

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
COCUDAKL	Feb-17	2198	2.52%	4.12%	1.20%	2773	1869
DHANIYA	Apr-17	7712	0.18%	-1.61%	1.59%	8587	6214
GUARGUM	Feb-17	6327	-0.32%	-0.19%	1.25%	7420	5040
GUARSEED10	Feb-17	3312	-0.12%	-0.39%	1.06%	3933	2957
JEERAUNJHA	Mar-17	16990	1.07%	1.80%	1.41%	19810	13145
KAPASSRNR	Apr-17	1013	1.15%	3.26%	0.75%	1035.5	746
MAIZEKHRF	Feb-17	1436	-0.55%	-0.76%	0.38%	1664	1325
RMSEED	Apr-17	3878	0.15%	-0.49%	0.57%	5016	3813
SUGARM	Mar-17	3866	-0.18%	1.28%	0.61%	3875	3053
SYBEANIDR	Feb-17	3038	0.23%	-0.85%	0.52%	4290	2951
SYOREFIDR	Feb-17	719.85	0.56%	0.15%	0.40%	736.8	593.85
TMCFGRNZM	Apr-17	6608	0.09%	-2.16%	0.86%	10166	6602

Market Activity Report

Commodity	Avg. Price Returns				Avg. Daily Traded Volume				Avg. Daily Open Interest		
	11-Jan	11 Jan - 09 Jan	11 Jan - 05 Jan		11-Jan	11 Jan - 09 Jan	11 Jan - 05 Jan		11-Jan	11 Jan - 09 Jan	11 Jan - 05 Jan
Cocud	54	24	17.4		77070	68445	60080		128300	119770	105810
	2.52%	1.12%	0.82%			13%	28%			7%	21%
Dhaniya	14	99	-25.2		3770	4450	3930		12020	11415	10578
	0.18%	1.32%	-0.32%			-15%	-4%			5%	14%
Guargum	-20	-8	-2.4		8370	10770	9635		48425	47447.5	42891
	-0.32%	-0.13%	-0.04%			-22%	-13%			2%	13%
Guarseed	-4	-3	-2.6		39490	43885	35904		82370	78335	67226
	-0.12%	-0.09%	-0.08%			-10%	10%			5%	23%
Jeera	180	-77.5	60		2898	3184.5	2739		4665	4476	3868.8
	1.07%	-0.45%	0.36%			-9%	6%			4%	21%
Maize Khrf	-8	-1.5	-2.2		710	1260	1054		14500	14255	13064
	-0.55%	-0.10%	-0.15%			-44%	-33%			2%	11%
RMseed	6	-19.5	-3.8		25200	22560	14196		27250	26105	22694
	0.15%	-0.50%	-0.10%			12%	78%			4%	20%
Sugar	-7	-4.5	9.8		810	530	672		6560	6595	6554
	-0.18%	-0.12%	0.26%			53%	21%			-1%	0%
Soybean	7	-3	-5.2		73350	64545	53310		223130	205285	172554
	0.23%	-0.10%	-0.17%			14%	38%			9%	29%
Ref.Soy oil	4	1.35	0.21		35230	35690	27518		50820	47970	46862
	0.56%	0.19%	0.03%			-1%	28%			6%	8%
Turmeric	6	-68	-29.2		1265	2247.5	1266		14000	14112.5	14226
	0.09%	-1.01%	-0.43%			-44%	0%			-1%	-2%

