



Daily Market Report 20-Mar-17

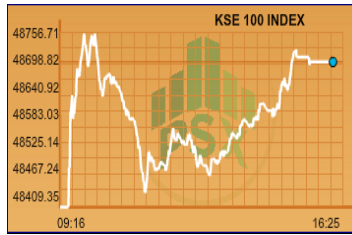
SURVEILLANCE, SUPERVISION AND ENFORCEMENT
DEPARTMENT
SECURITIES MARKET DIVISION

Stock Market Summary

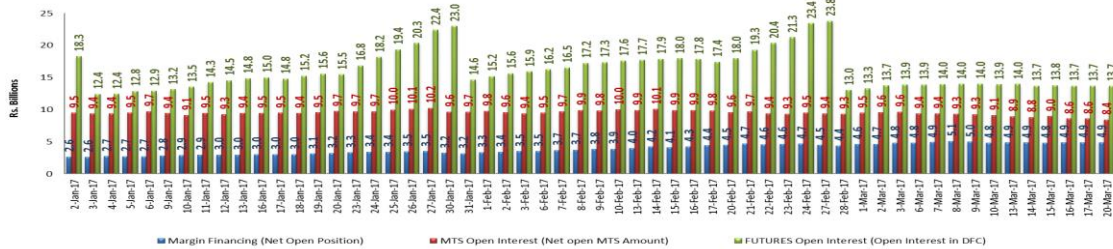
KSE-100		
Index	20-Mar-17	17-Mar-17
Change	288.30	119.69
Intra Day High	48,757.38	48,727.44
Intra Day Low	48,409.35	48,289.66
Index Band	348.03	437.78
Ready Turnover (Shares, in Min)	134.75	212.87
Future Turnover (Shares, in Min)	17.72	46.00
Market, Cap (Rs. in Bln)	9,565.51	9,531.68
Ready Traded Value (Rs. in Bln)	6.10	16.58
Future Traded Value (Rs. in Bln)	1.29	2.42
Open Interest Future (Rs. in Bln)	13.67	13.65
Number of Trades (in 000)	59.27	89.30
Gainers	233	215
Losers	146	115
Equal	12	17

Volume Leaders			
Name	Volume	Open Price	Close Price
K-Electric Ltd	12,318,500	9.11	9.03
Aisha Steel Mill	10,383,000	22.48	23.36
B.O. Punjab	9,281,500	16.25	16.27
Dost Steels Ltd.	7,639,000	13.98	14.19
Pak Refinery	6,243,000	59.99	62.72
JS Bank Ltd	5,373,000	10.55	10.71
Falima Fert.	5,072,000	52.98	53.22
TRG Pak Ltd	4,372,500	14.71	14.64
Escorts Bank	3,327,500	4.35	4.39
Dewan Salman	3,133,000		

Intraday Circuit Breakers			
Upper	20-Mar-17	17-Mar-17	
Lower	8	16	



Margin Financing, MTS Open Interest & Futures Open Interest



Top 10 Index Drivers

KSE - 100			
Name	Volume	Index Points	Close Price
Habib BankKD	226,000	63.68	296.84
Hub Power Co.	191,800	33.49	134.92
The Searle Co.	91,800	23.50	664.22
Mari Petroleum	127,400	21.28	1,386.30
MCB Bank LtdKD	235,700	18.61	228.49
Pak Petroleum	138,600	17.48	157.26
Lucky Cement	150,650	15.64	893.34
Pak Oilfields	59,900	(17.15)	445.54
Bank AL-Habib	68,000	(13.12)	54.01
P.S.O.	154,100	(7.11)	433.52

Future Market

Volume Leaders			
Name	Volume	Open Price	Close Price
TRG-MAR	5,310,500	52.81	53.21
BOP-MAR	5,193,500	16.27	16.32
ISL-MAR	1,444,500	132.26	132.91
POWER-MAR	847,500	19.10	19.09
DGKC-MAR	798,000	237.42	236.77
NML-MAR	551,500	174.00	174.08
PAEL-MAR	537,500	84.90	83.80
KEL-MAR	469,000	9.17	9.02
ATRL-MAR	388,000	452.17	453.58
TPL-MAR	361,500	14.60	14.50

Open Interest		
Name	Volume	Value Rs. in Million
TRG-MAR	51,557,500	2,919.79
ATRL-MAR	3,367,000	1,551.60
ISL-MAR	7,765,500	1,061.91
PAEL-MAR	10,157,500	913.02
BOP-MAR	47,704,500	790.74
PSO-MAR	1,400,000	640.18
ENGRO-MAR	1,710,000	636.91
DGKC-MAR	2,556,000	614.64
NML-MAR	3,493,500	597.29
EFOODS-MAR	2,873,000	524.40

Top 5 Gainers and Losers

Gainers			
Name	Volume	Price Change	Close Price
Wyeeth Pak LtdKD	5,880	129.85	2,726.97
Bata (Pak)	20	110.00	4,200.00
Colgate Palmolive	340	70.00	2,270.00
Mari Petroleum	127,400	49.42	1,386.30
Ghanshara Ind.	70,000	41.76	877.15

