

NCD EX

Pragati ka Solid Exchange

**QMS Daily
Report**



Movers & Shakers

| Contract | Expiry | Close price | 1-day Price Movement | 5-day Price Movement | Volatility | 52 week High | 52 week Low |
|------------|--------|-------------|----------------------|----------------------|------------|--------------|-------------|
| CASTOR | Dec-17 | 4554 | 0.11% | 0.24% | 0.69% | 4999 | 3637 |
| CHANA | Dec-17 | 4456 | 0.16% | -6.90% | 1.30% | 6393 | 4449 |
| COCUDAKL | Dec-17 | 1616 | 0.03% | 2.02% | 0.84% | 2284 | 1394 |
| DHANIYA | Dec-17 | 5597 | 3.99% | 2.89% | 2.56% | 7971 | 4366 |
| GUARGUM | Dec-17 | 8672 | -0.10% | -0.28% | 1.37% | 8836 | 5940 |
| GUARSEED10 | Dec-17 | 3819.5 | -0.04% | -1.04% | 1.28% | 4234 | 3140 |
| JEERAUNJHA | Dec-17 | 21585 | -0.78% | -0.94% | 1.45% | 21925 | 16705 |
| KAPASSRNR | Apr-18 | 950 | -1.14% | 0.80% | 0.83% | 1074.5 | 851.5 |
| MAIZEKHRF | Dec-17 | 1273 | -2.97% | -6.05% | 1.45% | 1658 | 1273 |
| RMSEED | Dec-17 | 4036 | -0.10% | -0.74% | 0.72% | 4778 | 3478 |
| SUGARM | Dec-17 | 3191 | 0.00% | -0.28% | 0.55% | 3939 | 3191 |
| SYBEANIDR | Dec-17 | 3097 | 1.37% | 4.03% | 1.12% | 3277 | 2666 |
| SYOREFIDR | Dec-17 | 721.65 | -0.60% | -1.09% | 0.34% | 736.8 | 606.05 |
| TMCFGRNZM | Dec-17 | 7420 | 1.53% | -3.34% | 1.87% | 7780 | 5264 |

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 Movements | | | | Avg. Daily Traded Volume | | | | Avg. Daily Open Interest | | |
|-------------|----------------------|--------------------|--------------------|--|--------------------------|--------------------|--------------------|--|--------------------------|--------------------|--------------------|
| | 6-Dec | 06 Dec - 05 Dec | 06 Dec - 30 Nov | | 6-Dec | 06 Dec - 05 Dec | 06 Dec - 30 Nov | | 6-Dec | 06 Dec - 05 Dec | 06 Dec - 30 Nov |
| Castor seed | 5 | -3 | 2.2 | | 35440 | 34820 | 35890 | | 96950 | 96940 | 96110 |
| | 0.11% | -0.07% | 0.05% | | | 2% | -1% | | | 0% | 1% |
| Chana | 7 | -15.5 | -66 | | 59170 | 74095 | 70240 | | 94500 | 91875 | 86466 |
| | 0.16% | -0.35% | -1.38% | | | -20% | -16% | | | 3% | 9% |
| Cocud | 0.5 | -7.25 | 6.4 | | 43540 | 42965 | 49590 | | 107360 | 107450 | 111438 |
| | 0.03% | -0.44% | 0.40% | | | 1% | -12% | | | 0% | -4% |
| Dhaniya | 215 | 50.5 | 31.4 | | 18970 | 17255 | 14458 | | 50310 | 49875 | 49546 |
| | 3.99% | 0.92% | 0.58% | | | 10% | 31% | | | 1% | 2% |
| Guargum | -9 | -82 | -4.8 | | 36695 | 40535 | 47389 | | 80760 | 80387.5 | 80343 |
| | -0.10% | -0.93% | -0.06% | | | -9% | -23% | | | 0% | 1% |
| Guarseed | -1.5 | -33.25 | -8 | | 149340 | 151000 | 168708 | | 207890 | 206680 | 206416 |
| | -0.04% | -0.86% | -0.21% | | | -1% | -11% | | | 1% | 1% |
| Jeera | -170 | -170 | -41 | | 6459 | 8713.5 | 6485.4 | | 17166 | 17187 | 17451.6 |
| | -0.78% | -0.78% | -0.19% | | | -26% | 0% | | | 0% | -2% |
| RMseed | -4 | -20 | -6 | | 42870 | 39415 | 46378 | | 53380 | 55780 | 57646 |
| | -0.10% | -0.49% | -0.15% | | | 9% | -8% | | | -4% | -7% |
| Soybean | 42 | 11.5 | 24 | | 193340 | 182160 | 160728 | | 369340 | 366305 | 362546 |
| | 1.37% | 0.37% | 0.81% | | | 6% | 20% | | | 1% | 2% |
| Ref.Soy oil | -4.35 | -2.825 | -1.59 | | 39490 | 41455 | 44638 | | 82600 | 85605 | 84004 |
| | -0.60% | -0.39% | -0.22% | | | -5% | -12% | | | -4% | -2% |
| Turmeric | 112 | -27 | -51.2 | | 4165 | 4982.5 | 4505 | | 10275 | 10122.5 | 9781 |
| | 1.53% | -0.36% | -0.67% | | | -16% | -8% | | | 2% | 5% |

