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Commodity Options Summary

Business Day Thu 24 Dec 2009

Previous Business Day
Wed 23 Dec 2009

Contract	CONNECT* Volume	Block Trade Volume	Total Volume	Official Volume	Open Interest	Change
Commodity Products						
Cocoa	250	0	250	1,650	123,432	-189
Robusta Coffee 10 Tonne	293	0	293	821	22,663	-262
White Sugar	0	0	0	0	19,708	0
Wheat	0	0	0	0	153	0

Comments

*CONNECT means LIFFE CONNECT

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**Previous Business Day
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Cocoa Calls

Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	High	Daily Low	High	Lifetime Low	Total Volume	Official Volume	Open Interest	Change	Exercises
Mar 10	Underlying Price	2242				Indicative a-t-m Vol			0.00				
									Time to expiry:				
									64 Days				
1650		595	+11	36.56			201S	174	0	0	250	0	0
1750		499	+10	36.52			502	350	0	0	3,350	0	0
1800		453	+10	36.52			201S	201S	0	0	250	0	0
1850		408	+9	36.56			180	180	0	0	150	0	0
1900		365	+9	36.62			179	179	0	0	250	0	0
2000		287	+8	37.07			329S	110S	0	0	575	0	0
2050		252	+7	37.32			175	175	0	0	275	0	0
2100		220	+7	37.62			175	90S	0	0	865	0	0
2125		205	+6	37.88			199	199	0	0	10	0	0
2150		191	+5	38.10			175	175	0	0	200	0	0
2200		165	+5	38.28			168	122S	0	0	1,700	0	0
2225		153	+5	38.45					0	0	0	0	0
2250		142	+5	38.66			140	137	0	0	100	0	0
2300		122	+4	39.04			165S	83	0	0	800	0	0
2350		105	+4	39.51			124S	75	0	0	250	0	0
2400		89	+3	39.84			162	59	0	0	1,375	0	0
2500		63	+2	40.29			138	75	0	0	510	0	0
2550		53	+2	40.49			61S	61S	0	0	50	0	0
2600		44	+1	40.69			79	45S	0	0	383	0	0
2650		37	+1	40.96			50	37S	0	0	60	0	0
							Total		0	0	11,403	0	0
May 10	Underlying Price	2261				Indicative a-t-m Vol			0.00				
									Time to expiry:				
									127 Days				
1600		673	+12	38.56			555	555	0	0	100	0	0
1650		628	+12	38.55			205	194	0	0	1,000	0	0
2000		352	+9	38.68			412	150	0	100	8,531	+100	0
2100		291	+7	39.08			270	266	0	0	850	0	0
2150		264	+8	39.14			232	219S	0	0	75	0	0
2200		239	+7	39.32			253S	253S	0	0	750	0	0
2250		216	+6	39.59			175	175	0	0	100	0	0
2300		195	+5	39.89			198	180S	0	0	200	0	0
2400		159	+5	40.34			206S	151S	0	0	1,100	0	0
2500		128	+4	40.74			166	60	0	0	2,969	0	0
2600		104	+4	41.14			134S	117	0	0	1,250	0	0
2900		55	+2	42.58			91S	89S	0	0	350	0	0
3000		45	+1	43.29			83	34	0	100	3,450	0	0
							Total		0	200	20,725	+100	0

