



## Daily Market Report 6-Apr-17

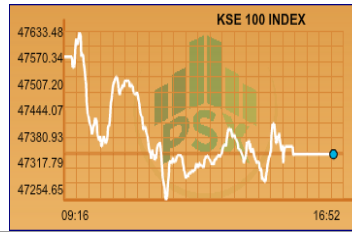
SURVEILLANCE, SUPERVISION AND ENFORCEMENT  
DEPARTMENT  
SECURITIES MARKET DIVISION

### Stock Market Summary

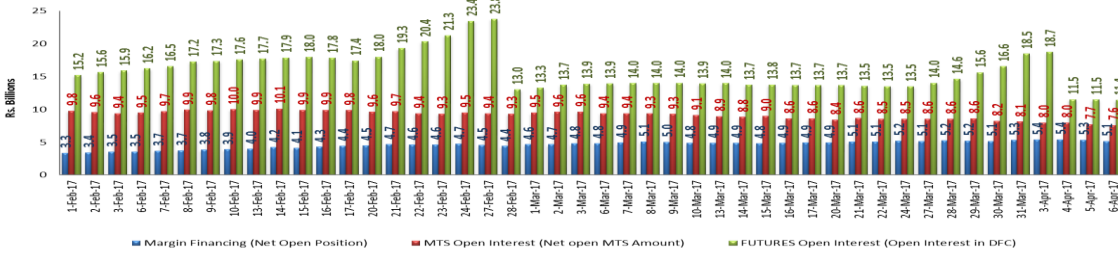
| KSE-100                           |           |           |  |
|-----------------------------------|-----------|-----------|--|
|                                   | 6-Apr-17  | 5-Apr-17  |  |
| Index                             | 47,356.60 | 47,577.31 |  |
| Change                            | (220.71)  | (511.06)  |  |
| Intra Day High                    | 48,166.18 | 48,166.18 |  |
| Intra Day Low                     | 47,523.41 | 47,523.41 |  |
| Index Band                        | 642.77    | 642.77    |  |
| Ready Turnover (Shares, in Min)   | 146.26    | 185.46    |  |
| Future Turnover (Shares, in Min)  | 31.27     | 31.23     |  |
| Market, Cap (Rs. in Bln)          | 9,433.43  | 9,474.07  |  |
| Ready Traded Value (Rs. in Bln)   | 8.23      | 8.88      |  |
| Future Traded Value (Rs. in Bln)  | 2.02      | 1.97      |  |
| Open Interest Future (Rs. in Bln) | 11.41     | 11.45     |  |
| Number of Trades (in 000)         | 69.72     | 77.52     |  |
| Gainers                           | 120       | 69        |  |
| Losers                            | 224       | 303       |  |
| Equal                             | 26        | 12        |  |

| Volume Leaders    |            |            |             |
|-------------------|------------|------------|-------------|
| Name              | Volume     | Open Price | Close Price |
| TRG Pak Ltd       | 10,982,000 | 48.60      | 47.50       |
| Azward Nine       | 9,748,000  | 12.76      | 12.40       |
| B.O Punjab        | 6,575,000  | 13.61      | 13.66       |
| Aisha Steel Mill  | 6,210,500  | 24.35      | 24.07       |
| Byco Petroleum    | 5,755,500  | 22.31      | 21.56       |
| National BankXO   | 5,636,500  | 62.75      | 60.20       |
| Power Cement Ltd. | 5,518,500  | 19.00      | 18.16       |
| Dewan Cement      | 5,296,000  | 22.20      | 20.95       |
| K-Electric Ltd.   | 4,322,000  | 8.05       | 8.12        |
| Pace (Pak) Ltd.   | 4,018,500  | 8.80       | 8.67        |

| Intraday Circuit Breakers |          |          |  |
|---------------------------|----------|----------|--|
|                           | 6-Apr-17 | 5-Apr-17 |  |
| Upper                     | 12       | 14       |  |
| Lower                     | 18       | 33       |  |



