SECP

SURVEILLANCE, SUPERVISION AND ENFORCEMENT DEPARTMENT

SECURITIES MARKET DIVISION

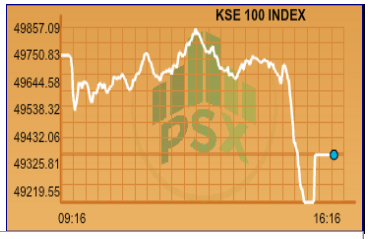
Daily Market Report
9-Mar-17

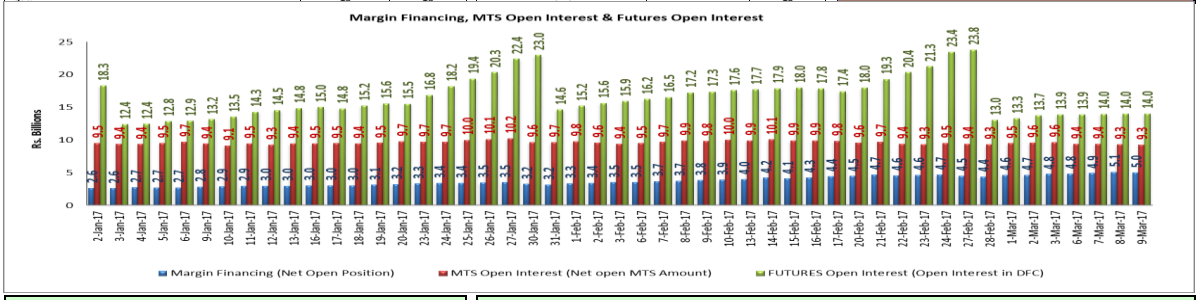
Stock Market Summary

KSE-100	9-Mar-17	8-Mar-17
Index	49,392.44	49,754.72
Change	(362.28)	302.01
Intra Day High	49,857.09	49,778.21
Intra Day Low	49,219.55	49,422.89
Index Band	637.54	355.32
Ready Turnover (Shares. In Mln)	220.43	245.07
Future Turnover (Shares. In Mln)	38.59	29.13
Market. Cap (Rs. In Bln)	9,735.28	9,827.36
Ready Traded Value (Rs. In Bln)	13.94	12.36
Future Traded Value (Rs. In Bln)	3.19	2.38
Open Interest Future (Rs. In Bln)	14.02	13.98
Number of Trades (in 000)	100.48	91.81
Gainers	93	217
Losers	294	163
Equal	18	18

Volume Leaders			
Name	Volume	Open Price	Close Price
Azgard Nine	12,359,500	10.85	10.33
Lotte Chemical	11,124,500	11.23	11.01
K-Electric Ltd.	10,456,500	9.93	9.66
Pak Elektron	9,891,000	89.40	88.39
Byco Petroleum	9,528,000	22.49	21.89
Sui South Gas	9,216,500	44.80	43.64
Aisha Steel Mill	8,577,500	23.38	22.46
Dewan Cement	6,485,500	27.35	26.71
Power Cement Ltd.	6,416,000	19.30	18.44
TRG Pak Ltd	6,215,500	57.01	55.44

Intraday Circuit Breakers	9-Mar-17	8-Mar-17
Upper	17	36
Lower	27	15





Top 10 Index Drivers

KSE - 100			
Name	Volume	Index Points	Close Price
Oil & Gas Dev.	1,127,600	(46.24)	155.26
P.S.O.	400,000	(26.93)	447.13
Sui North Gas	5,542,000	(25.53)	132.96
Pak PetroleumXD	2,145,600	(25.06)	169.82
Nestle Pakistan	100	(24.22)	9,025.00
Fauji Fert.XD	506,500	(22.29)	108.35
Pak OilfieldsXD	325,600	(20.05)	470.91
Lucky Cement	258,500	30.30	886.52
Habib Bank	2,890,800	27.82	288.14
United Bank	683,800	17.41	251.78

Future Market

Volume Leaders			
Name	Volume	Open Price	Close Price
TRG-MAR	7,732,000	57.45	55.78
PAEL-MAR	6,492,000	89.89	88.80
TPL-MAR	3,754,000	14.80	15.49
POWER-MAR	3,314,000	19.45	18.54
BOP-MAR	2,808,500	15.88	15.80
KEL-MAR	2,457,000	9.95	9.71
ISL-MAR	2,427,500	136.73	131.44
TREET-MAR	1,847,500	77.90	76.45
FFBL-MAR	1,406,500	56.40	56.41
ATRL-MAR	1,090,000	473.99	456.26

Open Interest		
Name	Volume	Value Rs. In Million
TRG-MAR	52,348,000	2,965.84
ATRL-MAR	3,536,000	1,629.12
ISL-MAR	7,379,500	1,010.18
PAEL-MAR	10,704,000	961.17
BOP-MAR	49,687,000	819.17
NML-MAR	3,672,500	643.19
ENGRO-MAR	1,676,500	622.83
DGKC-MAR	2,466,000	592.40
PSO-MAR	1,276,000	585.93
EFOODS-MAR	3,183,000	578.44

