

PMEX Daily Commodity Roundup

Monday, April 16, 2018



Global Perspective

FX: The USD dipped on Monday as markets weighed the impact of strikes on Syria by the United States at the weekend. The dollar index against a basket of six major currencies eased 0.05 percent. The U.S. currency was 0.1 percent lower at 107.245 yen after a brief rise to 107.610. It was within reach of a near two-month high of 107.780 yen set on Friday. The Australian dollar added 0.05 percent to USD 0.7773

Gold: Gold prices rose on Monday on safe-haven buying following the U.S.-led missile strikes against Syria, gains were limited by the likelihood that the operation may be a one-off event. Spot price hovered by USD 1,347.84 an ounce at 0316 GMT.

Crude Oil: On Monday Oil fell more than one percent as markets opened. It is because western air strikes in Syria over the weekend, while a rise in U.S. drilling for new production also pulled on prices. Brent futures were at USD 71.78 per barrel by 0643 GMT. WTI futures were down to USD 66.71 a barrel

Copper: At COMEX, copper May delivery was down to USD 3.0695 per pound.

Silver: At COMEX, silver May contract was down 0.59 percent to USD 16.56 an ounce.

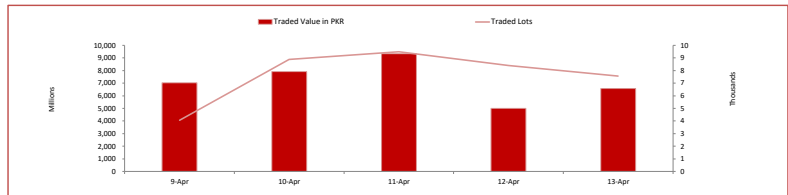
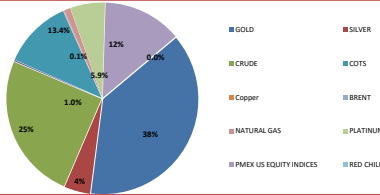
Following data is expected to be announced today and tomorrow around given times:

	Time (PST)	Forecast	Previous	Currency	Impact	Details
April 16, 2018	5:30 PM		0.20%	USD	High	Core Retail Sales m/m
	5:30 PM		-0.10%	USD	High	Retail Sales m/m
	10:15 PM			USD	Medium	FOMC Member Bostic Speaks
April 17, 2018	3:00 PM	-0.8	5.1	EUR	Medium	German ZEW Economic Sentiment
	6:30 PM	1.33M	1.30M	USD	High	Building Permits
	8:00 PM			USD	Medium	FOMC Member Quarles Speaks

PMEX Market Overview

On Friday at Pakistan Mercantile Exchange Limited, PMEX Commodity Index closed at 3,403. The traded value of Metals, Energy and COTS/FX was recorded at PKR 6.554 billion and the number of lots traded was 7,543. Major business was contributed by gold amounting to PKR 2.505 billion, followed by WTI crude oil (PKR 1.637 billion), currencies through COTS (PKR 771.204 million), DJ (PKR 572.843 million), platinum (PKR 388.660 million), silver (PKR 289.289 million), NSDQ100 (PKR 211.218 million), SP500 (PKR 97.496 million) natural gas (PKR 67.618 million), Brent (7.522 million) and copper (5.694 million). In agricultural commodities, 27 lots of cotton amounting to PKR 13.113 million were traded.

Commodity Wise Volume



Top Ten Brokers of the Day

Friday, April 13, 2018

Position	Lot wise	Value wise
1	H.G Markets (Pvt.) Limited	H.G Markets (Pvt.) Limited
2	Arif Habib Commodities (Pvt.) Limited	Arsh Commodities (Pvt.) Limited
3	Blink Capital Management (Pvt.) Limited	Arif Habib Commodities (Pvt.) Limited
4	BPL Securities Limited	Blink Capital Management (Pvt.) Limited
5	JS Global Capital Limited	BPL Securities Limited
6	Jahanzab Commodities (Pvt.) Limited	JS Global Capital Limited
7	Enrichers (Pvt.) Limited	Jahanzab Commodities (Pvt.) Limited
8	Abbasi & Co. (Pvt.) Limited	Enrichers (Pvt.) Limited
9	Arsh Commodities (Pvt.) Limited	Abdullah Commodities (SMC-Pvt.) Limited
10	IGI Finex Securities Limited	Market 786 (Pvt.) Limited