### Margin Financing, MTS Open Interest & Futures Open Interest



### Top 10 Index Drivers

| KSE - 100          |           |              |             |
|--------------------|-----------|--------------|-------------|
| Name               | Volume    | Index Points | Close Price |
| United Bank XO     | 902,400   | (34.03)      | 226.48      |
| Engrg CorpXO       | 723,500   | (33.23)      | 350.41      |
| National BankXO    | 5,636,500 | (31.23)      | 60.20       |
| Fauji FertilXO     | 3,153,100 | (21.65)      | 98.89       |
| Adamjee Ins.       | 2,496,000 | (19.07)      | 70.91       |
| D.G.K.Cement       | 710,900   | (17.22)      | 226.94      |
| Packages Ltd.      | 50,400    | (13.19)      | 847.32      |
| Sui South Gas      | 2,559,500 | 9.26         | 37.73       |
| Shell PakistanXO   | 234,500   | 8.77         | 633.58      |
| Kohinoor TextileXO | 121,000   | 8.29         | 109.00      |

### Future Market

| Volume Leaders |            |            |             |
|----------------|------------|------------|-------------|
| Name           | Volume     | Open Price | Close Price |
| TRG-APR        | 13,362,000 | 48.89      | 47.76       |
| BOP-APR        | 6,240,500  | 13.67      | 13.73       |
| POWER-APR      | 2,270,500  | 19.09      | 18.31       |
| PAEL-APR       | 1,880,500  | 90.70      | 89.67       |
| ISL-APR        | 1,077,000  | 128.00     | 126.32      |
| ATRL-APR       | 1,036,500  | 437.59     | 444.85      |
| NBP-APR        | 850,500    | 62.17      | 60.68       |
| KEL-APR        | 770,500    | 8.05       | 8.19        |
| DGKC-APR       | 522,500    | 231.10     | 228.03      |
| NCL-APR        | 472,500    | 57.84      | 55.92       |

| Open Interest |            |                      |  |
|---------------|------------|----------------------|--|
| Name          | Volume     | Value Rs. in Million |  |
| TRG-APR       | 47,392,500 | 2,472.12             |  |
| ATRL-APR      | 2,732,000  | 1,252.62             |  |
| PAEL-APR      | 9,296,500  | 830.82               |  |
| ISL-APR       | 6,237,000  | 818.32               |  |
| BOP-APR       | 45,558,000 | 751.00               |  |
| PSO-APR       | 1,408,000  | 602.55               |  |
| EFOODS-APR    | 2,928,500  | 492.43               |  |
| ENGRG-APR     | 1,283,500  | 479.22               |  |
| NML-APR       | 2,726,000  | 461.63               |  |
| DGKC-APR      | 1,947,000  | 457.65               |  |

### Top 5 Gainers and Losers

| Gainers             |         |              |             |
|---------------------|---------|--------------|-------------|
| Name                | Volume  | Price Change | Close Price |
| Wyeeth Pak LtdXO    | 1,040   | 75.74        | 2,527.74    |
| Sapphire Fiber      | 14,400  | 49.99        | 1,049.98    |
| Phillip Morris Pak. | 60      | 45.00        | 2,750.00    |
| Service Ind Ltd     | 700     | 22.33        | 1,437.32    |
| Shell PakistanXO    | 234,500 | 20.93        | 633.58      |

| Losers            |        |              |             |
|-------------------|--------|--------------|-------------|
| Name              | Volume | Price Change | Close Price |
| Colgate Palmolive | 20     | (100.00)     | 2,000.00    |
| Sapphire Tex.     | 100    | (67.10)      | 1,100.00    |
| Khyber Tobacco    | 100    | (47.10)      | 898.60      |
| Indus Dyeing      | 150    | (20.00)      | 700.00      |
| Packages Ltd.     | 50400  | (21.53)      | 847.32      |

### Margin Trading System

April 6, 2017

| MTS Trading Data                     |          |
|--------------------------------------|----------|
| Current Day Turnover (Shares in mln) | 9.46     |
| Current Day Value (Rs. in mln)       | 449.15   |
| MTS open Position (Rs in mln)        | 7,566.23 |
| MTS Release Position (Rs in mln)     | 517.70   |
| MTS unrelease Position (Rs in mln)   | 7,188.76 |
| Avg Rate                             | 9.00%    |

| Volume Leaders |           |                      |          |
|----------------|-----------|----------------------|----------|
| Name           | Volume    | Value Rs. in Million | Avg Rate |
| TRG            | 1,907,200 | 77.06                | 10.00%   |
| BOP            | 1,793,500 | 20.81                | 9.00%    |
| FCCL           | 1,310,000 | 46.11                | 8.00%    |
| KEL            | 1,075,000 | 7.38                 | 8.00%    |
| NBP            | 453,600   | 23.21                | 8.00%    |

| Open Interest |            |                      |  |
|---------------|------------|----------------------|--|
| Scrip         | Volume     | Value Rs. in Million |  |
| TRG           | 25,005,900 | 1,017.45             |  |
| BOP           | 39,152,000 | 455.13               |  |
| FCCL          | 7,919,000  | 279.99               |  |
| KEL           | 30,180,300 | 206.73               |  |
| NBP           | 3,138,600  | 165.34               |  |

