

# 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	Oct-17	4808	0.73%	2.43%	0.36%	4999	3637
CHANA	Oct-17	6248	1.17%	2.98%	1.45%	6393	4818
COCUDAKL	Dec-17	1554	-0.32%	-1.40%	0.77%	2693	1394
DHANIYA	Oct-17	4858	0.35%	-2.59%	1.03%	8267	4521
GUARGUM	Oct-17	8240	-0.58%	3.60%	1.18%	8835	5717
GUARSEED10	Oct-17	3873	-0.62%	3.50%	1.43%	4234	3108
JEERAUNJHA	Oct-17	19185	-0.05%	-1.39%	0.44%	20105	16255
KAPASSRNR	Apr-18	871	-0.23%	-2.30%	1.49%	1074.5	851.5
MAIZEKHRF	Oct-17	1469	0.14%	-4.86%	0.99%	1664	1336
RMSEED	Oct-17	3803	-0.58%	-1.71%	0.22%	4834	3478
SUGARM	Oct-17	3710	0.00%	0.00%	0.00%	3939	3365
SYBEANIDR	Oct-17	3119	0.26%	-0.16%	0.62%	3300	2666
SYOREFIDR	Oct-17	670.15	0.47%	-0.42%	0.35%	736.8	606.05
TMCFGRNZM	Oct-17	7718	0.89%	-0.44%	0.91%	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		
	12-Sep	12 Sep - 11 Sep	12 Sep - 06 Sep		12-Sep	12 Sep - 11 Sep	12 Sep - 06 Sep		12-Sep	12 Sep - 11 Sep	12 Sep - 06 Sep
Castor seed	35	32	22.8		50920	52035	39002		110910	106955	90608
	0.73%	0.67%	0.49%			-2%	31%			4%	22%
Chana	72	37.5	36.2		92410	70030	76900		66290	65455	60590
	1.17%	0.61%	0.60%			32%	20%			1%	9%
Cocud	-5	-11.5	-4.4		12610	15720	19426		48910	48345	43704
	-0.32%	-0.73%	-0.28%			-20%	-35%			1%	12%
Dhaniya	17	-17.5	-25.8		8360	13395	10612		42440	42325	37154
	0.35%	-0.36%	-0.52%			-38%	-21%			0%	14%
Guargum	-48	-19.5	57.2		14460	18500	20749		54795	54565	53988
	-0.58%	-0.24%	0.72%			-22%	-30%			0%	1%
Guarseed	-24	-1.5	26.2		88970	102150	113624		113130	110815	109376
	-0.62%	-0.04%	0.70%			-13%	-22%			2%	3%
Jeera	-10	-72.5	-54		4656	4507.5	3381.6		10251	9760.5	9159.6
	-0.05%	-0.38%	-0.28%			3%	38%			5%	12%
Maize Khrf	2	-15	-15		0	0	0		0	0	0
	0.14%	-1.00%	-0.97%								
RMseed	-22	-21	-13.2		29020	29640	28614		59010	56880	49928
	-0.58%	-0.55%	-0.34%			-2%	1%			4%	18%
Sugar	0	0	0		50	30	30		300	300	306
	0.00%	0.00%	0.00%			67%	67%			0%	-2%
Soybean	8	11	-1		39070	37525	46886		98250	96030	93638
	0.26%	0.36%	-0.03%			4%	-17%			2%	5%
Ref.Soy oil	3.15	0.225	-0.56		35160	34500	41658		65100	66140	64862
	0.47%	0.03%	-0.08%			2%	-16%			-2%	0%
Turmeric	68	-4	-6.8		3300	3777.5	3924		12805	12597.5	11375
	0.89%	-0.05%	-0.09%			-13%	-16%			2%	13%

