

PMEX Daily Commodity Roundup

Wednesday, June 13, 2018



Global Perspective

FX: USD touched a three-week high against JPY and stood strong against EUR on Wednesday ahead of the U.S. Fed policy meeting outcome that could give clues on how many more hikes will there be this year. USD was flat at JPY 110.660. EUR was unchanged at USD 1.1745. GBP dipped to USD 1.3360.

Gold: Gold prices were steady on Wednesday after falling to one-week lows the session before. Investors awaited a Fed statement by 1800 GMT for clues on the timing of future interest rate hikes. The Fed is most likely to increase rates by another 25 basis points. Spot price of yellow metal was little changed at USD 1,295.30 an ounce by 0350 GMT.

Crude Oil: Oil prices declined on Wednesday due to rising supplies in the U.S. and expectations that OPEC could relax voluntary output cuts. Brent futures slipped to USD 75.36 per barrel by 0708 GMT, down 52 cents from their last close. WTI futures also declined to USD 65.87.

Copper: At COMEX, copper July delivery declined by 0.38 percent to USD 3.2370 per pound.

Silver: At COMEX, silver July contract was down 0.15 percent to USD 16.86 an ounce.

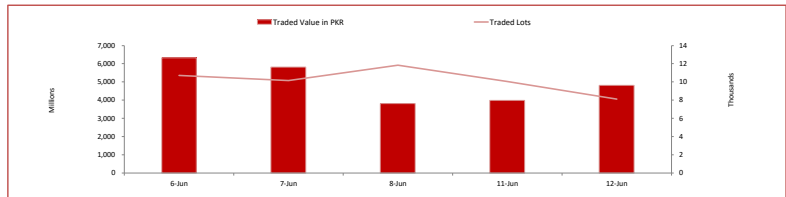
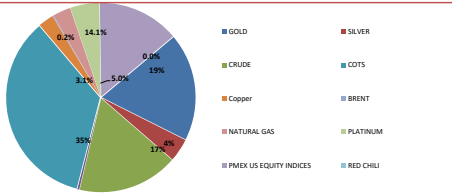
Following data is expected to be announced today and tomorrow around given times:

	Time (PST)	Forecast	Previous	Currency	Impact	Details
June 13, 2018	2:30 PM	2.40%	2.40%	GBP	HIGH	CPI m/m
	6:30 PM	0.30%	0.30%	USD	HIGH	PPH m/m
	8:30 PM		2.1M	USD	HIGH	Crude Oil Inventories
June 14, 2018	2:30 PM	0.50%	1.60%	GBP	HIGH	Retail Sales m/m
	6:30 PM			EUR	HIGH	ECB Press Conference
	8:30 PM	87B	92B	USD	LOW	Natural Gas Storage

PMEX Market Overview

On Tuesday at Pakistan Mercantile Exchange Limited, PMEX Commodity Index closed at 3,530. The traded value of Metals, Energy and COTS/FX was recorded at PKR 4.793 billion and the number of lots traded was 8,078. Major business was contributed by currencies through COTS amounting to PKR 1.674 billion, followed by gold (PKR 890.365 million), WTI crude oil (PKR 832.711 million), SP500 (PKR 352.385 million), platinum (PKR 241.632 million), NSDQ100 (PKR 223.882 million), silver (PKR 190.365 million), natural gas (PKR 148.273 million), copper (PKR 128.622 million), DI (PKR 103.223 million) and Brent crude oil (PKR 8.123 million). In agriculture, 27 lots of cotton amounting to PKR 15.448 million were traded.

Commodity Wise Volume



Top Ten Brokers of the Day

Tuesday, June 12, 2018

Position	Lot Wise	Value Wise
1	H.G Markets (Pvt.) Limited	H.G Markets (Pvt.) Limited
2	Market 786 (Pvt.) Limited	JS Global Capital Limited
3	Enrichers (Pvt.) Limited	Enrichers (Pvt.) Limited
4	JS Global Capital Limited	Blink Capital Management (Pvt.) Limited
5	Blink Capital Management (Pvt.) Limited	Arif Habib Commodities (Pvt.) Limited
6	Arif Habib Commodities (Pvt.) Limited	Arsh Commodities (Pvt.) Limited
7	Jahanzaib Commodities (Pvt.) Limited	Market 786 (Pvt.) Limited
8	BPL Securities Limited	BPL Securities Limited
9	Arsh Commodities (Pvt.) Limited	Jahanzaib Commodities (Pvt.) Limited
10	AKD Commodities (Pvt.) Limited	Nachfolger (Pvt.) Limited