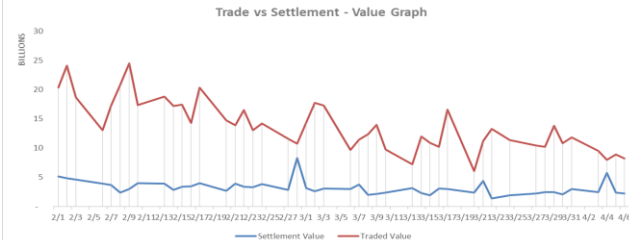
### Margin Financing

April 6, 2017

| MF Trading Data                      |          |
|--------------------------------------|----------|
| Current Day Turnover (Shares in mln) | 5.68     |
| Current Day Value (Rs. in mln)       | 190.91   |
| MF open Position (Rs in mln)         | 5,143.58 |
| MF Release Position (Rs in mln)      | 365.09   |
| MF unrelease Position (Rs in mln)    | 4,862.67 |
| Avg Rate                             | 9.00%    |

| Volume Leaders |         |                      |          |
|----------------|---------|----------------------|----------|
| Name           | Volume  | Value Rs. in Million | Avg Rate |
| EPCL           | 538,500 | 9.93                 | 11.00%   |
| DCL            | 467,000 | 7.34                 | 10.00%   |
| SNGP           | 381,000 | 41.09                | 12.00%   |
| TRBL           | 362,500 | 1.35                 | 14.00%   |
| ASL            | 310,000 | 5.71                 | 11.00%   |

| Open Interest |            |                      |  |
|---------------|------------|----------------------|--|
| Scrip         | Volume     | Value Rs. in Million |  |
| SNGP          | 4,849,000  | 417.30               |  |
| DCL           | 12,638,800 | 270.28               |  |
| ASL           | 14,374,300 | 269.66               |  |
| SSGC          | 6,727,647  | 206.41               |  |
| EPCL          | 7,437,900  | 140.58               |  |



### Pakistan Mercantile Exchange

April 6, 2017

|          | Number of Contracts | Settlement Price | Open Interest (Contracts) |
|----------|---------------------|------------------|---------------------------|
| GO102    | 1,934               | 1,253.60         | 1,996                     |
| CRUDE10  | 2,243               | 51.67            | 1,108                     |
| CRUDE10  | 689                 | 52.10            | 725                       |
| CRUDE100 | 626                 | 52.10            | 707                       |
| SL10     | 256                 | 18.27            | 656                       |

### SCRA POSITION

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

April 5, 2017

| Inflow | Outflow | Net  | Current Month Cumulative Net | Total Yearly (July 2016 to-date) |
|--------|---------|------|------------------------------|----------------------------------|
| 11.75  | 11.46   | 0.29 | (10.60)                      | (451.58)                         |

### Portfolio Investment

April 6, 2017

| Investors' Type            | Net Buy/Sell   |                | YTD            |                |
|----------------------------|----------------|----------------|----------------|----------------|
|                            | Rs. in Million | USD in Million | Rs. in Million | USD in Million |
| Foreigners                 | (68.06)        | (0.65)         | (15,588.74)    | (152)          |
| Individuals                | (149.71)       | (1.43)         | (14,056.11)    | (130.72)       |
| Companies                  | 194.52         | 1.86           | 8,295.88       | 79.01          |
| Banks/DFI                  | (275.16)       | (2.62)         | (8,808.89)     | (83.90)        |
| NBFC                       | 0.01           | 0.00           | (922.35)       | (8.78)         |
| Mutual Funds               | 417.32         | 3.98           | 11,876.98      | 113.11         |
| Others                     | (80.06)        | (0.82)         | 2,006.98       | 19.11          |
| Broker Proprietary Trading | (221.34)       | (2.11)         | 1,160.86       | 11.06          |
| ISURANCE COMPANIES         | 188.48         | 1.80           | 6,457.19       | 61.50          |

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