SECP

SURVEILLANCE, SUPERVISION AND ENFORCEMENT DEPARTMENT

SECURITIES MARKET DIVISION

Daily Market Report
11-Nov-16

Stock Market Summary

KSE-100

	11-Nov-16	10-Nov-16
Index	42,849.12	42,703.99
Change	145.13	500.36
Intra Day High	42,953.96	42,772.21
Intra Day Low	42,500.14	42,203.63
Index Band	453.82	568.58
Ready Turnover (Shares. In Mln)	541.95	560.21
Future Turnover (Shares. In Mln)	81.22	83.60
Market. Cap (Rs. In Bln)	8,666.12	8,623.94
Ready Traded Value (Rs. In Bln)	17.83	20.00
Future Traded Value (Rs. In Bln)	3.92	4.07
Open Interest Future (Rs. In Bln)	9.46	9.64
Number of Trades (in 000)	140.76	157.59
Gainers	206	305
Losers	214	119
Equal	14	7

Volume Leaders

Name	Volume	Open Price	Close Price
P.I.A.C.(A)	59,809,500	10.74	11.44
B.O.Punjab	53,330,000	20.22	19.59
TRG Pak Ltd	27,776,500	44.98	45.20
Summit Bank	26,459,500	3.65	3.75
Telecard Limited	21,762,000	5.10	5.21
WorldCall Telecom	19,882,500	2.94	2.90
Sui South Gas	15,374,000	47.50	48.55
Dost Steel (R)	14,984,500	3.83	3.99
Dewan Cement	14,816,500	36.15	36.46
Faysal Bank	13,780,500	18.75	19.28

Intraday Circuit Breakers

	11-Nov-16	10-Nov-16
Upper	50	58
Lower	11	9



Top 10 Index Drivers

KSE - 100

Name	Volume	Index Points	Close Price
Lucky CementXD	934,300	56.25	726.68
Habib BankXD	736,600	26.20	247.12
MapleLeafCementXD	4,256,000	23.70	108.92
D.G.K.CementXD	5,658,800	15.65	189.92
Nestle PakistanXD	120	14.68	8,564.00
Bank AL-Habib	341,000	11.13	49.00
Inter.Steel Ltd	4,452,000	9.76	75.63
United BankXD	670,500	(9.06)	220.87
Indus Motor CoXD	23,600	(8.29)	1,637.77
ICI PakistanXD	97,000	(8.03)	841.38

Future Market

Volume Leaders

Name	Volume	Open Price	Close Price
BOP-NOV	3,504,500	20.20	19.66
TRG-NOV	3,043,000	44.99	45.31
TPL-NOV	2,872,500	16.55	16.61
PAEL-NOV	1,727,500	70.60	71.47
ISL-NOV	1,586,000	73.50	75.66
MLCF-NOV	1,263,500	104.70	109.21
DGKC-NOV	1,186,000	187.00	190.40
AKBL-NOV	828,000	24.35	24.55
FCCL-NOV	730,000	38.97	39.82
PTC-NOV	667,500	17.97	18.21

Open Interest

Name	Volume	Value Rs. In Million
TRG-NOV	43,783,500	1,892.62
BOP-NOV	55,054,500	1,036.17
ENGRO-NOV	2,512,500	726.40
PAEL-NOV	10,411,500	724.82
ATRL-NOV	1,971,500	723.02
PSO-NOV	1,324,500	545.98
EFERT-NOV	6,318,000	405.45
DGKC-NOV	2,169,000	393.77
NCL-NOV	7,905,500	358.07
FCCL-NOV	6,164,000	221.90

Top 5 Gainers and Losers

Gainers

Name	Volume	Price Change	Close Price
Nestle PakistanXD	120	168.00	8,564.00
Rafhan Maize(XD)	580	158.57	7,895.45
Service Ind.Ltd	99,550	62.28	1,407.51
Siemens Pak.	1,500	53.99	1,179.99
Wyeth Pak Ltd	1,620	49.35	3,738.85

