

## Commodity Options Summary

**Business Day**    **Mon 8 Feb 2010**

**Previous Business Day**  
**Fri 5 Feb 2010**

Contract	CONNECT* Volume	Block Trade Volume	Total Volume	Official Volume	Open Interest	Change
<b>Commodity Products</b>						
Cocoa	1,755	0	1,755	3,075	149,372	+1,054
Robusta Coffee 10 Tonne	1,500	0	1,500	1,884	43,366	+854
White Sugar	0	0	0	0	2,796	0
Wheat	0	0	0	0	163	0

**Comments**

\* CONNECT means LIFFE CONNECT (Registered Trademark)

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### Commodity Options

**Business Day Mon 8 Feb 2010**
**Previous Business Day Fri 5 Feb 2010**
**Cocoa Calls**

Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	High	Daily Low	High	Lifetime Low	Total Volume	Official Volume	Open Interest	Change	Exercises
<b>Mar 10</b>	<b>Underlying Price</b>	<b>2237</b>			<b>Indicative a-t-m Vol</b>	<b>33.82</b>		<b>Time to expiry:</b>	<b>18 Days</b>				
1650		587	+32	33.40			201S	174	0	0	250	0	0
1750		487	+32	33.24			572S	350	0	0	555	0	0
1800		437	+32	33.24			201S	201S	0	0	250	0	0
1850		387	+31	33.10			180	180	0	0	150	0	0
1900		338	+31	33.16			179	179	0	0	250	0	0
2000		243	+27	34.56			329S	110S	0	300	725	+200	0
2050		197	+24	33.21			175	175	0	0	275	0	0
2100		156	+21	33.36			221	90S	0	0	690	0	0
2125		137	+19	33.44			199	199	0	0	10	0	0
2150		119	+17	33.45			175	175	0	0	200	0	0
2200		88	+13	33.70			168	60	0	0	1,400	0	0
2225		75	+11	33.71			155	150	0	0	100	0	0
2250		63	+9	33.94			140	137	0	0	110	0	0
2300		43	+6	34.09			165S	83	0	0	825	0	0
2350		29	+4	34.14			124S	75	0	0	250	0	0
2400		18	+2	34.47			162	59	130	0	1,580	0	0
2500		7	+1	34.92			138	10	0	0	635	0	0
2550		4	0	35.12			61S	61S	0	0	50	0	0
2600		2	0	35.32			79	32	0	0	200	0	0
							<b>Total</b>		<b>130</b>	<b>300</b>	<b>8,505</b>	<b>+200</b>	<b>0</b>
<b>May 10</b>	<b>Underlying Price</b>	<b>2214</b>			<b>Indicative a-t-m Vol</b>	<b>34.11</b>		<b>Time to expiry:</b>	<b>81 Days</b>				
1600		617	+14	35.00			555	555	0	0	100	0	0
1650		569	+14	34.89			205	194	0	0	1,000	0	0
2000		269	+10	34.12			412	150	0	0	8,531	0	0
2100		203	+7	34.10			270	266	0	0	400	0	0
2150		175	+6	34.20			232	219S	0	0	75	0	0
2200		149	+6	34.02			253S	150	0	0	650	0	0
2250		127	+4	34.33			175	143	0	0	150	0	0
2300		110	+4	35.05			198	180S	0	450	1,301	+190	0
2325		102	+3	35.29					0	0	100	0	0
2400		81	+3	35.96			206S	107	0	0	2,485	0	0
2500		55	+2	35.68			166	60	0	0	3,035	0	0
2550		45	+1	35.56					0	450	450	+450	0
2600		36	+1	35.31			134S	38	0	150	1,625	-125	0
2650		29	+1	35.25					0	0	500	0	0
2900		9	0	34.93			91S	48	0	0	100	0	0
3000		6	0	35.13			83	9	0	150	3,875	-36	0
							<b>Total</b>		<b>0</b>	<b>1,200</b>	<b>24,377</b>	<b>+479</b>	<b>0</b>

