SECP

SURVEILLANCE, SUPERVISION AND ENFORCEMENT DEPARTMENT

SECURITIES MARKET DIVISION

Daily Market Report
4-Nov-16

Stock Market Summary

KSE-100

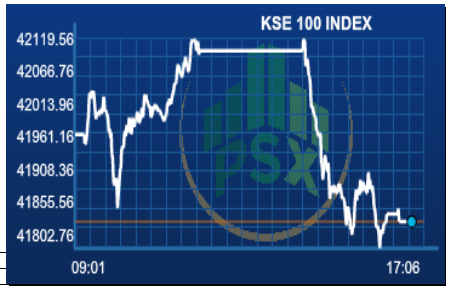
	4-Nov-16	3-Nov-16
Index	41,841.56	41,974.46
Change	(132.90)	231.71
Intra Day High	42,121.47	42,107.99
Intra Day Low	41,799.26	41,702.88
Index Band	322.21	405.11
Ready Turnover (Shares. In Mln)	451.98	529.36
Future Turnover (Shares. In Mln)	74.11	79.10
Market. Cap (Rs. In Bln)	8,469.27	8,477.88
Ready Traded Value (Rs. In Bln)	15.26	19.17
Future Traded Value (Rs. In Bln)	2.72	4.03
Open Interest Future (Rs. In Bln)	8.56	8.30
Number of Trades (in 000)	123.15	138.03
Gainers	173	197
Losers	238	210
Equal	19	22

Volume Leaders

Name	Volume	Open Price	Close Price
B.O.Punjab	79,225,000	18.40	18.33
Sui South Gas	21,082,500	44.90	44.61
Dewan Cement	20,840,500	30.75	31.60
Pace (Pak) Ltd.	20,657,500	11.17	10.43
Summit Bank	16,107,500	3.61	3.53
Fauji Cement	13,942,000	35.10	36.49
Sui North Gas	13,776,000	67.02	65.58
TRG Pak Ltd	13,697,500	42.80	42.64
Dost Steel (R)	13,334,000	3.89	3.79
WorldCall Telecom	12,128,000	2.60	2.66

Intraday Circuit Breakers

	4-Nov-16	3-Nov-16
Upper	49	49
Lower	9	20



Top 10 Index Drivers

KSE - 100

Name	Volume	Index Points	Close Price
Habib Bank	804,200	(87.27)	241.38
United Bank	265,700	(30.49)	214.04
Hub Power Co.	452,400	(20.09)	109.17
MCB Bank LtdXD	710,600	(11.29)	221.55
The Searle Co.XDXB	132,700	(7.56)	534.14
Pak Oilfields	158,400	(7.34)	397.73
National Bank	763,500	(6.90)	74.51
Lucky CementXD	204,450	24.29	710.18
Fauji Cement	13,942,000	22.31	36.49
Nestle PakistanXD	120	10.43	8,369.67

Future Market

Volume Leaders

Name	Volume	Open Price	Close Price
BOP-NOV	3,504,500	18.40	18.40
TRG-NOV	3,043,000	43.00	42.83
FCCL-NOV	2,872,500	34.90	36.73
KEL-NOV	1,727,500	9.51	9.43
TPL-NOV	1,586,000	15.55	15.53
ISL-NOV	1,263,500	69.11	70.60
ASTL-NOV	1,186,000	70.10	71.24
AKBL-NOV	828,000	23.90	23.64
ATRL-NOV	730,000	361.50	360.32
PAEL-NOV	667,500	70.75	69.61

Open Interest

Name	Volume	Value Rs. In Million
TRG-NOV	43,329,500	1,860.00
BOP-NOV	45,595,500	822.00
ENGRO-NOV	2,792,000	805.00
PAEL-NOV	10,689,000	742.00
ATRL-NOV	1,260,500	442.00
PSO-NOV	1,057,500	437.00
NCL-NOV	8,504,000	377.00
DGKC-NOV	2,093,500	374.00
EFERT-NOV	5,606,500	359.00
KEL-NOV	21,979,000	206.00

