

Futures Daily Market Report for Coffee C
03-Feb-2020

COMMODITY NAME	CONTRACT MONTH	DAILY PRICE RANGE				SETTLE		VOLUME AND OI TOTALS						
		OPEN#	HIGH	LOW	CLOSE#	PRICE	CHANGE	TOTAL VOLUME	OI	CHANGE	EFP	EFS	BLOCK VOLUME	SPREAD VOLUME
KC-COFFEE FUTURES														
KC	Mar-20	102.00	102.30	97.80	98.60	97.90	-4.75	32,132			537	38	0	6,688
KC	May-20	104.30	104.45	100.10	100.90	100.20	-4.70	27,657			288	18	0	18,000
KC	Jul-20	106.75	106.75	102.40	103.10	102.50	-4.65	14,833			196	14	0	13,256
KC	Sep-20	108.75	108.85	104.55	105.35	104.60	-4.65	4,173			3	13	0	3,761
KC	Dec-20	111.05	111.60	107.35	108.20	107.45	-4.60	4,328			0	0	0	4,118
KC	Mar-21	114.20	114.20	110.25	111.00	110.30	-4.45	1,443			0	0	0	1,421
KC	May-21	114.40	114.40	111.85	112.65	111.90	-4.35	697			0	0	0	695
KC	Jul-21	115.75	115.75	113.30	114.10	113.30	-4.30	319			0	0	0	309
KC	Sep-21	117.00	117.00	114.55	115.20	114.60	-4.20	163			0	0	0	140
KC	Dec-21	118.45	118.85	116.45	117.15	116.50	-4.15	113			0	0	0	113
KC	Mar-22	118.60	118.70	118.35	118.70	118.40	-4.10	45			0	0	0	45
KC	May-22					119.60	-4.10	16			0	0	0	16
KC	Jul-22					120.75	-4.15	4			0	0	0	4
KC	Sep-22					121.80	-4.30	1			0	0	0	1
KC	Dec-22					123.55	-4.30	0			0	0	0	0
Totals for KC:								85,924	0	0	1,024	83	0	48,567

NOTE: The information contained in this report is compiled for the convenience of subscribers and is furnished without responsibility for accuracy and is accepted by the subscriber on the condition that errors or omissions shall not be made the basis for any claim, demand or cause of action.

NOTE: OI information is not available until the next business day.

NOTE: Volume is aggregated and representative of each Futures market strip including applicable TAS and TIC trading activity.

NOTE: Spread Volume includes futures/options combinations, spreads, and defined strategies.

Open and Close prices reflect the first and last trade in the market and do not correlate to any opening or closing periods.