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



| Price | Volume | Commodity |
|-------|--------|-----------|
| ↑ | ↑ | - |
| ↓ | ↑ | - |
| ↑ | ↓ | - |
| ↓ | ↓ | - |

Spread Report

| Spread Term Structure | | | | | | | | | | | | | T =06-Dec-2017 | |
|-----------------------|------------------|-------------------------|------------------------|-------------------|--|--|-------------------------------|------------------------------|---|---|--------------|-----|----------------|--|
| 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 | Jan-18 / Dec-17 | 56 | 1 | 54 58 | -57 | -295 92 | -56 | 1.23% | -1.34% | -7.19% 2.63% | 2 | C | | |
| | Feb-18 / Jan-18 | 26 | 8 | 26 49 | 11 | -155 85 | -35 | 0.56% | 0.25% | -4.05% 2.29% | 24 | C | | |
| | Feb-18 / Dec-17 | 82 | 9 | 81 106 | -155 | -500.5 173 | -181 | 1.80% | -3.69% | -12.17% 4.95% | 2 | C | | |
| Chana | Jan-18 / Dec-17 | -27 | -18 | -27 15 | -6 | -338 204 | -20 | -0.61% | 0.63% | -6.66% 7.23% | 2 | B | | |
| | Mar-18 / Jan-18 | -342 | 191 | -477 -342 | -7 | -120 181 | 3 | -7.72% | -0.49% | -5.42% 6.91% | 24 | B | | |
| | Mar-18 / Dec-17 | -369 | 173 | -494 -335 | -54 | -635 298 | -42 | -8.28% | -1.73% | -22.08% 12.03% | 2 | B | | |
| Cocud | Jan-18 / Dec-17 | 20 | -3.5 | 20 22.5 | 13 | -29 33 | 8 | 1.24% | 0.99% | -1.46% 2.42% | 2 | C | | |
| | Feb-18 / Jan-18 | 28 | -4 | 27.5 34 | 30 | 24 35 | 21 | 1.71% | 1.93% | 1.2% 2.54% | 24 | C | | |
| | Feb-18 / Dec-17 | 48 | -7.5 | 48 55.5 | 43 | -1 62 | 36 | 2.97% | 2.92% | -0.05% 4.47% | 2 | C | | |
| Dhaniya | Jan-18 / Dec-17 | 71 | -53 | 71 122 | 159 | -278 490 | 162 | 1.27% | 1.85% | -2.62% 5.28% | 2 | C | | |
| | Apr-18 / Jan-18 | 588 | 96 | 551 679 | -830 | -4826 846 | -91 | 10.37% | -4.36% | -36.46% 12.61% | 24 | C | | |
| | Apr-18 / Dec-17 | 659 | 43 | 659 800 | -647 | -4472 1238 | -561 | 11.77% | -2.36% | -34.8% 16.66% | 2 | C | | |
| Guargum | Jan-18 / Dec-17 | 122 | 18 | 120 126 | 108 | 50 180 | 119 | 1.41% | 1.21% | 0.37% 1.94% | 2 | C | | |
| | Feb-18 / Jan-18 | 92 | -34 | 92 220 | 125 | -10 270 | 124 | 1.05% | 1.38% | -0.07% 2.54% | 24 | C | | |
| | Feb-18 / Dec-17 | 214 | -16 | 214 344 | 224 | 60 440 | 228 | 2.47% | 2.51% | 0.44% 3.71% | 2 | C | | |
| Guarseed | Jan-18 / Dec-17 | 79.5 | 2 | 79.5 89.5 | 61 | 42 80 | 67 | 2.08% | 1.53% | 1.23% 1.88% | 2 | C | | |
