Commodity Futures

Business Day Fri 27 Aug 2010

	Opening Trans	Settle	Change	Daily High	Daily Low	Lifetime High	Lifetime Low	CONNECT* Volume	Against Actuals Volume	EFS Volume	Total Volume	Previous Business Day Thu 26 Aug 2010 Official Volume	Open Interest	Change
Commodity Products														
Cocoa														
Sep 10	2017	1981	-42	2033	1981	2503	1579	3,761	200	0	3,961	1,800	56,748	+56
Dec 10	1935	1931	-14	1961	1929	2360	1590	4,626	75	0	4,701	6,097	43,026	-797
Mar 11	1947	1943	-14	1973	1940	2322	1610	2,421	0	0	2,421	2,824	43,704	+1,276
May 11	1961	1955	-15	1985	1953	2312	1953	460	0	0	460	824	16,128	+157
Jul 11	1992	1969	-12	1996 S	1970	2316 S	1970	119	0	0	119	578	5,996	+206
Sep 11	2002	1975	-9	2003	1981	2321 S	1981	8	0	0	8	97	4,149	+81
Dec 11	2003	1983	-3	2006	1981	2283	1981	27	0	0	27	238	8,335	+90
Mar 12	2000	1983	-5	2000	1981 S	2325	1981 S	6	0	0	6	20	4,470	+12
May 12		1975	-2					0	0	0	0	0	0	0
Jul 12		1979	-2					0	0	0	0	0	0	0
								11,428	**275**	**0**	**11,703**	**12,478**	**182,556**	**+1,081**
Robusta Coffee														
Sep 10	1589	1597	+34	1621	1548	1827	1282	3,352	773	0	4,125	7,904	15,598	-7,467
Nov 10	1620	1637	+40	1661	1583	1843	1311 S	8,816	832	0	9,648	7,114	54,452	+428
Jan 11	1635	1653	+40	1677	1600	1844	1342 S	2,067	0	0	2,067	7,906	22,824	+6,307
Mar 11	1653	1674	+41	1696	1628	1849 S	1374	1,425	0	0	1,425	1,089	6,724	+277
May 11	1715	1690	+42	1715	1715	1819	1493	1	0	0	1	89	253	+36
Jul 11		1703	+42			1775 S	1604	0	0	0	0	15	158	+11
Sep 11		1699	+42			1789 S	1642 S	0	0	0	0	0	56	0
Nov 11		1695	+42			1787 S	1679 S	0	0	0	0	0	100	0
Jan 12		1690	+42			1780 S	1674 S	0	0	0	0	0	250	0
Mar 12		1640	+42					0	0	0	0	0	0	0
								15,661	**1,605**	**0**	**17,266**	**24,117**	**100,415**	**-408**
White Sugar														
Oct 10	569.90	577.30	+7.40	584.00	563.30	625.80	379.00	3,763	60	200	4,023	4,223	28,895	-1,491
Dec 10	514.10	523.80	+9.40	529.00	511.30 S	574.00	392.50	1,146	0	0	1,146	1,840	17,729	+434
Mar 11	511.00	518.00	+6.80	521.80	505.50	556.10	406.40	1,036	0	0	1,036	828	11,329	+288
May 11	493.10	502.40	+8.00	505.10	490.80 S	530.50	410.00	212	0	0	212	94	4,591	+49
Aug 11	473.00	483.60	+8.30	485.20	472.20 S	486.40	416.60	65	0	0	65	72	3,592	-25
Oct 11		473.50	+8.60			485.10	416.70	0	0	0	0	2	395	+1
Dec 11	460.50	460.50	+5.50	460.50	460.50	466.00	407.00	1	0	0	1	0	171	0
Mar 12		455.00	+7.00			457.00	447.40	0	0	0	0	0	341	0
								6,223	**60**	**200**	**6,483**	**7,059**	**67,043**	**-744**
Feed Wheat														
Nov 10	149.50	152.00	+4.00	151.75	148.50	169.00	100.00	395	17	0	412	79	6,972	-54
Jan 11	152.00	154.45	+4.00	153.00	152.00	171.75	103.00	10	0	0	10	7	806	0
Mar 11	156.00	156.80	+3.30	156.00	156.00	162.00	105.00	5	0	0	5	2	557	+1
May 11	155.00	157.30	+3.30	157.55	154.00	175.50	107.25	210	0	0	210	43	5,180	-20
Jul 11		158.20	+3.30					0	0	0	0	0	0	0
Nov 11	126.50	128.30	+1.80	128.50	126.50	139.00	108.00	66	0	0	66	25	1,910	+6
Jan 12		131.65	+1.50					0	0	0	0	0	0	0
Mar 12		132.50	+1.50					0	0	0	0	0	0	0
May 12	133.00	134.00	+2.00	134.00	133.00	142.00	118.50	7	0	0	7	0	199	0
Nov 12		127.50	+0.50			131.00	126.00	0	0	0	0	0	130	0
								693	**17**	**0**	**710**	**156**	**15,754**	**-67**

Comments Until further notice EFS trades are incorporated in the AA figures

* CONNECT means LIFFE CONNECT (Registered Trademark)

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