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



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

**Spread Report**

Spread Term Structure												
												T =12-Sep-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	Nov-17 / Oct-17	88	15	80   92	48	-107.5   111	22	1.83%	1.33%	-2.23%   3.05%	19	C
	Dec-17 / Nov-17	88	15	80   92	6	-139.5   140	-45	1.80%	0.20%	-3.55%   3.81%	40	C
	Dec-17 / Oct-17	176	30	160   184	14	-235   239	-39	3.66%	0.56%	-5.95%   6.69%	19	C
Cocud	Jan-18 / Dec-17	11	1	6   12	12	1   22	8	0.71%	0.78%	0.05%   1.55%	60	C
	Feb-18 / Jan-18	11	1	6   25	25	10   36	21	0.70%	1.64%	0.51%   2.56%	82	C
	Feb-18 / Dec-17	22	2	12   35	37	16   51	36	1.42%	2.44%	0.78%   3.66%	60	C
Dhaniya	Nov-17 / Oct-17	236	50	163   253	144	-145   334	204	4.86%	1.95%	-1.82%   4.27%	19	C
	Dec-17 / Nov-17	56	-130	56   174	194	35   413	296	1.10%	2.45%	0.59%   4.52%	40	C
	Dec-17 / Oct-17	292	-80	292   365	349	-16   640	408	6.01%	4.60%	-0.2%   8.33%	19	C
Guargum	Nov-17 / Oct-17	110	12	106   126	-180	-980   120	-63	1.33%	-0.43%	-4.4%   1.87%	19	C
	Dec-17 / Nov-17	126	180	-9   126	115	-90   420	89	1.51%	0.91%	-0.57%   2.03%	40	C
	Dec-17 / Oct-17	236	192	106   252	-84	-860   270	69	2.86%	0.32%	-3.86%   3.26%	19	C
Guarseed	Nov-17 / Oct-17	52	5	45   52	-62	-322   34	-49	1.34%	-0.81%	-4.22%   0.97%	19	C
	Dec-17 / Nov-17	52	24	7   58	21	-62   56	26	1.32%	0.57%	-0.83%   1.3%	40	C
	Dec-17 / Oct-17	104	29	52   108	-43	-305   73	-6	2.69%	-0.27%	-4%   2.03%	19	C
Jeera	Nov-17 / Oct-17	35	-25	35   140	203	95   312.5	218	0.18%	1.42%	0.84%   2.24%	19	C
	Dec-17 / Nov-17	35	-25	35   140	222	60   510	323	0.18%	1.51%	0.55%   3.58%	40	C
	Dec-17 / Oct-17	70	-50	70   280	422	160   822.5	455	0.36%	2.92%	1.47%   5.9%	19	C
Maize Khrf	Nov-17 / Oct-17	9	-1	9   10	-45	-104   29	-98	0.61%	-3.12%	-7.05%   2.71%	19	C
	Dec-17 / Nov-17	8	0	7   8	9	-22   35	13	0.54%	0.78%	-1.64%   3.16%	40	C
	Dec-17 / Oct-17	17	-1	17   18	-37	-103   58	-87	1.16%	-2.38%	-6.98%   5.42%	19	C
RMseed	Nov-17 / Oct-17	66	15	55   74	52	32   75	81	1.74%	1.27%	0.89%   1.74%	19	C
	Dec-17 / Nov-17	66	15	55   74	39	12   68	71	1.71%	0.96%	0.29%   1.57%	40	C
	Dec-17 / Oct-17	132	30	110   148	90	53   141	136	3.47%	2.21%	1.45%   3.28%	19	C
Soybean	Nov-17 / Oct-17	35	11	20   37	-38	-169   19	2	1.12%	-1.10%	-5.09%   0.6%	19	C
	Dec-17 / Nov-17	53	3	48   63	39	24   57	59	1.68%	1.20%	0.64%   1.77%	40	C
	Dec-17 / Oct-17	88	14	76   89	1	-142   68	46	2.82%	0.06%	-4.28%   2.13%	19	C
Ref.Soy oil	Nov-17 / Oct-17	4.8	1.85	3.35   6.2	-6	-20.1   3.2	-9	0.72%	-0.81%	-2.58%   0.49%	19	C
	Dec-17 / Nov-17	-0.45	0.25	-0.6   2.8	0	-4.7   4.4	-3	-0.07%	-0.02%	-0.82%   0.67%	40	B
	Dec-17 / Oct-17	4.35	2.1	4.35   6.4	-5	-20   5.7	-12	0.65%	-0.80%	-2.57%   0.86%	19	C
Turmeric	Nov-17 / Oct-17	40	4	18   98	118	-10   270	140	0.52%	1.79%	-0.18%   3.5%	19	C
	Dec-17 / Nov-17	40	4	18   98	123	-40   328	76	0.52%	1.86%	-0.71%   3.93%	40	C
	Dec-17 / Oct-17	80	8	36   196	234	-50   572	215	1.04%	3.55%	-0.88%   7.07%	19	C

Commodity	Comments
GUARSEED	Nov-17/Oct-17 and Dec-17/Oct-17 contracts are above historical high
JEERA	All contracts are below historical low
SOYBEAN	Nov-17/Oct-17 and Dec-17/Oct-17 contracts are above historical high
REF.SOY OIL	Nov-17/Oct-17 contract is 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>

### Disclaimer

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