### Commodity Options

**Business Day Mon 8 Feb 2010**
**Previous Business Day Fri 5 Feb 2010**
**Cocoa Calls**

Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	High	Daily Low	High	Lifetime Low	Total Volume	Official Volume	Open Interest	Change	Exercises
<b>Jul 10</b>	<b>Underlying Price</b>	<b>2196</b>			<b>Indicative a-t-m Vol</b>	<b>34.74</b>		<b>Time to expiry:</b>	<b>142 Days</b>				
1750		476	+10	33.94			581S	506S	0	0	2,850	0	0
1800		437	+10	34.29					0	0	100	0	0
2100		234	+6	34.00			265	260	0	0	600	0	0
2175		199	+5	34.63					0	0	0	0	0
2300		150	+4	35.21			232	221S	0	0	550	0	0
2350		133	+4	35.36			207	207	0	0	50	0	0
2400		117	+3	35.48			193	193	0	0	50	0	0
2500		93	+2	36.15			174	78	0	0	3,880	0	0
2600		70	+1	35.97			130	76	0	0	1,000	0	0
2800		42	0	36.76			90S	90S	0	0	100	0	0
3000		24	0	37.01			63	26	0	0	2,300	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>11,480</b>	<b>0</b>	<b>0</b>
<b>Sep 10</b>	<b>Underlying Price</b>	<b>2176</b>			<b>Indicative a-t-m Vol</b>	<b>34.48</b>		<b>Time to expiry:</b>	<b>204 Days</b>				
1750		476	+9	33.05			528	528	0	0	500	0	0
2000		310	+6	33.86			220	220	0	0	1,175	0	0
2100		259	+6	34.27			347S	280S	0	0	1,550	0	0
2175		224	+5	34.48					0	0	0	0	0
2200		214	+5	34.56			293S	293S	0	0	300	0	0
2250		194	+4	34.71			196S	193S	0	0	1,250	0	0
2300		177	+4	35.03					0	0	100	0	0
2400		144	+3	35.16			226S	153	0	0	1,325	0	0
2500		118	+3	35.41			188S	188S	0	0	250	0	0
2700		77	+1	35.83			149	149	0	0	80	0	0
3000		43	+1	36.89			135	46	0	0	6,601	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>13,131</b>	<b>0</b>	<b>0</b>
<b>Dec 10</b>	<b>Underlying Price</b>	<b>2165</b>			<b>Indicative a-t-m Vol</b>	<b>34.48</b>		<b>Time to expiry:</b>	<b>295 Days</b>				
1600		613	+2	33.95			588	520	0	0	1,850	0	0
1750		501	+2	34.06			563	516	250	0	2,020	0	0
2150		274	+1	34.46					0	0	0	0	0
2400		185	0	35.21					0	0	1,000	0	0
2500		159	0	35.66			190S	190S	0	0	10	0	0
							<b>Total</b>		<b>250</b>	<b>0</b>	<b>4,880</b>	<b>0</b>	<b>0</b>
<b>Mar 11</b>	<b>Underlying Price</b>	<b>2140</b>			<b>Indicative a-t-m Vol</b>	<b>34.13</b>		<b>Time to expiry:</b>	<b>385 Days</b>				
1600		604	+2	32.35			567	567	0	0	100	0	0
2000		356	+1	33.18			450S	290	0	0	5,540	0	0
2125		304	+1	34.01					0	0	0	0	0
2200	270	276	0	34.46	270	270	270	270	100	0	100	0	0
2400		209	0	34.85			280S	216	0	0	1,150	0	0
2500		186	0	35.60					0	0	500	0	0
3000		89	0	35.71			203S	91	0	0	5,041	0	0
							<b>Total</b>		<b>100</b>	<b>0</b>	<b>12,431</b>	<b>0</b>	<b>0</b>

