

# 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	Jul-17	4389	0.67%	2.09%	0.77%	4999	3637
COCUDAKL	Jul-17	1747	-0.29%	2.46%	1.98%	2773	1592
DHANIYA	Jul-17	5062	1.59%	5.94%	1.72%	8587	4596
GUARGUM	Jul-17	7602	2.18%	6.69%	1.40%	8828	5270
GUARSEED10	Jul-17	3546	1.84%	7.52%	1.12%	4109	3022
JEERAUNJHA	Jul-17	18965	1.31%	3.55%	0.94%	19810	16255
KAPASSRNR	Apr-18	905.5	2.20%	2.78%	1.37%	1074.5	877
MAIZEKHRF	Jul-17	1518	-0.20%	-0.39%	0.50%	1664	1336
RMSEED	Jul-17	3595	0.11%	0.56%	1.05%	5016	3478
SUGARM	Jul-17	3707	0.00%	0.03%	0.30%	3939	3365
SYBEANIDR	Jul-17	2800	0.18%	0.54%	1.18%	4011	2666
SYOREFIDR	Jul-17	637.25	0.02%	0.66%	0.27%	736.8	606.05
TMCFGRNZM	Jul-17	5772	1.37%	4.57%	1.42%	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		
	16-Jun	16 Jun - 15 Jun	16 Jun - 12 Jun	16-Jun	16 Jun - 15 Jun	16 Jun - 12 Jun	16-Jun	16 Jun - 15 Jun	16 Jun - 12 Jun
Castor seed	29	6.5	18	26690	28570	28782	104400	104230	105512
	0.67%	0.15%	0.42%		-7%	-7%		0%	-1%
Cocud	-5	-20.5	8.4	84570	89810	83966	184670	180020	170060
	-0.29%	-1.15%	0.49%		-6%	1%		3%	9%
Dhaniya	79	4.5	56.8	5280	7170	7756	44880	45200	45644
	1.59%	0.09%	1.19%		-26%	-32%		-1%	-2%
Guargum	162	54	95.4	19450	23462.5	19720	49715	49350	48282
	2.18%	0.72%	1.34%		-17%	-1%		1%	3%
Guarseed	64	32	49.6	116030	129310	95490	89550	88550	87126
	1.84%	0.92%	1.50%		-10%	22%		1%	3%
Jeera	245	180	130	7212	7890	6253.8	14655	14613	14374.2
	1.31%	0.97%	0.71%		-9%	15%		0%	2%
Maize Khrf	-3	0.5	-1.2	0	0	0	0	0	0
	-0.20%	0.03%	-0.08%						
RMseed	4	-23.5	4	41950	47725	44700	91040	91665	91584
	0.11%	-0.65%	0.11%		-12%	-6%		-1%	-1%
Sugar	0	0	0.2	0	0	40	490	490	490
	0.00%	0.00%	0.01%			-100%		0%	0%
Soybean	5	-16	3	55010	60405	65608	156310	154915	154326
	0.18%	-0.56%	0.11%		-9%	-16%		1%	1%
Ref.Soy oil	0.1	0.3	0.83	59180	43895	37362	78720	78710	75606
	0.02%	0.05%	0.13%		35%	58%		0%	4%
Turmeric	78	9	50.4	2555	3675	3334	16155	16120	16015
	1.37%	0.16%	0.91%		-30%	-23%		0%	1%

