SECP

SURVEILLANCE, SUPERVISION AND ENFORCEMENT DEPARTMENT

SECURITIES MARKET DIVISION

Daily Market Report
21-Feb-17

Stock Market Summary

KSE-100

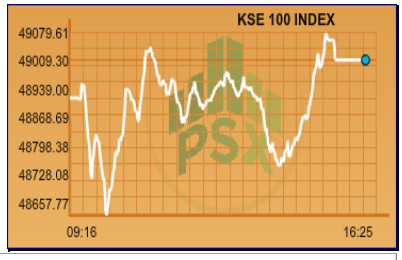
	21-Feb-17	20-Feb-17
Index	49,015.09	48,929.12
Change	85.97	(446.59)
Intra Day High	49,103.59	49,597.33
Intra Day Low	48,655.92	48,850.90
Index Band	447.67	746.43
Ready Turnover (Shares. In Mln)	343.12	344.29
Future Turnover (Shares. In Mln)	126.66	108.10
Market. Cap (Rs. In Bln)	9,727.17	9,729.97
Ready Traded Value (Rs. In Bln)	13.92	14.74
Future Traded Value (Rs. In Bln)	8.38	7.37
Open Interest Future (Rs. In Bln)	19.30	17.98
Number of Trades (in 000)	127.67	133.68
Gainers	162	120
Losers	238	300
Equal	18	13

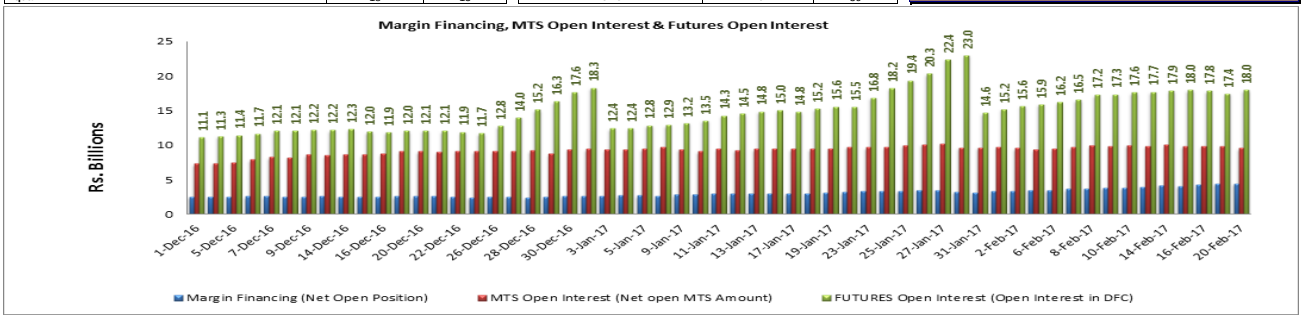
Volume Leaders

Name	Volume	Open Price	Close Price
Power Cement Ltd.	36,298,500	21.01	20.65
K-Electric Ltd.	34,871,000	9.82	9.81
Aisha Steel Mill	29,404,500	25.25	27.06
Dost Steels Ltd.	20,889,000	15.58	15.67
TRG Pak Ltd	16,710,000	53.25	55.70
Lotte Chemical	14,393,000	10.11	10.61
Dewan Cement	13,517,500	33.40	33.87
Shabbir Tiles	12,211,000	15.48	15.48
Sui South Gas	10,150,000	42.17	42.24
Inter.Steel Ltd	8,246,000	134.60	135.97

Intraday Circuit Breakers

	21-Feb-17	20-Feb-17
Upper	27	44
Lower	29	39





Top 10 Index Drivers

KSE - 100

Name	Volume	Index Points	Close Price
Oil & Gas Dev.	743,900	27.40	158.49
TRG Pak Ltd	16,710,000	22.83	55.70
Hub Power Co.	124,800	21.73	135.24
United Bank	239,600	17.09	247.26
Bank Al-Falah	1,998,500	16.70	41.18
Pak OilfieldsXD	122,700	14.91	481.51
Habib Bank	948,800	12.42	275.16
Sui North Gas	6,710,500	(23.85)	106.89
Pak Tobacco	80	(14.08)	1,120.87
Colgate PalmoliveXD	20	(9.30)	1,900.00

Future Market

Volume Leaders

Name	Volume	Open Price	Close Price
TRG-MAR	19,189,000	54.26	56.50
TRG-FEB	16,757,000	53.32	55.76
BOP-FEB	13,262,000	16.70	16.66
BOP-MAR	13,069,000	16.89	16.85
KEL-FEB	5,471,500	8.85	9.77
TPL-FEB	4,813,000	15.30	15.26
KEL-MAR	4,662,500	9.84	9.89
POWER-MAR	4,074,000	21.01	20.94
ISL-MAR	3,901,500	134.84	137.57
TPL-MAR	3,603,000	15.42	15.48