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Cocoa Calls

Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	High	Daily Low	High	Lifetime Low	Total Volume	Official Volume	Open Interest	Change	Exercises
Jul 10	Underlying Price	2235				Indicative a-t-m Vol			0.00				
									Time to expiry:				
									188 Days				
1800		507	+5	39.25					0	0	100	0	0
2100		315	+4	38.96			265	260	0	0	600	0	0
2225		260	+3	39.93					0	0	0	0	0
2250		249	+3	39.99					0	100	100	+100	0
2300		229	+3	40.17			221S	221S	0	0	275	0	0
2350		211	+3	40.32			207	207	0	0	50	0	0
2400		194	+3	40.44			193	193	0	0	50	0	0
2500		165	+2	41.11			174	78	0	0	3,880	0	0
2775		101	+1	41.49					0	100	100	+100	0
2800		90	+2	40.17			90S	90S	0	0	100	0	0
3000		72	+1	42.79			63	60	0	0	2,075	0	0
							Total		0	200	7,330	+200	0
Sep 10	Underlying Price	2207				Indicative a-t-m Vol			0.00				
									Time to expiry:				
									250 Days				
2000		382	+5	38.42			220	220	0	0	1,175	0	0
2100		332	+4	38.83			347S	280S	0	0	1,800	0	0
2200		287	+4	39.12			293S	293S	0	0	200	0	0
2400		214	+3	39.72			226S	219	0	0	350	0	0
2500		185	+3	39.97			188S	188S	0	0	550	0	0
2700		136	+2	40.39			149	149	0	0	80	0	0
3000		88	+1	41.24			135	51	0	0	6,507	0	0
							Total		0	0	10,662	0	0
Dec 10	Underlying Price	2182				Indicative a-t-m Vol			0.00				
									Time to expiry:				
									341 Days				
1600		651	+9	36.73			588	520	0	0	1,850	0	0
1750	535	545	+8	36.84	535	535	563	525	250	0	1,170	0	0
2175		315	+5	37.28					0	0	0	0	0
							Total		250	0	3,020	0	0
Mar 11	Underlying Price	2139				Indicative a-t-m Vol			0.00				
									Time to expiry:				
									431 Days				
1600		642	+8	37.31			567	567	0	0	100	0	0
2000		409	+6	37.59			450S	290	0	0	5,540	0	0
2125		359	+6	38.35					0	0	0	0	0
2500		243	+4	39.94					0	0	500	0	0
3000		144	+2	41.06			203S	111S	0	0	5,041	0	0
							Total		0	0	11,181	0	0
May 11	Underlying Price	2128				Indicative a-t-m Vol			0.00				
									Time to expiry:				
									491 Days				
2125		377	+4	38.39					0	0	0	0	0
							Total		0	0	0	0	0
Jul 11	Underlying Price	2127				Indicative a-t-m Vol			0.00				
									Time to expiry:				
									553 Days				
2125		399	+4	38.40					0	0	0	0	0
							Total		0	0	0	0	0

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Cocoa Calls

Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	High	Daily Low	High	Lifetime Low	Total Volume	Official Volume	Open Interest	Change	Exercises
Sep 11	Underlying Price	2127				Indicative a-t-m Vol	0.00		Time to expiry:	615 Days			
2125		420	+3	38.40					0	0	0	0	0
						Total			0	0	0	0	0
Dec 11	Underlying Price	2127				Indicative a-t-m Vol	0.00		Time to expiry:	706 Days			
2125		449	+3	38.40					0	0	0	0	0
						Total			0	0	0	0	0
						Total	Calls		250	400	64,321	+300	0