FX/EX Price Return Summary

Statistics	Gold	Silver	DIA	NSDQ100	SP500	Crude	Brent	Natural Gas	Platinum	EURUSD	GBPUSD	AUDUSD	USDCHF	EURGBP	EURJPY	GBPJPY	USDCAD	JPYUSD	Copper
Return Close/Open %	-0.4	-0.47	0	0.58	0.18	-0.02	-1.09	-0.2	-0.6	-0.32	-0.05	-0.47	0.1	-0.27	-0.01	0.25	0.26	0.315	-0.185
Difference in Open and Close (\$)	660	-8	-1	41.3	5	-0.01	-0.83	-0.01	-5.4	-0.004	-0.001	-0.004	0.001	0	0	0.4	0.003	0.347	-0.006
Range Day (Max-Min)/Open %	0.58	1.31	0.6	0.85	0.43	1.27	2.22	2.55	3.31	0.696	0.680	0.94	0.68	0.82	0.66	0.62	0.484	0.408	1.063
Difference in Maximum and Minimum (\$)	750	22.1	151	61.25	12	0.84	1.68	0.08	11.8	0.008	0.009	0.01	0.01	-0.27	-0.01	0.25	0.006	0.45	0.03
Average Return (1 Hour) %	0.169	0.361	0.216	0.233	0.193	0.42	0.538	0.508	0.278	0.207	0.230	0.314	0.266	0.251	0.228	0.247	0.229	0.184	0.402
Volatility (1 Hour) %	0.089	0.132	0.077	0.111	0.065	0.236	0.259	0.284	0.132	0.065	0.120	0.072	0.056	0.095	0.062	0.103	0.043	0.044	0.137
Return to Volatility Ratio (1 Hour)	1.905	2.729	2.799	2.102	2.958	1.777	2.081	1.788	2.107	3.178	1.917	4.376	4.791	2.639	3.661	2.399	5.372	4.237	2.943
Intraday Volatility %	0.408	0.606	0.353	0.508	0.299	1.083	1.186	1.301	0.605	0.299	0.549	0.329	0.255	0.436	0.285	0.473	0.195	0.199	0.626

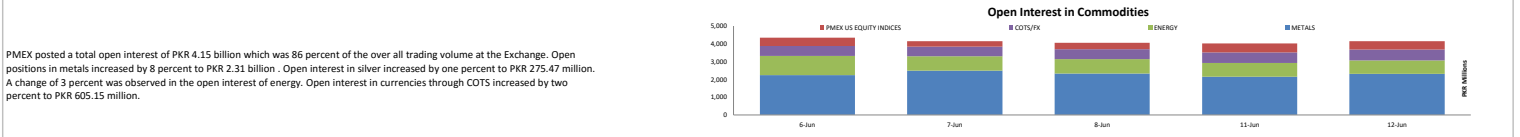
PMEX Trading Summary

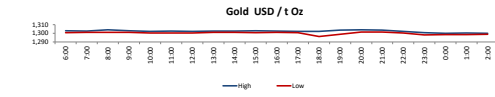
	Metals													Agriculture
	GOL0002	GOL1002	GOL102	SL10	SL1002	SL50002	SL5000Z	COPPER	COPPER25K	PLATINUM	PLATINUM50	PLATINUM50	PLATINUM50	ICOTTON
OI - Lots	28	306	2,401	1,941	526	128	1	382	9	566	36	194	103	59
OI - Value (Millions)	437	477	374	39.31	106.53	130	10	148.75	87.62	305.8	0.484	0.408	1.063	109.05
Market Trend	NL	NL	NL	NS	NL	NL	NL	NS	NS	NL	NL	NL	NL	NL
TV - Lots	9	381	997	157	248	125	1	130	8	395	5	27	27	
TV - Value (Millions)	140	594	156	3.18	50.27	127	10	50.68	77.94	214.5	27	15.45	15.45	

