

Commodity Futures

Business Day **Fri 3 Sep 2010**
Previous Business Day
Thu 2 Sep 2010

	Opening		Change	High	Daily		High	Lifetime		CONNECT* Volume	Against Actuals Volume	EFS Volume	Total Volume	Previous Business Day		
	Trans	Settle			Low	Low		High	Low					Official Volume	Open Interest	Change
Commodity Products																
Cocoa																
Sep 10	1941	1953	+10	1970 S	1938 S	2503	1579	562	202	0	764	2,188	48,889	-419		
Dec 10	1940	1952	+7	1968	1925	2360	1590	3,757	48	0	3,805	3,881	47,779	+1,054		
Mar 11	1955	1966	+7	1983 S	1940	2322	1610	1,872	0	0	1,872	1,231	45,089	+490		
May 11	1972	1980	+4	1995	1956	2312	1945	991	0	0	991	591	17,383	+216		
Jul 11	1990	1991	+5	2004 S	1965 S	2316 S	1956 S	329	0	0	329	570	6,902	+407		
Sep 11	1996	1999	+7	2011	1995	2321 S	1964 S	168	0	0	168	100	4,267	+40		
Dec 11	2007	2003	+7	2022	1984	2283	1980	298	0	0	298	228	8,606	+136		
Mar 12		2005	+7			2325	1981 S	0	0	0	0	0	4,470	0		
May 12		1991	+4					0	0	0	0	0	0	0		
Jul 12		1995	+4					0	0	0	0	0	0	0		
						7,977		250		0	8,227	8,789	183,385	+1,924		
Robusta Coffee																
Sep 10	1600	1604	-7	1607	1600 S	1827	1282	36	0	0	36	48	762	-3,362		
Nov 10	1640	1639	-2	1647	1615	1843	1311 S	3,999	74	0	4,073	4,681	58,737	-509		
Jan 11	1655	1655	0	1660	1632	1844	1342 S	2,874	35	0	2,909	1,725	24,914	+454		
Mar 11	1666	1674	-1	1682	1655 S	1849 S	1374	565	61	2,000	2,626	897	7,593	+440		
May 11	1678	1693	-1	1698	1677 S	1819	1493	200	0	0	200	156	426	+92		
Jul 11		1706	-1			1775 S	1604	0	0	0	0	0	163	0		
Sep 11		1694	-2			1789 S	1642 S	0	0	0	0	0	56	0		
Nov 11		1681	-2			1787 S	1679 S	0	0	0	0	0	100	0		
Jan 12		1676	-2			1780 S	1674 S	0	0	0	0	0	250	0		
Mar 12		1626	-2					0	0	0	0	0	0	0		
						7,674		170		2,000	9,844	7,507	93,001	-2,885		
White Sugar																
Oct 10	589.50	592.30	+0.10	594.80	586.10	625.80	379.00	2,381	0	0	2,381	5,608	20,943	-1,670		
Dec 10	539.00	546.00	+3.80	546.50	538.00	574.00	392.50	2,499	0	0	2,499	2,936	19,350	+304		
Mar 11	531.40	536.50	+2.30	537.00	530.50 S	556.10	406.40	1,009	0	0	1,009	1,332	12,339	+165		
May 11	513.10	520.00	+2.30	520.50	513.10 S	530.50	410.00	118	0	0	118	215	4,823	+5		
Aug 11	499.00	503.90	+2.10	503.80	499.00	504.90 S	416.60	49	0	0	49	169	3,786	+61		
Oct 11		489.60	-0.30			489.80	416.70	0	0	0	0	25	411	+16		
Dec 11		480.20	+5.80			476.00	407.00	0	0	0	0	7	174	+2		
Mar 12		470.80	+5.80			465.00	447.40	0	0	0	0	2	344	+2		
						6,056		0		0	6,056	10,294	62,170	-1,115		
Feed Wheat																
Nov 10	157.00	160.50	+4.50	160.50	157.00	169.00	100.00	286	0	0	286	323	6,557	-149		
Jan 11	160.00	162.50	+4.50	160.00	160.00	171.75	103.00	30	0	0	30	25	803	0		
Mar 11	162.60	165.00	+5.25	162.60	162.60	162.60	105.00	1	0	0	1	31	530	-29		
May 11	162.75	165.50	+4.20	165.50	162.75	175.50	107.25	377	0	0	377	111	5,172	+19		
Jul 11		165.85	+4.20					0	0	0	0	0	0	0		
Nov 11	131.00	132.75	+1.75	133.00	131.00	139.00	108.00	117	0	0	117	213	1,988	+71		
Jan 12		136.10	+1.75					0	0	0	0	0	0	0		
Mar 12		136.95	+1.75					0	0	0	0	0	0	0		
May 12	138.00	139.00	+1.50	139.00	138.00	142.00	118.50	42	0	0	42	0	206	0		
Nov 12	127.50	129.25	+1.75	130.00	127.50	131.00	126.00	7	0	0	7	0	130	0		
						860		0		0	860	703	15,386	-88		

Exchange Delivery Settlement Prices

Robusta Coffee

Sep 10

1611

Comments

Until further notice EFS trades are incorporated in the AA figures

* CONNECT means LIFFE CONNECT (Registered Trademark)

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