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Cocoa

Puts

Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	High	Daily Low	High	Lifetime Low	Total Volume	Official Volume	Open Interest	Change	Exercises
Mar 10	Underlying Price	2242				Indicative a-t-m Vol		0.00					
									Time to expiry:				64 Days
1350	CAB	0	36.57				100S	2	0	0	975	0	0
1500	CAB	0	36.59				160S	6	0	0	606	0	0
1550	1	0	36.59				164	3	0	0	1,800	0	0
1575	1	0	36.59				155	155	0	0	16	0	0
1600	1	-1	36.59				215S	10	0	0	784	-250	0
1650	3	0	36.56				172	95	0	0	250	0	0
1700	4	-1	36.53						0	0	250	0	0
1750	7	-1	36.52				43	15	0	0	1,850	0	0
1775	9	-1	36.49				327S	170S	0	0	200	0	0
1800	11	-1	36.52				101	24	0	0	1,400	-14	0
1850	16	-2	36.56				75	23	0	0	500	0	0
1900	23	-2	36.62				92	23	0	0	1,450	0	0
1950	33	-2	36.77				202	108	0	0	100	0	0
1975	38	-3	36.94						0	0	100	0	0
2000	45	-3	37.07				285	49	0	0	1,500	0	0
2050	60	-4	37.32				182	63S	0	0	318	0	0
2075	68	-4	37.44						0	0	55	0	0
2100	78	-4	37.62				195S	83	0	0	2,050	0	0
2150	99	-6	38.10				142S	114	0	0	150	0	0
2200	123	-6	38.28				245	245	0	0	575	0	0
2225	136	-6	38.45						0	0	0	0	0
2250	150	-6	38.66				166S	164S	0	0	90	0	0
2300	180	-7	39.04				285	180S	0	0	100	0	0
2325	196	-7	39.28						0	0	20	0	0
							Total		0	0	15,139	-264	0
May 10	Underlying Price	2261				Indicative a-t-m Vol		0.00					
									Time to expiry:				127 Days
1400	3	0	38.56						0	0	200	0	0
1450	4	0	38.56				150	16	0	0	2,781	0	0
1500	6	-1	38.56				151	151	0	0	550	0	0
1550	9	0	38.56				172	162	0	0	690	0	0
1600	12	-1	38.56				222	75	0	0	800	0	0
1650	17	-1	38.55				252	28	0	0	1,925	0	0
1750	30	-2	38.56				147	40	0	575	1,545	-325	0
1775	34	-2	38.54						0	0	600	0	0
1800	38	-2	38.54				101	51	0	0	700	0	0
1900	61	-3	38.54				100S	60	0	0	375	0	0
1950	75	-3	38.67				199S	199S	0	0	230	0	0
2000	91	-4	38.68				223	89	0	575	1,404	0	0
2100	130	-6	39.08				160	136	0	0	700	0	0
2200	178	-6	39.32				181	181	0	0	850	0	0
2250	205	-7	39.59						0	0	0	0	0
2300	234	-8	39.89				342	223	0	0	75	0	0
							Total		0	1,150	13,425	-325	0

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Cocoa

Puts

Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	High	Daily Low	High	Lifetime Low	Total Volume	Official Volume	Open Interest	Change	Exercises
Jul 10	Underlying Price	2235				Indicative a-t-m Vol			0.00				
									Time to expiry:				
									188 Days				
1225	3	0	38.78				71	9	0	0	4,069	0	0
1400	10	0	38.86				127	16	0	0	569	0	0
1450	13	-1	38.86				164	34	0	0	3,345	0	0
1500	17	-1	38.69				193	23	0	0	250	0	0
1600	29	-1	38.42				234	34	0	0	750	0	0
1650	37	-1	38.46				265	45	0	0	2,120	0	0
1700	47	-1	38.85				100	92	0	0	1,400	0	0
1750	58	-1	38.90				116	69	0	0	1,950	0	0
1775	64	-2	39.02				139S	139S	0	0	25	0	0
1800	72	-2	39.25				142	83	0	0	600	0	0
1875	94	-2	39.39						0	0	30	0	0
1900	102	-3	39.39				129	101S	0	0	2,750	0	0
1925	110	-3	39.29						0	100	100	+100	0
1975	129	-2	39.31						0	0	45	0	0
2000	139	-2	39.34				161	161	0	0	250	0	0
2025	149	-3	39.29				252	171	0	0	250	0	0
2100	180	-3	38.96						0	0	500	0	0
2200	235	-4	39.72						0	0	750	0	0
2225	250	-4	39.93						0	0	0	0	0
2325	310	-4	40.26						0	0	18	0	0
							Total		0	100	19,771	+100	0
Sep 10	Underlying Price	2207				Indicative a-t-m Vol			0.00				
									Time to expiry:				
									250 Days				
1500	29	-1	37.61				222	72	0	0	200	0	0
1550	37	-1	37.61				85	85	0	0	50	0	0
1650	56	-1	37.62						0	0	350	0	0
1700	68	-1	37.61				120	81	0	0	1,900	0	0
1725	74	-2	37.61				84S	84S	0	0	200	0	0
1750	81	-2	37.61				108	80	0	0	1,080	0	0
1775	88	-2	37.61				113	113	0	0	700	0	0
1800	95	-2	37.55				168	119	0	0	650	0	0
1850	111	-3	37.54				133S	133S	0	0	500	0	0
1900	130	-3	37.78				209S	153	0	0	1,025	0	0
1925	141	-3	37.92						0	0	55	0	0
1975	163	-3	38.18						0	0	15	0	0
2000	175	-3	38.42				199S	199S	0	0	800	0	0
2100	225	-4	38.83				310S	220	0	0	511	0	0
2200	280	-4	39.12						0	0	0	0	0
2325	358	-4	39.51						0	0	15	0	0
							Total		0	0	8,051	0	0

