

NCD EX

Pragati ka Solid Exchange

**QMS Daily
Report**



Movers & Shakers

| Contract | Expiry | Close price | 5-day Return | 5-day Volatility | 52 week High | 52 week Low |
|------------|--------|-------------|--------------|------------------|--------------|-------------|
| CASTOR | Feb-19 | 5100 | -0.47% | 0.96% | 6320 | 3889 |
| CHANA | Mar-19 | 4273 | 0.99% | 0.71% | 6393 | 3310 |
| COCUDAKL | Feb-19 | 1956 | -3.34% | 1.00% | 2064 | 1185 |
| DHANIYA | Apr-19 | 6232 | -5.42% | 1.52% | 6781 | 4222 |
| GUARGUM5 | Feb-19 | 8178 | -4.87% | 1.64% | 10469 | 7357 |
| GUARSEED10 | Feb-19 | 4128 | -3.79% | 1.52% | 4802 | 3552.5 |
| JEERAUNJHA | Mar-19 | 15475 | -2.18% | 0.86% | 20765 | 14140 |
| RMSEED | Feb-19 | 3902 | -1.84% | 0.68% | 4253 | 3743 |
| SYBEANIDR | Feb-19 | 3744 | -1.27% | 0.87% | 3896 | 3167 |
| SYOREF | Feb-19 | 774.9 | 0.39% | 0.65% | 790.05 | 716.2 |
| TMCFGRNKM | Apr-19 | 6342 | -0.66% | 0.72% | 7600 | 6086 |

Note: The 52-week high and low values for each commodity represent high and low close prices of the near month.

1-Day Returns













Commodity 1-Day Returns Heat Map









| | | |
|-----------------------------|----------------------------|-----------------------------|
| CASTOR 0.75% | KAPAS 0.00% | DHANIYA -0.02% |
| CHANA -0.07% | WHEATFAQ -0.15% | COCUDAKL -0.15% |
| SYOREF -0.15% | DHAANYA -0.31% | SYBEANIDR -0.35% |
| TMCFGRNZM -0.47% | BARLEYJPR -0.60% | JEERAUNJHA -0.71% |
| GUARSEED10 -0.85% | RMSEED -0.89% | GUARGUM5 -0.91% |

Market Activity Report













| Commodity | Avg. Price Returns | | | | Avg. Daily Traded Volume | | | | Avg. Daily Open Interest | | |
|-------------|--------------------|-----------------|-----------------|--|--------------------------|-----------------|-----------------|--|--------------------------|-----------------|-----------------|
| | 8-Feb | 08 Feb - 07 Feb | 08 Feb - 04 Feb | | 8-Feb | 08 Feb - 07 Feb | 08 Feb - 04 Feb | | 8-Feb | 08 Feb - 07 Feb | 08 Feb - 04 Feb |
| Castor seed | 38 | 49 | -4.8 | | 71325 | 61255 | 60126 | | 176645 | 177937.5 | 179361 |
| | 0.75% | 0.98% | -0.09% | | | 16% | 19% | | | -1% | -2% |
| Chana | -3 | 24.5 | 8.4 | | 13470 | 19920 | 20768 | | 68640 | 68685 | 70454 |
| | -0.07% | 0.58% | 0.20% | | | -32% | -35% | | | 0% | -3% |
| Cocud | -3 | -2.25 | -13.5 | | 62800 | 70090 | 79404 | | 104170 | 105830 | 107432 |
| | -0.15% | -0.11% | -0.67% | | | -10% | -21% | | | -2% | -3% |
| Dhaniya | -1 | -26.5 | -71.4 | | 4200 | 5815 | 5018 | | 33210 | 33275 | 32962 |
| | -0.02% | -0.42% | -1.08% | | | -28% | -16% | | | 0% | 1% |
| Guargum | -75 | 18.5 | -83.8 | | 26995 | 27757.5 | 26072 | | 74745 | 75295 | 75586 |
| | -0.91% | 0.23% | -0.97% | | | -3% | 4% | | | -1% | -1% |
| Guarseed | -35.5 | 10.25 | -32.5 | | 106160 | 97410 | 89590 | | 125740 | 125910 | 129862 |
| | -0.85% | 0.25% | -0.76% | | | 9% | 18% | | | 0% | -3% |
| Jeera | -110 | 0 | -69 | | 1671 | 2250 | 2000.4 | | 4215 | 4129.5 | 4084.8 |
| | -0.71% | 0.00% | -0.44% | | | -26% | -16% | | | 2% | 3% |
| RMseed | -35 | -21 | -14.6 | | 16250 | 21070 | 21206 | | 23120 | 23975 | 25544 |
| | -0.89% | -0.53% | -0.37% | | | -23% | -23% | | | -4% | -9% |
| Soybean | -13 | -4.5 | -9.6 | | 118970 | 110875 | 105040 | | 330570 | 332855 | 337276 |
| | -0.35% | -0.12% | -0.25% | | | 7% | 13% | | | -1% | -2% |
| Ref.Soy oil | -1.2 | 4.025 | 0.6 | | 24430 | 28970 | 25846 | | 78390 | 79625 | 83786 |
| | -0.15% | 0.52% | 0.08% | | | -16% | -5% | | | -2% | -6% |
| Turmeric | -30 | 20 | -8.4 | | 625 | 1440 | 1490 | | 13955 | 13942.5 | 14380 |
| | -0.47% | 0.32% | -0.13% | | | -57% | -58% | | | 0% | -3% |









