SECP

SURVEILLANCE, SUPERVISION AND ENFORCEMENT DEPARTMENT

SECURITIES MARKET DIVISION

Daily Market Report
16-Mar-17

Stock Market Summary

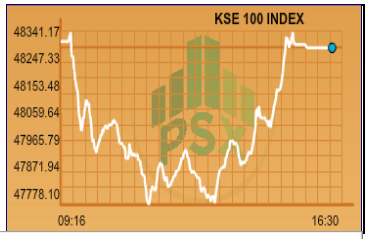
KSE-100	16-Mar-17	15-Mar-17
Index	48,289.66	48,305.83
Change	(16.17)	(233.23)
Intra Day High	48,341.17	48,767.44
Intra Day Low	47,774.44	48,209.89
Index Band	566.73	557.55
Ready Turnover (Shares. In Mln)	180.61	206.11
Future Turnover (Shares. In Mln)	48.65	40.26
Market. Cap (Rs. In Bln)	9,539.17	9,532.29
Ready Traded Value (Rs. In Bln)	10.21	10.89
Future Traded Value (Rs. In Bln)	2.40	2.41
Open Interest Future (Rs. In Bln)	13.68	13.76
Number of Trades (in 000)	82.85	86.25
Gainers	148	132
Losers	217	238
Equal	19	16

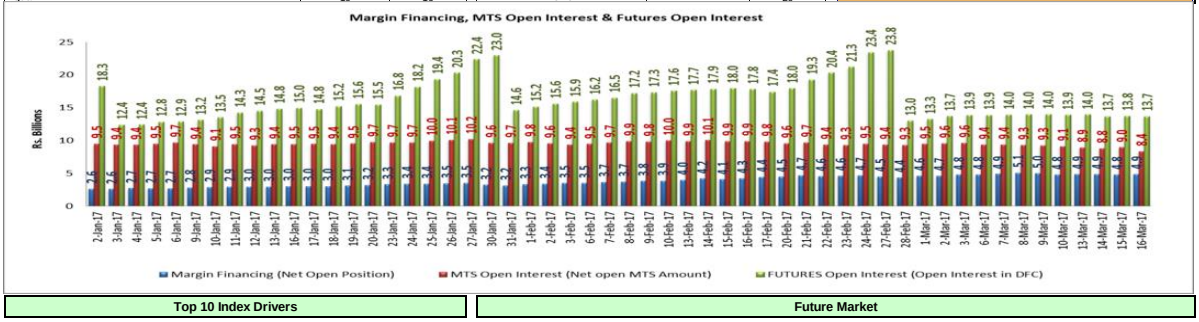
Volume Leaders

Name	Volume	Open Price	Close Price
K-Electric Ltd.	28,538,500	9.15	9.11
B.O.Punjab	16,426,500	14.75	15.71
Sui North Gas	7,763,000	132.94	134.24
TRG Pak Ltd	5,837,500	52.46	52.64
Power Cement Ltd.	5,556,000	19.05	19.36
Dost Steels Ltd.	5,528,000	14.06	14.01
Aisha Steel Mill	4,950,000	22.65	22.54
Fauji Cement	4,703,000	43.20	43.20
Mughal Iron&Ste	3,848,000	149.99	148.04
Lotte Chemical	3,543,000	10.40	10.71

Intraday Circuit Breakers

	16-Mar-17	15-Mar-17
Upper	24	15
Lower	16	20





Top 10 Index Drivers

KSE - 100

Name	Volume	Index Points	Close Price
Hub Power Co.	836,800	(28.86)	128.46
MCB Bank Ltd	785,300	(19.60)	232.30
Fauji Fert.XD	502,900	(15.54)	107.43
Bank AL-Habib	53,000	(11.11)	53.31
Engro Corp	414,900	(9.23)	375.83
Fauji Fert Bin	1,951,500	(8.47)	53.07
Kot Addu Power	546,500	(7.36)	77.62
Mari Petroleum	56,020	21.86	1,386.11
United Bank XD	1,471,600	17.55	231.27
B.O.Punjab	16,426,500	12.71	15.71

Future Market

Volume Leaders

Name	Volume	Open Price	Close Price
KEL-MAR	13,920,500	9.14	9.14
BOP-MAR	11,075,000	14.66	15.78
TRG-MAR	10,704,500	52.80	52.87
POWER-MAR	2,622,500	19.15	19.43
PAEL-MAR	2,431,000	85.61	85.46
ISL-MAR	2,007,500	131.00	132.70
TPL-MAR	1,151,000	14.59	14.61
ATRL-MAR	935,500	452.00	452.82
NML-MAR	663,500	170.26	171.98
DGKC-MAR	504,500	236.00	233.88

Open Interest

Name	Volume	Value Rs. In Million
TRG-MAR	52,103,000	2,948.04
ATRL-MAR	3,303,000	1,522.56
ISL-MAR	7,707,500	1,054.36
PAEL-MAR	10,322,000	927.27
BOP-MAR	49,623,000	819.11
PSO-MAR	1,477,000	673.10
ENGRO-MAR	1,700,000	633.09
NML-MAR	3,503,000	614.60
DGKC-MAR	2,310,500	555.70
EFOODS-MAR	2,892,500	527.69

