

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	Nov-17	4598	-0.39%	-0.65%	0.95%	4999	3637
CHANA	Nov-17	5120	-3.65%	-5.29%	2.30%	6393	4818
COCUDAKL	Dec-17	1556	-0.32%	2.98%	1.24%	2284	1394
DHANIYA	Nov-17	4907	0.93%	2.38%	2.39%	8267	4366
GUARGUM	Nov-17	8310	-0.42%	4.21%	1.79%	8835	5717
GUARSEED10	Nov-17	3854	-0.62%	4.16%	1.78%	4234	3108
JEERAUNJHA	Nov-17	19000	0.26%	-1.04%	0.78%	20105	16255
KAPASSRNR	Apr-18	889.5	-0.28%	2.12%	0.82%	1074.5	851.5
MAIZEKHRF	Nov-17	1374	0.00%	0.00%	0.00%	1658	1336
RMSEED	Nov-17	3829	-0.36%	0.92%	0.51%	4834	3478
SUGARM	Dec-17	3400	0.00%	1.46%	0.60%	3939	3365
SYBEANIDR	Nov-17	2910	0.55%	-2.22%	0.83%	3277	2666
SYOREFIDR	Nov-17	663.9	0.08%	0.05%	0.39%	736.8	606.05
TMCFGRNZM	Nov-17	7450	1.72%	1.36%	1.00%	7768	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		
	11-Oct	11 Oct - 10 Oct	11 Oct - 05 Oct	11-Oct	11 Oct - 10 Oct	11 Oct - 05 Oct	11-Oct	11 Oct - 10 Oct	11 Oct - 05 Oct
Castor seed	-18	14	-6	27670	29325	27482	106830	104710	97836
	-0.39%	0.31%	-0.13%		-6%	1%		2%	9%
Chana	-194	-91	-57.2	86470	70680	67016	75790	69355	61512
	-3.65%	-1.72%	-1.06%		22%	29%		9%	23%
Cocud	-5	2.5	9	22050	27380	25142	85270	85430	82118
	-0.32%	0.16%	0.60%		-19%	-12%		0%	4%
Dhaniya	45	42	22.8	12210	11050	15642	43170	42175	40098
	0.93%	0.87%	0.48%		10%	-22%		2%	8%
Guargum	-35	139.5	67.2	25265	32562.5	24895	57380	56695	52078
	-0.42%	1.74%	0.84%		-22%	1%		1%	10%
Guarseed	-24	60.5	30.8	139930	157050	120890	129620	126230	113510
	-0.62%	1.62%	0.83%		-11%	16%		3%	14%
Jeera	50	60	-40	3153	3361.5	3168.6	10989	10780.5	10431.6
	0.26%	0.32%	-0.21%		-6%	0%		2%	5%
Maize Khrf	0	0	0	0	0	0	0	0	0
	0.00%	0.00%	0.00%						
RMseed	-14	7.5	7	26300	28290	23906	46260	47725	45416
	-0.36%	0.20%	0.18%		-7%	10%		-3%	2%
Sugar	0	24.5	9.8	0	5	65535	210	210	210
	0.00%	0.73%	0.29%		-100%			0%	0%
Soybean	16	6	-13.2	71610	67720	58220	140850	133970	116164
	0.55%	0.21%	-0.44%		6%	23%		5%	21%
Ref.Soy oil	0.55	-0.05	0.06	30010	39620	32150	77520	74330	66548
	0.08%	-0.01%	0.01%		-24%	-7%		4%	16%
Turmeric	126	103	20	8025	6042.5	3719	8640	8507.5	8413
	1.72%	1.42%	0.27%		33%	116%		2%	3%

