

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	Aug-17	4501	-2.49%	2.88%	1.84%	4999	3637
CHANA	Sep-17	5245	0.17%	3.23%	0.51%	5328	4818
COCUDAKL	Aug-17	1410	0.28%	0.28%	1.00%	2719	1394
DHANIYA	Aug-17	4521	-0.94%	-4.80%	0.84%	8538	4521
GUARGUM	Oct-17	7885	-2.32%	2.26%	2.46%	8828	5717
GUARSEED10	Oct-17	3769	-0.82%	3.71%	1.85%	4109	3108
JEERAUNJHA	Aug-17	18855	-0.84%	-0.92%	1.17%	20025	16255
KAPASSRNR	Apr-18	883.5	-1.34%	1.03%	0.94%	1074.5	851.5
MAIZERABI	Aug-17	1304	0.69%	0.62%	0.82%	1564	1236
RMSEED	Aug-17	3658	-0.16%	0.27%	0.67%	4931	3478
SUGARM	Oct-17	3555	0.00%	0.48%	0.22%	3939	3365
SYBEANIDR	Aug-17	2960	0.44%	0.00%	0.91%	3630	2666
SYOREFIDR	Aug-17	643.3	0.65%	0.63%	0.58%	736.8	606.05
TMCFGRNZM	Aug-17	7328	-0.89%	-4.56%	1.69%	8420	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 Returns				Avg. Daily Traded Volume				Avg. Daily Open Interest		
	10-Aug	10 Aug - 09 Aug	10 Aug - 04 Aug		10-Aug	10 Aug - 09 Aug	10 Aug - 04 Aug		10-Aug	10 Aug - 09 Aug	10 Aug - 04 Aug
Castor seed	-115	2.5	25.2		59920	74890	51670		89580	89425	89048
	-2.49%	0.06%	0.58%			-20%	16%			0%	1%
Chana	9	44	32.8		40740	49270	38432		39910	40165	38072
	0.17%	0.85%	0.65%			-17%	6%			-1%	5%
Cocud	4	7	0.8		111950	89365	68434		132570	141975	150356
	0.28%	0.50%	0.06%			25%	64%			-7%	-12%
Dhaniya	-43	-75.5	-45.6		17440	17870	14368		48660	48635	47820
	-0.94%	-1.62%	-0.96%			-2%	21%			0%	2%
Guargum	-187	-154	34.8		35070	34745	29815		45890	45775	45240
	-2.32%	-1.88%	0.45%			1%	18%			0%	1%
Guarseed	-31	-31	27		149470	146585	130466		79160	78855	77904
	-0.82%	-0.81%	0.74%			2%	15%			0%	2%
Jeera	-160	-162.5	-35		8217	7852.5	7876.8		15351	15699	16346.4
	-0.84%	-0.85%	-0.18%			5%	4%			-2%	-6%
Maize Rabi	9	13	1.6		6260	5840	3326		14930	14995	14412
	0.69%	1.02%	0.12%			7%	88%			0%	4%
RMseed	-6	-8.5	2		40640	35655	33198		77090	77850	78162
	-0.16%	-0.23%	0.05%			14%	22%			-1%	-1%
Sugar	0	0	3.4		0	0	200		380	380	390
	0.00%	0.00%	0.10%				-100%			0%	-3%
Soybean	13	-3	0		74110	61210	52838		87870	89575	96268
	0.44%	-0.10%	0.00%			21%	40%			-2%	-9%
Ref.Soy oil	4.15	0.2	0.8		79610	61500	57186		89090	90710	92414
	0.65%	0.03%	0.13%			29%	39%			-2%	-4%
Turmeric	-66	-170	-70		13950	14602.5	10636		16865	17395	18352
	-0.89%	-2.22%	-0.91%			-4%	31%			-3%	-8%

