

NCD EX

Pragati ka Solid Exchange

QMS Daily
Report



Movers & Shakers

Contract	Expiry	Close price	1-day Return	5-day Return	Volatility	52 week High	52 week Low
CASTOR	Jun-17	4585	1.19%	0.61%	1.97%	4999	3637
COCUDAKL	Jun-17	1947	-0.05%	0.31%	1.42%	2773	1869
DHANIYA	Jun-17	5386	-0.87%	-6.23%	2.26%	8587	5294
GUARGUM	Jun-17	7752	0.65%	-2.31%	1.68%	8828	5040
GUARSEED10	Jun-17	3618	0.06%	-2.24%	1.29%	4109	3007
JEERAUNJHA	Jun-17	17935	0.06%	-3.50%	1.61%	19810	15840
KAPASSRNR	Apr-18	988	-0.80%	1.96%	1.27%	1074.5	957.5
MAIZEKHRF	Jun-17	1448	0.00%	0.98%	1.47%	1664	1325
RMSEED	Jun-17	3686	-1.55%	-1.47%	0.82%	5016	3677
SUGARM	Jul-17	3802	0.00%	0.37%	1.30%	3939	3365
SYBEANIDR	Jun-17	2820	-1.16%	-3.72%	1.25%	4037	2798
SYOREFIDR	Jun-17	630.35	-0.47%	0.70%	0.35%	736.8	606.05
TMCFGRNZM	Jun-17	5590	-1.20%	-0.78%	0.82%	8420	5374

Note: The 52-week high and low values for each commodity represent high and low close prices of the near month. For KAPASSRNR, it is high and low close prices of the current active April contract.

Market Activity Report

Commodity	Avg. Price Returns			Avg. Daily Traded Volume			Avg. Daily Open Interest		
	18-May	18 May - 17 May	18 May - 12 May	18-May	18 May - 17 May	18 May - 12 May	18-May	18 May - 17 May	18 May - 12 May
Castor seed	54	39.5	5.6	29850	27085	23418	113780	113580	113470
	1.19%	0.88%	0.12%		10%	27%		0%	0%
Cocud	-1	14	1.2	37940	41175	51552	152370	151160	150102
	-0.05%	0.73%	0.06%		-8%	-26%		1%	2%
Dhaniya	-47	46	-71.6	12190	14500	12864	59640	59635	60638
	-0.87%	0.87%	-1.25%		-16%	-5%		0%	-2%
Guargum	50	4.5	-36.6	13420	14802.5	17903	55720	56050	55729
	0.65%	0.06%	-0.46%		-9%	-25%		-1%	0%
Guarseed	2	-7	-16.6	60220	59475	68088	99110	99790	98384
	0.06%	-0.19%	-0.45%		1%	-12%		-1%	1%
Jeera	10	-102.5	-130	9657	8548.5	7579.8	17505	17749.5	17773.2
	0.06%	-0.57%	-0.70%		13%	27%		-1%	-2%
Maize Khrf	0	0	2.8	0	0	120	260	260	258
	0.00%	0.00%	0.20%			-100%		0%	1%
RMseed	-58	-25.5	-11	44210	35810	41312	89020	89260	87526
	-1.55%	-0.68%	-0.29%		23%	7%		0%	2%
Sugar	0	9.5	2.8	60	80	90	460	465	482
	0.00%	0.25%	0.07%		-25%	-33%		-1%	-5%
Soybean	-33	5	-21.8	47630	54120	57894	184080	181260	176406
	-1.16%	0.18%	-0.74%		-12%	-18%		2%	4%
Ref.Soy oil	-2.95	-0.4	0.88	44130	37160	36616	85070	87040	89310
	-0.47%	-0.06%	0.14%		19%	21%		-2%	-5%
Turmeric	-68	-47	-8.8	5950	4622.5	4724	19430	19675	19691
	-1.20%	-0.83%	-0.16%		29%	26%		-1%	-1%

