



Daily Market Report 3-Apr-17

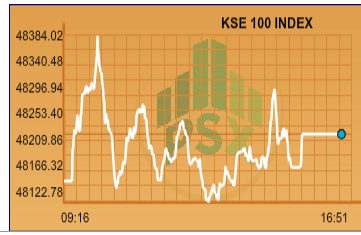
SURVEILLANCE, SUPERVISION AND ENFORCEMENT
DEPARTMENT
SECURITIES MARKET DIVISION

Stock Market Summary

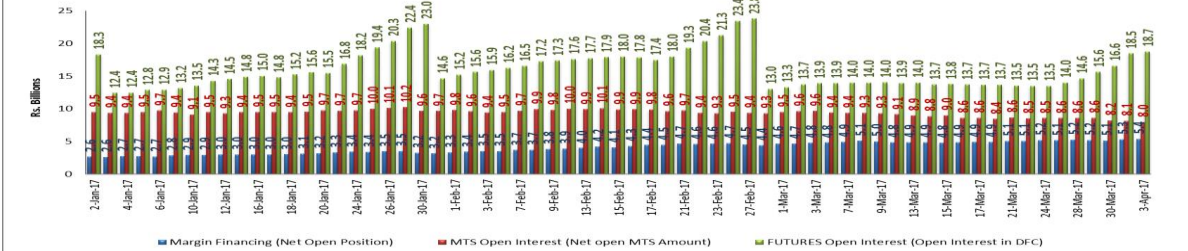
KSE-100			
	3-Apr-17	31-Mar-17	
Index	48,227.75	48,155.93	
Change	71.82	206.60	
Intra Day High	48,384.02	48,210.74	
Intra Day Low	48,120.93	47,678.83	
Index Band	263.09	531.91	
Ready Turnover (Shares, in Min)	159.93	273.53	
Future Turnover (Shares, in Min)	28.37	162.84	
Market Cap (Rs. in Bln)	9,613.30	9,594.92	
Ready Traded Value (Rs. in Bln)	9.55	11.82	
Future Traded Value (Rs. in Bln)	1.80	8.34	
Open Interest Future (Rs. in Bln)	18.73	18.47	
Number of Trades (in 000)	75.67	112.68	
Gainers	137	224	
Losers	229	143	
Equal	14	14	

Volume Leaders			
Name	Volume	Open Price	Close Price
Aisha Steel Mill	15,891,500	26.00	25.56
B.O.Purito	11,773,500	14.44	13.84
Azard Nine	11,400,000	13.50	13.01
K-Electric Ltd.	8,430,500	8.20	8.17
TRG Pak Ltd.	5,866,500	52.84	51.24
BankIslam Pak.	5,230,500	13.00	12.96
Dust Steels Ltd.	5,178,500	14.35	14.13
Byco Petroleum	4,462,000	21.59	21.99
Sul North Gas	4,182,500	144.00	142.31
National Bank	3,784,500	75.00	73.78

Intraday Circuit Breakers			
	3-Apr-17	31-Mar-17	
Upper	23	24	
Lower	21	13	



Margin Financing, MTS Open Interest & Futures Open Interest



Top 10 Index Drivers

KSE - 100			
Name	Volume	Index Points	Close Price
United Bank XD	2,355,900	65.74	234.51
Indus Motor Co	244,100	20.70	1,671.13
Oil & Gas Dev.XD	893,400	20.27	149.92
Mari Petroleum	122,560	18.34	1,563.10
Honda Atlas Cars	283,150	15.82	780.31
Hub Power Co.	232,300	13.94	132.01
MCB Bank LtdXD	323,700	9.47	228.49
Engrs CorpXD	688,000	(35.82)	361.05
Habib BankXD	203,900	(21.77)	267.92
Kohinoor TextileXD	527,500	(14.34)	108.52

Future Market

Volume Leaders			
Name	Volume	Open Price	Close Price
TRG-APR	8,172,500	52.97	51.67
BOP-APR	7,749,000	14.50	13.88
PAEL-APR	2,199,500	91.30	89.33
ISL-APR	2,038,000	130.45	131.33
KEL-APR	1,551,500	8.17	8.21
EFODS-APR	1,381,000	164.00	168.83
POWER-APR	1,256,500	20.24	19.80
TPL-APR	972,000	14.37	14.24
TREEL-APR	480,500	73.50	73.50
QUICE-APR	436,500	8.90	9.11

Open Interest			
Name	Volume	Value Rs. in Million	
TRG-APR	45,656,500	2,384.75	
ATRL-APR	2,990,000	1,368.67	
TRG-MAR	17,462,500	1,086.87	
ATRL-MAR	2,003,500	953.34	
ISL-APR	6,457,500	846.85	
PAEL-APR	9,186,500	820.60	
BOP-APR	44,621,500	736.91	
PAEL-MAR	6,379,500	592.05	
PSO-APR	1,331,500	570.41	
DGKC-APR	2,270,000	532.43	