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



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

Spread Report

Spread Term Structure												T=10 Aug 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	Sep-17 / Aug-17	91	16	79 91	87	5 250	96	2.02%	2.18%	0.1% 6.09%	0	C	
	Oct-17 / Sep-17	62	-17	51 83	67	-56.5 138	91	1.35%	1.66%	-1.11% 3.13%	19	C	
	Oct-17 / Aug-17	153	-1	131 162	158	-47.5 368	157	3.40%	3.97%	-0.93% 8.8%	0	C	
Cocud	Sep-17 / Aug-17	31	8	21 36	58	-3 141	64	2.20%	2.98%	-0.18% 5.84%	0	C	
	Dec-17 / Sep-17	117	22	76 120	-292	-468 -65	-355	8.12%	-14.70%	-23.2% -3.92%	19	C	
	Dec-17 / Aug-17	148	30	97 154	-219	-404 -28	-217	10.50%	-11.42%	-20.97% -1.71%	0	C	
Dhaniya	Sep-17 / Aug-17	90	-2	77 93	100	-462 568	92	1.99%	0.94%	-5.56% 4.88%	0	C	
	Oct-17 / Sep-17	153	41	114 165	119	-61 237	132	3.32%	1.55%	-0.78% 2.95%	19	C	
	Oct-17 / Aug-17	243	39	200 258	208	-475 746	197	5.37%	2.42%	-5.72% 6.41%	0	C	
Guargum	Nov-17 / Oct-17	135	35	105 167	84	-80 150	-63	1.71%	0.96%	-0.69% 1.78%	40	C	
	Dec-17 / Nov-17	101	1	73 150	-30	-820 240	89	1.26%	0.04%	-5.06% 2.97%	61	C	
	Dec-17 / Oct-17	236	36	210 300	47	-690 310	69	2.99%	0.92%	-4.29% 3.93%	40	C	
Guarseed	Nov-17 / Oct-17	41	-2	38 47	18	-23 50	-49	1.09%	0.41%	-0.45% 1.22%	40	C	
	Dec-17 / Nov-17	90	47	28 90	45	4 104	26	2.36%	1.09%	0.08% 2.69%	61	C	
	Dec-17 / Oct-17	131	45	69 131	64	6 142	-6	3.48%	1.52%	0.17% 3.87%	40	C	
Jeera	Sep-17 / Aug-17	465	255	265 465	283	115 617.5	279	2.47%	1.90%	0.95% 3.92%	0	C	
	Oct-17 / Sep-17	335	100	75 335	246	100 407.5	247	1.73%	1.61%	0.89% 2.51%	19	C	
	Oct-17 / Aug-17	800	355	340 800	532	260 1025	533	4.24%	3.58%	2.32% 6.5%	0	C	
Maize Rabi	Sep-17 / Aug-17	25	10	25 32	12	-38 37	13	1.92%	0.99%	-2.86% 3.24%	0	C	
RMseed	Sep-17 / Aug-17	36	1	30 36	46	21 73	53	0.98%	1.14%	0.44% 1.71%	0	C	
	Oct-17 / Sep-17	41	4	38 53	53	30 106	58	1.11%	1.26%	0.91% 2.19%	19	C	
	Oct-17 / Aug-17	77	5	74 83	100	56 183	107	2.10%	2.46%	1.61% 3.79%	0	C	
Soybean	Oct-17 / Aug-17	162	51	133 164	-184	-796.5 16.5	-173	5.47%	-4.94%	-17.17% 0.78%	0	C	
	Nov-17 / Oct-17	32	-11	32 46	-74	-265 11	2	1.02%	-1.99%	-7.25% 0.36%	40	C	
	Nov-17 / Aug-17	194	40	171 207	-224	-930 14.5	-219	6.55%	-6.01%	-20.05% 0.68%	0	C	
Ref.Soy oil	Sep-17 / Aug-17	13.3	8.95	6.4 13.3	-5	-21.6 12.2	-5	2.07%	-0.70%	-3.2% 1.92%	0	C	
	Oct-17 / Sep-17	5.8	3.25	2.45 5.8	-20	-48.6 6.5	-16	0.88%	-2.98%	-7.53% 0.99%	19	C	
	Oct-17 / Aug-17	19.1	12.2	9.1 19.1	-23	-53.6 16.65	-23	2.97%	-3.48%	-8.06% 2.62%	0	C	
Turmeric	Sep-17 / Aug-17	70	-10	70 96	100	-322 384	94	0.96%	1.88%	-3.89% 6.73%	0	C	
	Oct-17 / Sep-17	124	44	76 124	131	-40 230	94	1.68%	2.08%	-0.49% 3.49%	19	C	
	Oct-17 / Aug-17	194	34	152 194	228	-330 576	221	2.65%	3.99%	-3.91% 10.09%	0	C	

Commodity	Comments
COCUD	Dec-17/Sep-17 and Dec-17/Aug-17 contracts are above historical high
SOYBEAN	All contracts are above historical high
REF. SOY OIL	Aug-17/Sep-17 and Oct-17/Aug-17 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>

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