs. In Million
TRG	22,686,000	704.42
ISL	4,776,900	470.68
BOP	54,718,000	423.74
DGKC	2,209,100	285.69
EFERT	3,919,000	226.40

International Commodity Prices

Contract Name	Price	Change in Price USD
Gold 100 OZ (USD/t oz)	1,332.20	(16.40)
COTTON (USd/lb)	80.81	(1.21)
WTI CRUDE (USD/bbl)	64.70	0.07
SILVER (USD/t oz)	16.30	(0.22)

WORLD INDICES

Index	Level	YTD Change
KSE 100	45,172.99	11.62%
S&P BSE SENSEX INDEX	32,968.68	-3.20%
SET-THAILAND	1,172.80	3.32%
SES All-S`PORE	828.20	-0.17%
FTSE Bursa MALAYSIA	1,857.99	3.40%
DOW JONES	23,848.42	-3.52%
S&P 500 INDEX	2,605.00	-2.57%
NASDAQ COMP	6,949.23	0.66%
FTSE 100 INDEX	7,044.74	-8.36%
NIKKEI 225	21,012.94	-7.70%
HANG SENG-HK	30,053.21	0.45%

Money Market Rates

KIBOR (Six Months)	6.56%

Exchange Rates

US Dollar (PKR/$)	115.50
UK Pound (PKR/£)	163.70
Euro (PKR/€)	143.13

Pakistan Mercantile Exchange
March 28, 2018

	Daily Trading Volume		Open Interest	
Commodities	No. of Contracts	Value (Rs)	No. of Contracts	Value (Rs)
GO100 OZ	92	1,422,404,445	40	614,275,200
GO10 OZ	1137	1,758,882,164	271	416,171,448
GO1 OZ	8465	1,307,000,402	2,041	313,433,921
Crude100 (barrel)	834	620,672,745	352	262,759,728
GOLDEURGBP	288	410,828,856	154	218,939,792
Silver100 OZ	551	104,262,659	1,048	196,962,797
Silver500 OZ	138	130,521,641	197	185,122,476
NSDQ100	1578	1,183,119,255	218	162,882,951
GOLDUSDJPY	760	872,307,425	124	143,217,087
Crude1000 (barrel)	158	1,175,297,970	14	104,506,710

Daily Position of Special Convertible Rupee Accounts (USD in Mn)
March 27, 2018

Inflow	Outflow	Net	Current Month Commulative	Total Yearly (July 2017 to-date)
10.98	3.02	7.96	(27.55)	(221.90)

Portfolio Investment
March 28, 2018

Investors' Type	Gross Buy	Gross Sell	Net Buy/Sell	
	Rs. In Million	Rs. In Million	Rs. In Million	USD in Million
Foreigners	728	(1,324.6)	(596)	(5.4)
Individuals	9,072	(8,882.0)	191	1.7
Companies	585	(551.7)	34	0.3
Banks/DFI	507	(528.7)	(22)	(0.2)
NBFC	13.1	(9.8)	3	0.0
Mutual Funds	1,041	(1,184.6)	(143)	(1.3)
Others	369	(238.6)	130	1.2
Broker Proprietary Trading	2,734	(2,923.4)	(190)	(1.7)
INSURANCE COMPANIES	974	(380.3)	594	5.4

Data Source:

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