Price	Volume	Open Interest	Commodity
			COCUDA KL
			-
			-
			-



Price	Volume	Commodity
		COCUDA KL
		-
		-
		-

Spread Report

Spread Term Structure												
												T=11 Jan 2016
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
Cocud	Mar-17 / Feb-17	34	-1	34 36	30	10 36	19	1.55%	2.02%	0.48% 2.6%	21	C
	Apr-17 / Mar-17	34	2	32 38	31	22 44	30	1.52%	2.07%	1.06% 2.97%	40	C
	Apr-17 / Feb-17	68	1	68 74	61	34 73	45	3.09%	4.14%	1.63% 5.78%	21	C
Dhaniya	May-17 / Apr-17	68	-102	28 285	87	15 177	104	0.88%	1.13%	0.19% 2.44%	59	C
	Jun-17 / May-17	68	-24	68 473	151	32 527	173	0.87%	1.97%	0.43% 7.06%	79	C
	Jun-17 / Apr-17	136	-126	136 518	256	77 661	244	1.76%	3.37%	1.03% 9.03%	59	C
Guargum	Mar-17 / Feb-17	81	16	55 81	135	80 200	143	1.28%	1.30%	0.96% 1.5%	21	C
	Apr-17 / Mar-17	81	16	55 112	154	0 270	143	1.26%	1.43%	0% 2.39%	40	C
	Apr-17 / Feb-17	162	32	110 183	273	110 420	293	2.56%	2.60%	1.37% 3.51%	21	C
Guarseed	Mar-17 / Feb-17	45	1	44 55	65	42 95	52	1.36%	1.47%	1.3% 1.77%	21	C
	Apr-17 / Mar-17	53	9	17 86	69	-10 160	55	1.58%	1.56%	-0.18% 2.93%	40	C
	Apr-17 / Feb-17	98	10	64 133	130	75 255	109	2.96%	2.96%	1.39% 4.75%	21	C
Jeera	Apr-17 / Mar-17	-100	-45	-185 -60	159	-10 594	150	-0.59%	1.04%	-0.07% 3.6%	40	B
	May-17 / Apr-17	30	-85	-45 135	182	52.5 330	206	0.18%	1.25%	0.41% 1.98%	59	C
	May-17 / Mar-17	-70	-130	-230 50	337	190 675	366	-0.41%	2.35%	1.46% 4.25%	40	B
Maize Khrf	Mar-17 / Feb-17	33	-19	26 40	18	-20 37	14	2.30%	1.45%	-1.34% 2.91%	21	C
RMseed	May-17 / Apr-17	44	-7	27 50	38	32 54	52	1.13%	1.07%	0.85% 1.37%	59	C
	Jun-17 / May-17	32	-22	32 63	48	11 81	62	0.82%	1.33%	0.32% 2.35%	79	C
	Jun-17 / Apr-17	76	-29	76 108	88	57 123	103	1.96%	2.48%	1.7% 3.71%	59	C
Soybean	Mar-17 / Feb-17	53	1	49 55	1	-66 56	3	1.74%	0.13%	-2.11% 1.73%	21	C
	Apr-17 / Mar-17	54	-4	51 57	13	-40 63	36	1.75%	0.45%	-1.27% 1.67%	40	C
	Apr-17 / Feb-17	107	-3	101 112	15	-97 123	8	3.52%	0.63%	-3.1% 3.26%	21	C
Ref.Soy oil	Mar-17 / Feb-17	-6.7	2.6	-10.15 -6.7	-7	-20.4 7.9	-1	-0.93%	-0.99%	-2.89% 1.23%	21	B
	Apr-17 / Mar-17	-3.75	2.05	-7.8 -3.75	-3	-9.2 7	5	-0.53%	-0.41%	-1.33% 1.08%	40	B
	Apr-17 / Feb-17	-10.45	4.65	-17.8 -10.45	-9	-28.9 14.2	-2	-1.45%	-1.30%	-4.09% 2.21%	21	B
Turmeric	May-17 / Apr-17	40	34	14 44	54	-166 202	56	0.61%	0.40%	-3.57% 2.02%	59	C
	Jun-17 / May-17	52	16	14 52	87	-44 200	88	0.78%	1.07%	-1% 2.46%	79	C
	Jun-17 / Apr-17	92	50	28 92	144	-182 348	154	1.39%	1.52%	-4.01% 4.54%	59	C

Commodity	Comments
JEERA	All 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>

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