PMEX Price Return Summary

Statistics	Gold	Silver	DIA	NSDQ100	SP500	Crude	Brent	Natural Gas	Platinum	EURUSD	GBPUSD	AUDUSD	USDCHF	EURGBP	EURJPY	GBPJPY	USDINR	JPYUSD	Copper
Return Close/Open %	0.77	1.13	-0.64	-0.51	-0.4	0.49	0.62	1.75	0.35	0.05	0.11	0.09	-0.04	-0.06	0.12	0.18	0.17	0.065	0.163
Difference in Open and Close (\$)	160	18.6	-157	-34	-10.8	0.33	0.45	0.05	3.3	0.001	0.002	0.001	0	0	0.2	0.3	0.002	0.07	0.005
Range Day (Max-Min)/Open %	0.88	1.51	1.74	1.61	1.36	1.52	1.82	3.91	0.78	0.373	0.576	0.82	0.56	0.55	0.55	0.8	0.642	0.55	1.37
Difference in Maximum and Minimum (\$)	1190	25.1	422	107	36	1.02	1.32	0.11	7.3	0.005	0.008	0.01	0.01	-0.06	0.12	0.18	0.008	0.59	0.04
Average Return (1 Hour %)	0.187	0.38	0.305	0.314	0.294	0.465	0.533	0.724	0.298	0.160	0.173	0.298	0.265	0.232	0.19	0.212	0.232	0.175	0.451
Volatility (1 Hour %)	0.109	0.164	0.199	0.207	0.171	0.247	0.243	0.52	0.107	0.044	0.053	0.046	0.061	0.068	0.043	0.061	0.059	0.038	0.202
Return to Volatility Ratio (1 Hour)	1.727	2.310	1.53	1.517	1.719	1.88	2.195	1.392	2.79	3.637	3.238	6.463	4.335	3.401	4.439	3.45	3.928	4.564	2.23
Intraday Volatility %	0.497	0.751	0.914	0.949	0.785	1.133	1.112	2.385	0.49	0.201	0.244	0.211	0.28	0.312	0.196	0.281	0.270	0.175	0.927

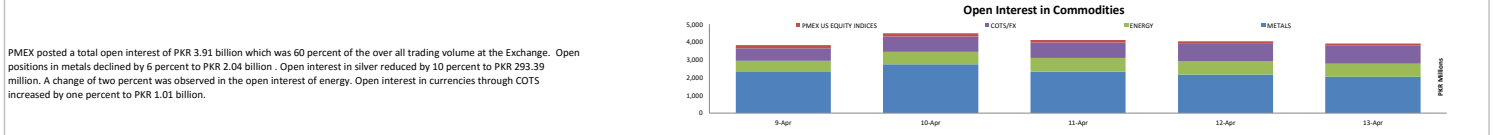
PMEX Trading Summary

	Metals										Agriculture				
OI - Lots	GO19002	GO1802	GO102	SL10	SL19002	SL19002	SL19002	SL19002	SL19002	SL19002	COPPER	COPPER25K	PLATINUMS	PLATINUM50	KOTTON
OI - Value (Millions)	33	345	2,572	1033	707	143	2	19	19.5	0	55	0	348	12	120
Market Trend	NS	NL	NS	NS	NL	NL	NL	NL	NL	NL	NL	NL	NL	NL	NL
TV - Lots	54	847	2,249	460	282	136	10	16	0	0	340	38	3	27	
TV - Value (Millions)	840	1,316	350	8.84	54.22	130	96	5.69	0	183.6	205	13.11			