### Commodity Options

**Business Day Mon 8 Feb 2010**
**Previous Business Day Fri 5 Feb 2010**
**Cocoa Calls**

Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	High	Daily Low	High	Lifetime Low	Total Volume	Official Volume	Open Interest	Change	Exercises
<b>May 11</b>	<b>Underlying Price</b>	<b>2135</b>				<b>Indicative a-t-m Vol</b>	<b>34.53</b>		<b>Time to expiry:</b>	<b>445 Days</b>			
2125		327	+1	34.49					0	0	0	0	0
						<b>Total</b>			<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Jul 11</b>	<b>Underlying Price</b>	<b>2134</b>				<b>Indicative a-t-m Vol</b>	<b>37.73</b>		<b>Time to expiry:</b>	<b>507 Days</b>			
2125		379	+1	37.68					0	0	0	0	0
						<b>Total</b>			<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Sep 11</b>	<b>Underlying Price</b>	<b>2134</b>				<b>Indicative a-t-m Vol</b>	<b>37.45</b>		<b>Time to expiry:</b>	<b>569 Days</b>			
2125		398	0	37.44					0	0	0	0	0
						<b>Total</b>			<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Dec 11</b>	<b>Underlying Price</b>	<b>2134</b>				<b>Indicative a-t-m Vol</b>	<b>37.70</b>		<b>Time to expiry:</b>	<b>660 Days</b>			
2125		431	+1	37.69					0	0	0	0	0
						<b>Total</b>			<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
						<b>Total Calls</b>			<b>480</b>	<b>1,500</b>	<b>74,804</b>	<b>+679</b>	<b>0</b>

### Commodity Options

**Business Day Mon 8 Feb 2010**
**Previous Business Day Fri 5 Feb 2010**
**Cocoa  
Puts**

Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	High	Daily Low	High	Lifetime Low	Total Volume	Official Volume	Open Interest	Change	Exercises
<b>Mar 10</b>	<b>Underlying Price</b>	<b>2237</b>				<b>Indicative a-t-m Vol</b>	<b>33.82</b>		<b>Time to expiry:</b>	<b>18 Days</b>			
1350		CAB	0	33.41			100S	2	0	0	975	0	0
1500		CAB	0	33.43			160S	6	0	0	600	0	0
1550		CAB	0	33.43			164	1	0	0	1,800	0	0
1575		CAB	0	33.43			155	155	0	0	16	0	0
1600		CAB	0	33.43			215S	10	0	0	784	0	0
1650		CAB	0	33.40			172	95	0	0	250	0	0
1700		CAB	0	33.25					0	0	250	0	0
1750		CAB	0	33.24			43	1	0	0	1,850	0	0
1775		CAB	0	33.21			327S	170S	0	0	200	0	0
1800		CAB	0	33.24			101	1	0	0	1,175	0	0
1850		CAB	-1	33.10			75	23	0	0	500	0	0
1900		1	-1	33.16			92	2	0	0	975	0	0
1950		2	-3	33.14			202	108	0	0	100	0	0
1975		3	-4	33.14					0	0	100	0	0
2000		6	-5	34.56			285	12	0	50	1,400	0	0
2050		10	-8	33.21			182	11	0	0	225	0	0
2075		14	-9	33.27					0	0	55	0	0
2100		19	-11	33.36			195S	25	0	0	2,410	0	0
2125	46	25	-13	33.44	46	43	46	43	150	0	0	0	0
2150		32	-15	33.45			142S	114	0	0	150	0	0
2200	70	51	-19	33.70	70	70	245	57	350	0	1,500	0	0
2250		76	-23	33.94			166S	151S	0	0	300	0	0
2300		106	-26	34.09			285	119	0	0	75	0	0
2325		123	-27	34.17					0	0	20	0	0
2350		142	-28	34.14			116	116	0	0	25	0	0
							<b>Total</b>		<b>500</b>	<b>50</b>	<b>15,735</b>	<b>0</b>	<b>0</b>

