

# Euronext.liffe London Daily Information Sheets

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## Commodity Futures

**Business Day** Thu 24 Dec 2009

**Previous Business Day**  
Wed 23 Dec 2009

	Opening Trans	Settle	Change	Daily		Lifetime		CONNECT* Volume	Against Actuals Volume	EFS Volume	Total Volume	Previous Business Day		
				High	Low	High	Low					Official Volume	Open Interest	Change
<b>Commodity Products</b>														
<b>Cocoa</b>														
Mar 10	2233	2242	+11	2245 S	2233	2337	1310	710	42	0	752	2,032	59,977	+549
May 10	2257	2261	+13	2261	2253	2350 S	1475	162	338	0	500	398	50,782	+174
Jul 10	2235	2235	+7	2236 S	2228	2327 S	1585	90	0	0	90	285	22,537	-76
Sep 10	2205	2207	+8	2211	2205	2300	1579	84	0	0	84	41	12,711	+16
Dec 10	2179	2182	+11	2182	2176	2246 S	1590	350	0	0	350	32	9,051	+24
Mar 11	2128	2139	+11	2135	2128	2236	1610	80	0	0	80	23	8,484	+19
May 11		2128	+6			2179 S	1965 S	0	0	0	0	0	1,186	0
Jul 11		2127	+6					0	0	0	0	0	0	0
Sep 11		2127	+6					0	0	0	0	0	0	0
Dec 11		2127	+6					0	0	0	0	0	0	0
								<b>1,476</b>	<b>380</b>	<b>0</b>	<b>1,856</b>	<b>2,811</b>	<b>164,728</b>	<b>+706</b>
<b>Robusta Coffee 10 Tonne</b>														
Jan 10	1295	1287	-8	1299	1284 S	1955	1270	1,667	37	0	1,704	2,802	23,385	-911
Mar 10	1342	1327	-8	1342	1325	1710	1309	2,912	0	0	2,912	5,208	38,233	+1,408
May 10	1372	1363	-7	1374	1362	1605	1340	1,034	0	0	1,034	1,682	21,341	+758
Jul 10	1395	1392	-8	1395	1392	1618	1371 S	13	0	0	13	427	5,346	-38
Sep 10		1416	-8			1635	1413 S	0	0	0	0	31	6,013	+12
Nov 10		1441	-7			1650	1446 S	0	0	0	0	200	575	+187
Jan 11		1461	-7			1646	1497	0	0	0	0	0	114	0
Mar 11		1477	-7			1620 S	1620 S	0	0	0	0	0	164	0
May 11		1477	-7					0	0	0	0	0	0	0
Jul 11		1441	-12					0	0	0	0	0	0	0
								<b>5,626</b>	<b>37</b>	<b>0</b>	<b>5,663</b>	<b>10,350</b>	<b>95,171</b>	<b>+1,416</b>
<b>White Sugar</b>														
Mar 10	685.00	694.00	+9.60	695.00	685.00	695.00	340.80	1,144	0	0	1,144	2,770	36,559	+522
May 10	672.50	678.00	+8.40	678.00	672.20	678.00	351.50	737	0	0	737	1,738	19,916	+482
Aug 10	624.00	625.90	+4.20	626.50	622.30	631.80 S	370.10	254	0	0	254	712	11,925	-96
Oct 10	571.80	574.50	+2.70	575.00	571.80	589.90	379.00	57	0	0	57	125	5,139	+54
Dec 10	546.00	547.00	0.00	547.00	546.00 S	558.70	400.00	20	0	0	20	14	824	-2
Mar 11		534.00	-5.10			545.00	495.30 S	0	0	0	0	0	271	0
May 11		528.00	-1.00			505.90 S	505.00	0	0	0	0	0	40	0
Aug 11		487.60	-0.10					0	0	0	0	0	0	0
								<b>2,212</b>	<b>0</b>	<b>0</b>	<b>2,212</b>	<b>5,359</b>	<b>74,674</b>	<b>+960</b>
<b>Wheat</b>														
Jan 10		105.90	+0.25			135.00	93.75	0	0	0	0	19	258	-15
Mar 10	107.95	108.30	+0.15	109.00	107.95	138.00	96.00	3	0	0	3	19	1,202	+19
May 10	110.80	111.25	+0.25	111.90	110.80	162.00	98.00	19	0	0	19	71	4,795	-8
Jul 10		113.25	+0.25			115.50	104.00	0	0	0	0	0	20	0
Nov 10	113.75	113.50	+0.50	113.75	113.75	140.00	105.25	2	0	0	2	27	3,695	+3
Jan 11		116.00	+0.50			118.00	108.00	0	0	0	0	0	33	0
Mar 11		118.75	+0.50			120.00	115.00	0	0	0	0	0	34	0
May 11		121.00	+1.75			139.00	113.25	0	0	0	0	0	337	0
Jul 11		123.25	+1.75					0	0	0	0	0	0	0
Nov 11		119.50	+0.50			124.00	118.00	0	0	0	0	0	68	0
								<b>24</b>	<b>0</b>	<b>0</b>	<b>24</b>	<b>136</b>	<b>10,442</b>	<b>-1</b>

### Comments

Until further notice EFS trades are incorporated in the AA figures

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