

PMEX Daily Statistical Report

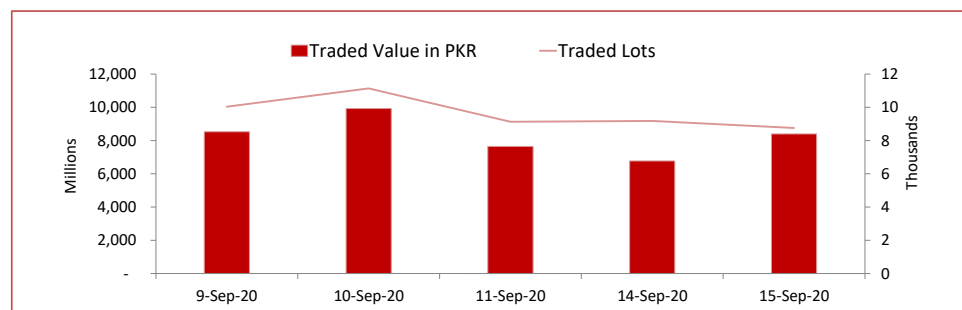
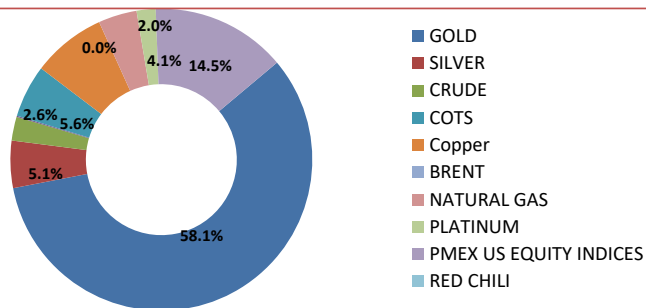
Wednesday, September 16, 2020



PMEX Market Overview

On Tuesday, PMEX traded value of Metals, Energy, COTS/FX and indices was recorded at PKR 8.385 billion and the number of lots traded 8,748. Major business was contributed by Gold amounting to PKR 4.876 billion, followed by NSDQ 100 (PKR 836.755 million), Copper (PKR 663.595 million), Currencies through COTS (PKR 472.894 million), Silver (PKR 424.536 million), Natural Gas (PKR 346.678 million), DJ (PKR 304.079 million), Crude Oil (PKR 214.226 million), Platinum (PKR 171.116 million) and SP500 (PKR 75.153 million). In agriculture commodities, 10 lots of Cotton amounting to PKR 10.486 million were traded.

Commodity Wise Volume

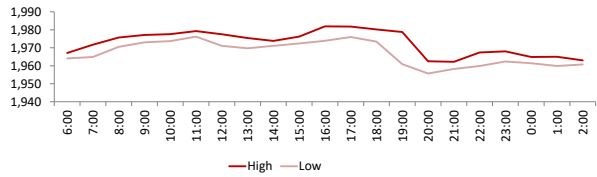


PMEX Price Return Summary

Statistics	Gold	Silver	Crude Oil	Brent Oil	DJ	SP500	NSDQ	EURUSD	GBPUSD	JPYUSD
Return Close/Open %	↓ -0.25%	↓ -0.35%	↑ 2.89%	⇒ 0.00%	↑ 0.18%	↑ 1.66%	↑ 0.73%	↓ -0.08%	↑ 0.31%	↓ -0.24%
Difference in Open and Close (\$)	-4.9	-0.095	1.08	0.00	49	186.75	24.75	-0.0010	0.0040	-0.2520
Range Day (Max- Min)/Open %	0.01	0.02	0.02	0.07	0.01	0.02	0.01	0.01	0.01	0.01
Difference in Maximum and Minimum (\$)	26.2	0.68	0.90	2.74	324	201.50	48.50	0.01	0.01	0.58
Average Return (1 Hour) %	0.29	0.65	0.79	1.49	0.34	0.50	0.38	0.17	0.24	0.14
Volatility (1 Hour) %	0.17	0.34	0.30	1.20	0.15	0.26	0.16	0.05	0.08	0.04
Return to Volatility Ratio (1 Hour)	1.719	1.896	2.649	1.24	2.221	1.937	2.332	3.524	3.157	3.644
Intraday Volatility %	0.76	1.58	1.37	5.51	0.69	1.18	0.75	0.22	0.35	0.18

