

**Futures Daily Market Report for Sugar No 11**  
**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
SB-SUGAR 11 FUTURES														
SB	Mar-20	14.54	15.01	14.42	14.91	14.89	0.28	120,317			1,346	80	0	40,863
SB	May-20	14.34	14.66	14.24	14.63	14.60	0.25	82,996			0	82	400	49,072
SB	Jul-20	14.22	14.48	14.15	14.48	14.44	0.21	47,021			0	0	150	33,965
SB	Oct-20	14.29	14.50	14.23	14.48	14.46	0.16	21,091			0	0	101	16,403
SB	Mar-21	14.60	14.78	14.55	14.74	14.72	0.08	14,953			0	90	0	10,784
SB	May-21	14.21	14.42	14.21	14.37	14.35	0.04	3,051			0	0	0	2,396
SB	Jul-21	13.94	14.11	13.92	14.05	14.03	0.03	3,654			0	15	0	2,027
SB	Oct-21	13.90	14.06	13.87	14.00	13.98	0.01	1,069			0	0	0	674
SB	Mar-22	14.12	14.23	14.10	14.20	14.19	-0.01	461			0	0	0	200
SB	May-22	14.10	14.10	13.92	13.92	13.98	-0.03	66			15	0	0	51
SB	Jul-22	13.88	13.88	13.75	13.75	13.77	-0.05	71			20	0	0	49
SB	Oct-22	13.90	13.90	13.90	13.90	13.81	-0.07	1			0	0	0	0
Totals for SB:								294,751	0	0	1,381	267	651	156,484

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.