Price	Volume	Open Interest	Commodity
↑	↑	↑	-
↓	↑	↑	-
↑	↓	↓	-
↓	↓	↓	-



Price	Volume	Commodity
↑	↑	CASTORSEED
↓	↑	TURMERIC
↑	↓	-
↓	↓	-

Spread Report

Spread Term Structure												T=18 May 2016	
Commodity	Spread Contracts	Spread Price (at T day)	5-day price difference	Last 5 days range	Historical Average Spread (T-2 to T+2)	Historical Min Max Spread (T-2 to T+2)	Historical Average Roll Value	Spread Percentage (at T day)	Historical Average Spread Percentage (T-2 to T+2)	Historical Min Max Spread Percentage (T-2 to T+2)	Days To Roll	C/B	
Castor seed	Jul-17 / Jun-17	58	-34	58 68	87	-29 144	89	1.26%	2.34%	-0.57% 3.68%	16	C	
	Aug-17 / Jul-17	56	-36	-29 95	72	10.5 102	97	1.21%	1.87%	0.21% 2.91%	36	C	
	Aug-17 / Jun-17	114	-70	38 160	156	22 246	169	2.49%	4.18%	0.44% 6.29%	16	C	
Cocud	Jul-17 / Jun-17	50	-1	47 56	48	39 61	47	2.57%	3.06%	1.72% 4.19%	16	C	
	Aug-17 / Jul-17	19	-15	19 31	49	36 58	48	0.95%	3.05%	1.56% 4.14%	36	C	
	Aug-17 / Jun-17	69	-16	69 87	97	75 119	94	3.54%	6.16%	3.3% 8.23%	16	C	
Dhaniya	Jul-17 / Jun-17	56	-41	56 147	184	70 327	157	1.04%	2.43%	0.96% 4.03%	16	C	
	Aug-17 / Jul-17	56	-103	56 105	195	68 323	189	1.03%	2.50%	0.94% 4.11%	36	C	
	Aug-17 / Jun-17	112	-144	112 203	360	162 643	322	2.08%	4.76%	2.26% 7.99%	16	C	
Guargum	Jul-17 / Jun-17	140	10	132 143	95	-450 280	-13	1.81%	1.13%	-1.56% 2.01%	16	C	
	Oct-17 / Jul-17	140	10	132 143	-266	-2440 690	-588	1.77%	1.26%	-8.64% 6.39%	36	C	
	Oct-17 / Jun-17	280	20	264 286	-256	-3470 1000	8	3.61%	2.02%	-12.04% 7.98%	16	C	
Guarseed	Jul-17 / Jun-17	59	3	53 59	14	-28 47	108	1.63%	0.57%	-0.56% 1.55%	16	C	
	Oct-17 / Jul-17	128	72	53 134	13	-154 109	268	3.48%	0.84%	-3.02% 3.49%	36	C	
	Oct-17 / Jun-17	187	75	106 191	115	-175 408	289	5.17%	2.83%	-3.42% 7.84%	16	C	
Jeera	Jul-17 / Jun-17	145	-15	145 180	232	125 377.5	260	0.81%	1.60%	0.89% 2.8%	16	C	
	Aug-17 / Jul-17	265	105	160 385	254	115 372.5	336	1.47%	1.73%	1% 2.79%	36	C	
	Aug-17 / Jun-17	410	90	320 565	468	250 727.5	527	2.29%	3.22%	2.11% 5.4%	16	C	
RMseed	Jul-17 / Jun-17	49	-5	48 52	56	45 70	54	1.33%	1.43%	1.28% 1.71%	16	C	
	Aug-17 / Jul-17	51	-9	49 66	50	31 79	54	1.37%	1.27%	0.8% 2.08%	36	C	
	Aug-17 / Jun-17	100	-14	99 114	107	84 143	110	2.71%	2.76%	2.28% 3.83%	16	C	
Soybean	Jul-17 / Jun-17	68	-5	66 71	-12	-139.5 65	-4	2.41%	-0.15%	-3.55% 1.63%	16	C	
	Aug-17 / Jul-17	74	18	59 74	-2	-32.5 25	23	2.56%	-0.15%	-1.39% 1.03%	36	C	
	Aug-17 / Jun-17	142	13	125 142	-3	-63.5 61	1	5.04%	-0.34%	-3.24% 2.55%	16	C	
Ref.Soy oil	Jul-17 / Jun-17	0.5	1.65	-0.05 1.5	-4	-18.55 7.5	-3	0.08%	-0.54%	-2.66% 1.15%	16	C	
	Aug-17 / Jul-17	1.75	2.65	-4.25 1.75	-1	-7.25 3.25	-2	0.28%	-0.14%	-1.08% 0.45%	36	C	
	Aug-17 / Jun-17	2.25	4.3	-4.15 2.25	-5	-24.1 10.2	-4	0.36%	-0.65%	-3.5% 1.58%	16	C	
Turmeric	Jul-17 / Jun-17	82	-26	78 108	131	44 202	123	1.47%	2.27%	0.55% 4.89%	16	C	
	Aug-17 / Jul-17	50	-58	50 138	143	44 222	110	0.88%	2.27%	0.69% 3.7%	36	C	
	Aug-17 / Jun-17	132	-84	132 216	262	108 358	218	2.36%	4.39%	1.33% 8.41%	16	C	