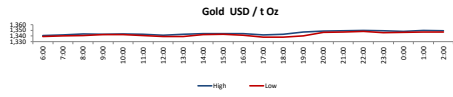
	Currency through COTS																			
OI - Lots	GOLDEURUSD	GOLDBRUSD	GOLDUSDJPY	GOLDAUDUSD	GOLDDCAD	GOLDDCHF	GOLDDCHF	GOLDDCHF	GOLDDCHF	GOLDDCHF	GOLDDCHF	GOLDDCHF	GOLDDCHF	GOLDDCHF	GOLDDCHF	GOLDDCHF	GOLDDCHF	GOLDDCHF	GOLDDCHF	GOLDDCHF
OI - Value (Millions)	46	200	68	9	124	20	1	1	1	4	1	1	8	180	28	28	28	28	28	28
Market Trend	NS	NS	NL	NS	NL	NS	NL	NL	NL	NL	NL	NL	NL	NL	NL	NL	NL	NL	NL	NL
TV - Lots	50	163	149	8	28	16	0	1	4	0	1	4	31	5	5	5	5	5	5	5
TV - Value (Millions)	71.24	268.72	172.61	7.2	32.29	18.5	0	0	1.43	5.7	0	1.65	4	44	7.1	137.0				

	PMEX US Equity Indices					Energy					
OI - Lots	DI	NSD	SP500	BRENT100	BRENT100	BRENT1000	CRUDE100	CRUDE100	CRUDE1000	NGAS1K	NGAS10K
OI - Value (Millions)	23	64	31	68	49	0	2,653	409	15	96	7
Market Trend	NS	NL	NS	NS	NS	NS	NS	NS	NL	NL	NL
TV - Lots	203	274	317	50	4	0	878	518	150	165	5
TV - Value (Millions)	572.84	211.22	97	4.18	3	0	68	402	1,167	52	16

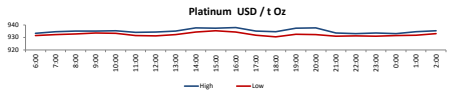
Open Interest | NL = Net Long | NS = Net Short | Value = PKR | Trading Volume=TV



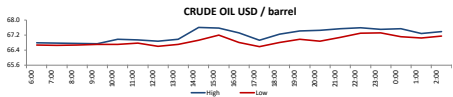
PMEX posted a total open interest of PKR 3.91 billion which was 60 percent of the over all trading volume at the Exchange. Open positions in metals declined by 6 percent to PKR 2.04 billion. Open interest in silver reduced by 10 percent to PKR 293.39 million. A change of two percent was observed in the open interest of energy. Open interest in currencies through COTS increased by one percent to PKR 1.01 billion.



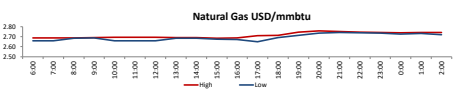
High 16350
Low 16437
Open 16452
Close 16338



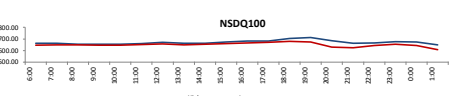
High 937.8
Low 930.5
Open 931.4
Close 934.7



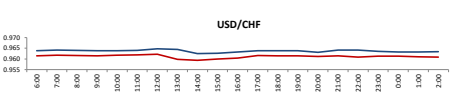
High 67.6
Low 66.58
Open 66.98
Close 67.31



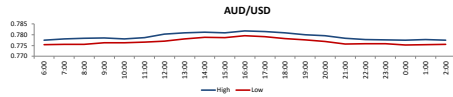
High 2.757
Low 2.65
Open 2.69
Close 2.737



High 6713.75
Low 6668.25
Open 6668.25
Close 6634.25



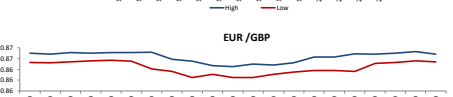
High 0.9647
Low 0.9593
Open 0.9623
Close 0.9619



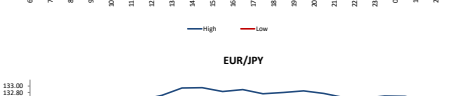
High 0.7817
Low 0.7753
Open 0.7757
Close 0.7764



