SECURITIES AND EXCHANGE COMMISSION OF PAKISTAN

SECP

SURVEILLANCE, SUPERVISION AND ENFORCEMENT DEPARTMENT

SECURITIES MARKET DIVISION

# Daily Market Report
## 28-Feb-17

## Stock Market Summary

### KSE-100

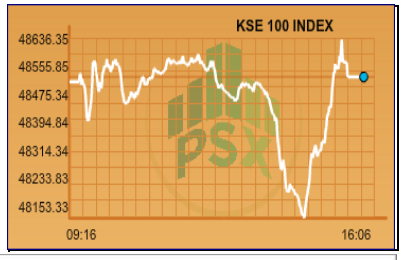
| | 28-Feb-17 | 27-Feb-17 |
|---|---|---|
| Index | 48,534.23 | 48,520.75 |
| Change | 13.48 | (487.24) |
| Intra Day High | 48,636.35 | 49,081.28 |
| Intra Day Low | 48,146.68 | 48,489.74 |
| Index Band | 489.67 | 591.54 |
| Ready Turnover (Shares. In Mln) | 228.60 | 250.99 |
| Future Turnover (Shares. In Mln) | 40.80 | 36.94 |
| Market. Cap (Rs. In Bln) | 9,619.84 | 9,617.49 |
| Ready Traded Value (Rs. In Bln) | 10.76 | 11.60 |
| Future Traded Value (Rs. In Bln) | 2.98 | 2.89 |
| Open Interest Future (Rs. In Bln) | 13.03 | 23.78 |
| Number of Trades (in 000) | 92.25 | 94.18 |
| Gainers | 159 | 65 |
| Losers | 237 | 325 |
| Equal | 8 | 17 |

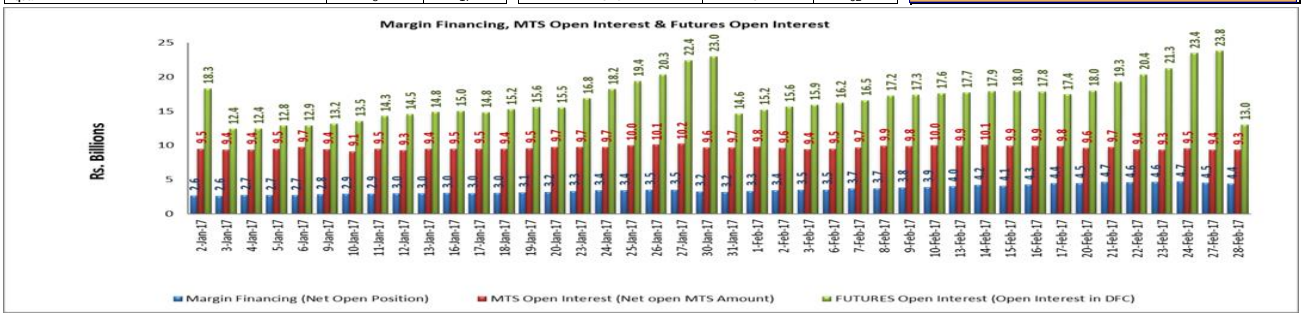
### Volume Leaders

| Name | Volume | Open Price | Close Price |
|---|---|---|---|
| Aisha Steel Mill | 17,093,500 | 23.80 | 23.46 |
| K-Electric Ltd. | 14,442,500 | 9.52 | 9.53 |
| Power Cement Ltd. | 14,408,000 | 17.26 | 16.94 |
| Sui North Gas | 11,099,000 | 114.50 | 119.56 |
| B.O.Punjab | 9,965,500 | 14.85 | 15.00 |
| Lotte Chemical | 8,257,500 | 10.68 | 10.78 |
| TRG Pak Ltd | 8,174,500 | 54.40 | 55.98 |
| Silk Bank Ltd | 6,951,000 | 1.63 | 1.55 |
| Dost Steels Ltd. | 6,630,000 | 14.10 | 14.10 |
| Dewan Cement | 6,231,000 | 27.65 | 26.25 |