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



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

**Spread Report**

Spread Term Structure													T=16 Jun 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	Aug-17 / Jul-17	78	-7	71   82	74	-21   126	97	1.78%	1.94%	-0.46%   2.92%	15	C		
	Sep-17 / Aug-17	78	-7	71   82	65	-5.5   107	96	1.75%	1.67%	-0.12%   2.64%	38	C		
	Sep-17 / Jul-17	156	-14	142   164	140	-9   234	180	3.55%	3.68%	-0.19%   5.64%	15	C		
Cocud	Aug-17 / Jul-17	-19	-49	-19   27	50	39   63	48	-1.09%	2.99%	1.56%   3.9%	15	B		
	Sep-17 / Aug-17	26	4	19   40	49	38   59	64	1.50%	2.89%	1.68%   3.87%	38	C		
	Sep-17 / Jul-17	7	-45	7   67	99	79   123	99	0.40%	5.95%	3.37%   7.88%	15	C		
Dhaniya	Aug-17 / Jul-17	44	-110	42   182	164	57   316	189	0.87%	2.07%	0.83%   3.14%	15	C		
	Sep-17 / Aug-17	44	-110	42   202	159	67   307	92	0.86%	2.13%	0.95%   4.71%	38	C		
	Sep-17 / Jul-17	88	-220	88   244	326	134   618	374	1.74%	4.27%	1.91%   7.55%	15	C		
Guargum	Oct-17 / Jul-17	362	-26	338   400	-173	-2400   800	-588	4.76%	1.43%	-11.21%   6.74%	15	C		
	Nov-17 / Oct-17	0	-133	0   64	17	-750   360	-63	0%	1.24%	-4.04%   6.32%	78	C		
	Nov-17 / Jul-17	362	-159	362   421	-165	-3170   1000	-472	4.76%	2.85%	-14.8%   13.48%	15	C		
Guarseed	Oct-17 / Jul-17	162	9	145   162	193	115   370	268	4.57%	4.51%	2.41%   7.19%	15	C		
	Nov-17 / Oct-17	162	9	145   162	22	0   59	-49	4.37%	0.61%	0%   1.42%	78	C		
	Nov-17 / Jul-17	324	18	290   324	214	130   370	354	9.14%	5.12%	2.41%   7.19%	15	C		
Jeera	Aug-17 / Jul-17	50	-45	50   90	277	175   445	336	0.26%	2%	1.02%   3.37%	15	C		
	Sep-17 / Aug-17	50	-45	50   90	290	65   470	279	0.26%	2.03%	0.38%   3.49%	38	C		
	Sep-17 / Jul-17	100	-90	100   180	556	250   890	638	0.53%	3.99%	1.46%   6.81%	15	C		
RMseed	Aug-17 / Jul-17	45	-6	44   46	52	39   76	54	1.25%	1.31%	1.01%   1.6%	15	C		
	Sep-17 / Aug-17	58	7	43   73	51	32   78	53	1.59%	1.27%	0.84%   2.06%	38	C		
	Sep-17 / Jul-17	103	1	89   117	103	72   151	108	2.87%	2.60%	1.92%   3.49%	15	C		
Soybean	Aug-17 / Jul-17	73	-15	72   87	1	-34.5   42.5	23	2.61%	0.07%	-1.2%   1.68%	15	C		
	Oct-17 / Aug-17	99	10	86   114	-186	-362   -7	-173	3.45%	-6.02%	-11.84%   -0.37%	38	C		
	Oct-17 / Jul-17	172	-5	158   201	-171	-368   1	-142	6.14%	-5.99%	-11.02%   0.04%	15	C		
Ref.Soy oil	Aug-17 / Jul-17	2.25	0.8	1.65   2.55	-1	-10.4   7.55	-2	0.35%	-0.14%	-1.53%   1.17%	15	C		
	Sep-17 / Aug-17	0.9	5.45	-2.85   0.9	-4	-11.05   4.6	-5	0.14%	-0.56%	-1.66%   0.7%	38	C		
	Sep-17 / Jul-17	3.15	6.25	-0.3   3.15	-4	-19.45   12.15	-5	0.49%	-0.61%	-2.78%   1.88%	15	C		
Turmeric	Aug-17 / Jul-17	26	-36	26   110	78	36   140	110	0.45%	1.33%	0.45%   2.18%	15	C		
	Sep-17 / Aug-17	26	-36	26   110	87	-40   206	94	0.45%	1.47%	-0.62%   2.96%	38	C		
	Sep-17 / Jul-17	52	-72	52   220	159	72   334	218	0.90%	2.74%	0.9%   5.2%	15	C		