Open Interest

Name	Volume	Value Rs. In Million
ATRL-FEB	3,601,000	1,759.68
TRG-FEB	26,577,500	1,616.43
TRG-MAR	22,465,000	1,242.65
PAEL-FEB	11,179,000	1,006.55
EFOODS-FEB	4,540,000	944.54
BOP-FEB	44,744,500	819.44
ENGRO-FEB	2,041,000	766.83
ISL-FEB	4,539,500	694.24
NML-FEB	3,836,000	686.89
DGKC-FEB	2,775,500	670.54

Top 5 Gainers and Losers

Gainers

Name	Volume	Price Change	Close Price
Wyeth Pak Ltd	160	81.17	4,229.00
Ferozsons (Lab)XD	92,200	25.70	566.59
Indus Dyeing	200	23.50	583.50
Pak.Int.Cont.	3,000	16.99	422.99
Bestway Cement	319,400	14.44	303.32

Losers

Name	Volume	Price Change	Close Price
Rafhan Maize	160	(138.33)	7,850.00
Colgate PalmoliveXD	20	(100.00)	1,900.00
Pak Tobacco	80	(58.63)	1,120.87
Sanofi-Aventis	820	(50.00)	2,550.00
Unilever Foods	20	(50.00)	5,800.00

Margin Trading System
February 21, 2017

MTS Trading Data

Current Day Turnover (Shares in mln)	11.32
Current Day Value (Rs. in mln)	506.42
MTS open Position (Rs in mln)	9,703.29
MTS Release Position (Rs in mln)	372.01
MTS unrelease Position (Rs in mln)	9,218.95
Avg Rate	9.00%

Volume Leaders

Name	Volume	Value Rs. In Million	Avg Rate
TRG	2,364,000	111.93	9.00%
KEL	2,172,500	18.10	9.00%
BOP	1,959,000	27.76	10.00%
POWER	1,427,000	25.07	10.00%
ISL	791,500	91.52	8.00%

Open Interest

Scrip	Volume	Value Rs. In Million
TRG	29,068,600	1,303.38
EFERT	16,744,500	976.29
BOP	52,975,500	752.97
ATRL	1,735,600	648.78
BAFL	16,372,700	556.15

Commodity Prices

International Commodity Prices

Contract Name	Price	Change in Price USD
Gold 100 OZ (USD/t oz)	1,236.60	2.80
COTTON (USd/lb)	76.09	0.19
WTI CRUDE (USD/bbl)	54.06	0.37
SILVER (USD/t oz)	17.97	0.00

Pakistan Mercantile Exchange
February 21, 2017

	Number of Contracts	Settlement Price	Open Interest (Contracts)
CRUDE10	4,457	54.41	2,885
GO1OZ	6,644	1,237.40	1,917
CRUDE100	4,559	54.41	1,510
SL10	1,421	17.97	694
SL100OZ	405	17.97	538

WORLD INDICES

Index	Level	YTD Change
KSE 100	49,015.09	2.53%
S&P BSE SENSEX INDEX	28,866.04	8.07%
SET-THAILAND	1,565.68	1.47%
SES All-S`PORE	759.01	7.65%
FTSE Bursa MALAYSIA	1,707.31	3.99%
DOW JONES	20,743.00	4.96%
S&P 500 INDEX	2,365.38	5.65%
NASDAQ COMP	5,865.95	8.97%
FTSE 100 INDEX	7,274.83	1.85%
NIKKEI 225	19,359.11	1.28%
HANG SENG-HK	24,161.21	9.82%

SCRA POSITION
Daily Position of Special Convertible Rupee Accounts (USD in Million)
February 7, 2017

Inflow	Outflow	Net	Current Month Commulative Net	Total Yearly (July 2016 to-date)
9.41	21.53	(12.12)	19.30	(428.22)

Exchange Rates

US Dollar (PKR/$)	104.86
UK Pound (PKR/£)	130.32
Euro (PKR/€)	110.59

Money Market Rates

T-Bills (Six Months)	5.99%
KIBOR (Six Months)	6.14%

Portfolio Investment
February 21, 2017

Investors' Type	Gross Buy Rs. In Million	Gross Sell Rs. In Million	Net Buy/Sell	
			Rs. In Million	USD in Million
Foreigners	1,544.35	(2,117.19)	(572.83)	(5.46)
Individuals	13,199.15	(13,898.67)	(699.51)	(6.67)
Companies	958.72	(716.76)	241.97	2.31
Banks/DFI	396.79	(470.45)	(73.66)	(0.70)
NBFC	66.73	(44.34)	22.38	0.21
Mutual Funds	2,963.35	(1,878.34)	1,085.01	10.35
Others	106.60	(191.47)	(84.87)	(0.81)
Broker Proprietary Trading	3,057.30	(3,110.80)	(53.49)	(0.51)
ISURANCE COMPANIES	187.53	(52.52)	135.01	1.29

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