

Futures Daily Market Report for ICE Brent Futures  
29-Jan-2016

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
<b>B-Brent Crude Future</b>														
B	Mar16	34.28	35.00	33.59	34.73	34.74	0.85	31,880			0	0	300	20,576
B	Apr16	35.20	36.17	34.58	35.87	35.99	1.19	441,838			10,523	0	12,811	160,604
B	May16	36.02	36.99	35.42	36.74	36.82	1.20	153,382			100	0	6,021	120,580
B	Jun16	36.55	37.84	36.22	37.64	37.66	1.25	116,218			0	0	3,473	101,987
B	Jul16	37.42	38.56	36.94	38.37	38.40	1.30	38,047			0	0	152	36,627
B	Aug16	38.10	39.30	37.67	39.10	39.14	1.35	22,966			0	0	236	21,974
B	Sep16	38.72	39.96	38.29	39.73	39.81	1.39	31,677			0	0	1,800	28,768
B	Oct16	39.31	40.55	38.88	40.29	40.39	1.41	10,043			0	0	11	9,856
B	Nov16	39.80	41.11	39.44	40.85	40.96	1.42	8,245			0	0	0	8,189
B	Dec16	40.33	41.64	39.98	41.38	41.50	1.44	76,820			0	0	3,972	65,504
B	Jan17	40.60	42.07	40.60	42.07	41.95	1.45	4,672			0	0	0	4,647
B	Feb17	40.93	42.86	40.93	42.86	42.39	1.46	2,480			0	0	0	2,474
B	Mar17	41.90	43.00	41.68	43.00	42.84	1.48	3,667			0	0	0	3,647
B	Apr17					43.28	1.49	730			0	0	0	730
B	May17					43.67	1.49	1,026			0	0	0	1,026
B	Jun17	43.01	44.11	42.46	43.91	44.00	1.49	18,844			0	0	4,727	13,190
B	Jul17					44.33	1.49	467			0	0	0	467
B	Aug17					44.65	1.49	588			0	0	0	588
B	Sep17					44.97	1.49	5,497			0	0	3,300	2,197
B	Oct17					45.24	1.49	188			0	0	0	188
B	Nov17					45.48	1.49	154			0	0	0	154
B	Dec17	44.41	45.80	44.12	45.43	45.71	1.49	20,840			0	0	5,355	14,435
B	Jan18					45.99	1.49	48			0	0	0	48
B	Feb18					46.25	1.48	97			0	0	0	97
B	Mar18					46.51	1.48	336			0	0	0	336

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
B	Apr18					46.81	1.47	0			0	0	0	0
B	May18					47.11	1.47	0			0	0	0	0
B	Jun18	46.39	47.40	46.01	47.28	47.41	1.47	1,525			0	0	0	1,518
B	Jul18					47.63	1.47	0			0	0	0	0
B	Aug18					47.84	1.46	0			0	0	0	0
B	Sep18					48.00	1.44	0			0	0	0	0
B	Oct18					48.16	1.42	0			0	0	0	0
B	Nov18					48.32	1.41	0			0	0	0	0
B	Dec18	47.72	48.54	47.13	48.34	48.47	1.39	4,641			0	0	1,120	3,520
B	Jan19					48.67	1.38	0			0	0	0	0
B	Feb19					48.87	1.37	0			0	0	0	0
B	Mar19					49.06	1.35	0			0	0	0	0
B	Apr19					49.25	1.33	0			0	0	0	0
B	May19					49.44	1.32	0			0	0	0	0
B	Jun19					49.63	1.31	135			0	0	0	135
B	Jul19					49.77	1.30	0			0	0	0	0
B	Aug19					49.91	1.29	0			0	0	0	0
B	Sep19					50.05	1.28	0			0	0	0	0
B	Oct19					50.19	1.28	0			0	0	0	0
B	Nov19					50.32	1.27	0			0	0	0	0
B	Dec19	50.02	50.02	50.02	50.02	50.45	1.26	762			0	0	0	757
B	Jan20					50.62	1.25	0			0	0	0	0
B	Feb20					50.79	1.24	0			0	0	0	0
B	Mar20					50.96	1.23	0			0	0	0	0
B	Apr20					51.13	1.22	0			0	0	0	0
B	May20					51.30	1.22	0			0	0	0	0
B	Jun20					51.47	1.22	0			0	0	0	0
B	Jul20					51.59	1.21	0			0	0	0	0

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
B	Aug20					51.71	1.20	0			0	0	0	0
B	Sep20					51.83	1.20	0			0	0	0	0
B	Oct20					51.95	1.20	0			0	0	0	0
B	Nov20					52.06	1.19	0			0	0	0	0
B	Dec20					52.17	1.18	72			0	0	0	72
B	Jan21					52.28	1.18	0			0	0	0	0
B	Feb21					52.39	1.18	0			0	0	0	0
B	Mar21					52.50	1.18	0			0	0	0	0
B	Apr21					52.61	1.18	0			0	0	0	0
B	May21					52.71	1.18	0			0	0	0	0
B	Jun21					52.81	1.18	0			0	0	0	0
B	Jul21					52.92	1.18	0			0	0	0	0
B	Aug21					53.03	1.18	0			0	0	0	0
B	Sep21					53.14	1.18	0			0	0	0	0
B	Oct21					53.25	1.18	0			0	0	0	0
B	Nov21					53.35	1.18	0			0	0	0	0
B	Dec21					53.45	1.18	0			0	0	0	0
B	Jan22					53.50	1.18	0			0	0	0	0
B	Feb22					53.55	1.18	0			0	0	0	0
B	Mar22					53.59	1.18	0			0	0	0	0
B	Apr22					53.63	1.18	0			0	0	0	0
B	May22					53.67	1.18	0			0	0	0	0
B	Jun22					53.71	1.18	0			0	0	0	0
B	Jul22					53.76	1.18	0			0	0	0	0
B	Aug22					53.81	1.18	0			0	0	0	0
B	Sep22					53.85	1.18	0			0	0	0	0
B	Oct22					53.89	1.18	0			0	0	0	0
B	Nov22					53.93	1.18	0			0	0	0	0

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
B	Dec22					53.97	1.18	0			0	0	0	0
B	Jan23					53.99	1.18	0			0	0	0	0
B	Feb23					54.01	1.18	0			0	0	0	0
B	Mar23					54.03	1.18	0			0	0	0	0
<b>Totals for B:</b>								<b>997,885</b>	<b>0</b>	<b>0</b>	<b>10,623</b>	<b>0</b>	<b>43,278</b>	<b>624,891</b>

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.