Losers			
Name	Volume	Price Change	Close Price
Philip Morris Pak.	80	(117.83)	2,239.20
Rafhan MaizeKD	20	(50.00)	7,600.00
Hinopak Motor	260	(37.41)	1,561.79
Atlas Battery	1,300	(60.00)	840.00
Sitara Chemical	5300	(19.98)	540.00

Margin Trading System

March 20, 2017

MTS Trading Data	
Current Day Turnover (Shares in min)	11.22
Current Day Value (Rs. in min)	470.22
MTS open Position (Rs in min)	8,424.70
MTS Release Position (Rs in min)	623.61
MTS unrelease Position (Rs in min)	7,807.38
Avg Rate	8.00%

Volume Leaders			
Name	Volume	Value Rs. in Million	Avg Rate
BOP	4,500,000	62.02	9.00%
TRG	1,342,000	60.28	9.00%
BAFL	1,056,000	33.39	7.00%
KEL	967,500	7.45	8.00%
FCCL	711,500	26.16	8.00%

Open Interest		
Scrip	Volume	Value Rs. in Million
TRG	24,210,800	1,987.28
EFERT	15,028,000	828.34
ATRL	1,579,900	599.60
BOP	45,536,000	597.87
ISL	5,184,500	573.80

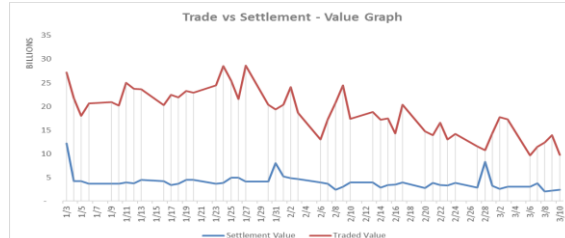
Margin Financing

March 20, 2017

MF Trading Data	
Current Day Turnover (Shares in min)	11.62
Current Day Value (Rs. in min)	286.73
MF open Position (Rs in min)	4,905.15
MF Release Position (Rs in min)	283.46
MF unrelease Position (Rs in min)	4,621.63
Avg Rate	9.00%

Volume Leaders			
Name	Volume	Value Rs. in Million	Avg Rate
JSBL	5,000,000	34.78	0.00%
ASL	1,121,500	19.15	12.00%
PRL	642,000	30.62	10.00%
SSGC	550,800	16.98	12.00%
SNPG	467,500	47.24	12.00%

Open Interest		
Scrip	Volume	Value Rs. in Million
SNPG	4,275,000	346.28
DCL	13,611,000	307.94
SSGC	9,204,300	286.07
ASL	11,440,000	212.10
BYCO	7,333,500	127.88



WORLD INDICES		
Index	Level	YTD Change
KSE 100	48,697.65	1.86%
S&P BSE SENSEX INDEX	29,482.16	10.37%
SET THAILAND	1,569.28	1.64%
SES AIR'S PORE	769.76	9.17%
FTSE Bursa MALAYSIA	1,752.77	6.76%
DOW JONES	20,905.86	5.78%
S&P 500 INDEX	2,373.47	6.01%
NASDAQ COMP	5,901.53	9.63%
FTSE 100 INDEX	7,429.81	4.02%
NIKKEI 225	19,455.90	1.79%
HANG SENG-HK	24,557.62	11.62%

Money Market Rates	
T-Bills (Six Months)	5.99%
KIBOR (Six Months)	6.13%

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

Pakistan Mercantile Exchange			
March 20, 2017			
	Number of Contracts	Settlement Price	Open Interest (Contracts)
CRUDE10	2,625	48.90	2,193
GOTO2	1,591	1,234.10	2,124
CRUDE100	538	48.90	1,468
SL10	813	17.44	1,029
SL1000Z	80	17.44	609

SCRA POSITION				
Daily Position of Special Convertible Rupee Accounts (USD in Million)				
March 17, 2017				
Inflow	Outflow	Net	Current Month Cumulative Net	Total Yearly (July 2016 to-date)
3.70	17.88	(14.18)	(11.85)	(436.00)

Portfolio Investment				
March 20, 2017				
Investors' Type	Net Buy/Sell		YTD	
	Rs. in Million	USD in Million	Rs. in Million	USD in Million
Foreigners	38.87	0.37	(15,473.69)	(147.37)
Individuals	(21.37)	(0.20)	(3,825.62)	(36.42)
Companies	(3.09)	(0.03)	6,583.62	62.70
Banks/DFI	46.24	0.44	(5,665.16)	(53.95)
NBFC	(0.84)	(0.01)	1,975.23	18.81
Mutual Funds	36.72	0.35	10,461.78	99.64
Others	(12.61)	(0.12)	2,024.63	19.28
Broker Proprietary Trading	(216.74)	(2.07)	1,110.97	10.58
INSURANCE COMPANIES	132.79	1.27	2,819.95	26.86