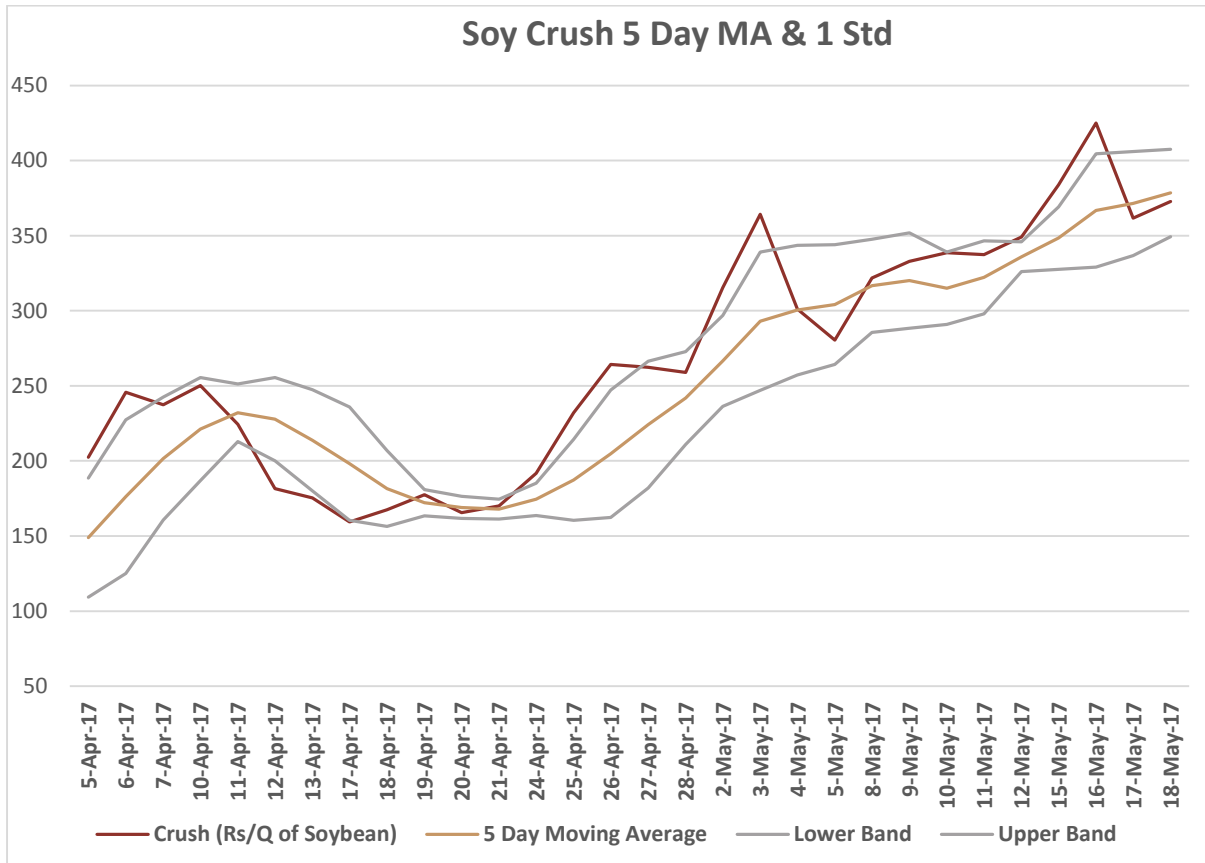
Commodity	Comments
COCUD	Aug-17/Jul-17 and Aug-17/Jun-17 contracts are below historical low
DHANIYA	All contracts are below historical low
GUARSEED	Jul-17/Jun-17 and Oct-17/Jul-17 contracts are above historical high
SOYBEAN	All contracts are above historical high

*NOTE:

	<i>Spread Above Historical High/ Spread percentage above historical spread percentage</i>
	<i>Spread Below historical low Spread percentage below historical spread percentage</i>

Soy Complex Historical Analysis

System	Current Crush Value (Rs/Q)	Lower Band	Average	Upper Band	Average Mean Reversion Period (Days)
5 MA & 1 Std	372.7	349.44	378.50	407.56	3



***NOTE:**

Important Points

1	Data used is historical April'16 Expiry Futures Prices
2	Data source: ncdex.com
3	Contract ratio is Soybean : Soymeal : Refined Soy Oil :: 5:4:1

Disclaimer

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