Conclusions based on 1 day changes in price, volume and open interest:

| Price | Volume | Open Interest | Commodity |
|---|---|---|-----------|
|  |  |  | NONE |
|  |  |  | NONE |
|  |  |  | NONE |
|  |  |  | RMSEED |

| Price | Volume | Commodity |
|---|---|-----------|
|  |  | CASTOR |
|  |  | NONE |
|  |  | NONE |
|  |  | JEERA |

Conclusions based on 5 day changes in price, volume and open interest:

| Price | Volume | Open Interest | Commodity |
|---|---|---|-----------|
|  |  |  | NONE |
|  |  |  | NONE |
|  |  |  | NONE |
|  |  |  | NONE |



| Price | Volume | Commodity |
|---|---|----------------|
|  |  | NONE |
|  |  | GUARSEED |
|  |  | NONE |
|  |  | COCUD, DHANIYA |

Spread Report

| Spread Term Structure | | | | | | | | | | | | T =08-Feb-2019 | |
|-----------------------|------------------|-------------------------|------------------------|-------------------|--|--|-------------------------------|------------------------------|---|---|--------------|----------------|--|
| 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 | Mar-19 / Feb-19 | 84 | 10 | 72 84 | 68 | 22 119 | 66 | 1.65% | 1.78% | 0.54% 3.39% | 0 | C | |
| | Apr-19 / Mar-19 | 68 | -4 | 64 72 | 67 | 48 79 | 69 | 1.31% | 1.70% | 1.21% 2.25% | 20 | C | |
| | Apr-19 / Feb-19 | 152 | 6 | 138 152 | 135 | 84 198 | 131 | 2.98% | 3.51% | 2.13% 5.63% | 0 | C | |
| Chana | Apr-19 / Mar-19 | 33 | -4 | 26 41 | 42 | -61 105 | 52 | 0.77% | 1.64% | -1.76% 3.83% | 20 | C | |
| | May-19 / Apr-19 | 49 | -4 | 49 65 | 44 | 9 60 | 19 | 1.14% | 1.22% | 0.25% 1.8% | 43 | C | |
| | May-19 / Mar-19 | 82 | -8 | 82 106 | 96 | -24 173 | 110 | 1.92% | 3.57% | -0.69% 6.44% | 20 | C | |
| Cocud | Mar-19 / Feb-19 | 32.5 | 8 | 26 32.5 | 14 | -25 38 | 14 | 1.66% | 0.85% | -1.49% 2.29% | 0 | C | |
| | Apr-19 / Mar-19 | 24.5 | -0.5 | 24.5 31 | 27 | 4 40 | 30 | 1.23% | 1.53% | 0.2% 2.21% | 20 | C | |
| | Apr-19 / Feb-19 | 57 | 7.5 | 55 60.5 | 41 | -16 75 | 42 | 2.91% | 2.40% | -0.78% 4.52% | 0 | C | |
| Dhaniya | May-19 / Apr-19 | 54 | -17 | 46 170 | 93 | 42 134 | 84 | 0.87% | 1.34% | 0.72% 2.24% | 43 | C | |
| | Jun-19 / May-19 | 54 | -9 | 46 180 | 103 | 42 185 | 154 | 0.86% | 1.46% | 0.71% 2.91% | 65 | C | |
| | Jun-19 / Apr-19 | 108 | -26 | 92 350 | 190 | 84 279 | 216 | 1.73% | 2.71% | 1.44% 4.47% | 43 | C | |