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Cocoa

Puts

Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	High	Daily Low	High	Lifetime Low	Total Volume	Official Volume	Open Interest	Change	Exercises
Dec 10	Underlying Price	2182				Indicative a-t-m Vol			0.00				
									Time to expiry:				
									341 Days				
1700		97	-2	36.76			164	164	0	0	1,000	0	0
1750		113	-3	36.84			180	180	0	0	100	0	0
1775		121	-3	36.84					0	0	100	0	0
1800		130	-3	36.86			205	205	0	0	300	0	0
2000		214	-4	36.93					0	0	225	0	0
2100		266	-5	37.11			287	287	0	0	400	0	0
2175		308	-6	37.28					0	0	0	0	0
							Total		0	0	2,125	0	0
Mar 11	Underlying Price	2139				Indicative a-t-m Vol			0.00				
									Time to expiry:				
									431 Days				
1800		175	-3	37.31			171	171	0	0	200	0	0
2000		270	-5	37.59					0	0	400	0	0
2125		345	-5	38.35					0	0	0	0	0
							Total		0	0	600	0	0
May 11	Underlying Price	2128				Indicative a-t-m Vol			0.00				
									Time to expiry:				
									491 Days				
2125		374	-2	38.39					0	0	0	0	0
							Total		0	0	0	0	0
Jul 11	Underlying Price	2127				Indicative a-t-m Vol			0.00				
									Time to expiry:				
									553 Days				
2125		397	-2	38.40					0	0	0	0	0
							Total		0	0	0	0	0
Sep 11	Underlying Price	2127				Indicative a-t-m Vol			0.00				
									Time to expiry:				
									615 Days				
2125		418	-3	38.40					0	0	0	0	0
							Total		0	0	0	0	0
Dec 11	Underlying Price	2127				Indicative a-t-m Vol			0.00				
									Time to expiry:				
									706 Days				
2125		447	-3	38.40					0	0	0	0	0
							Total		0	0	0	0	0
							Total Puts		0	1,250	59,111	-489	0

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Robusta Coffee 10 Tonne

Calls

Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	High	Daily Low	High	Lifetime Low	Total Volume	Official Volume	Open Interest	Change	Exercises
Mar 11	Underlying Price	1477					Indicative a-t-m Vol	0.00		Time to expiry:	419 Days		
1500		166	-4	27.99					0	0	0	0	0
							Total		0	0	0	0	0
May 11	Underlying Price	1477					Indicative a-t-m Vol	0.00		Time to expiry:	482 Days		
1500		178	-4	27.86					0	0	0	0	0
							Total		0	0	0	0	0
Jul 11	Underlying Price	1441					Indicative a-t-m Vol	0.00		Time to expiry:	538 Days		
1450		190	-7	27.86					0	0	0	0	0
							Total		0	0	0	0	0
							Total Calls		143	441	12,054	-512	0

