



Daily Market Report 8-Nov-16

SURVEILLANCE, SUPERVISION AND ENFORCEMENT
DEPARTMENT
SECURITIES MARKET DIVISION

Stock Market Summary

KSE-100		
	8-Nov-16	7-Nov-16
Index	42,113.91	42,133.54
Change	(19.63)	291.98
Intra Day High	42,413.46	42,204.53
Intra Day Low	42,009.91	41,804.14
Index Band	403.55	400.39
Ready Turnover (Shares. in Mln)	480.66	333.36
Future Turnover (Shares. in Mln)	85.44	68.63
Market. Cap (Rs. in Bln)	8,523.59	8,528.34
Ready Traded Value (Rs. in Bln)	20.36	14.20
Future Traded Value (Rs. in Bln)	4.47	3.86
Open Interest Future (Rs. in Bln)	8.96	8.65
Number of Trades (in 000)	148.72	116.37
Gainers	186	306
Losers	233	110
Equal	15	13

Volume Leaders			
Name	Volume	Open Price	Close Price
B.O.Punjab	57,288,500	19.90	19.52
K-Electric Ltd.	31,510,000	9.30	9.29
Pak Int.Bulk	29,534,000	31.85	33.00
Fauji Cement	20,329,000	36.46	38.18
TRG Pak Ltd	20,259,500	44.88	44.67
P.T.C.L.	19,817,500	17.89	17.58
Sui South Gas	14,596,000	44.75	45.68
Telecard Limited	13,141,500	4.73	4.89
Pace (Pak) Ltd.	12,302,500	10.80	10.78
TPL Trakker LtdXD	11,260,500	15.90	15.77

Intraday Circuit Breakers		
	8-Nov-16	7-Nov-16
Upper	51	64
Lower	8	6



Top 10 Index Drivers

KSE - 100			
Name	Volume	Index Points	Close Price
Habib Bank	1,151,800	(31.59)	238.72
United Bank	1,098,100	(27.20)	214.09
Lucky CementXD	397,800	(19.34)	702.45
Hub Power Co.	902,100	(14.02)	106.85
Oil & Gas Dev.XD	1,314,300	(10.79)	142.06
Mari Petroleum	237,350	(7.90)	1,025.96
Engro Corp	2,342,400	(7.85)	289.38
Fauji Cement	20,329,000	25.82	38.18
Pak Int.Bulk	29,534,000	20.01	33.00
D.G.K.CementXD	3,777,800	16.72	184.13

Future Market

Volume Leaders			
Name	Volume	Open Price	Close Price
BOP-NOV	3,504,500	19.95	19.57
TRG-NOV	3,043,000	44.90	44.86
TPL-NOV	2,872,500	15.98	15.86
FCCL-NOV	1,727,500	36.65	38.35
KEL-NOV	1,586,000	9.40	9.29
ATRL-NOV	1,263,500	383.89	379.14
PAEL-NOV	1,186,000	71.00	70.82
NCL-NOV	828,000	50.50	51.65
PTC-NOV	730,000	17.98	17.65
AKBL-NOV	667,500	24.70	24.11

Open Interest		
Name	Volume	Value Rs. in Million
TRG-NOV	43,403,500	1,870.00
BOP-NOV	44,246,000	818.00
ENGRO-NOV	2,718,000	784.00
PAEL-NOV	10,576,500	735.00
ATRL-NOV	1,658,000	605.00
PSO-NOV	1,194,000	493.00
DGKC-NOV	2,227,500	401.00
EFERT-NOV	5,978,500	383.00
NCL-NOV	8,075,000	360.00
FCCL-NOV	6,536,500	234.00

Top 5 Gainers and Losers

Gainers			
Name	Volume	Price Change	Close Price
Bata (Pak)XD	20	100.00	4,200.00
Island Textile	50	67.52	1,418.08
AL-Ghazi Tractors	435,900	27.49	577.36
J.D.W.Sugar	8,800	24.00	504.00
Sitara ChemicalXD	43,900	20.95	572.20

