

# NCD EX

**Pragati ka Solid Exchange**

**QMS Daily  
Report**



**Movers & Shakers**

Contract	Expiry	Close price	5-day Return	5-day Volatility	52 week High	52 week Low
CASTOR	Mar-19	5158	-0.19%	0.99%	6320	3889
CHANA	Mar-19	4237	-0.66%	0.82%	6393	3310
COCUDAKL	Mar-19	2010.5	-0.69%	1.29%	2064	1185
DHANIYA	Apr-19	6223	-5.02%	1.53%	6781	4222
GUARGUM5	Mar-19	8390	-2.94%	1.85%	10469	7357
GUARSEED10	Mar-19	4242.5	-1.96%	1.68%	4802	3552.5
JEERAUNJHA	Mar-19	15475	-1.24%	0.85%	20765	14140
RMSEED	Apr-19	3928	-1.38%	0.69%	4253	3743
SYBEANIDR	Mar-19	3724	-3.85%	0.92%	3896	3167
SYOREF	Mar-19	760.45	-0.60%	0.72%	790.05	716.2
TMCFGRNZM	Apr-19	6350	-0.75%	0.72%	7600	6086

**Note:** The 52-week high and low values for each commodity represent high and low close prices of the near month.

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**1-Day Returns**


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## Commodity 1-Day Returns Heat Map

<b>GUARSEED10</b> 1.42%	<b>GUARGUM5</b> 1.41%	<b>COCUDAKL</b> 1.11%
<b>KAPAS</b> 0.44%	<b>TMCFGRN2M</b> 0.13%	<b>BARLEYJPR</b> 0.00%
<b>JEERAUNJHA</b> 0.00%	<b>RMSEED</b> 0.00%	<b>WHEATFAQ</b> 0.00%
<b>DHANIYA</b> -0.14%	<b>DHAANYA</b> -0.22%	<b>CASTOR</b> -0.50%
<b>SYOREF</b> -0.74%	<b>CHANA</b> -0.84%	<b>SYBEANIDR</b> -1.43%













**Market Activity Report**









Commodity	Avg. Price Returns				Avg. Daily Traded Volume				Avg. Daily Open Interest		
	11-Feb	11 Feb - 08 Feb	11 Feb - 05 Feb		11-Feb	11 Feb - 08 Feb	11 Feb - 05 Feb		11-Feb	11 Feb - 08 Feb	11 Feb - 05 Feb
Castor seed	-26	11	-2		27955	37870	35137		167050	161317.5	144273
	-0.50%	0.21%	-0.04%			-26%	-20%			4%	16%
Chana	-36	-19.5	-5.6		20120	16795	19388		69390	69015	70146
	-0.84%	-0.46%	-0.13%			20%	4%			1%	-1%
Cocud	22	11.75	-2.8		57070	50260	52598		98920	92870	81906
	1.11%	0.59%	-0.14%			14%	9%			7%	21%
Dhaniya	-9	-5	-65.8		6030	5115	5580		33450	33330	33148
	-0.14%	-0.08%	-1.00%			18%	8%			0%	1%
Guargum	117	18	-50.8		16450	16957.5	18176		73155	71512.5	65240
	1.41%	0.22%	-0.59%			-3%	-9%			2%	12%
Guarseed	59.5	12	-17		82130	77935	67272		122910	116540	98742
	1.42%	0.28%	-0.39%			5%	22%			5%	24%
Jeera	0	-55	-39		1026	1348.5	1819.8		4308	4261.5	4138.8
	0.00%	-0.35%	-0.25%			-24%	-44%			1%	4%
RMseed	0	-8.5	-11		12660	10665	12002		20540	20805	19726
	0.00%	-0.22%	-0.28%			19%	5%			-1%	4%
Soybean	-54	-42	-29.8		66660	72435	69796		322560	317365	298852
	-1.43%	-1.10%	-0.77%			-8%	-4%			2%	8%
Ref.Soy oil	-5.65	-3.9	-0.92		15320	15760	16110		56990	57605	58096
	-0.74%	-0.51%	-0.12%			-3%	-5%			-1%	-2%
Turmeric	8	-11	-9.6		1270	947.5	1546		14025	13990	14220
	0.13%	-0.17%	-0.15%			34%	-18%			0%	-1%

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**Conclusions based on 1 day changes in price, volume and open interest:**


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Price	Volume	Open Interest	Commodity
			COCUD
			NONE
			NONE
			NONE

Price	Volume	Commodity
		NONE
		CHANA
		NONE
		CASTOR

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**Conclusions based on 5 day changes in price, volume and open interest:**


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Price	Volume	Open Interest	Commodity
↑	↑	↑	NONE
↓	↑	↑	NONE
↑	↓	↓	NONE
↓	↓	↓	NONE