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Robusta Coffee 10 Tonne

Puts

Exercise Price	Opening Trans	Settlement		Volatility %	High	Daily		High	Lifetime		Total Volume	Previous Business Day Wed 23 Dec 2009				
		Price	Change			Low	Low		Low	Low		Official Volume	Open Interest	Change	Exercises	
Mar 10	Underlying Price	1327				Indicative a-t-m Vol	0.00		Time to expiry:	55 Days						
1250		25	+1	27.64				35	25		150	0	385	0	0	
1300		42	+3	26.60				50	24		0	60	820	+50	0	
1350		68	+4	26.59				79	37		0	0	540	0	0	
1400		102	+5	27.56				87	48		0	0	810	0	0	
1450		145	+5	30.77				120	59		0	0	500	0	0	
1500		188	+6	31.58				126	81		0	0	70	0	0	
						Total					150	60	3,125	+50	0	
May 10	Underlying Price	1363				Indicative a-t-m Vol	0.00		Time to expiry:	118 Days						
1250		34	+2	26.05				37	37		0	0	100	0	0	
1300		52	+2	26.16				56S	36S		0	185	715	+65	0	
1350		75	+3	26.33				73	69		0	85	115	+85	0	
1400		104	+3	26.75				107	90		0	0	700	0	0	
1450		138	+4	27.26				138	97S		0	0	200	0	0	
1500		175	+4	27.91				137	137		0	0	350	0	0	
						Total					0	270	2,180	+150	0	
Jul 10	Underlying Price	1392				Indicative a-t-m Vol	0.00		Time to expiry:	174 Days						
1250		45	+2	27.54				43	43		0	0	100	0	0	
1300		64	+3	27.82				61	40		0	50	180	+50	0	
1350		86	+3	28.00				82	82		0	0	35	0	0	
1400		113	+4	28.17				109	65		0	0	585	0	0	
1500		177	+5	28.77				128	120		0	0	3	0	0	
1550		214	+5	29.30				180	180		0	0	1	0	0	
1650		296	+6	30.54				254	254		0	0	100	0	0	
1750		383	+6	31.38							0	0	300	0	0	
						Total					0	50	1,304	+50	0	
Sep 10	Underlying Price	1416				Indicative a-t-m Vol	0.00		Time to expiry:	237 Days						
1400		121	+3	28.49				107	80		0	0	4,000	0	0	
						Total					0	0	4,000	0	0	
Nov 10	Underlying Price	1441				Indicative a-t-m Vol	0.00		Time to expiry:	300 Days						
1450		153	+3	28.45							0	0	0	0	0	
						Total					0	0	0	0	0	
Jan 11	Underlying Price	1461				Indicative a-t-m Vol	0.00		Time to expiry:	356 Days						
1450		155	+3	28.06							0	0	0	0	0	
						Total					0	0	0	0	0	
Mar 11	Underlying Price	1477				Indicative a-t-m Vol	0.00		Time to expiry:	419 Days						
1500		189	+3	27.99							0	0	0	0	0	
						Total					0	0	0	0	0	

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Robusta Coffee 10 Tonne

Puts

Exercise Price	Opening Trans	Settlement		Volatility %	High	Daily		High	Lifetime		Total Volume	Previous Business Day Wed 23 Dec 2009					
		Price	Change			Low	Low		Low	Low		Official Volume	Open Interest	Change	Exercises		
May 11	Underlying Price	1477				Indicative a-t-m Vol	0.00			Time to expiry:	482 Days						
1500		201	+3	27.86							0	0	0	0	0	0	0
						Total					0	0	0	0	0	0	0
Jul 11	Underlying Price	1441				Indicative a-t-m Vol	0.00			Time to expiry:	538 Days						
1450		199	+5	27.86							0	0	0	0	0	0	0
						Total					0	0	0	0	0	0	0
						Total	Puts				150	380	10,609	+250	0	0	0