| | Feb-18 / Jan-18 | 76.5 | 6.5 | 75 80.5 | 58 | 24 78 | 61 | 1.96% | 1.42% | 0.72% 1.89% | 24 | C | | |
| | Feb-18 / Dec-17 | 156 | 8.5 | 156 166.5 | 119 | 66 154 | 127 | 4.08% | 2.98% | 2.01% 3.52% | 2 | C | | |
| Jeera | Jan-18 / Dec-17 | 70 | 585 | -160 95 | 108 | -725 416 | 129 | 0.32% | 0.99% | -4.03% 2.92% | 2 | C | | |
| | Mar-18 / Jan-18 | -3780 | -140 | 1150 -3740 | -243 | -1720 455 | 174 | -17.46% | -1.08% | -9.52% 3.45% | 24 | B | | |
| | Mar-18 / Dec-17 | -3710 | 445 | 1055 -3710 | -204 | -2180 858 | 83 | -17.19% | -0.41% | -11.86% 6.84% | 2 | B | | |
| RMseed | Jan-18 / Dec-17 | 45 | 20 | 33 45 | 65 | -92 255 | 73 | 1.11% | 1.56% | -1.96% 5.76% | 2 | C | | |
| | Apr-18 / Jan-18 | 99 | 25 | 47 99 | -484 | -711 -200 | -396 | 2.43% | -11.15% | -15.2% -5.31% | 24 | C | | |
| | Apr-18 / Dec-17 | 144 | 45 | 85 144 | -404 | -693 -104 | -373 | 3.57% | -9.43% | -14.51% -2.35% | 2 | C | | |
| Soybean | Jan-18 / Dec-17 | 63 | 2 | 63 65 | 50 | 2 129 | 55 | 2.03% | 1.50% | 0.05% 3.59% | 2 | C | | |
| | Feb-18 / Jan-18 | 63 | 5 | 54 65 | 59 | -6 130 | 76 | 1.99% | 1.72% | -0.16% 3.37% | 24 | C | | |
| | Feb-18 / Dec-17 | 126 | 7 | 118 129 | 110 | -4 259 | 114 | 4.07% | 3.28% | -0.11% 7.21% | 2 | C | | |
| Ref.Soy oil | Jan-18 / Dec-17 | 11.35 | -1.65 | 1.35 14.75 | 1 | -9.75 10.3 | 0 | 1.57% | 0.18% | -1.35% 1.78% | 2 | C | | |
| | Feb-18 / Jan-18 | 7.25 | 2.3 | 3.25 7.25 | -3 | -10.95 6.55 | -10 | 0.99% | -0.42% | -1.54% 1.12% | 24 | C | | |
| | Feb-18 / Dec-17 | 18.6 | 0.65 | 5.15 19.75 | -2 | -20.45 15.4 | -3 | 2.58% | -0.21% | -2.84% 2.7% | 2 | C | | |
| Turmeric | Apr-18 / Dec-17 | 24 | 20 | -60 52 | 642 | -348 1412 | 787 | 0.32% | 10.46% | -4.64% 22.39% | 2 | C | | |
| | May-18 / Apr-18 | 24 | 20 | -36 98 | 43 | -38 172 | 63 | 0.32% | 0.50% | -0.55% 1.68% | 88 | C | | |
| | May-18 / Dec-17 | 48 | 40 | -96 104 | 679 | -434 1518 | 842 | 0.65% | 10.92% | -5.79% 24.07% | 2 | C | | |

| Commodity | Comments |
|-------------|---|
| CHANA | Mar-18/Jan-18 contract is below historical low |
| GUARSEED | Feb-18 / Dec-17 contract is above historical high |
| JEERA | Mar-18/Jan-18 and Mar-18/Dec-17 contracts are below historical low |
| RMSEED | Apr-18/Jan-18 and Apr-18/Dec-18 contracts are above historical high |
| REF SOY OIL | All contracts are above historical high |

*NOTE:

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

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