

Futures Daily Market Report for Commodities

30-Dec-2022

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
RC-Robusta Coffee Future														
RC	Jan23	1,897	1,902	1,860	1,860	1,869	-28	73	1,656	-42	0	0	0	68
RC	Mar23	1,824	1,830	1,785	1,807	1,799	-25	9,910	50,874	1,857	397	2	0	780
RC	May23	1,802	1,804	1,762	1,782	1,774	-28	1,887	24,026	610	0	0	0	1,236
RC	Jul23	1,786	1,789	1,750	1,768	1,759	-29	874	8,082	320	0	0	0	671
RC	Sep23	1,774	1,775	1,738	1,744	1,748	-28	201	3,106	108	0	0	0	185
RC	Nov23	1,757	1,762	1,730	1,730	1,735	-30	163	1,103	-7	0	0	0	161
RC	Jan24	1,753	1,758	1,739	1,739	1,732	-33	61	204	-2	0	0	0	58
RC	Mar24	1,752	1,754	1,735	1,735	1,732	-32	15	40	11	0	0	0	15
RC	May24	1,759	1,761	1,742	1,742	1,737	-32	14	15	6	0	0	0	14
RC	Jul24	1,771	1,772	1,755	1,755	1,746	-25	10	11	10	0	0	0	10
Totals for RC:								13,208	89,117	2,871	397	2	0	3,198

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 Minute Marker(s) trading activity.

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

NOTE: OI information is not available for FLEX products.

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