Price	Volume	Commodity
↑	↑	NONE
↓	↑	NONE
↑	↓	NONE
↓	↓	NONE

**Spread Report**

Spread Term Structure												T =11-Feb-2019	
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	Apr-19 / Mar-19	76	10	64   76	67	48   79	69	1.47%	1.69%	1.21%   2.25%	19	C	
	May-19 / Apr-19	78	-12	16   78	57	27   82	64	1.49%	1.41%	0.67%   1.87%	42	C	
	May-19 / Mar-19	154	-2	80   154	125	75   157	135	2.99%	3.16%	1.89%   4.42%	19	C	
Chana	Apr-19 / Mar-19	35	-6	26   41	43	-61   105	52	0.83%	1.69%	-1.76%   3.83%	19	C	
	May-19 / Apr-19	52	-1	49   65	44	8   61	19	1.22%	1.22%	0.22%   1.8%	42	C	
	May-19 / Mar-19	87	-7	82   106	97	-24   175	110	2.05%	3.63%	-0.69%   6.64%	19	C	
Cocud	Apr-19 / Mar-19	30.5	2.5	24.5   31	26	4   40	30	1.52%	1.52%	0.2%   2.21%	19	C	
	May-19 / Apr-19	24.5	-13.5	24.5   64.5	30	23   40	29	1.20%	1.69%	1.24%   2.7%	42	C	
	May-19 / Mar-19	55	-11	49   94	56	23   76	62	2.74%	3.22%	1.14%   4.96%	19	C	
Dhaniya	May-19 / Apr-19	3	-67	3   170	98	54   134	84	0.05%	1.41%	0.95%   2.26%	42	C	
	Jun-19 / May-19	84	19	46   180	105	54   185	154	1.35%	1.49%	0.87%   2.91%	64	C	
	Jun-19 / Apr-19	87	-48	87   350	199	88   279	216	1.40%	2.85%	1.35%   4.52%	42	C	
Guargum	Apr-19 / Mar-19	133	19	81   133	126	70   250	132	1.59%	1.41%	0.73%   1.8%	19	C	
	May-19 / Apr-19	80	-34	35   254	143	40   263	158	0.94%	1.60%	0.69%   2.8%	42	C	
	May-19 / Mar-19	213	-15	116   359	262	90   490	256	2.54%	2.89%	1.59%   4.19%	19	C	
Guarseed	Apr-19 / Mar-19	49.5	3	49.5   52.5	54	33   85	54	1.17%	1.40%	1.08%   1.96%	19	C	
	May-19 / Apr-19	76.5	30	44   79.5	62	18   91	63	1.78%	1.65%	0.58%   2.26%	42	C	
	May-19 / Mar-19	126	33	93.5   132	106	64   140	93	2.97%	2.92%	1.54%   4.19%	19	C	
Jeera	Apr-19 / Mar-19	-105	-15	-115   -70	58	-205   305	129	-0.68%	0.39%	-1.19%   2.08%	19	B	
	May-19 / Apr-19	100	-65	55   190	170	10   325	273	0.65%	1.17%	0.06%   2.26%	42	C	
	May-19 / Mar-19	-5	-80	-25   80	235	-65   605	360	-0.03%	1.61%	-0.37%   4.29%	19	B	
RMseed	May-19 / Apr-19	35	30	26   68	39	27   54	43	0.89%	1.06%	0.82%   1.4%	42	C	
	Jun-19 / May-19	35	30	28   68	45	16   68	56	0.88%	1.20%	0.41%   1.73%	64	C	
	Jun-19 / Apr-19	70	60	67   136	83	64   117	91	1.78%	2.24%	1.72%   3.02%	42	C	
Soybean	Apr-19 / Mar-19	40	-1	36   42	18	-50.5   73	37	1.07%	0.52%	-1.6%   2.39%	19	C	
	May-19 / Apr-19	38	-2	31   43	29	-18   85	14	1.01%	0.84%	-0.47%   2.7%	42	C	
	May-19 / Mar-19	78	-3	67   84	50	-61   163	66	2.09%	1.47%	-1.93%   5.33%	19	C	
Ref.Soy oil	Apr-19 / Mar-19	-6.45	-2.15	-6.7   -4	-4	-10.9   3.3	2	-0.85%	-0.63%	-1.57%   0.53%	19	B	
	May-19 / Apr-19	-3.1	2.45	5.55   -1.95	-1	-6.5   1.55	-3	-0.41%	-0.19%	-0.95%   0.22%	42	B	
	May-19 / Mar-19	-9.55	0.3	12.25   -6.75	-6	-16.8   2.6	-1	-1.26%	-0.92%	-2.42%   0.38%	19	B	
Turmeric	May-19 / Apr-19	60	2	-8   96	61	-10   132	40	0.94%	0.76%	-0.14%   1.57%	42	C	
	Jun-19 / May-19	128	70	96   178	86	6   202	53	2%	1.12%	0.08%   2.49%	64	C	
	Jun-19 / Apr-19	188	72	166   236	136	32   274	137	2.96%	1.74%	0.47%   3.21%	42	C	

Commodity	Comments
DHANIYA	May-19/Apr-19 & Jun-19/Apr-19 contracts are below historical average.

\*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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