

# 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	4378	0.39%	-0.88%	0.33%	4999	3637
CHANA	Dec-17	4911	1.38%	5.41%	2.38%	6393	4773
COCUDAKL	Dec-17	1557	1.10%	3.18%	0.98%	2284	1394
DHANIYA	Dec-17	4990	-0.56%	-1.96%	0.16%	8267	4366
GUARGUM	Dec-17	8301	0.24%	2.75%	1.24%	8835	5717
GUARSEED10	Dec-17	3698	-0.03%	0.75%	1.24%	4234	3108
JEERAUNJHA	Dec-17	19650	2.42%	3.75%	1.24%	20105	16555
KAPASSRNR	Apr-18	904.5	-1.15%	2.55%	0.89%	1074.5	851.5
MAIZEKHRF	Dec-17	1370	0.29%	-0.80%	0.51%	1658	1324
RMSEED	Dec-17	3938	-0.78%	-0.46%	0.65%	4834	3478
SUGARM	Dec-17	3310	0.00%	0.00%	0.00%	3939	3310
SYBEANIDR	Dec-17	2849	-0.56%	-0.31%	0.91%	3277	2666
SYOREFIDR	Dec-17	708.45	-0.93%	-0.10%	0.89%	736.8	606.05
TMCFGRNZM	Dec-17	6930	-1.98%	-0.46%	1.87%	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 Movements				Avg. Daily Traded Volume				Avg. Daily Open Interest		
	14-Nov	14 Nov - 13 Nov	14 Nov - 08 Nov		14-Nov	14 Nov - 13 Nov	14 Nov - 08 Nov		14-Nov	14 Nov - 13 Nov	14 Nov - 08 Nov
Castor seed	17	6	-7.8		15160	18625	21648		84630	84420	79632
	0.39%	0.14%	-0.18%			-19%	-30%		0%	6%	
Chana	67	126.5	50.4		77020	78995	71928		68870	69670	66518
	1.38%	2.72%	1.08%			-3%	7%		-1%	4%	
Cocud	17	9.5	9.6		42620	52535	44046		104090	104315	105152
	1.10%	0.62%	0.64%			-19%	-3%		0%	-1%	
Dhaniya	-28	-23.5	-20		10200	11435	10554		46490	46095	42546
	-0.56%	-0.47%	-0.39%			-11%	-3%		1%	9%	
Guargum	20	31	44.4		19970	28552.5	28130		71330	71085	68498
	0.24%	0.38%	0.55%			-30%	-29%		0%	4%	
Guarseed	-1	-3.5	5.5		101360	125720	133144		153620	153350	147098
	-0.03%	-0.09%	0.15%			-19%	-24%		0%	4%	
Jeera	465	397.5	142		7200	5980.5	4077.6		14802	14227.5	13202.4
	2.42%	2.11%	0.75%			20%	77%		4%	12%	
RMseed	-31	-13	-3.6		24520	21240	31858		39950	39985	40814
	-0.78%	-0.33%	-0.09%			15%	-23%		0%	-2%	
Soybean	-16	-1.5	-1.8		71990	74005	87924		268590	267360	249520
	-0.56%	-0.05%	-0.06%			-3%	-18%		0%	8%	
Ref.Soy oil	-6.65	-4.25	-0.14		26430	27095	45896		73360	73345	70738
	-0.93%	-0.59%	-0.02%			-2%	-42%		0%	4%	
Turmeric	-140	-35	-6.4		3850	3055	3632		10060	9602.5	8957
	-1.98%	-0.50%	-0.09%			26%	6%		5%	12%	