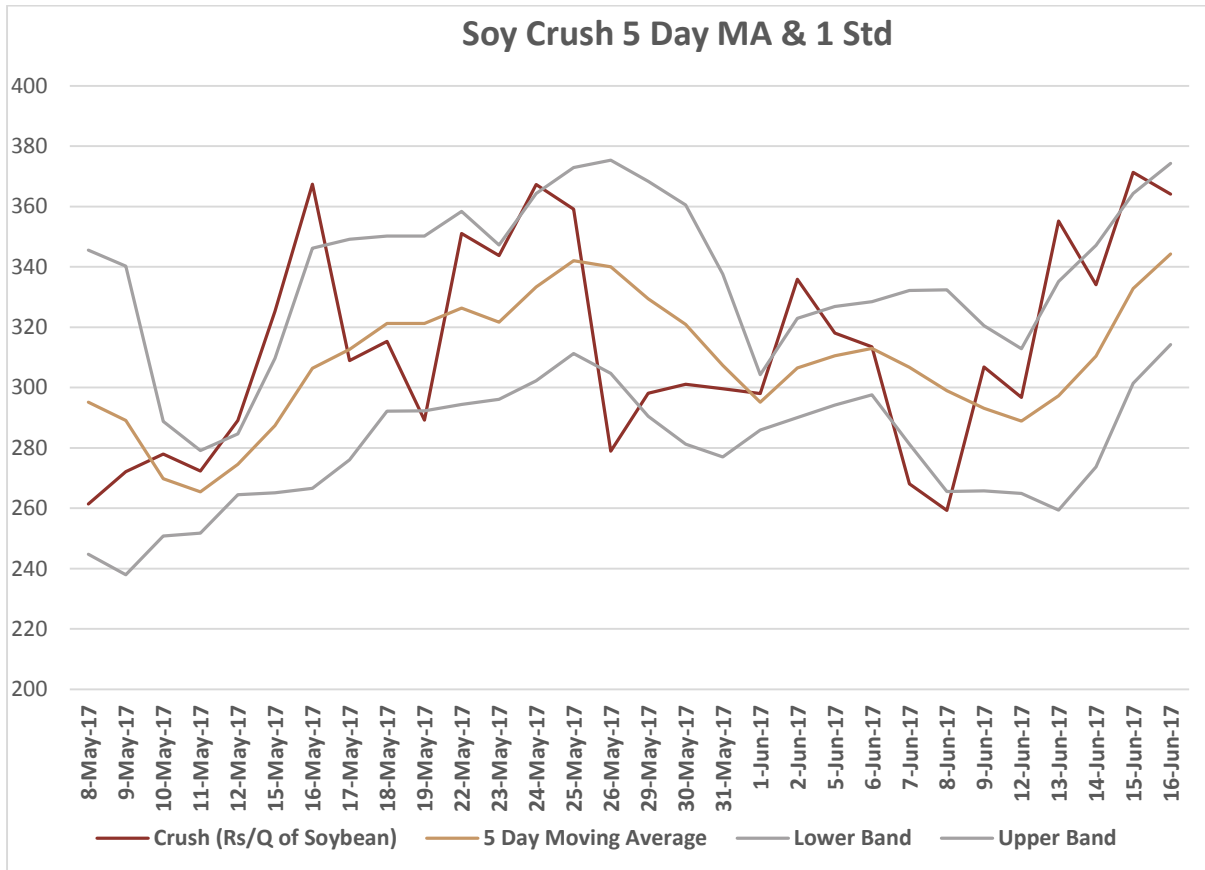
Commodity	Comments
COCUD	All contracts are below historical low
DHANIYA	All contracts are below historical low
GUARSEED	Nov-17/Oct-17 contract is above historical high
JEERA	All contracts are below historical low
SOYBEAN	All contracts are above historical high
TURMERIC	Aug-17/Jul-17 and Sep-17/Jul-17 contracts are below historical low

\*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>

## Soy Complex Historical Analysis

System	Current Crush Value (Rs/Q)	Lower Band	Average	Upper Band	Average Mean Reversion Period (Days)
5 MA & 1 Std	364.1	314.30	344.30	374.30	3



**\*NOTE:**

### Important Points

1	Data used is historical April'16 Expiry Futures Prices
2	Data source: nclex.com
3	Contract ratio is Soybean : Soymeal : Refined Soy Oil :: 5:4:1

### Disclaimer

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