

Futures Daily Market Report for Cotton No 2
27-Apr-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
CT-COTTON FUTURES														
CT	May-20					53.93	-1.00	0			0	0	0	0
CT	Jul-20	55.48	56.48	54.60	55.04	55.01	-0.62	10,296			1,372	0	0	2,563
CT	Oct-20	57.37	57.37	57.37	57.37	56.71	-0.64	1			0	0	0	0
CT	Dec-20	57.69	58.40	56.72	57.05	57.03	-0.64	3,655			0	0	0	2,397
CT	Mar-21	58.20	58.73	57.38	57.64	57.62	-0.63	642			0	0	0	601
CT	May-21	58.36	58.36	57.55	57.61	57.80	-0.56	63			0	0	0	62
CT	Jul-21	58.16	58.18	57.55	57.96	57.88	-0.47	40			0	0	0	25
CT	Oct-21					56.88	0.01	0			0	0	0	0
CT	Dec-21	56.80	57.10	56.51	57.10	56.52	0.05	56			0	0	0	20
CT	Mar-22					57.32	0.16	0			0	0	0	0
CT	May-22					57.87	0.16	0			0	0	0	0
CT	Jul-22					58.47	0.16	0			0	0	0	0
CT	Oct-22					57.47	0.16	0			0	0	0	0
CT	Dec-22					57.17	0.16	0			0	0	0	0
CT	Mar-23					57.67	0.16	0			0	0	0	0
Totals for CT:								14,753	0	0	1,372	0	0	5,668

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.