Price	Volume	Open Interest	Commodity
			-
			CHANA
			-
			-



Price	Volume	Commodity
		TURMERIC
		CHANA
		-
		-

Spread Report

													T =11-Oct-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	Dec-17 / Nov-17	52	-28	52 74	-18	-217 93	-45	1.13%	-0.53%	-5.36% 2.25%	20	C		
	Jan-18 / Dec-17	37	-43	2 103	-7	-107.5 78	-56	0.80%	-0.29%	-3.05% 1.85%	40	C		
	Jan-18 / Nov-17	89	-71	59 159	-30	-317.5 171	-69	1.94%	-0.91%	-7.84% 4.14%	20	C		
Chana	Dec-17 / Nov-17	-99	-51	-108 -63	14	-232 124	-31	-1.93%	0.80%	-4.83% 3.88%	20	B		
	Jan-18 / Dec-17	-49	23	-94 -49	-48	-300 86	-20	-0.98%	-0.68%	-6.51% 2.67%	40	B		
	Jan-18 / Nov-17	-148	-28	-188 -119	-35	-519 206	-83	-2.89%	0.14%	-10.79% 6.66%	20	B		
Cocud	Jan-18 / Dec-17	15	0	15 20	9	-13 23	8	0.96%	0.66%	-0.66% 1.48%	40	C		
	Feb-18 / Jan-18	32	21	13 32	24	18 33	21	2.04%	1.56%	1.17% 2.36%	62	C		
	Feb-18 / Dec-17	47	21	30 48	35	13 53	36	3.02%	2.26%	0.66% 3.54%	40	C		
Dhaniya	Dec-17 / Nov-17	60	33	28 75	177	-216 416	296	1.22%	2.02%	-2.8% 3.48%	20	C		
	Jan-18 / Dec-17	99	72	28 99	190	0 456	162	1.99%	2.04%	0% 4.83%	40	C		
	Jan-18 / Nov-17	159	105	56 159	364	-216 798	483	3.24%	4.12%	-2.8% 7.79%	20	C		
Guargum	Dec-17 / Nov-17	145	28	124 145	105	-320 240	89	1.74%	1.03%	-2.1% 1.73%	20	C		
	Jan-18 / Dec-17	145	28	126 163	159	-63 440	119	1.71%	1.40%	-0.92% 3.37%	40	C		
	Jan-18 / Nov-17	290	56	252 290	261	-60 680	218	3.49%	2.43%	-0.39% 4.79%	20	C		
Guarseed	Dec-17 / Nov-17	85	39	66 85	45	-40 91	26	2.21%	0.98%	-0.73% 1.57%	20	C		
	Jan-18 / Dec-17	85	39	24 85	66	5 128	67	2.16%	1.40%	0.14% 2.37%	40	C		
	Jan-18 / Nov-17	170	78	98 170	110	10 218	78	4.41%	2.35%	0.18% 3.8%	20	C		
Jeera	Dec-17 / Nov-17	0	10	-20 0	245	130 370	323	0%	1.70%	1.2% 2.47%	20	C		
	Jan-18 / Dec-17	0	-165	-85 35	194	-65 386	129	0%	1.33%	-0.38% 2.56%	40	C		
	Jan-18 / Nov-17	0	-155	-85 30	401	140 655	517	0%	2.80%	0.82% 4.23%	20	C		
Maize Khrf	Dec-17 / Nov-17	7	0	7 7	13	-7 45	13	0.51%	1.19%	-0.51% 4.28%	20	C		
	Jan-18 / Dec-17	8	0	8 8	14	3 21	26	0.58%	1.11%	0.22% 1.92%	40	C		
	Jan-18 / Nov-17	15	0	15 15	24	-3 66	37	1.09%	2.15%	-0.22% 6.28%	20	C		
RMseed	Dec-17 / Nov-17	48	-44	48 63	52	19 105	71	1.25%	1.23%	0.42% 2.18%	20	C		
	Jan-18 / Dec-17	48	-44	33 53	23	-41 59	73	1.24%	0.56%	-0.9% 1.28%	40	C		
	Jan-18 / Nov-17	96	-88	96 106	75	-22 156	107	2.51%	1.79%	-0.49% 3.24%	20	C		
Soybean	Dec-17 / Nov-17	58	-4	56 61	41	25.5 55	59	1.99%	1.23%	0.82% 1.76%	20	C		
	Jan-18 / Dec-17	60	-1	55 67	45	32 58	55	2.02%	1.32%	0.89% 1.83%	40	C		
	Jan-18 / Nov-17	118	-5	116 126	86	60 111	109	4.05%	2.56%	1.78% 3.55%	20	C		
Ref.Soy oil	Dec-17 / Nov-17	5.9	3.1	2 5.9	-3	-10.05 5.95	-3	0.89%	-0.46%	-1.63% 0.89%	20	C		
	Jan-18 / Dec-17	3.3	-0.05	1.1 3.3	1	-4.7 5.45	0	0.49%	0.16%	-0.68% 0.83%	40	C		
	Jan-18 / Nov-17	9.2	3.05	3.1 9.2	-2	-14.2 11	-4	1.39%	-0.36%	-2.03% 1.69%	20	C		
Turmeric	Dec-17 / Nov-17	6	-28	-8 38	71	-134 294	76	0.08%	1.08%	-1.85% 3.63%	20	C		
	Apr-18 / Dec-17	294	22	282 370	514	0 1284	787	3.94%	7.81%	0% 15.31%	40	C		
	Apr-18 / Nov-17	300	-6	300 374	571	-134 1566	699	4.03%	8.74%	-1.85% 19.33%	20	C		

Commodity	Comments
JEERA	Dec-17/Nov-17 and Jan-17/Nov-17 are below historical low
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>

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