### Intraday Circuit Breakers

| | 28-Feb-17 | 27-Feb-17 |
|---|---|---|
| Upper | 31 | 21 |
| Lower | 51 | 62 |




## Top 10 Index Drivers

### KSE - 100

| Name | Volume | Index Points | Close Price |
|---|---|---|---|
| Engro Corp | 1,402,100 | 34.64 | 380.01 |
| Inter.Steel Ltd | 4,010,500 | 19.47 | 131.76 |
| Sui North Gas | 11,099,000 | 18.34 | 119.56 |
| Pak Tobacco | 1,720 | 14.84 | 1,297.49 |
| ICI PakistanXD | 42,450 | 13.12 | 1,030.19 |
| Hum Network | 600,000 | 12.83 | 13.55 |
| Abbott Lab. | 24,800 | 11.12 | 1,003.90 |
| Nestle Pakistan | 20 | (25.95) | 9,155.00 |
| Dawood Hercules | 177,100 | (23.65) | 135.97 |
| MCB Bank Ltd | 203,400 | (15.71) | 227.20 |

## Future Market

### Volume Leaders

| Name | Volume | Open Price | Close Price |
|---|---|---|---|
| TRG-MAR | 13,198,500 | 54.91 | 56.49 |
| POWER-MAR | 5,406,500 | 17.51 | 17.08 |
| BOP-MAR | 5,179,500 | 14.95 | 15.09 |
| NCL-MAR | 3,377,500 | 63.46 | 62.74 |
| ISL-MAR | 2,608,000 | 127.51 | 132.11 |
| PAEL-MAR | 1,945,000 | 84.56 | 84.96 |
| TPL-MAR | 1,390,000 | 13.99 | 13.91 |
| KEL-MAR | 1,194,000 | 9.70 | 9.60 |
| EFOODS-MAR | 966,000 | 172.70 | 170.43 |
| ENGRO-MAR | 907,000 | 368.00 | 378.44 |

### Open Interest

| Name | Volume | Value Rs. In Million |
|---|---|---|
| TRG-MAR | 47,637,500 | 2,672.36 |
| ATRL-MAR | 3,258,500 | 1,464.64 |
| PAEL-MAR | 11,667,000 | 1,041.78 |
| ISL-MAR | 6,729,500 | 913.72 |
| NML-MAR | 4,886,000 | 847.88 |
| BOP-MAR | 51,309,000 | 842.26 |
| EFOODS-MAR | 3,523,000 | 636.39 |
| ENGRO-MAR | 1,438,000 | 527.59 |
| NCL-MAR | 6,872,000 | 481.39 |
| PSO-MAR | 1,038,500 | 474.65 |

## Top 5 Gainers and Losers

### Gainers

| Name | Volume | Price Change | Close Price |
|---|---|---|---|
| Rafhan Maize | 20 | 90.00 | 7,800.00 |
| Pak Tobacco | 1,720 | 61.78 | 1,297.49 |
| Sanofi-Aventis | 340 | 50.00 | 2,400.00 |
| Khyber Tobacco | 700 | 49.61 | 1,041.96 |
| ICI PakistanXD | 42,450 | 48.85 | 1,030.19 |

### Losers

| Name | Volume | Price Change | Close Price |
|---|---|---|---|
| Nestle Pakistan | 20 | (295.00) | 9,155.00 |
| Unilever Foods | 40 | (75.00) | 5,750.00 |
| Ghandhara Ind. | 55800 | (27.45) | 873.93 |
| Atlas Battery | 2050 | (19.10) | 930.90 |
| Service Ind.Ltd | 4360 | (15.00) | 1,440.00 |

## Margin Trading System
### February 28, 2017

### MTS Trading Data

| | |
|---|---|
| Current Day Turnover (Shares in mln) | 12.87 |
| Current Day Value (Rs. in mln) | 559.18 |
| MTS open Position (Rs in mln) | 9,308.86 |
| MTS Release Position (Rs in mln) | 593.67 |
| MTS unrelease Position (Rs in mln) | 8,773.55 |
| Avg Rate | 9.00% |