Top 5 Gainers and Losers

Gainers			
Name	Volume	Price Change	Close Price
Wyeeth Pak LtdXD	3,940	120.92	2,539.37
Nestle Pakistan	280	105.00	9,200.00
Indus Motor Co	244,100	79.57	1,671.13
Mari Petroleum	122,560	42.63	1,563.10
Ghanshara Ind.	165,000	32.58	983.34

Losers			
Name	Volume	Price Change	Close Price
Unilever Foods	100	(310.00)	5,890.00
Rafhan MaizeXD	140	(137.94)	7,262.06
Pak Tobacco	300	(37.51)	1,476.67
Shield Corp.	100	(33.92)	644.58
Siemens Pak.	8880	(25.84)	872.36

Margin Trading System

April 3, 2017

MTS Trading Data			
Current Day Turnover (Shares in min)		7.69	
Current Day Value (Rs. in min)		360.63	
MTS open Position (Rs in min)		7,953.66	
MTS Release Position (Rs in min)		490.22	
MTS unrelease Position (Rs in min)		7,635.45	
Avg Rate		9.00%	

Volume Leaders			
Name	Volume	Value Rs. in Million	Avg Rate
BOP	1,532,000	18.04	10.00%
TRG	1,155,500	50.45	11.00%
KEL	627,000	4.34	8.00%
EFERT	610,000	32.36	8.00%
ISL	522,500	57.80	9.00%

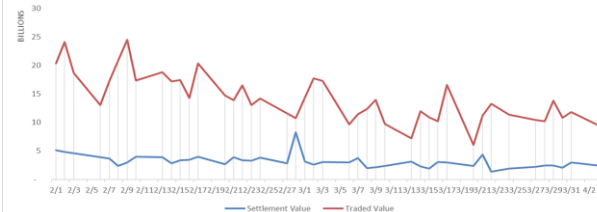
Open Interest			
Scrip	Volume	Value Rs. in Million	
TRG	26,706,300	1,149.29	
EFERT	15,150,000	807.95	
ATRL	1,812,900	689.79	
ISL	5,400,500	592.05	
BOP	39,922,000	473.96	

Margin Financing			
April 3, 2017			
MF Trading Data			
Current Day Turnover (Shares in min)		7.91	
Current Day Value (Rs. in min)		336.83	
MF open Position (Rs in min)		5,355.91	
MF Release Position (Rs in min)		296.50	
MF unrelease Position (Rs in min)		5,019.09	
Avg Rate		9.00%	

Volume Leaders			
Name	Volume	Value Rs. in Million	Avg Rate
ASL	1,808,000	34.73	13.00%
ANL	727,000	6.97	8.00%
SNCP	489,500	52.07	12.00%
BYCO	388,500	6.30	9.00%
DCL	343,000	5.66	10.00%

Open Interest			
Scrip	Volume	Value Rs. in Million	
SNCP	5,276,500	461.51	
DCL	11,659,800	255.89	
ASL	13,495,300	255.66	
SSGC	6,792,547	207.23	
BYCO	8,118,000	139.69	

Trade vs Settlement - Value Graph



WORLD INDICES		
Index	Level	YTD Change
KSE 100	48,227.75	0.88%
S&P 500 SENSEX INDEX	29,910.22	11.98%
SET THAILAND	1,580.27	2.42%
SES AIR'S PORE	777.65	10.29%
FTSE Bursa MALAYSIA	1,743.71	6.21%
DOW JONES	20,650.21	4.49%
S&P 500 INDEX	2,358.84	5.36%
NASDAQ COMP	5,894.86	9.50%
FTSE 100 INDEX	7,282.69	1.96%
NIKKEI 225	18,793.55	-1.68%
HANG SENG-HK	24,261.48	10.28%

Money Market Rates

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

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

Pakistan Mercantile Exchange

April 3, 2017

	Number of Contracts	Settlement Price	Open Interest (Contracts)
CRUDE10	5,040	50.29	1,656
GO10Z	1,710	1,255.10	1,462
CRUDE100	648	50.29	1,113
SL10	219	18.26	699
SL1000Z	28	18.26	515

SCRA POSITION

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

March 31, 2017

Inflow	Outflow	Net	Current Month Cumulative Net	Total Yearly (July 2016 to-date)
11.74	13.16	(1.42)	(16.84)	(440.98)

Portfolio Investment

April 3, 2017

Investors' Type	Net Buy/Sell		YTD	
	Rs. in Million	USD in Million	Rs. in Million	USD in Million
Foreigners	579.65	5.63	(16,471.34)	(157)
Individuals	(176.84)	(1.69)	(3,954.67)	(37.66)
Companies	172.62	1.65	7,401.83	70.49
Banks/DFI	(376.25)	(3.59)	(7,401.49)	(70.49)
NBFC	(1.70)	(0.02)	(951.69)	(9.06)
Mutual Funds	(146.22)	(1.39)	11,518.51	109.70
Others	22.51	0.21	2,056.87	19.59
Broker Proprietary Trading	(44.51)	(0.42)	1,575.33	15.00
ISURANCE COMPANIES	(29.25)	(0.28)	6,240.86	59.44