SECP

SURVEILLANCE, SUPERVISION AND ENFORCEMENT DEPARTMENT

SECURITIES MARKET DIVISION

Daily Market Report
5-May-17

Stock Market Summary

KSE-100

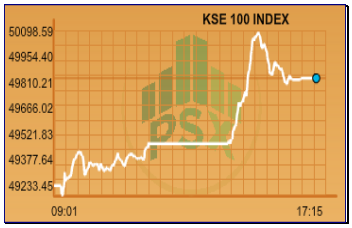
	5-May-17	4-May-17
Index	49,851.13	49,283.64
Change	567.49	678.50
Intra Day High	50,098.59	49,389.95
Intra Day Low	49,232.96	48,605.14
Index Band	865.63	784.81
Ready Turnover (Shares. In Mln)	308.12	287.87
Future Turnover (Shares. In Mln)	57.49	47.97
Market. Cap (Rs. In Bln)	9,852.88	9,777.17
Ready Traded Value (Rs. In Bln)	17.76	15.37
Future Traded Value (Rs. In Bln)	4.81	3.40
Open Interest Future (Rs. In Bln)	11.47	11.12
Number of Trades (in 000)	120.71	104.99
Gainers	217	249
Losers	152	132
Equal	21	13

Volume Leaders

Name	Volume	Open Price	Close Price
Engro Polymer	37,524,500	31.10	30.93
TRG Pak Ltd	17,286,500	55.58	55.91
K-Electric Ltd.	14,607,500	8.02	8.01
Azgard Nine	12,032,500	13.79	14.08
Fauji Cement	11,913,500	43.25	45.12
Aisha Steel Mill	11,190,500	23.85	23.28
Bank Al-Falah	11,078,000	39.99	42.00
B.O.Punjab	10,441,000	13.35	13.76
Invest Bank	9,472,500	3.70	3.79
Dewan Motors	7,824,000	47.60	48.44

Intraday Circuit Breakers

	5-May-17	4-May-17
Upper	55	43
Lower	13	10



Top 10 Index Drivers

KSE - 100

Name	Volume	Index Points	Close Price
United Bank	1,914,100	112.91	262.27
Lucky Cement	356,050	90.12	937.21
Habib Bank	1,873,400	81.89	291.00
MCB Bank Ltd	2,620,400	69.39	229.55
Engro Corp	2,166,400	53.32	370.57
Fauji Fert.XD	2,297,200	37.12	98.22
Fauji Cement	11,913,500	32.39	45.12
Pak Petroleum	559,600	(30.82)	158.04
Sui North Gas	5,439,000	(24.14)	151.80
Hub Power Co.	493,800	(15.75)	126.64

Future Market

Volume Leaders

Name	Volume	Open Price	Close Price
TRG-MAY	24,220,500	55.90	56.26
PAEL-MAY	4,993,000	111.70	113.63
BOP-MAY	4,457,000	13.00	13.20
POWER-MAY	3,595,500	17.00	16.50
POWER-MAYB	2,980,500	14.08	14.33
ISL-MAY	2,477,500	125.50	127.83
FCCL-MAY	2,179,500	43.50	45.33
ATRL-MAY	2,146,000	422.00	437.18
NML-MAY	1,676,000	159.01	161.38
KEL-MAY	1,629,500	8.13	8.07

Open Interest

Name	Volume	Value Rs. In Million
TRG-MAY	47,499,500	2,766.65
ATRL-MAY	3,206,000	1,395.33
PAEL-MAY	11,887,500	1,336.07
ISL-MAY	6,693,000	871.04
PSO-MAY	1,370,000	611.27
NML-MAY	2,852,000	460.88
EFOODS-MAY	2,718,000	439.46
BOP-MAY	31,062,000	411.41
FFC-MAY	3,915,000	388.58
NCL-MAY	5,974,500	344.34

Top 5 Gainers and Losers

Gainers

Name	Volume	Price Change	Close Price
United Bank	1,914,100	11.56	262.27
Lucky Cement	356,050	34.93	937.21
MCB Bank Ltd	2,620,400	8.93	229.55
Habib Bank	1,873,400	6.22	291.00
Engro Corp	2,166,400	9.28	370.57

Losers

Name	Volume	Price Change	Close Price
Pak Petroleum	559600	(3.21)	158.04
Sui North Gas	5439000	(4.24)	151.80
Colgate Palmolive	300	(49.00)	2,151.00
Mari Petroleum	92220	(16.68)	1,514.30
Rafhan Maize	80	(149.98)	7,150.00

Margin Trading System
May 5, 2017

MTS Trading Data

Current Day Turnover (Shares in mln)	18.61
Current Day Value (Rs. in mln)	946.03
MTS open Position (Rs in mln)	6,947.16
MTS Release Position (Rs in mln)	685.16
MTS unrelease Position (Rs in mln)	6,000.55
Avg Rate	8.00%

Volume Leaders

Name	Volume	Value Rs. In Million	Avg Rate
TRG	3,473,200	164.17	9.00%
BOP	3,269,000	38.31	9.00%
KEL	2,077,000	14.09	8.00%
FCCL	1,711,500	65.65	8.00%
BAFL	1,226,000	43.78	8.00%

Open Interest

Scrip	Volume	Value Rs. In Million
TRG	31,316,600	1,392.92
EFERT	10,833,000	530.00
BOP	38,455,800	423.37
DGKC	1,830,200	360.01
NML	2,739,700	358.09