### Commodity Options

**Business Day Mon 8 Feb 2010**
**Previous Business Day  
Fri 5 Feb 2010**
**Cocoa  
Puts**

Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	High	Daily Low	High	Lifetime Low	Total Volume	Official Volume	Open Interest	Change	Exercises
<b>May 10</b>	<b>Underlying Price</b>	<b>2214</b>			<b>Indicative a-t-m Vol</b>	<b>34.11</b>		<b>Time to expiry:</b>	<b>81 Days</b>				
1400		CAB	0	35.00					0	0	200	0	0
1450		1	0	35.00			150	16	0	0	2,781	0	0
1500		1	0	34.97			151	151	0	0	550	0	0
1550		2	0	35.07			172	162	0	0	690	0	0
1600		3	-1	35.00			222	3	0	0	1,950	0	0
1650		5	-1	34.89			252	16	0	0	1,925	0	0
1750		11	-1	34.28			147	12	0	0	1,545	0	0
1775		13	-2	34.15					0	0	600	0	0
1800		15	-3	34.15			101	18	0	0	700	0	0
1900		30	-4	34.10			100S	60	125	0	375	0	0
1950		40	-5	33.59			199S	37S	0	0	2,880	0	0
2000		55	-5	34.12			223	41S	0	0	2,904	0	0
2050		70	-6	33.88			72S	64S	0	0	2,650	0	0
2100		89	-8	34.10			160	87	50	0	623	0	0
2150		111	-9	34.20			114S	101S	0	0	2,650	0	0
2200	154	135	-9	34.02	154	154	181	141	300	0	850	0	0
2300	219	196	-11	35.05	219	215	342	215	75	0	155	0	0
2325	236	213	-12	35.29	236	236	236	183	25	0	125	0	0
							<b>Total</b>		<b>575</b>	<b>0</b>	<b>24,153</b>	<b>0</b>	<b>0</b>
<b>Jul 10</b>	<b>Underlying Price</b>	<b>2196</b>			<b>Indicative a-t-m Vol</b>	<b>34.74</b>		<b>Time to expiry:</b>	<b>142 Days</b>				
1225		CAB	0	33.82			71	9	0	0	4,069	0	0
1400		2	-1	33.90			127	16	0	0	569	0	0
1450		4	0	33.90			164	34	0	0	3,345	0	0
1500		5	-1	33.73			193	8	0	0	250	0	0
1600		11	-1	33.46			234	12	0	0	750	0	0
1650		16	-1	33.50			265	45	0	0	2,120	0	0
1700		23	-2	33.89			100	92	0	0	1,400	0	0
1750		30	-3	33.94			116	32	0	1,000	1,960	0	0
1775		35	-3	34.06			139S	139S	0	0	25	0	0
1800		41	-3	34.29			142	42	0	0	600	0	0
1875		59	-4	34.43					0	0	30	0	0
1900		66	-4	34.43			129	63	0	0	3,300	0	0
1975		89	-6	34.35					0	0	45	0	0
2000		98	-6	34.38			161	161	0	500	600	+350	0
2025		108	-6	34.33			252	104	0	0	250	0	0
2050		115	-6	33.76			115	115	0	0	73	0	0
2100		138	-7	34.00			142	142	0	0	536	0	0
2175		178	-8	34.63					0	0	0	0	0
2200		192	-8	34.76			198	197	0	0	750	0	0
2325		270	-9	35.30					0	0	18	0	0
							<b>Total</b>		<b>0</b>	<b>1,500</b>	<b>20,690</b>	<b>+350</b>	<b>0</b>