Top 5 Gainers and Losers

Gainers

Name	Volume	Price Change	Close Price
Unilever Foods	40	200.00	6,300.00
Wyeth Pak Ltd	13,640	119.45	2,508.45
Philip Morris Pak.	240	97.34	2,357.03
Mari Petroleum	56,020	50.91	1,386.11
Ghandhara Ind.	76,050	35.40	795.63

Losers

Name	Volume	Price Change	Close Price
Bata (Pak)	60	(215.00)	4,090.00
Hinopak Motor	360	(77.76)	1,532.24
Sanofi-Aventis	4340	(66.27)	2,000.15
Sapphire Tex.	200	(60.90)	1,157.10
Sapphire Fiber	16200	(47.38)	900.30

Margin Trading System
March 16, 2017

MTS Trading Data

Current Day Turnover (Shares in mln)	10.43
Current Day Value (Rs. in mln)	397.37
MTS open Position (Rs in mln)	8,593.11
MTS Release Position (Rs in mln)	749.38
MTS unrelease Position (Rs in mln)	8,210.62
Avg Rate	9.00%

Volume Leaders

Name	Volume	Value Rs. In Million	Avg Rate
BOP	2,921,000	38.66	10.00%
KEL	2,669,500	20.61	8.00%
EFERT	713,000	40.73	8.00%
ISL	589,500	66.04	9.00%
TRG	588,000	26.37	10.00%

Open Interest

Scrip	Volume	Value Rs. In Million
TRG	24,808,300	1,112.13
EFERT	17,618,500	1,011.08
ATRL	1,587,600	601.61
BOP	44,191,500	558.20
ISL	4,927,000	542.95

Margin Financing
March 16, 2017

MF Trading Data

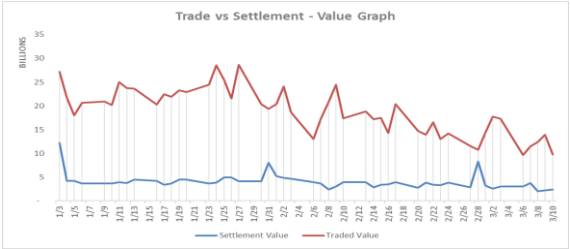
Current Day Turnover (Shares in mln)	6.48
Current Day Value (Rs. in mln)	242.11
MF open Position (Rs in mln)	4,864.67
MF Release Position (Rs in mln)	241.48
MF unrelease Position (Rs in mln)	4,622.56
Avg Rate	9.00%

Volume Leaders

Name	Volume	Value Rs. In Million	Avg Rate
SNGP	832,000	81.83	12.00%
EPCL	615,500	12.16	11.00%
POWER	464,500	6.68	7.00%
ASL	411,000	7.04	14.00%
PRL	309.000	13.79	11.00%

Open Interest

Scrip	Volume	Value Rs. In Million
SNGP	4,356,480	350.91
DCL	14,008,500	314.98
SSGC	9,025,800	281.93
ASL	11,399,175	212.60
BYCO	7,873,500	138.41



Pakistan Mercantile Exchange
March 16, 2017

	Number of Contracts	Settlement Price	Open Interest (Contracts)
GO1OZ	4,751	1,226.20	2,315
CRUDE10	3,266	49.32	1,970
CRUDE100	641	49.32	1,442
SL10	340	17.33	599
SL100OZ	384	17.33	557

SCRA POSITION
Daily Position of Special Convertible Rupee Accounts (USD in Million)
March 15, 2017

Inflow	Outflow	Net	Current Month Commulative Net	Total Yearly (July 2016 to-date)
11.35	5.26	6.09	2.89	(421.26)

WORLD INDICES

Index	Level	YTD Change
KSE 100	48,289.66	1.01%
S&P BSE SENSEX INDEX	29,685.89	11.14%
SET-THAILAND	1,559.34	1.06%
SES All-S`PORE	771.38	9.40%
FTSE Bursa MALAYSIA	1,747.77	6.46%
DOW JONES	20,934.55	5.93%
S&P 500 INDEX	2,381.38	6.37%
NASDAQ COMP	5,900.76	9.62%
FTSE 100 INDEX	7,415.95	3.82%
NIKKEI 225	19,521.59	2.13%
HANG SENG-HK	24,311.28	10.50%

Money Market Rates

T-Bills (Six Months)	5.99%
KIBOR (Six Months)	6.13%

Portfolio Investment
March 16, 2017

Investors' Type	Net Buy/Sell		YTD	
	Rs. In Million	USD in Million	Rs. In Million	USD in Million
Foreigners	492.41	4.70	(14,989.55)	(142.76)
Individuals	(45.79)	(0.44)	(3,439.96)	(32.76)
Companies	83.36	0.79	5,825.94	55.49
Banks/DFI	(261.88)	(2.50)	(5,779.95)	(55.05)
NBFC	0.32	0.00	1,977.14	18.83
Mutual Funds	(190.03)	(1.81)	10,336.38	98.44
Others	(39.10)	(0.37)	2,120.71	20.20
Broker Proprietary Trading	(234.67)	(2.24)	1,199.49	11.42
ISURANCE COMPANIES	195.38	1.86	2,763.51	26.32

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