Top 5 Gainers and Losers

Gainers			
Name	Volume	Price Change	Close Price
Rafhan Maize	300	200.00	7,750.00
Unilever Foods	0	73.68	5,473.68
Archroma Pak	43,700	34.68	734.68
Shell Pakistan	280,600	18.53	645.95
ICI Pakistan	52,300	14.06	1,159.21

Losers			
Name	Volume	Price Change	Close Price
Nestle Pakistan	100	(275.00)	9,025.00
Wyeth Pak Ltd	300	(139.66)	2,653.71
Philip Morris Pak.	400	(122.54)	2,333.00
Sanofi-Aventis	3500	(112.68)	2,185.12
Sapphire Fiber	60	(49.87)	947.68

Margin Trading System
March 9, 2017

MTS Trading Data	
Current Day Turnover (Shares in mln)	12.18
Current Day Value (Rs. in mln)	662.73
MTS open Position (Rs in mln)	9,272.23
MTS Release Position (Rs in mln)	700.24
MTS unrelease Position (Rs in mln)	8,638.13
Avg Rate	9.00%

Volume Leaders			
Name	Volume	Value Rs. In Million	Avg Rate
TPL	2,024,500	26.51	11.00%
TRG	1,779,500	83.06	10.00%
PAEL	1,103,000	82.51	8.00%
BOP	1,097,500	14.67	11.00%
KEL	1,073,000	8.83	9.00%

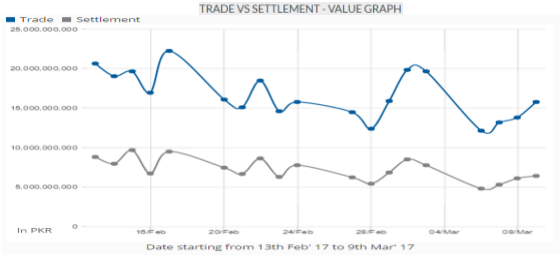
Open Interest		
Scrip	Volume	Value Rs. In Million
TRG	26,502,300	1,225.88
EFERT	17,274,500	997.69
BOP	48,380,500	625.82
ATRL	1,547,100	586.85
HBL	2,277,800	527.51

Margin Financing
March 9, 2017

MF Trading Data	
Current Day Turnover (Shares in mln)	8.20
Current Day Value (Rs. in mln)	300.41
MF open Position (Rs in mln)	4,991.07
MF Release Position (Rs in mln)	402.10
MF unrelease Position (Rs in mln)	4,690.66
Avg Rate	9.00%

Volume Leaders			
Name	Volume	Value Rs. In Million	Avg Rate
DCL	1,029,500	20.46	11.00%
ANL	839,000	6.26	10.00%
BYCO	610,500	9.91	10.00%
SSGC	580,000	18.93	12.00%
LOTCHEM	508.500	4.15	12.00%

Open Interest		
Scrip	Volume	Value Rs. In Million
DCL	14,485,000	0.11
SSGC	9,817,000	0.12
SNGP	3,803,680	0.12
ASL	11,954,500	0.11
BYCO	7.546.600	0.10



Pakistan Mercantile Exchange
March 9, 2017

	Number of Contracts	Settlement Price	Open Interest (Contracts)
GO1OZ	2,934	1,201.80	4,319
CRUDE10	2,032	50.29	1,134
CRUDE10	4,684	49.76	1,123
GOLDGBPUSD	1,178	1.22	1,001
CRUDE100	903	50.29	961

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

Inflow	Outflow	Net	Current Month Commulative Net	Total Yearly (July 2016 to-date)
17.19	13.59	3.60	2.84	(421.30)

WORLD INDICES

Index	Level	YTD Change
KSE 100	49,392.44	3.32%
S&P BSE SENSEX INDEX	28,955.54	8.40%
SET-THAILAND	1,542.01	-0.06%
SES All-S`PORE	764.29	8.40%
FTSE Bursa MALAYSIA	1,715.43	4.49%
DOW JONES	20,858.19	5.54%
S&P 500 INDEX	2,364.87	5.63%
NASDAQ COMP	5,838.81	8.47%
FTSE 100 INDEX	7,314.96	2.41%
NIKKEI 225	19,611.49	2.60%
HANG SENG-HK	23,541.00	7.00%

Money Market Rates

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

Portfolio Investment
March 9, 2017

Investors' Type	Net Buy/Sell		YTD	
	Rs. In Million	USD in Million	Rs. In Million	USD in Million
Foreigners	689.07	6.57	(14.69)	(139.90)
Individuals	(336.03)	(3.20)	(2,904.52)	(27.66)
Companies	220.39	2.10	4,836.95	46.07
Banks/DFI	131.82	1.26	(5,507.95)	(52.46)
NBFC	88.29	0.84	1,940.79	18.48
Mutual Funds	(69.86)	(0.67)	10,886.33	103.68
Others	(15.40)	(0.15)	2,097.18	19.97
Broker Proprietary Trading	(634.32)	(6.05)	1,254.80	11.95
ISURANCE COMPANIES	(73.96)	(0.71)	2,099.40	19.99

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