Margin Financing
May 5, 2017

MF Trading Data

Current Day Turnover (Shares in mln)	16.16
Current Day Value (Rs. in mln)	615.28
MF open Position (Rs in mln)	6,755.80
MF Release Position (Rs in mln)	552.86
MF unrelease Position (Rs in mln)	6,140.53
Avg Rate	8.00%

Volume Leaders

Name	Volume	Value Rs. In Million	Avg Rate
ANL	1,728,500	17.79	11.20%
DFML	1,221,500	43.52	9.30%
EPCL	1,004,000	23.68	10.60%
FCCL	727,000	24.58	7.10%
JSCL	624,000	11.91	13.00%

Open Interest

Scrip	Volume	Value Rs. In Million
SNGP	6,352,260	633.51
NRL	629,350	358.10
SSGC	8,385,500	268.26
DCL	12,863,800	267.60
EPCL	12,254,500	258.95

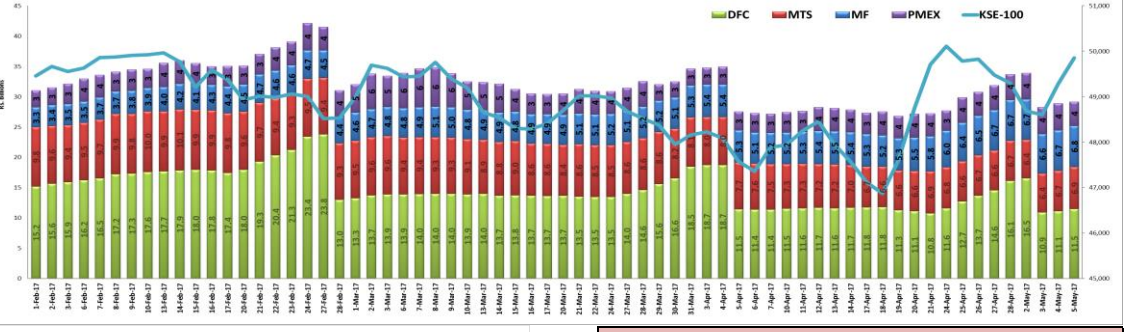
Concentration

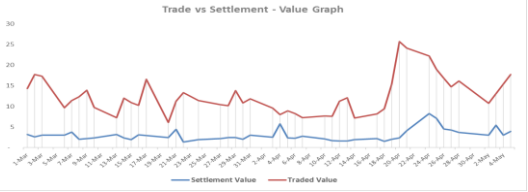
	Dec, 16	Jan, 17	Feb, 17	Mar, 17
Top 5000 UIN's of ready market (Value)	90%	87%	89%	91%
Avg. top 5 financees in MTS	45%	43%	47%	47%
Avg. top 5 financiers in MTS	83%	76%	82%	79%
Top 30 stocks of M.F (Value)	50%	65%	65%	70%
Avg. top 5 financees in M.F	75%	68%	65%	64%
Top 10 stocks of Futures (Value)	48%	54%	65%	72%

Pakistan Mercantile Exchange
May 5, 2017

	Number of Contracts	Settlement Price	Open Interest (Contracts)
CRUDE10	6,298	46.51	2,716
GO1OZ	1,614	1,228.80	2,477
SL10	782	16.35	1,352
CRUDE100	1,812	46.51	1,313
SL100OZ	180	16.35	818
GO10OZ	430	1,228.80	620

Margin Financing (MF), Marginal Trading System (MTS) Open Interest & Deliverable Futures Contracts (DFC) Open Interest & Pakistan Merchantile Exchange Open Interest (PMEX)





SCRA POSITION
Daily Position of Special Convertible Rupee Accounts (USD in Million)
May 4, 2017

Inflow	Outflow	Net	Current Month Commulative Net	Total Yearly (July 2016 to-date)
13.77	18.39	(4.62)	(4.18)	(463.49)

Money Market Rates

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

WORLD INDICES

Index	Level	YTD Change
KSE 100	49,851.13	4.28%
S&P BSE SENSEX INDEX	29,945.27	12.11%
SET-THAILAND	1,569.81	1.74%
SES All-S`PORE	786.53	11.55%
FTSE Bursa MALAYSIA	1,766.23	7.58%
DOW JONES	21,006.94	6.30%
S&P 500 INDEX	2,390.29	7.17%
NASDAQ COMP	6,100.76	13.33%
FTSE 100 INDEX	7,293.67	2.11%
NIKKEI 225	19,895.70	4.09%
HANG SENG-HK	24,565.04	11.66%

Portfolio Investment
May 5, 2017

Investors' Type	Net Buy/Sell		YTD	
	Rs. In Million	USD in Million	Rs. In Million	USD in Million
Foreigners	(377.89)	(3.60)	(22,883.82)	(218)
Individuals	497.29	4.74	(6,415.96)	(61.10)
Companies	(455.79)	(4.34)	8,222.22	78.31
Banks/DFI	552.87	5.27	(8,264.58)	(78.71)
NBFC	25.16	0.24	(690.49)	(6.58)
Mutual Funds	(310.21)	(2.95)	20,796.75	198.06
Others	43.63	0.42	369.58	3.52
Broker Proprietary Trading	(114.94)	(1.09)	921.43	8.78
ISURANCE COMPANIES	139.87	1.33	7,958.57	75.80

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