Price	Volume	Open Interest	Commodity
			JEERA
			-
			-
			-



Price	Volume	Commodity
		JEERA
		-
		-
		-

**Spread Report**

Spread Term Structure													T =14-Nov-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	49	-5	37   69	-35	-249.5   83	-56	1.12%	-0.96%	-6.1%   2.28%	18	C		
	Feb-18 / Jan-18	49	-5	44   69	-3	-105   67	-35	1.11%	-0.12%	-2.72%   1.81%	40	C		
	Feb-18 / Dec-17	98	-10	87   138	-89	-339   145	-181	2.24%	-2.37%	-8.19%   4.01%	18	C		
Chana	Jan-18 / Dec-17	-94	18	-114   -77	-53	-282   96	-20	-1.91%	-0.76%	-5.8%   2.75%	18	B		
	Mar-18 / Jan-18	-526	-240	-526   -333	-93	-331   117	3	-10.92%	-2.88%	-9.04%   4.29%	40	B		
	Mar-18 / Dec-17	-620	-222	-620   -440	-135	-559   224	-42	-12.62%	-4.52%	-19.34%   8.55%	18	B		
Cocud	Jan-18 / Dec-17	11	0	11   14	7	-29   28	8	0.71%	0.54%	-1.41%   1.96%	18	C		
	Feb-18 / Jan-18	26	-2	14   27	25	15   35	21	1.66%	1.58%	0.88%   2.51%	40	C		
	Feb-18 / Dec-17	37	-2	26   40	32	-21   62	36	2.38%	2.12%	-1.02%   4.29%	18	C		
Dhaniya	Jan-18 / Dec-17	89	33	88   110	171	-257   401	162	1.78%	1.87%	-3.35%   3.26%	18	C		
	Apr-18 / Jan-18	546	90	422   546	-859	-4142   636	-91	10.75%	-5.48%	-31.9%   10.02%	40	C		
	Apr-18 / Dec-17	635	123	530   635	-662	-3796   826	-561	12.73%	-3.49%	-29.76%   12.77%	18	C		
Guargum	Jan-18 / Dec-17	109	-18	109   146	127	55   220	119	1.31%	1.28%	0.61%   1.98%	18	C		
	Feb-18 / Jan-18	100	32	100   151	162	40   570	124	1.19%	1.67%	0.28%   3.96%	40	C		
	Feb-18 / Dec-17	209	14	209   292	273	130   480	228	2.52%	2.87%	1.23%   6.45%	18	C		
Guarseed	Jan-18 / Dec-17	70.5	-11.5	70.5   85	56	30   80	67	1.91%	1.34%	0.56%   1.67%	18	C		
	Feb-18 / Jan-18	93	19.5	83   119	62	21   126	61	2.47%	1.44%	0.4%   2.45%	40	C		
	Feb-18 / Dec-17	163.5	8	58.5   194.5	117	71   201	127	4.42%	2.78%	1.5%   3.97%	18	C		
Jeera	Jan-18 / Dec-17	-280	-300	-280   25	194	-220   338	129	-1.42%	1.41%	-1.26%   2.47%	18	B		
	Mar-18 / Jan-18	-2025	-240	2025   -1655	25	-720   460	174	-10.45%	0.43%	-4.22%   3.71%	40	B		
	Mar-18 / Dec-17	-2305	-540	2305   -1640	191	-815   665	83	-11.73%	1.63%	-4.7%   5.11%	18	B		
RMseed	Jan-18 / Dec-17	25	-2	9   25	44	0   79	73	0.63%	1.03%	0%   2.07%	18	C		
	Apr-18 / Jan-18	-22	9	-35   19	-519	-716   -202	-396	-0.56%	-11.83%	-14.36%   -5.19%	40	B		
	Apr-18 / Dec-17	3	7	-16   38	-461	-640   -125	-373	0.08%	-10.65%	-14.32%   -3.28%	18	C		
Soybean	Jan-18 / Dec-17	47	-3	47   54	48	9.5   89	55	1.65%	1.39%	0.24%   2.4%	18	C		
	Feb-18 / Jan-18	49	-8	49   62	56	29   91	76	1.69%	1.60%	0.73%   2.27%	40	C		
	Feb-18 / Dec-17	96	-11	96   112	108	38.5   198	114	3.37%	3.10%	0.97%   5.04%	18	C		
Ref.Soy oil	Jan-18 / Dec-17	9.7	2	6.5   10.15	0	-6.4   6	0	1.37%	-0.01%	-1.05%   1.03%	18	C		
	Feb-18 / Jan-18	6.75	4.65	5.5   6.75	-1	-4.35   4.2	-10	0.94%	-0.08%	-0.72%   0.62%	40	C		
	Feb-18 / Dec-17	16.45	6.65	12   16.45	-1	-10.75   8.6	-3	2.32%	-0.07%	-1.76%   1.33%	18	C		
Turmeric	Apr-18 / Dec-17	130	-36	74   154	628	-240   1116	787	1.88%	9.85%	-3.41%   17.56%	18	C		
	May-18 / Apr-18	130	-66	124   198	20	-180   298	63	1.84%	0.22%	-2.47%   4.08%	104	C		
	May-18 / Dec-17	260	-102	248   308	696	-132   1288	842	3.75%	10.78%	-1.88%   20.42%	18	C		

<b>Commodity</b>	<b>Comments</b>
CHANA	Mar-18/Jan-18 and Mar-18/Dec-17 contracts are below historical low
JEERA	All 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:

	<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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