### Commodity Options

**Business Day Mon 8 Feb 2010**
**Previous Business Day Fri 5 Feb 2010**
**Cocoa Puts**

Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	High	Daily Low	High	Lifetime Low	Total Volume	Official Volume	Open Interest	Change	Exercises
<b>Sep 10</b>	<b>Underlying Price</b>	<b>2176</b>			<b>Indicative a-t-m Vol</b>	<b>34.48</b>		<b>Time to expiry:</b>	<b>204 Days</b>				
1500		13	-1	33.05			222	25	0	0	200	0	0
1550		18	-1	33.05			85	85	0	0	50	0	0
1650		31	-2	33.06					0	0	300	0	0
1700		40	-2	33.05			120	43	0	0	1,900	0	0
1725		45	-2	33.05			84S	84S	0	0	200	0	0
1750		50	-3	33.05			108	49	0	0	830	0	0
1775		56	-3	33.05			113	113	0	0	700	0	0
1800		62	-3	32.99			168	64S	0	0	2,125	0	0
1850		76	-4	32.98			133S	133S	0	0	500	0	0
1900		93	-4	33.25			209S	94	0	0	1,025	0	0
1925		102	-5	33.33					0	0	55	0	0
1975		123	-5	33.62					0	0	15	0	0
2000		134	-6	33.86			199S	199S	0	0	1,300	0	0
2100		183	-6	34.27			310S	177	0	0	525	0	0
2175		223	-7	34.48					0	0	0	0	0
2300		301	-8	35.03			304	296	0	25	75	+25	0
2325		316	-9	34.95					0	0	15	0	0
2400		368	-9	35.16			330S	330S	0	0	250	0	0
							<b>Total</b>		<b>0</b>	<b>25</b>	<b>10,065</b>	<b>+25</b>	<b>0</b>
<b>Dec 10</b>	<b>Underlying Price</b>	<b>2165</b>			<b>Indicative a-t-m Vol</b>	<b>34.48</b>		<b>Time to expiry:</b>	<b>295 Days</b>				
1700		71	-2	33.98			164	164	0	0	1,000	0	0
1750		86	-1	34.06			180	180	0	0	100	0	0
1775		93	-2	34.06					0	0	100	0	0
1800		101	-2	34.08			205	205	0	0	300	0	0
2000		180	-3	34.15			190S	190S	0	0	225	0	0
2100		231	-2	34.33			287	287	0	0	400	0	0
2150		259	-2	34.46					0	0	0	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>2,125</b>	<b>0</b>	<b>0</b>
<b>Mar 11</b>	<b>Underlying Price</b>	<b>2140</b>			<b>Indicative a-t-m Vol</b>	<b>34.13</b>		<b>Time to expiry:</b>	<b>385 Days</b>				
1800	135	125	-1	32.41	135	135	171	135	200	0	400	0	0
1900		168	-2	32.97			169	155S	0	0	1,000	0	0
2000		216	-2	33.18					0	0	400	0	0
2125		289	-2	34.01					0	0	0	0	0
							<b>Total</b>		<b>200</b>	<b>0</b>	<b>1,800</b>	<b>0</b>	<b>0</b>
<b>May 11</b>	<b>Underlying Price</b>	<b>2135</b>			<b>Indicative a-t-m Vol</b>	<b>34.53</b>		<b>Time to expiry:</b>	<b>445 Days</b>				
2125		317	-3	34.49					0	0	0	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Jul 11</b>	<b>Underlying Price</b>	<b>2134</b>			<b>Indicative a-t-m Vol</b>	<b>37.73</b>		<b>Time to expiry:</b>	<b>507 Days</b>				
2125		370	-2	37.68					0	0	0	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>

### Commodity Options

**Business Day**    **Mon 8 Feb 2010**

**Previous Business Day**  
**Fri 5 Feb 2010**

#### Cocoa Puts

Exercise Price	Opening Trans	Settlement		Volatility %	Daily		High	Lifetime		Total Volume	Official Volume	Open Interest	Change	Exercises
		Price	Change		High	Low		High	Low					
<b>Sep 11</b>	<b>Underlying Price</b>	<b>2134</b>			<b>Indicative a-t-m Vol</b>	<b>37.45</b>			<b>Time to expiry:</b>	<b>569 Days</b>				
2125		389	-3	37.44						0	0	0	0	0
					<b>Total</b>					<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Dec 11</b>	<b>Underlying Price</b>	<b>2134</b>			<b>Indicative a-t-m Vol</b>	<b>37.70</b>			<b>Time to expiry:</b>	<b>660 Days</b>				
2125		422	-2	37.69						0	0	0	0	0
					<b>Total</b>					<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
					<b>Total Puts</b>					<b>1,275</b>	<b>1,575</b>	<b>74,568</b>	<b>+375</b>	<b>0</b>