Losers			
Name	Volume	Price Change	Close Price
Wyeth Pak Ltd	1460	(121.68)	3,471.36
Mari Petroleum	237350	(18.65)	1,025.96
Gillette Pak	0	(14.51)	275.69
Millat TractorsXD	95100	(14.20)	806.27
Punjab OilXD	600	(14.00)	321.00

Margin Trading System November 8, 2016

MTS Trading Data	
Current Day Turnover (Shares in mln)	15.82
Current Day Value (Rs. in mln)	652.22
MTS open Position (Rs in mln)	6,489.82
MTS Release Position (Rs in mln)	644.64
MTS unrelease Position (Rs in mln)	5,838.39
Avg Rate	7.00%

Volume Leaders			
Name	Volume	Value Rs. in Million	Avg Rate
BOP	4,956,500	82.10	8.00%
FCCL	2,482,000	80.67	7.00%
TRG	1,897,500	72.12	8.00%
PTC	1,628,500	24.24	7.00%
EFERT	1,066,500	58.26	7.00%

Open Interest		
Scrip	Volume	Value Rs. in Million
EFERT	13,340,800	711.43
TRG	19,287,700	672.24
BOP	39,878,500	574.80
UBL	3,050,000	531.61
BAFL	19,729,900	509.81

Commodity Prices

International Commodity Prices		
Contract Name	Price	Change in Price USD
Gold 100 OZ (USD/t oz)	1,298.50	15.00
COTTON (USD/lb)	68.40	0.14
WTI CRUDE (USD/bbl)	44.42	(0.47)
SILVER (USD/t oz)	18.66	0.42

WORLD INDICES		
Index	Level	YTD Change

KSE 100	42,113.91	28.30%
S&P BSE SENSEX INDEX	27,591.14	5.76%
SET-THAILAND	1,509.84	17.22%
SES All-S'PORE	697.64	0.38%
FTSE Bursa MALAYSIA	1,663.82	-1.70%
DOW JONES	18,259.60	4.79%
S&P 500 INDEX	2,131.52	4.28%
NASDAQ COMP	5,166.17	3.17%
FTSE 100 INDEX	6,814.09	9.16%
NIKKEI 225	17,171.38	-9.78%
HANG SENG-HK	22,909.47	-4.54%

Exchange Rates

US Dollar (PKR/US)	104.74
UK Pound (PKR/£)	129.85
Euro (PKR/€)	115.85

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

Pakistan Mercantile Exchange November 8, 2016

	Number of Contracts	Settlement Price	Open Interest (Contracts)
CADGOLD	1,936,054	1,697.66	7,505,324
USDGOLD	9,114,679	1,276.40	2,571,690
AUDGOLD	169,758	1,642.34	2,403,201
JPYGOLD	3,427,795	134,157.67	969,297
GBPGOLD	2,921,486	1,030.03	290,483

SCRA POSITION Daily Position of Special Convertible Rupee Accounts (USD in Million) November 7, 2016

Inflow	Outflow	Net	Current Month Cumulative	Total Yearly (July 2015 to-date)
9.70	15.80	(6.11)	27.92	98.96

Portfolio Investment November 8, 2016

Investors' Type	Gross Buy Rs. in Million	Gross Sell Rs. in Million	Net Buy/Sell	
			Rs. in Million	USD in Million
Foreigners	1,145.20	(2,024.95)	(879.76)	(8.40)
Individuals	16,144.56	(15,233.75)	910.80	8.70
Companies	820.78	(574.45)	246.32	2.35
Banks/DFI	708.99	(1,332.58)	(623.60)	(5.95)
NBFC	222.75	(294.06)	(71.31)	(0.68)
Mutual Funds	2,153.04	(1,718.04)	435.00	4.15
Others	327.09	(289.27)	37.82	0.36
Broker Proprietary Trading	3,503.69	(3,558.98)	(55.29)	(0.53)