### Volume Leaders

| Name | Volume | Value Rs. In Million | Avg Rate |
|---|---|---|---|
| BOP | 2,764,500 | 35.77 | 13.00% |
| KEL | 2,619,000 | 21.22 | 9.00% |
| TRG | 1,908,300 | 91.32 | 13.00% |
| TPL | 1,126,500 | 13.35 | 13.00% |
| NCL | 739,800 | 39.31 | 8.00% |

### Open Interest

| Scrip | Volume | Value Rs. In Million |
|---|---|---|
| TRG | 26,142,400 | 1,186.83 |
| EFERT | 16,904,500 | 973.23 |
| ATRL | 2,048,600 | 766.46 |
| BOP | 48,275,000 | 611.71 |
| HBL | 2,240,600 | 509.96 |

## Commodity Prices

### International Commodity Prices

| Contract Name | Price | Change in Price USD |
|---|---|---|
| Gold 100 OZ (USD/t oz) | 1,243.60 | (11.00) |
| COTTON (USd/lb) | 76.40 | (0.33) |
| WTI CRUDE (USD/bbl) | 53.89 | (0.31) |
| SILVER (USD/t oz) | 18.32 | (0.05) |

### Pakistan Mercantile Exchange
### February 28, 2017

| | Number of Contracts | Settlement Price | Open Interest (Contracts) |
|---|---|---|---|
| GO1OZ | 4,908 | 1,250.20 | 3,056 |
| CRUDE100 | 1,709 | 53.98 | 2,132 |
| CRUDE10 | 4,783 | 53.98 | 1,728 |
| SL10 | 2,823 | 18.36 | 686 |
| GOLDUSDJPY | 675 | 112.31 | 590 |

### WORLD INDICES

| Index | Level | YTD Change |
|---|---|---|
| KSE 100 | 48,534.23 | 1.52% |
| S&P BSE SENSEX INDEX | 28,941.73 | 8.35% |
| SET-THAILAND | 1,563.70 | 1.35% |
| SES All-S`PORE | 761.14 | 7.95% |
| FTSE Bursa MALAYSIA | 1,697.85 | 3.42% |
| DOW JONES | 20,812.24 | 5.31% |
| S&P 500 INDEX | 2,363.64 | 5.57% |
| NASDAQ COMP | 5,825.44 | 8.22% |
| FTSE 100 INDEX | 7,263.44 | 1.69% |
| NIKKEI 225 | 19,393.54 | 1.46% |
| HANG SENG-HK | 23,772.31 | 8.05% |

### SCRA POSITION
### Daily Position of Special Convertible Rupee Accounts (USD in Million)
### February 27, 2017

| Inflow | Outflow | Net | Current Month Commulative Net | Total Yearly (July 2016 to-date) |
|---|---|---|---|---|
| 10.33 | 10.79 | (0.46) | 20.12 | (427.39) |

### Exchange Rates

| | |
|---|---|
| US Dollar (PKR/$) | 104.84 |
| UK Pound (PKR/£) | 130.26 |
| Euro (PKR/€) | 111.00 |

### Money Market Rates

| | |
|---|---|
| T-Bills (Six Months) | 5.99% |
| KIBOR (Six Months) | 6.12% |

### Portfolio Investment
### February 28, 2017

| Investors' Type | Gross Buy Rs. In Million | Gross Sell Rs. In Million | Net Buy/Sell | |
|---|---|---|---|---|
| | | | Rs. In Million | USD in Million |
| Foreigners | 981.29 | (1,947.13) | (965.84) | (9.21) |
| Individuals | 8,349.82 | (8,628.11) | (278.29) | (2.65) |
| Companies | 638.19 | (393.03) | 245.16 | 2.34 |
| Banks/DFI | 878.61 | (259.80) | 618.81 | 5.90 |
| NBFC | 59.11 | (119.22) | (60.11) | (0.57) |
| Mutual Funds | 636.11 | (915.08) | (278.96) | (2.66) |
| Others | 95.60 | (121.28) | (25.68) | (0.24) |
| Broker Proprietary Trading | 2,255.76 | (1,681.97) | 573.79 | 5.47 |
| ISURANCE COMPANIES | 211.25 | (40.11) | 171.14 | 1.63 |

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