### Commodity Options

**Business Day** Mon 8 Feb 2010  
**Robusta Coffee 10 Tonne**

**Previous Business Day**  
 Fri 5 Feb 2010

#### Calls

Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	High	Daily Low	High	Lifetime Low	Total Volume	Official Volume	Open Interest	Change	Exercises
<b>Mar 10</b>	<b>Underlying Price</b>	<b>1296</b>				<b>Indicative a-t-m Vol</b>	<b>20.39</b>		<b>Time to expiry:</b>	<b>9 Days</b>			
1250		50	-1	23.36			144S	88	0	0	15	0	0
1300		14	-5	20.13			74	21	0	0	515	0	0
1350		4	-2	24.52			151	5S	0	500	1,314	0	0
1400		1	0	26.50			119	2S	0	140	1,038	+50	0
1450	CAB		-1	33.41			119	2S	0	10	1,239	-10	0
1500	CAB		0	33.91			113	1	0	0	1,789	0	0
1550	CAB		0	37.54			120	1	0	0	3,307	0	0
1600	CAB		0	32.82			95	5	0	0	1,374	0	0
1650	CAB		0	33.78					0	0	90	0	0
1850	CAB		0	34.48				12S	0	0	200	0	0
							<b>Total</b>		<b>0</b>	<b>650</b>	<b>10,881</b>	<b>+40</b>	<b>0</b>
<b>May 10</b>	<b>Underlying Price</b>	<b>1330</b>				<b>Indicative a-t-m Vol</b>	<b>21.67</b>		<b>Time to expiry:</b>	<b>72 Days</b>			
1300	57	67	-5	21.75	57	57	57	57	50	0	0	0	0
1350	35	42	-5	21.62	35	35	123	35	130	169	880	+169	0
1400	21	24	-4	21.04	21	20	107	20	100	200	871	+200	0
1450		14	-3	21.64			111	17S	0	85	919	0	0
1500		8	-3	22.58			99	17S	0	0	1,675	0	0
1550		6	-3	25.12			110	10S	0	0	610	0	0
1600		5	-2	27.58			83	12S	0	0	735	0	0
1650		4	-2	29.08			65	65	0	0	15	0	0
1800		1	-1	30.68			15	2S	0	0	400	0	0
							<b>Total</b>		<b>280</b>	<b>454</b>	<b>6,105</b>	<b>+369</b>	<b>0</b>
<b>Jul 10</b>	<b>Underlying Price</b>	<b>1360</b>				<b>Indicative a-t-m Vol</b>	<b>24.41</b>		<b>Time to expiry:</b>	<b>128 Days</b>			
1300	100	110	0	24.16	101	100	101	100	100	0	0	0	0
1350	73	83	0	24.26	74	69	102	69	200	0	150	0	0
1400	62	63	-1	25.00	62	56	120	56	100	0	788	0	0
1450		43	-1	24.16			119	61S	0	0	447	0	0
1500		32	0	24.66			96	46S	0	0	642	0	0
1550		23	-1	25.32			89	31S	0	0	874	0	0
1600		17	-1	26.03			72	23S	0	0	887	0	0
1650		13	0	26.79			59	53	0	0	150	0	0
1750		8	0	28.46					0	0	200	0	0
							<b>Total</b>		<b>400</b>	<b>0</b>	<b>4,138</b>	<b>0</b>	<b>0</b>
<b>Sep 10</b>	<b>Underlying Price</b>	<b>1388</b>				<b>Indicative a-t-m Vol</b>	<b>27.00</b>		<b>Time to expiry:</b>	<b>191 Days</b>			
1400		103	-2	27.00					0	0	0	0	0
1450		85	-2	27.74			141	109	0	0	50	0	0
1500		71	-1	28.38			128	89S	0	0	237	0	0
1550		59	-1	29.11			106	79	0	0	70	0	0
1600		49	-2	29.84			103	64S	0	0	487	0	0
1650		42	-1	30.58			91	91	0	0	50	0	0
2000		22	-1	38.99			52	52	0	0	55	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>949</b>	<b>0</b>	<b>0</b>