	Currency through COTS															
	GOLDEUR10	GOLDEUR50	GOLUSD10	GOLUSD50	GOLUSDCAD	GOLUSDCHE	GOLCHFJPY	GOLAUDJPY	GOLDEURCAD	GOLDEURAUD	GOLDEURCHF	GOLGBPCHF	GOLAUDCAD	GOLDEURGBP	GOLDEURJPY	GOLGBPJPY
OI - Lots	104	151	70	6	24	20	4	7	1	5	1	0	0	4	13	18
OI - Value (Millions)	146.59	242.36	84	5.45	28.8	24	4.87	6.36	1.41	7.05	1.41	0	0.00	5.64	18.32	28.89
Market Trend	NL	NL	NS	NL	NS	NS	NL	NL	NL	NL	NL	NL	NL	NL	NS	NL
TV - Lots	470	351	218	5	15	7	1	0	2	6	0	0	0	3	13	74
TV - Value (Millions)	664.1	564.03	261.41	4.55	17.99	8.4	1.22	0	2.82	8.45	0	0	0	4	18.4	118.7

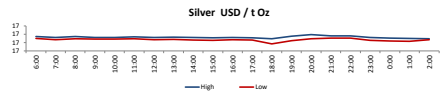
	PMEX US Equity Indices					Energy									
	DI	NSD	SP500	BRENT10	BRENT100	BRENT1000	CRUDE10	CRUDE100	CRUDE1000	NGAS1K	NGAS10K	NGAS10K	NGAS10K	NGAS10K	
OI - Lots	69	230	191	66	15	2	1,203	461	29	54	3	3	3		
OI - Value (Millions)	209.63	199.2	64	6.0	14	18	95	365	230	19	11	11	11		
Market Trend	NS	NS	NS	NS	NL	NL	NL	NL	NL	NL	NL	NL	NL		
TV - Lots	34	259	1,055	39	5	0	2,297	497	32	219	20	20	20		
TV - Value (Millions)	103.22	223.88	352	3.56	5	0	183	395	255	77	71	71	71		

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

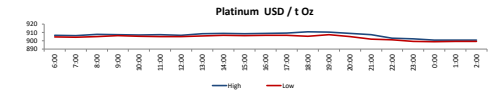




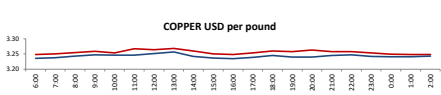
High 1303.8
Low 16.767
Open 16.988
Close 16.878



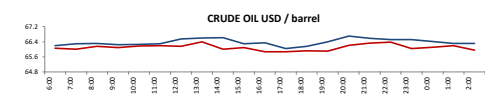
High 16.988
Low 1296.3
Open 1304.4
Close 1299.2



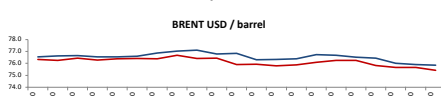
High 910.9
Low 899.1
Open 905.8
Close 900.4



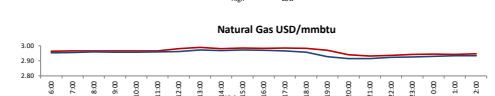
High 1.269
Low 1.2345
Open 1.315
Close 1.3245



High 66.7
Low 65.86
Open 66.06
Close 66.05



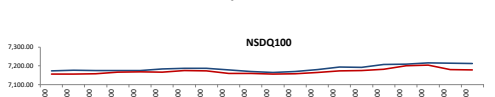
High 77.11
Low 75.43
Open 76.36
Close 75.53



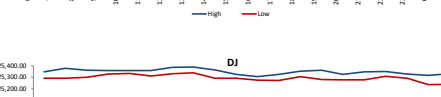
High 2.99
Low 2.915
Open 2.95
Close 2.944



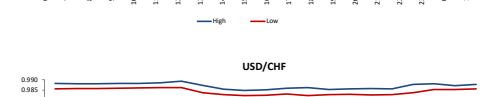
High 2790
Low 2778
Open 2781.75
Close 2786.75



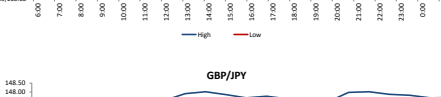
High 7714.5
Low 7515.25
Open 7168.5
Close 7209.75