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White Sugar Calls

Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	High	Daily Low	High	Lifetime Low	Total Volume	Official Volume	Open Interest	Change	Exercises
Mar 10	Underlying Price	694.00				Indicative a-t-m Vol	0.00		Time to expiry:	39 Days			
53000		165.00	+9.25	43.26			28.90S	28.90S	0	0	20	0	0
59000		109.90	+8.15	43.34			49.75S	49.75S	0	0	300	0	0
60000		101.55	+7.90	43.41					0	0	650	0	0
62000		85.90	+7.20	43.87					0	0	625	0	0
63000		78.85	+6.85	44.34					0	0	500	0	0
64000		72.05	+6.45	44.64			48.00	48.00	0	0	1,042	0	0
65000		65.00	+6.10	44.14					0	0	1,000	0	0
68000		49.00	+4.90	45.95					0	0	0	0	0
70000		39.85	+4.20	46.50			38.50	10.50	0	0	3,361	0	0
75000		22.90	+2.65	47.83			27.70	27.70	0	0	650	0	0
80000		12.45	+1.50	48.73			12.25	12.25	0	0	500	0	0
							Total		0	0	8,648	0	0
May 10	Underlying Price	678.00				Indicative a-t-m Vol	0.00		Time to expiry:	98 Days			
60000		103.20	+5.95	42.13			62.00	49.50	0	0	939	0	0
63000		84.35	+5.30	42.16					0	0	12	0	0
65000		73.10	+4.80	42.15					0	0	175	0	0
66000		67.85	+4.60	42.10					0	0	535	0	0
67000		62.95	+4.35	42.13					0	0	0	0	0
							Total		0	0	1,661	0	0
Aug 10	Underlying Price	625.90				Indicative a-t-m Vol	0.00		Time to expiry:	189 Days			
61000		77.95	+2.25	39.34			44.00	44.00	0	0	6	0	0
62000		73.30	+2.20	39.34					0	0	0	0	0
63000		68.85	+2.10	39.34			60.00	60.00	0	0	33	0	0
							Total		0	0	39	0	0
Oct 10	Underlying Price	574.50				Indicative a-t-m Vol	0.00		Time to expiry:	251 Days			
53000		93.75	+1.65	38.00			67.75	67.75	0	0	250	0	0
57000		74.05	+1.40	38.00					0	0	0	0	0
							Total		0	0	250	0	0
Dec 10	Underlying Price	547.00				Indicative a-t-m Vol	0.00		Time to expiry:	312 Days			
55000		75.10	-0.15	38.00					0	0	0	0	0
							Total		0	0	0	0	0
Mar 11	Underlying Price	534.00				Indicative a-t-m Vol	0.00		Time to expiry:	404 Days			
54000		82.20	-3.00	37.99					0	0	0	0	0
							Total		0	0	0	0	0
May 11	Underlying Price	528.00				Indicative a-t-m Vol	0.00		Time to expiry:	463 Days			
53000		88.75	-0.70	38.01					0	0	0	0	0
							Total		0	0	0	0	0

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White Sugar

Calls

Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	High	Daily Low	High	Lifetime Low	Total Volume	Official Volume	Open Interest	Change	Exercises
Aug 11	Underlying Price	487.60				Indicative a-t-m Vol	0.00		Time to expiry:	554 Days			
49000		89.35	-0.15	38.00					0	0	0	0	0
							Total		0	0	0	0	0
							Total Calls		0	0	10,598	0	0

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White Sugar

Puts

Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	High	Daily Low	High	Lifetime Low	Total Volume	Official Volume	Open Interest	Change	Exercises
Mar 10	Underlying Price	694.00				Indicative a-t-m Vol			0.00				
									Time to expiry:				39 Days
30000	CAB	0.00	43.55				2.50	2.00	0	0	285	0	0
31000	CAB	0.00	43.46				2.30	2.30	0	0	5	0	0
32000	CAB	0.00	43.46				2.60	2.60	0	0	5	0	0
44000	CAB	-0.05	43.51				22.90S	22.90S	0	0	20	0	0
45000	0.05	0.00	43.51				8.65S	8.65S	0	0	10	0	0
48000	0.15	-0.05	43.41				35.00	10.00	0	0	1,414	0	0
50000	0.30	-0.15	43.34				35.75	1.00	0	0	1,100	0	0
53000	1.00	-0.35	43.26						0	0	1,000	0	0
54000	1.40	-0.50	43.30				23.00	10.00	0	0	200	0	0
55000	1.95	-0.60	43.26				18.00S	3.90S	0	0	2,400	0	0
59000	5.90	-1.45	43.34				61.65S	30.00	0	0	810	0	0
60000	7.55	-1.70	43.41				61.50	12.40S	0	0	1,500	0	0
68000	35.00	-4.70	45.95						0	0	0	0	0
							Total		0	0	8,749	0	0
May 10	Underlying Price	678.00				Indicative a-t-m Vol			0.00				
									Time to expiry:				98 Days
56000	14.30	-1.60	42.18						0	0	286	0	0
60000	25.20	-2.45	42.13						0	0	75	0	0
67000	54.95	-4.05	42.13						0	0	0	0	0
							Total		0	0	361	0	0
Aug 10	Underlying Price	625.90				Indicative a-t-m Vol			0.00				
									Time to expiry:				189 Days
62000	67.40	-2.00	39.34						0	0	0	0	0
							Total		0	0	0	0	0
Oct 10	Underlying Price	574.50				Indicative a-t-m Vol			0.00				
									Time to expiry:				251 Days
57000	69.55	-1.30	38.00						0	0	0	0	0
							Total		0	0	0	0	0
Dec 10	Underlying Price	547.00				Indicative a-t-m Vol			0.00				
									Time to expiry:				312 Days
55000	78.10	-0.15	38.00						0	0	0	0	0
							Total		0	0	0	0	0
Mar 11	Underlying Price	534.00				Indicative a-t-m Vol			0.00				
									Time to expiry:				404 Days
54000	88.20	+2.10	37.99						0	0	0	0	0
							Total		0	0	0	0	0
May 11	Underlying Price	528.00				Indicative a-t-m Vol			0.00				
									Time to expiry:				463 Days
53000	90.75	+0.30	38.01						0	0	0	0	0
							Total		0	0	0	0	0
Aug 11	Underlying Price	487.60				Indicative a-t-m Vol			0.00				
									Time to expiry:				554 Days
49000	91.75	-0.05	38.00						0	0	0	0	0
							Total		0	0	0	0	0
							Total Puts		0	0	9,110	0	0