| Guargum | Mar-19 / Feb-19 | 95 | -8 | 95 107 | 102 | -35 210 | 125 | 1.16% | 1.17% | -0.37% 1.83% | 0 | C | |
| | Apr-19 / Mar-19 | 119 | 13 | 81 119 | 125 | 70 250 | 132 | 1.44% | 1.39% | 0.7% 1.8% | 20 | C | |
| | Apr-19 / Feb-19 | 214 | 5 | 182 214 | 227 | 114 460 | 257 | 2.62% | 2.58% | 1.2% 3.36% | 0 | C | |
| Guarseed | Mar-19 / Feb-19 | 55 | 11.5 | 46 55 | 44 | -46.5 71 | 49 | 1.33% | 1.21% | -1.06% 2.22% | 0 | C | |
| | Apr-19 / Mar-19 | 52.5 | -34.5 | 46.5 52.5 | 54 | 33 85 | 54 | 1.26% | 1.39% | 1.08% 1.96% | 20 | C | |
| | Apr-19 / Feb-19 | 107.5 | -23 | 92.5 107.5 | 98 | 3.5 140 | 105 | 2.60% | 2.62% | 0.08% 4.09% | 0 | C | |
| Jeera | Apr-19 / Mar-19 | -115 | -10 | -115 -70 | 65 | -210 335 | 129 | -0.74% | 0.44% | -1.21% 2.08% | 20 | B | |
| | May-19 / Apr-19 | 180 | 45 | 55 190 | 170 | 10 325 | 273 | 1.17% | 1.17% | 0.06% 2.26% | 43 | C | |
| | May-19 / Mar-19 | 65 | 35 | -25 80 | 245 | -65 605 | 360 | 0.42% | 1.67% | -0.38% 4.29% | 20 | C | |
| RMseed | Apr-19 / Feb-19 | 26 | 50 | -18 26 | | | | 0.67% | NaN% | % % | 0 | C | |
| | May-19 / Apr-19 | 34 | -5 | 5 68 | 40 | 27 55 | 43 | 0.87% | 1.08% | 0.82% 1.43% | 43 | C | |
| | May-19 / Feb-19 | 60 | 45 | -6 60 | | | | 1.54% | NaN% | % % | 0 | C | |
| Soybean | Mar-19 / Feb-19 | 34 | -13 | 34 51 | 5 | -82.5 69 | 6 | 0.91% | 0.20% | -2.54% 2.23% | 0 | C | |
| | Apr-19 / Mar-19 | 42 | -1 | 36 42 | 18 | -48 73 | 37 | 1.11% | 0.53% | -1.5% 2.39% | 20 | C | |
| | Apr-19 / Feb-19 | 76 | -14 | 76 92 | 24 | -130 138 | 25 | 2.03% | 0.76% | -4% 4.66% | 0 | C | |
| Ref.Soy oil | Mar-19 / Feb-19 | -8.8 | -4.2 | -8.8 -5.05 | -5 | -27 9.55 | -4 | -1.14% | -0.75% | -3.74% 1.54% | 0 | B | |
| | Apr-19 / Mar-19 | -4.8 | 1.85 | -6.7 -4 | -4 | -10.9 2.2 | 2 | -0.63% | -0.63% | -1.57% 0.3% | 20 | B | |
| | Apr-19 / Feb-19 | -13.6 | -2.35 | 14.55 -9.3 | -10 | -35.65 11.4 | -8 | -1.76% | -1.36% | -4.94% 1.84% | 0 | B | |
| Turmeric | May-19 / Apr-19 | 38 | -30 | -8 96 | 58 | -30 128 | 40 | 0.60% | 0.73% | -0.44% 1.57% | 43 | C | |
| | Jun-19 / May-19 | 158 | 90 | 58 178 | 95 | 6 258 | 53 | 2.48% | 1.24% | 0.08% 3.89% | 65 | C | |
| | Jun-19 / Apr-19 | 196 | 60 | 116 236 | 137 | -16 274 | 137 | 3.09% | 1.76% | -0.23% 3.21% | 43 | C | |

| Commodity | Comments |
|-----------|----------|
| None | None |

*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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