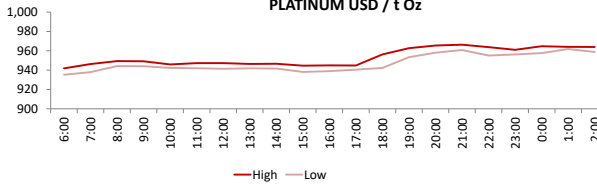
PMEX Hourly Price Movements

GOLD USD / t Oz



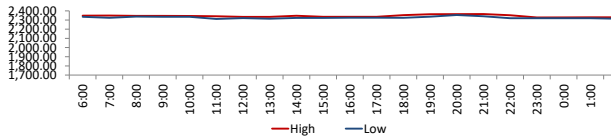
High 1981.9
Low 1955.7
Open 1967.3
Close 1962.4

PLATINUM USD / t Oz



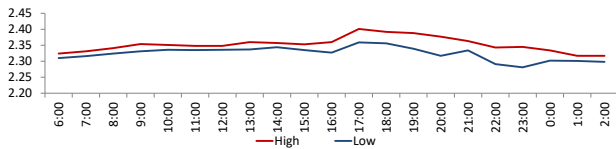
High 966.3
Low 935.2
Open 963.4
Close 979.4

PALLADIUM



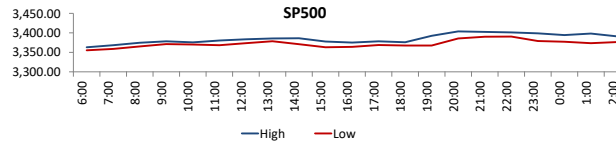
High 2365.3
Low 2312
Open 2326.9
Close 2424.8

NATURAL GAS USD/mmbtu



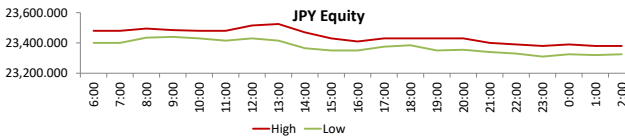
High 2.401
Low 2.281
Open 2.305
Close 2.359

SP500



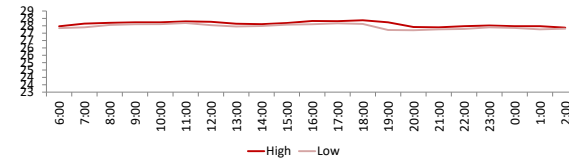
High 3403.75
Low 3355.25
Open 3380.5
Close 3405.25

JPY Equity



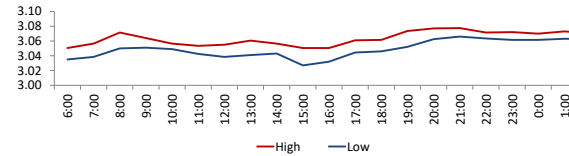
High 23525
Low 23310
Open 23355
Close 23375

SILVER USD / t Oz



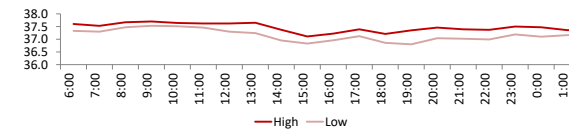
High 27.873
Low 27.197
Open 27.435
Close 27.34

COPPER USD per pound



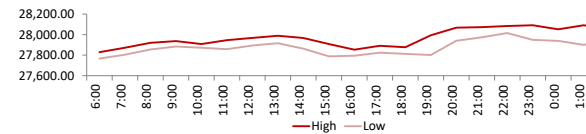
High 3.0775
Low 3.027
Open 3.066
Close 3.056

CRUDE OIL USD / barrel



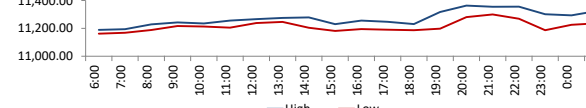
High 37.7
Low 36.8
Open 37.32
Close 38.4

DJ



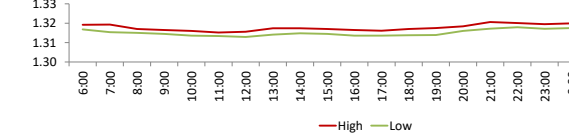
High 28091
Low 27767
Open 27977
Close 28026

