SECP

SURVEILLANCE, SUPERVISION AND ENFORCEMENT DEPARTMENT

SECURITIES MARKET DIVISION

Daily Market Report
7-Apr-17

Stock Market Summary

KSE-100

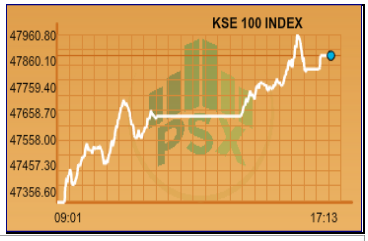
	7-Apr-17	6-Apr-17
Index	47,889.37	47,356.60
Change	532.77	(220.71)
Intra Day High	47,960.80	48,166.18
Intra Day Low	47,356.60	47,523.41
Index Band	604.20	642.77
Ready Turnover (Shares. In Mln)	152.38	146.26
Future Turnover (Shares. In Mln)	27.13	31.27
Market. Cap (Rs. In Bln)	9,520.97	9,433.43
Ready Traded Value (Rs. In Bln)	7.29	8.23
Future Traded Value (Rs. In Bln)	1.97	2.02
Open Interest Future (Rs. In Bln)	11.40	11.41
Number of Trades (in 000)	70.11	69.72
Gainers	246	120
Losers	103	224
Equal	27	26

Volume Leaders

Name	Volume	Open Price	Close Price
Dewan Cement	21,372,000	20.54	21.99
Aisha Steel Mill	10,620,000	24.00	24.61
TRG Pak Ltd	8,305,500	47.50	49.30
Sui South Gas	7,681,000	38.89	39.61
Azgard Nine	6,850,500	12.40	12.68
Pak Gen.Ins.	6,069,500	27.01	28.58
Bank Al-Falah	5,376,500	36.50	36.76
Power Cement Ltd.	5,279,500	18.00	18.95
B.O.Punjab	4,529,500	13.75	13.73
Dost Steels Ltd.	3,723,500	13.60	13.94

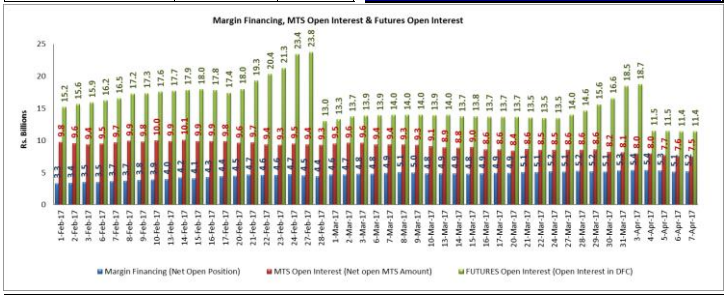
Intraday Circuit Breakers

	7-Apr-17	6-Apr-17
Upper	27	12
Lower	11	18



Concentration

	Dec, 16	Jan, 17	Feb, 17	Mar, 17
Top 5000 UIN's Vol.	81%	80%	82%	84%
Top 5000 UIN's Value	90%	87%	89%	91%
Avg. top 5 financees	45%	43%	47%	47%
Avg. top 5 financers	83%	76%	82%	79%
Top 30 stocks of M.F Vol.	(234) 81%	(262) 71%	(303) 77%	(302) 81%
Top 30 stocks of M.F Value	(234) 50%	(262) 65%	(303)65%	(302) 70%
Avg. top 5 finacees in M.F	75%	68%	65%	64%
Avg. top 5 financers in M.F	75%	68%	65%	64%



Top 10 Index Drivers

KSE - 100

Name	Volume	Index Points	Close Price
Habib BankXD	930,000	98.92	267.25
United Bank XD	885,100	79.91	234.81
Lucky Cement	143,000	42.62	866.37
Pak Petroleum	1,523,400	32.15	159.10
Engro CorpXD	460,900	22.42	354.78
Fauji Fert.XD	1,074,100	22.34	100.52
Pak Oilfields	151,000	18.61	445.10
MCB Bank LtdXD	384,100	(18.58)	220.30
Hub Power Co.XD	305,600	(14.44)	129.96
Kohinoor TextileXD	14,500	(6.35)	107.47

Future Market

Volume Leaders

Name	Volume	Open Price	Close Price
TRG-APR	11,664,000	47.70	49.49
POWER-APR	3,162,500	18.37	19.02
PAEL-APR	3,005,000	90.00	91.95
BOP-APR	2,853,000	13.55	13.77
ATRL-APR	1,139,000	447.90	460.35
TPL-APR	781,500	13.55	14.09
ISL-APR	741,000	126.30	128.42
FFBL-APR	672,500	50.05	51.22
EFERT-APR	505,000	61.36	61.72
KEL-APR	372,500	8.06	8.20

Open Interest

Name	Volume	Value Rs. In Million
TRG-APR	48,063,500	2,505.32
ATRL-APR	2,810,500	1,289.99
ISL-APR	6,083,500	799.22
PAEL-APR	8,732,000	780.04
BOP-APR	44,478,000	736.88
PSO-APR	1,403,500	600.68
EFOODS-APR	2,848,000	479.35
NML-APR	2,747,000	465.04
ENGRO-APR	1,230,000	460.42
DGKC-APR	1,911,500	449.62