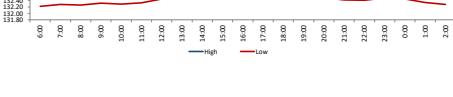
Low 1.4219
High 1.4301
Open 1.423
Close 1.4246



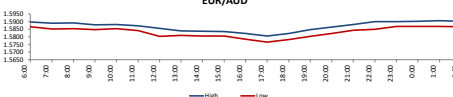
High 0.8673
Low 0.8625
Open 0.8664
Close 0.8659



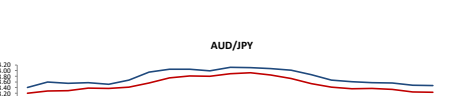
High 132.95
Low 132.217
Open 132.262
Close 132.424



High 1.5906
Low 1.5766
Open 1.5895
Close 1.5895



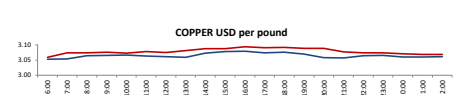
High 84.12
Low 83.2
Open 83.213
Close 83.35



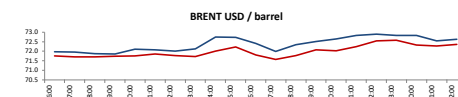
High 1.1887
Low 1.1845
Open 1.1863
Close 1.1866



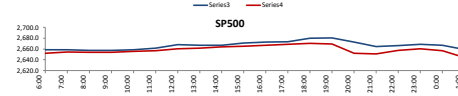
High 16.888
Low 1338.1
Open 1332.8
Close 1348.1



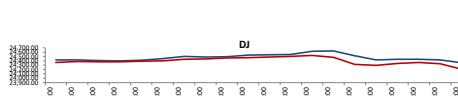
High 3.0945
Low 3.0525
Open 3.061
Close 3.066



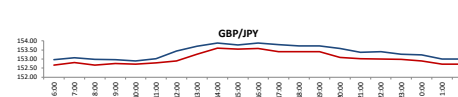
High 72.89
Low 71.57
Open 72.09
Close 72.54



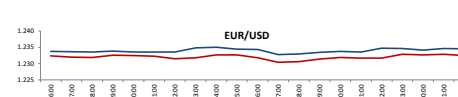
High 2680.5
Low 2644.5
Open 2664.75
Close 2654



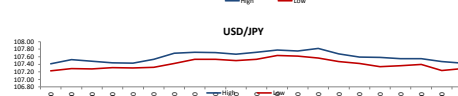
High 24629
Low 24207
Open 24455
Close 24298



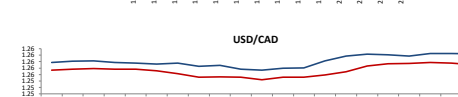
High 153.801
Low 152.565
Open 152.66
Close 152.931



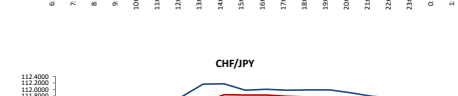
High 1.235
Low 1.2304
Open 1.2339
Close 1.2335



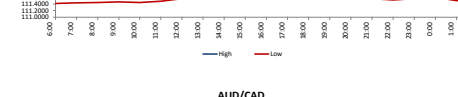
High 107.82
Low 107.23
Open 107.282
Close 107.352



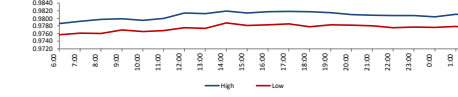
High 1.2625
Low 1.2544
Open 1.2591
Close 1.2612



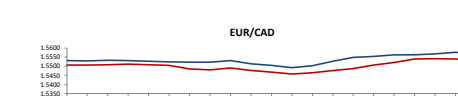
High 112.17
Low 114.49
Open 111.465
Close 111.607



High 0.9819
Low 0.9757
Open 0.9766
Close 0.9791



High 1.5577
Open 1.5522
Low 1.5457
Close 1.5554



High 1.3752
Low 1.3683
Open 1.3693
Close 1.3745

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