

Commodity Futures

Business Day **Wed 8 Sep 2010**

	Business Day											Previous Business Day				
	Opening Trans	Settle	Change	High	Daily Low	High	Lifetime Low	High	Lifetime Low	CONNECT* Volume	Against Actuals Volume	EFS Volume	Total Volume	Official Volume	Open Interest	Change
Commodity Products																
Cocoa																
Sep 10	1922	1890	-35	1922	1864	2503	1579	4,423	129	18,574	23,126	2,902	41,686	-1,534		
Dec 10	1940	1907	-36	1940	1878	2360	1590	26,750	571	0	27,321	6,109	47,330	-876		
Mar 11	1954	1926	-34	1956	1900	2322	1610	4,315	0	0	4,315	2,312	46,597	+814		
May 11	1956	1939	-33	1961	1912	2312	1912	672	0	0	672	492	17,521	+73		
Jul 11	1972	1950	-29	1972	1929 S	2316 S	1929 S	687	0	0	687	425	7,432	+339		
Sep 11	1973	1959	-28	1975	1934	2321 S	1934	271	0	0	271	139	4,528	+77		
Dec 11	1980	1969	-22	1980	1950	2283	1950	281	0	0	281	10	8,782	-1		
Mar 12		1971	-22			2325	1981 S	0	0	0	0	0	4,470	0		
May 12		1957	-22					0	0	0	0	0	0	0		
Jul 12		1961	-22					0	0	0	0	0	0	0		
								37,399	700	18,574	56,673	12,389	178,346	-1,108		

Robusta Coffee																
Sep 10		1610	+15			1827	1282	0	0	0	0	133	609	-61		
Nov 10	1650	1635	+15	1700	1631	1843	1311 S	5,901	797	0	6,698	7,586	58,409	-996		
Jan 11	1665	1656	+17	1722	1654 S	1844	1342 S	1,266	0	0	1,266	4,638	26,167	+1,498		
Mar 11	1690	1676	+15	1731	1674	1849 S	1374	1,234	0	0	1,234	1,727	10,231	+570		
May 11	1747	1694	+15	1747	1703	1819	1493	1,097	0	0	1,097	601	789	+207		
Jul 11		1707	+15			1775 S	1604	0	0	0	0	9	168	+5		
Sep 11		1695	+15			1789 S	1642 S	0	0	0	0	0	56	0		
Nov 11		1683	+15			1787 S	1679 S	0	0	0	0	0	100	0		
Jan 12		1677	+15			1780 S	1674 S	0	0	0	0	0	250	0		
Mar 12		1627	+15					0	0	0	0	0	0	0		
								9,498	797	0	10,295	14,694	96,779	+1,223		

White Sugar																
Oct 10	610.20	608.80	+3.00	611.30	604.50 S	625.80	379.00	5,083	722	200	6,005	6,893	17,688	-1,421		
Dec 10	559.10	559.10	+0.50	563.00	554.90 S	574.00	392.50	3,827	12	0	3,839	5,424	24,233	+2,965		
Mar 11	547.00	548.30	+2.30	549.50	543.90	556.10	406.40	875	0	0	875	2,373	12,034	-428		
May 11	528.20	530.30	+2.00	531.00	526.10 S	531.00	410.00	167	0	0	167	151	4,874	+37		
Aug 11	509.80	511.70	+1.10	512.60	506.90 S	513.70 S	416.60	137	0	0	137	69	3,850	+50		
Oct 11		500.00	+0.40			500.80	416.70	0	0	0	0	8	413	+2		
Dec 11	485.70	484.50	-7.10	486.00	484.80	486.00	407.00	8	0	0	8	0	174	0		
Mar 12	473.80	464.50	-17.70	473.80	468.00	473.80	447.40	14	0	0	14	0	344	0		
								10,111	734	200	11,045	14,918	63,610	+1,205		

Feed Wheat																
Nov 10	161.50	158.20	-4.60	162.50	158.00	169.00	100.00	845	0	0	845	335	6,248	+11		
Jan 11		160.15	-4.20			171.75	103.00	0	0	0	0	8	818	-7		
Mar 11		162.15	-3.95			162.60	105.00	0	0	0	0	0	530	0		
May 11	166.50	163.15	-4.20	167.00	166.00	175.50	107.25	51	0	0	51	94	4,922	-32		
Jul 11		164.10	-3.60					0	0	0	0	0	0	0		
Nov 11	133.00	132.00	-1.50	133.50	132.00	139.00	108.00	212	0	0	212	147	2,215	+144		
Jan 12		135.35	-1.50					0	0	0	0	0	0	0		
Mar 12		136.20	-1.50					0	0	0	0	0	0	0		
May 12		139.75	0.00			142.00	118.50	0	0	0	0	0	190	0		
Nov 12		127.55	-1.45			131.00	126.00	0	0	0	0	0	137	0		
								1,108	0	0	1,108	584	15,060	+116		

Exchange Delivery Settlement Prices Robusta Coffee Sep 10 1595

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

* CONNECT means LIFFE CONNECT (Registered Trademark)

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