Top 5 Gainers and Losers

Gainers

Name	Volume	Price Change	Close Price
Bata (Pak)	20	179.00	4,354.00
Unilever FoodsXD	20	176.82	6,100.00
Nestle PakistanXD	220	170.00	9,300.00
Wyeth Pak LtdXD	1,840	105.97	2,633.71
Sapphire Tex.	40	55.00	1,155.00

Losers

Name	Volume	Price Change	Close Price
Atlas Battery	300	(30.98)	939.02
Indus Dyeing	50	(30.00)	670.00
Mari Petroleum	63600	(14.63)	1,565.16
Shell PakistanXD	114900	(13.61)	619.97
EFU Life Assr.XD	2400	(9.90)	226.53

Margin Trading System
April 7, 2017

MTS Trading Data

Current Day Turnover (Shares in mln)	8.75
Current Day Value (Rs. in mln)	440.72
MTS open Position (Rs in mln)	7,492.62
MTS Release Position (Rs in mln)	512.90
MTS unrelease Position (Rs in mln)	7,053.33
Avg Rate	9.00%

Volume Leaders

Name	Volume	Value Rs. In Million	Avg Rate
TRG	2,708,500	112.80	11.00%
KEL	1,209,500	8.33	9.00%
BOP	1,040,000	12.07	9.00%
EFERT	721,500	37.72	8.00%
TPL	491,000	5.86	9.00%

Open Interest

Scrip	Volume	Value Rs. In Million
TRG	24,837,400	1,013.50
EFERT	14,998,000	787.71
ATRL	1,775,000	663.24
ISL	5,214,000	561.62
BOP	38,647,000	449.37

Margin Financing
April 7, 2017

MF Trading Data

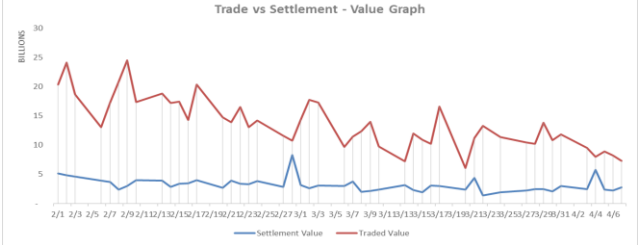
Current Day Turnover (Shares in mln)	8.72
Current Day Value (Rs. in mln)	219.66
MF open Position (Rs in mln)	5,176.86
MF Release Position (Rs in mln)	186.37
MF unrelease Position (Rs in mln)	4,957.21
Avg Rate	8.00%

Volume Leaders

Name	Volume	Value Rs. In Million	Avg Rate
DCL	1,794,500	29.60	9.00%
ASL	1,351,000	25.37	12.00%
ANL	1,154,000	10.93	9.00%
SSGC	569,500	17.24	10.00%
SMBL	500,000	1.50	13.00%

Open Interest

Scrip	Volume	Value Rs. In Million
SNGP	4,746,500	405.78
ASL	15,505,300	290.93
DCL	13,741,300	287.07
SSGC	6,791,547	207.89
EPCL	7,646,900	144.54



Pakistan Mercantile Exchange
April 7, 2017

	Number of Contracts	Settlement Price	Open Interest (Contracts)
GO1OZ	6,251	1,256.80	1,660
CRUDE100	955	52.70	1,174
CRUDE10	2,621	52.70	1,090
SL100OZ	799	18.01	561
GO10OZ	1,136	1,256.80	461

SCRA POSITION
Daily Position of Special Convertible Rupee Accounts (USD in Million)
April 6, 2017

Inflow	Outflow	Net	Current Month Commulative Net	Total Yearly (July 2016 to-date)
12.43	11.63	0.80	(9.79)	(450.78)

WORLD INDICES

Index	Level	YTD Change
KSE 100	47,889.37	0.17%
S&P BSE SENSEX INDEX	29,753.81	11.39%
SET-THAILAND	1,579.99	2.40%
SES All-S`PORE	777.30	10.24%
FTSE Bursa MALAYSIA	1,738.42	5.89%
DOW JONES	20,656.10	4.52%
S&P 500 INDEX	2,355.54	5.21%
NASDAQ COMP	5,877.81	9.19%
FTSE 100 INDEX	7,349.37	2.89%
NIKKEI 225	18,827.73	-1.50%
HANG SENG-HK	24,278.51	10.35%

Money Market Rates

T-Bills (Six Months)	6.01%
KIBOR (Six Months)	6.17%

Portfolio Investment
April 7, 2017

Investors' Type	Net Buy/Sell		YTD	
	Rs. In Million	USD in Million	Rs. In Million	USD in Million
Foreigners	(92.89)	(0.89)	(16,079.63)	(153)
Individuals	(303.77)	(2.90)	(4,369.87)	(41.62)
Companies	92.35	0.88	8,388.24	79.89
Banks/DFI	19.95	0.19	(8,789.04)	(83.71)
NBFC	0.30	0.00	(922.05)	(8.78)
Mutual Funds	376.78	3.59	12,253.76	116.70
Others	(4.07)	(0.04)	2,002.91	19.08
Broker Proprietary Trading	17.85	0.17	1,178.71	11.23
ISURANCE COMPANIES	(106.50)	(1.02)	6,350.69	60.48

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