

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	4604	2.40%	3.14%	1.38%	4999	3637
COCUDAKL	Aug-17	1625	0.06%	-1.16%	1.04%	2773	1592
DHANIYA	Aug-17	5129	0.35%	1.73%	2.37%	8587	4596
GUARGUM	Oct-17	7188	2.99%	2.04%	2.16%	8828	5717
GUARSEED10	Oct-17	3458	2.61%	2.61%	1.88%	4109	3108
JEERAUNJHA	Aug-17	20025	0.96%	8.27%	1.83%	20025	16255
KAPASSRNR	Apr-18	862	0.64%	-0.98%	0.54%	1074.5	856.5
MAIZERABI	Aug-17	1385	-0.29%	1.02%	0.65%	1595	1236
RMSEED	Aug-17	3700	1.31%	1.40%	0.87%	5016	3478
SUGARM	Oct-17	3600	0.00%	-2.36%	0.56%	3939	3365
SYBEANIDR	Aug-17	2995	0.37%	-0.66%	1.67%	3851	2666
SYOREFIDR	Aug-17	643.25	0.67%	-0.11%	0.68%	736.8	606.05
TMCFGRNZM	Aug-17	7520	3.98%	8.89%	3.06%	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		
	14-Jul	14 Jul - 13 Jul	14 Jul - 10 Jul		14-Jul	14 Jul - 13 Jul	14 Jul - 10 Jul		14-Jul	14 Jul - 13 Jul	14 Jul - 10 Jul
Castor seed	108	61.5	28		34120	26415	25914		85900	84575	82562
	2.40%	1.37%	0.63%			29%	32%			2%	4%
Cocud	1	-12.5	-3.8		33530	35270	39564		127620	126975	120762
	0.06%	-0.76%	-0.23%			-5%	-15%			1%	6%
Dhaniya	18	21	17.4		4220	5635	8252		43000	42995	42552
	0.35%	0.41%	0.35%			-25%	-49%			0%	1%
Guargum	209	76.5	28.8		18870	16707.5	19030		41415	41562.5	42033
	2.99%	1.09%	0.41%			13%	-1%			0%	-1%
Guarseed	88	33	17.6		89100	79440	86730		69810	69040	68598
	2.61%	0.97%	0.52%			12%	3%			1%	2%
Jeera	190	460	306		13206	15451.5	10724.4		16302	15777	14509.2
	0.96%	2.41%	1.65%			-15%	23%			3%	12%
Maize Rabi	-4	-2.5	2.8		1610	2070	1958		14000	14015	13852
	-0.29%	-0.18%	0.20%			-22%	-18%			0%	1%
RMseed	48	18.5	10.2		41200	35675	42846		73200	72575	70858
	1.31%	0.51%	0.28%			15%	-4%			1%	3%
Sugar	0	-22.5	-17.4		0	5	20		260	260	256
	0.00%	-0.62%	-0.47%			-100%	-100%			0%	2%
Soybean	11	-21.5	-4		54110	61585	78162		114180	114920	112622
	0.37%	-0.71%	-0.13%			-12%	-31%			-1%	1%
Ref.Soy oil	4.25	-1.875	-0.14		44070	51970	46410		71230	69885	66756
	0.67%	-0.29%	-0.02%			-15%	-5%			2%	7%
Turmeric	288	-6	122.8		9525	10067.5	9421		16590	16227.5	16009
	3.98%	-0.08%	1.78%			-5%	1%			2%	4%

