

Commodity Futures

Business Day Tue 31 Aug 2010
**Previous Business Day
Mon 30 Aug 2010**

	Opening		Change	Daily		High	Lifetime		CONNECT*	Against Actuals Volume	EFS Volume	Total Volume	Previous Business Day		
	Trans	Settle		High	Low		High	Low					Official Volume	Open Interest	Change
Commodity Products															
Cocoa															
Sep 10	1980	1951	-30	1981	1919 S	2503	1579	5,832	304	37	6,173	0	54,869	-432	
Dec 10	1925	1954	+23	1976	1915	2360	1590	10,649	940	8	11,597	0	43,616	-550	
Mar 11	1943	1968	+25	1985	1926	2322	1610	3,974	66	0	4,040	0	43,756	-1,024	
May 11	1960	1978	+23	1996 S	1945	2312	1945	3,564	38	0	3,602	0	16,001	-42	
Jul 11	1971	1986	+17	1997 S	1960	2316 S	1960	819	38	0	857	0	6,013	-49	
Sep 11	1976	1992	+17	2007 S	1970	2321 S	1970	142	0	0	142	0	4,154	-3	
Dec 11	1981	1996	+13	2013	1980	2283	1980	205	0	0	205	0	8,348	-5	
Mar 12		1997	+14			2325	1981 S	0	0	0	0	0	4,470	0	
May 12		1988	+13					0	0	0	0	0	0	0	
Jul 12		1992	+13					0	0	0	0	0	0	0	
								25,185	1,386	45	26,616	0	181,227	-2,105	
Robusta Coffee															
Sep 10	1606	1602	+5	1612	1577	1827	1282	3,894	4,482	0	8,376	0	13,370	-1,557	
Nov 10	1646	1641	+4	1650	1617	1843	1311 S	6,614	4,945	0	11,559	0	55,073	-663	
Jan 11	1665	1657	+4	1666	1636	1844	1342 S	1,544	0	0	1,544	0	23,067	-50	
Mar 11	1682	1675	+1	1684 S	1654	1849 S	1374	705	0	0	705	0	6,687	-6	
May 11	1676	1693	+3	1693 S	1676	1819	1493	119	0	0	119	0	253	0	
Jul 11	1708	1707	+4	1708	1708	1775 S	1604	5	0	0	5	0	158	0	
Sep 11		1700	+1			1789 S	1642 S	0	0	0	0	0	56	0	
Nov 11		1696	+1			1787 S	1679 S	0	0	0	0	0	100	0	
Jan 12		1691	+1			1780 S	1674 S	0	0	0	0	0	250	0	
Mar 12		1641	+1					0	0	0	0	0	0	0	
								12,881	9,427	0	22,308	0	99,014	-2,276	
White Sugar															
Oct 10	572.30	578.70	+1.40	581.20	571.10	625.80	379.00	2,476	903	605	3,984	0	28,272	-220	
Dec 10	519.80	529.30	+5.50	531.00	518.80	574.00	392.50	1,395	0	0	1,395	0	18,008	-10	
Mar 11	519.40	525.10	+7.10	526.60 S	513.10 S	556.10	406.40	1,272	4	0	1,276	0	11,759	-81	
May 11	504.80	509.30	+6.90	509.80	496.70 S	530.50	410.00	368	0	0	368	0	4,722	-9	
Aug 11	485.70	490.70	+7.10	491.00	485.00	491.00	416.60	135	0	0	135	0	3,640	-3	
Oct 11	478.90	480.30	+6.80	481.10	474.30	485.10	416.70	41	0	0	41	0	395	0	
Dec 11	464.00	465.00	+4.50	466.00	464.00	466.00	407.00	2	0	0	2	0	171	0	
Mar 12	455.00	455.00	0.00	455.00	455.00	457.00	447.40	1	0	0	1	0	341	0	
								5,690	907	605	7,202	0	67,308	-323	
Feed Wheat															
Nov 10	154.50	154.60	+2.60	155.00	153.00	169.00	100.00	512	0	0	512	0	6,999	-22	
Jan 11	156.50	157.00	+2.55	156.50	156.50	171.75	103.00	10	0	0	10	0	813	0	
Mar 11		159.25	+2.45			162.00	105.00	0	0	0	0	0	560	0	
May 11	160.00	159.80	+2.50	160.00	159.50	175.50	107.25	137	0	0	137	0	5,148	-1	
Jul 11		160.70	+2.50					0	0	0	0	0	0	0	
Nov 11	129.00	129.00	+0.70	130.00	128.50	139.00	108.00	398	0	0	398	0	1,945	-5	
Jan 12		132.35	+0.70					0	0	0	0	0	0	0	
Mar 12		133.20	+0.70					0	0	0	0	0	0	0	
May 12		135.00	+1.00			142.00	118.50	0	0	0	0	0	206	0	
Nov 12		127.50	0.00			131.00	126.00	0	0	0	0	0	130	0	
								1,057	0	0	1,057	0	15,801	-28	

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

* CONNECT means LIFFE CONNECT (Registered Trademark)

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