Top 5 Gainers and Losers

Gainers

Name	Volume	Price Change	Close Price
Nestle PakistanXD	120	119.67	8,369.67
Bata (Pak)	20	100.00	4,200.00
Sapphire Tex.XD	350	75.00	1,575.00
Sapphire FiberXD	250	47.91	1,023.00
Siemens Pak.	2,750	46.66	1,094.66

Losers

Name	Volume	Price Change	Close Price
Unilever FoodsXD	80	(170.00)	5,700.00
Colgate Palmolive	640	(50.00)	1,550.00
Bhanero Tex.XD	200	(44.25)	840.75
Sanofi-Aventis	1300	(19.18)	1,597.50
Murree BreweryXD	7350	(15.45)	984.00

Margin Trading System
November 4, 2016

MTS Trading Data

Current Day Turnover (Shares in mln)	12.19
Current Day Value (Rs. in mln)	450.45
MTS open Position (Rs in mln)	6,458.51
MTS Release Position (Rs in mln)	618.30
MTS unrelease Position (Rs in mln)	6,010.96
Avg Rate	8.00%

Volume Leaders

Name	Volume	Value Rs. In Million	Avg Rate
BOP	4,284,000	65.94	8.00%
BAFL	1,893,000	52.63	8.00%
TRG	1,133,500	40.96	8.00%
KEL	935,000	7.50	8.00%
TPL	737,000	9.65	8.00%

Open Interest

Scrip	Volume	Value Rs. In Million
EFERT	12,951,300	688.45
TRG	18,287,700	620.52
BOP	40,077,000	559.08
BAFL	19,895,900	512.68
UBL	2,878,900	499.43

Commodity Prices

International Commodity Prices

Contract Name	Price	Change in Price USD
Gold 100 OZ (USD/t oz)	1,290.90	(9.60)
COTTON (USd/lb)	68.63	0.07
WTI CRUDE (USD/bbl)	44.77	(0.03)
SILVER (USD/t oz)	18.19	(0.12)

Pakistan Mercantile Exchange
November 4, 2016

	Number of Contracts	Settlement Price	Open Interest (Contracts)
USDGOLD	5,102,698	1,305.30	765,120
GBPGOLD	1,957,748	1,042.74	342,860
CHFGOLD	53,684	1,264.98	341,848
EURGOLD	758,786	1,172.10	209,611
JPYGOLD	1,727,451	134,492.96	140,355

WORLD INDICES

Index	Level	YTD Change
KSE 100	41,841.56	27.47%
S&P BSE SENSEX INDEX	27,274.15	4.55%
SET-THAILAND	1,485.70	15.35%
SES All-S`PORE	689.96	-0.72%
FTSE Bursa MALAYSIA	1,648.24	-2.62%
DOW JONES	17,930.67	2.90%
S&P 500 INDEX	2,088.66	2.19%
NASDAQ COMP	5,058.41	1.02%
FTSE 100 INDEX	6,700.47	7.34%
NIKKEI 225	16,905.36	-11.18%
HANG SENG-HK	22,642.62	3.32%

SCRA POSITION
Daily Position of Special Convertible Rupee Accounts (USD in Million)
November 3, 2016

Inflow	Outflow	Net	Current Month Commulative	Total Yearly (July 2015 to-date)
11.18	5.69	5.49	25.00	96.04

Exchange Rates

US Dollar (PKR/$)	104.76
UK Pound (PKR/£)	130.76
Euro (PKR/€)	116.28

Portfolio Investment
November 4, 2016

Investors' Type	Gross Buy Rs. In Million	Gross Sell Rs. In Million	Net Buy/Sell	
			Rs. In Million	USD in Million
Foreigners	1,187.42	(979.48)	207.93	1.98
Individuals	11,662.06	(11,474.03)	188.02	1.79
Companies	968.88	(604.37)	364.51	3.48
Banks/DFI	432.37	(1,061.89)	(629.51)	(6.01)
NBFC	171.70	(366.46)	(194.76)	(1.86)
Mutual Funds	1,184.43	(702.96)	481.47	4.60
Others	229.00	(222.48)	6.52	0.06
Broker Proprietary Trading	2,378.38	(2,802.56)	(424.18)	(4.05)

Money Market Rates

T-Bills (Six Months)	5.90%
KIBOR (Six Months)	6.06%

Data Source:

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