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Wheat Calls

Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	High	Daily Low	High	Lifetime Low	Total Volume	Official Volume	Open Interest	Change	Exercises
Mar 10	Underlying Price	108.30				Indicative a-t-m Vol	0.00		Time to expiry:	49 Days			
10800		5.05	+0.05	30.68					0	0	0	0	0
11800		1.65	0.00	30.68			11.00	11.00	0	0	3	0	0
							Total		0	0	3	0	0
May 10	Underlying Price	111.25				Indicative a-t-m Vol	0.00		Time to expiry:	105 Days			
10400		10.20	+0.15	25.42			9.00	7.75	0	0	15	0	0
10500		9.55	+0.15	25.48			9.30	9.30	0	0	14	0	0
10800		7.75	+0.10	25.52			9.00	8.75	0	0	11	0	0
10900		7.25	+0.15	25.52			10.00	10.00	0	0	5	0	0
11000		6.70	+0.10	25.52			10.50	7.50	0	0	54	0	0
11100		6.20	+0.10	25.52			10.50	10.00	0	0	13	0	0
11300		5.30	+0.10	25.52			11.40	11.40	0	0	1	0	0
11800		3.50	+0.10	25.52			17.15	17.15	0	0	4	0	0
11900		3.20	+0.10	25.52			12.50	12.00	0	0	5	0	0
12000		2.90	+0.05	25.52			12.00	12.00	0	0	6	0	0
15600		0.05	0.00	25.52			30.00	30.00	0	0	2	0	0
							Total		0	0	130	0	0
Jul 10	Underlying Price	113.25				Indicative a-t-m Vol	0.00		Time to expiry:	168 Days			
11300		9.35	+0.10	30.07					0	0	0	0	0
							Total		0	0	0	0	0
Nov 10	Underlying Price	113.50				Indicative a-t-m Vol	0.00		Time to expiry:	294 Days			
11300		10.50	+0.25	25.25					0	0	0	0	0
							Total		0	0	0	0	0
Jan 11	Underlying Price	116.00				Indicative a-t-m Vol	0.00		Time to expiry:	350 Days			
11500		12.85	+0.30	27.37					0	0	0	0	0
							Total		0	0	0	0	0
Mar 11	Underlying Price	118.75				Indicative a-t-m Vol	0.00		Time to expiry:	413 Days			
11800		13.50	+0.25	26.17					0	0	0	0	0
							Total		0	0	0	0	0
May 11	Underlying Price	121.00				Indicative a-t-m Vol	0.00		Time to expiry:	476 Days			
11900		14.95	+0.95	25.57					0	0	0	0	0
							Total		0	0	0	0	0
Jul 11	Underlying Price	123.25				Indicative a-t-m Vol	0.00		Time to expiry:	532 Days			
12100		16.15	+1.00	25.57					0	0	0	0	0
							Total		0	0	0	0	0

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Wheat Calls

Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	High	Daily Low	High	Lifetime Low	Total Volume	Official Volume	Open Interest	Change	Exercises
Nov 11	Underlying Price	119.50				Indicative a-t-m Vol	0.00		Time to expiry:	658 Days			
11900		16.50	+0.25	25.57					0	0	0	0	0
									Total	0	0	0	0
									Total Calls	0	133	0	0