NSDQ100

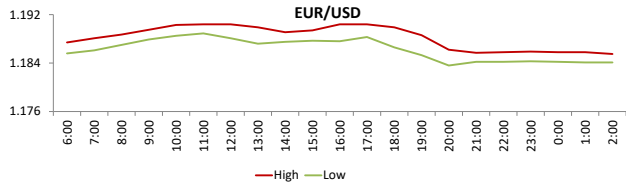


High 3403.75
Low 3355.25
Open 3380.5
Close 3405.25

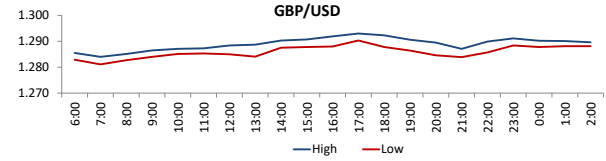
USD/CAD



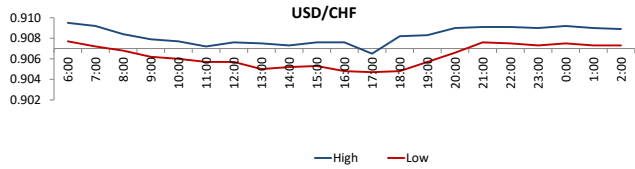
High 1.3206
Low 1.3129
Open 1.186
Close 1.185



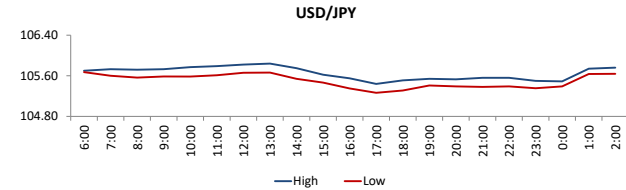
High 0.7347
 Low 0.7263
 Open 0.729
 Close 1.319



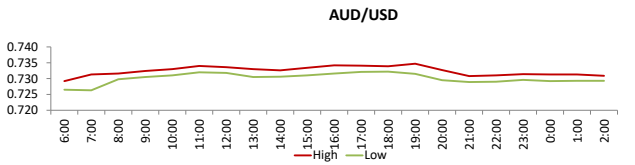
High 1.293
 Low 1.2811
 Open 1.285
 Close 1.289



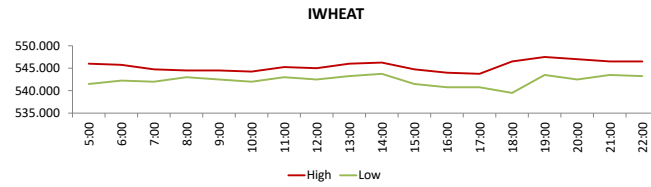
High 0.9095
 Low 0.9047
 Open 0.908
 Close 0.908



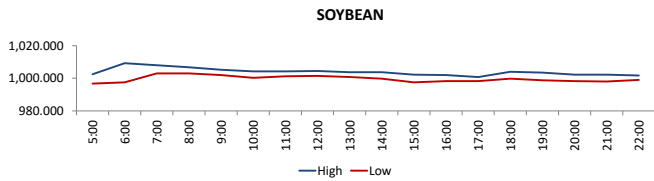
High 105.84
 Low 105.265
 Open 105.704
 Close 105.452



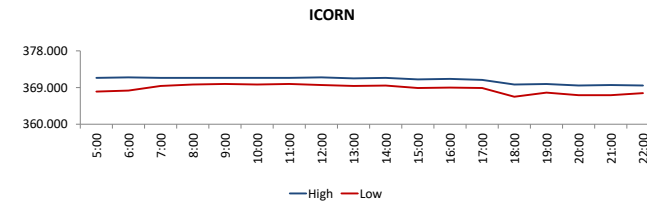
High 0.7347
 Low 0.7263
 Open 0.729
 Close 1.319



High 547.5
 Low 539.5
 Open 544.25
 Close 537.75



High 1009.25
 Low 996.75
 Open 1000.5
 Close 993.25



High 371.5
 Low 366.75
 Open 368.25
 Close 365.5

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