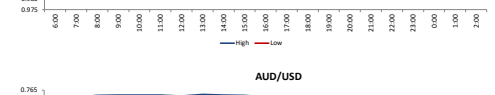
High 25388
Low 25237
Open 25319
Close 25318



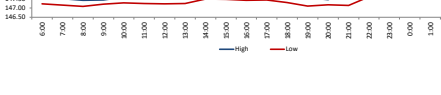
High 0.9807
Low 0.9825
Open 0.9854
Close 0.9864



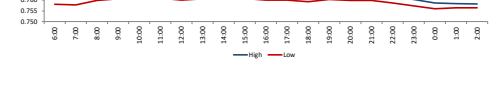
High 148.02
Low 147.01
Open 147.242
Close 147.615



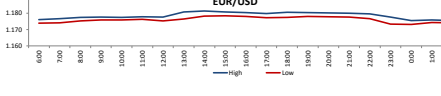
High 0.7633
Low 0.756
Open 0.761
Close 0.7574



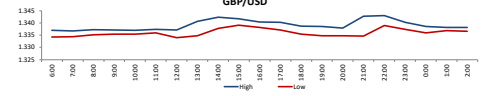
High 1.1913
Low 1.1731
Open 1.1794
Close 1.1746



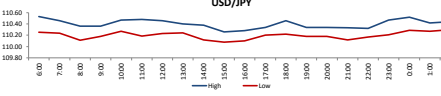
Low 1.3339
High 1.343
Open 1.3382
Close 1.3375



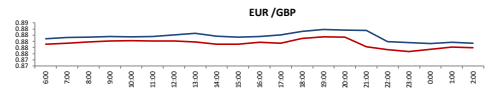
High 110.53
Low 110.08
Open 110.033
Close 110.18



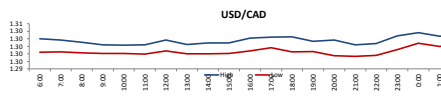
High 0.8839
Low 0.8767
Open 0.8807
Close 0.8783



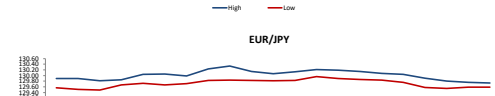
High 1.3036
Low 1.2973
Open 1.2984
Close 1.3018



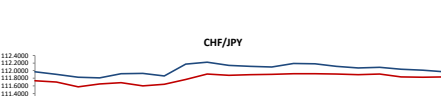
High 130.34
Low 129.488
Open 129.663
Close 129.946



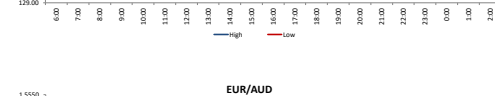
High 112.22
Low 114.69
Open 111.67
Close 112.026



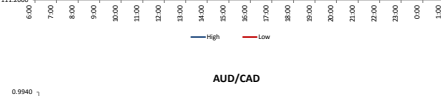
High 1.5529
Low 1.5434
Open 1.5486
Close 1.551



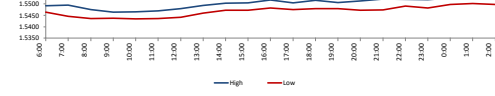
High 0.9916
Low 0.9843
Open 0.9884
Close 0.9859



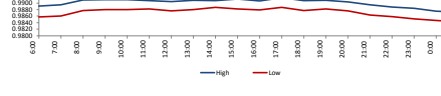
High 84.21
Low 83.49
Open 83.73
Close 83.75



High 1.5353
Open 1.5299
Low 1.5264
Close 1.5289



High 1.1633
Low 1.1576
Open 1.1611
Close 1.1611



High 1.3219
Low 1.3135
Open 1.3186
Close 1.3195

DISCLAIMER: This report is for information purposes only and does not constitute an offer or solicitation to make an investment in Commodity Futures Contracts which carries risk. The information contained herein is based on information received from sources which we believe to be reliable, but we do not warrant its accuracy. Although we make every effort to ensure the accuracy of the information provided, we are not making any representation about its accuracy, completeness and any decision taken on the basis of such information.