Losers

Name	Volume	Price Change	Close Price
Sanofi-Aventis	600	(62.50)	1,657.50
Murree BreweryXD	15950	(37.79)	913.26
Indus Motor CoXD	23600	(32.33)	1,637.77
ICI PakistanXD	97000	(30.10)	841.38
Pak Engineering	1600	(19.17)	364.50

Margin Trading System
November 11, 2016

MTS Trading Data

Current Day Turnover (Shares in mln)	17.34
Current Day Value (Rs. in mln)	651.23
MTS open Position (Rs in mln)	6,688.93
MTS Release Position (Rs in mln)	546.89
MTS unrelease Position (Rs in mln)	6,039.59
Avg Rate	7.00%

Volume Leaders

Name	Volume	Value Rs. In Million	Avg Rate
BOP	6,390,500	108.18	8.00%
TRG	2,582,000	100.69	8.00%
TPL	1,474,500	20.94	9.00%
PTC	1,237,500	19.01	7.00%
ISL	822,500	52.27	8.00%

Open Interest

Scrip	Volume	Value Rs. In Million
TRG	21,954,200	782.39
EFERT	13,044,800	697.97
BOP	39,153,000	593.34
UBL	3,016,800	527.86
BAFL	18,231,400	470.35

Commodity Prices

International Commodity Prices

Contract Name	Price	Change in Price USD
Gold 100 OZ (USD/t oz)	1,216.90	(43.60)
COTTON (USd/lb)	68.89	(1.70)
WTI CRUDE (USD/bbl)	43.35	(1.20)
SILVER (USD/t oz)	17.20	(1.33)

Pakistan Mercantile Exchange
November 11, 2016

	Number of Contracts	Settlement Price	Open Interest (Contracts)
AUDGOLD	293,192	1,623.10	15,316,588
EURGOLD	4,629,204	1,129.09	6,665,577
GBPGOLD	3,220,397	971.94	5,806,784
CADGOLD	1,078,662	1,658.47	2,541,828
USDGOLD	14,642,004	1,224.40	2,383,149

WORLD INDICES

Index	Level	YTD Change
KSE 100	42,849.12	30.54%
S&P BSE SENSEX INDEX	26,818.82	2.80%
SET-THAILAND	1,476.66	14.65%
SES All-S`PORE	687.37	-1.09%
FTSE Bursa MALAYSIA	1,619.20	-4.33%
DOW JONES	18,847.66	8.16%
S&P 500 INDEX	2,164.45	5.90%
NASDAQ COMP	5,237.11	4.59%
FTSE 100 INDEX	6,730.43	7.82%
NIKKEI 225	17,672.62	-7.15%
HANG SENG-HK	22,195.70	1.28%

SCRA POSITION
Daily Position of Special Convertible Rupee Accounts (USD in Million)
November 10, 2016

Inflow	Outflow	Net	Current Month Commulative	Total Yearly (July 2015 to-date)
4.35	9.11	(4.76)	19.53	90.57

Exchange Rates

US Dollar (PKR/$)	104.78
UK Pound (PKR/£)	132.43
Euro (PKR/€)	113.92

Portfolio Investment
November 11, 2016

Investors' Type	Gross Buy Rs. In Million	Gross Sell Rs. In Million	Net Buy/Sell	
			Rs. In Million	USD in Million
Foreigners	1,483.56	(1,887.99)	(404.43)	(3.86)
Individuals	14,463.91	(14,360.28)	103.63	0.99
Companies	915.90	(717.28)	198.62	1.90
Banks/DFI	618.94	(786.17)	(167.23)	(1.60)
NBFC	364.23	(71.18)	293.05	2.80
Mutual Funds	1,253.78	(1,179.11)	74.67	0.71
Others	198.62	(350.80)	(152.18)	(1.45)
Broker Proprietary Trading	2,930.57	(2,876.69)	53.88	0.51

Money Market Rates

T-Bills (Six Months)	5.95%
KIBOR (Six Months)	6.07%

Data Source:

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