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



Price	Volume	Commodity
↑	↑	CASTOR SEED
↓	↑	-
↑	↓	-
↓	↓	-

Spread Report

Spread Term Structure												
												T=14 Jul 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	70	-37	70 81	79	27.5 121	96	1.52%	1.99%	0.58% 2.81%	19	C
	Oct-17 / Sep-17	26	-81	26 81	73	-0.5 152	91	0.56%	1.78%	-0.01% 3.56%	38	C
	Oct-17 / Aug-17	96	-118	96 162	148	34 263	157	2.09%	3.72%	0.72% 6.32%	19	C
Cocud	Sep-17 / Aug-17	-27	-18	-27 -3	51	35 86	64	-1.66%	2.82%	1.33% 4.34%	19	B
	Dec-17 / Sep-17	-48	36	-72 -48	-265	-539 -37	-355	-3%	-12.68%	-20.4% -2.33%	38	B
	Dec-17 / Aug-17	-75	18	-92 -75	-210	-494 12	-217	-4.62%	-9.96%	-18.02% 0.78%	19	B
Dhaniya	Sep-17 / Aug-17	84	-2	-11 141	183	22 513	92	1.64%	2.05%	0.28% 4.36%	19	C
	Oct-17 / Sep-17	84	-2	84 193	76	-235 223	132	1.61%	1.29%	-1.89% 3.61%	38	C
	Oct-17 / Aug-17	168	-4	168 259	300	44 851	197	3.28%	3.75%	0.56% 7.23%	19	C
Guargum	Nov-17 / Oct-17	200	200	0 200	167	-230 780	-63	2.78%	1.43%	-1.43% 4.96%	59	C
	Dec-17 / Nov-17	0	0	0 0	73	-130 520	89	0%	0.74%	-1.4% 4.48%	80	C
	Dec-17 / Oct-17	200	200	0 200	248	-230 660	69	2.78%	2.27%	-1.43% 6.27%	59	C
Guarseed	Nov-17 / Oct-17	13	-58	13 61	37	0 97	-49	0.38%	0.81%	0% 1.7%	59	C
	Dec-17 / Nov-17	13	-58	13 61	74	-34 243	26	0.37%	1.46%	-0.87% 4.15%	80	C
	Dec-17 / Oct-17	26	-116	26 122	108	17 242	-6	0.75%	2.27%	0.44% 4.14%	59	C
Jeera	Sep-17 / Aug-17	80	30	80 105	305	170 405	279	0.40%	1.98%	1.45% 2.55%	19	C
	Oct-17 / Sep-17	80	30	80 160	265	120 405	247	0.40%	1.72%	0.62% 2.61%	38	C
	Oct-17 / Aug-17	160	60	160 250	556	100 820	533	0.80%	3.66%	0.52% 5.01%	19	C
Maize Rabi	Sep-17 / Aug-17	12	-9	8 20	16	-39 39	13	0.87%	1.28%	-2.88% 3.22%	19	C
RMseed	Sep-17 / Aug-17	42	0	39 45	51	36 70	53	1.14%	1.23%	1.02% 1.49%	19	C
	Oct-17 / Sep-17	18	-42	18 53	55	15 105	58	0.48%	1.30%	0.34% 2.08%	38	C
	Oct-17 / Aug-17	60	-42	60 94	108	73 189	107	1.62%	2.61%	1.71% 3.88%	19	C
Soybean	Oct-17 / Aug-17	107	29	69 113	-190	-806.5 18	-173	3.57%	-4.63%	-17.19% 0.93%	19	C
	Nov-17 / Oct-17	50	5	42 59	-79	-296 8	2	1.61%	-2.07%	-7.71% 0.25%	59	C
	Nov-17 / Aug-17	157	34	111 165	-232	-922.5 23	-219	5.24%	-5.89%	-19.66% 1.19%	19	C
Ref.Soy oil	Sep-17 / Aug-17	0.45	2.45	-1.5 1.75	-4	-16.05 4.7	-5	0.07%	-0.56%	-2.42% 0.59%	19	C
	Oct-17 / Sep-17	-5.35	0.25	-6.35 -2	-16	-43.6 -1.45	-16	-0.83%	-2.43%	-6.51% -0.23%	38	B
	Oct-17 / Aug-17	-4.9	2.7	7.85 -1.35	-17	-45 1.95	-23	-0.76%	-2.59%	-6.69% 0.31%	19	B
Turmeric	Sep-17 / Aug-17	96	246	-100 96	108	8 220	94	1.28%	1.72%	0.1% 3.46%	19	C
	Oct-17 / Sep-17	96	32	66 162	135	-6 402	94	1.26%	2.11%	-0.07% 5.54%	38	C
	Oct-17 / Aug-17	192	278	62 192	231	36 412	221	2.55%	3.71%	0.44% 6.93%	19	C

Commodity	Comments
COCUD	Sep-17/Aug-17 contract is below historical low
JEERA	Sep-17/Aug-17 and Oct-17/Sep-17 contracts are below historical low
RMSEED	Oct-17/Aug-17 contract is 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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