### Commodity Options

**Business Day** Mon 8 Feb 2010  
**Robusta Coffee 10 Tonne**

**Previous Business Day**  
 Fri 5 Feb 2010

#### Puts

Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	High	Daily Low	High	Lifetime Low	Total Volume	Official Volume	Open Interest	Change	Exercises
<b>Mar 10</b>	<b>Underlying Price</b>	<b>1296</b>			<b>Indicative a-t-m Vol</b>		<b>20.39</b>		<b>Time to expiry:</b>	<b>9 Days</b>			
1250	4	4	-2	23.36	4	4	35	3	150	0	510	0	0
1300	29	18	-6	20.13	29S	18	50	12S	220	360	1,210	+230	0
1350		58	-3	24.52			79	25	0	0	1,257	0	0
1400	125	105	-1	26.50	125S	125S	125S	36	20	40	950	-35	0
1450		154	-2	33.41			159S	59	0	10	727	-10	0
1500		204	-1	33.91			126	81	0	0	220	0	0
							<b>Total</b>		<b>390</b>	<b>410</b>	<b>4,874</b>	<b>+185</b>	<b>0</b>
<b>May 10</b>	<b>Underlying Price</b>	<b>1330</b>			<b>Indicative a-t-m Vol</b>		<b>21.67</b>		<b>Time to expiry:</b>	<b>72 Days</b>			
1200		10	-2	22.48			9	9	0	0	350	0	0
1250		22	-2	22.87			37	15S	0	285	535	+255	0
1300		37	-5	21.75			56S	27	0	0	1,965	0	0
1350		62	-5	21.62			78S	37	0	0	1,240	0	0
1400		94	-4	21.04			107	55	0	0	1,679	0	0
1450		134	-3	21.64			139	80	0	0	920	0	0
1500		178	-3	22.58			146	110	0	0	710	0	0
							<b>Total</b>		<b>0</b>	<b>285</b>	<b>7,399</b>	<b>+255</b>	<b>0</b>
<b>Jul 10</b>	<b>Underlying Price</b>	<b>1360</b>			<b>Indicative a-t-m Vol</b>		<b>24.41</b>		<b>Time to expiry:</b>	<b>128 Days</b>			
1200		19	-1	24.16					200	0	0	0	0
1250		32	-1	24.16			43	28S	0	0	500	0	0
1300		50	-1	24.16			61	31S	0	0	980	0	0
1350	75	73	-1	24.26	75	73	82	48	150	0	410	0	0
1400		103	-2	25.00			109	65	0	40	1,200	-40	0
1450		133	-2	24.16			142	92	0	45	330	+45	0
1500		172	-1	24.66			145	120	0	0	100	0	0
1550		213	-2	25.32			181	180	0	0	50	0	0
1650		303	-1	26.79			254	254	0	0	100	0	0
1750		398	-1	28.46					0	0	300	0	0
							<b>Total</b>		<b>350</b>	<b>85</b>	<b>3,970</b>	<b>+5</b>	<b>0</b>
<b>Sep 10</b>	<b>Underlying Price</b>	<b>1388</b>			<b>Indicative a-t-m Vol</b>		<b>27.00</b>		<b>Time to expiry:</b>	<b>191 Days</b>			
1350	85	89	0	26.98	92	85	92	85	80	0	0	0	0
1400		115	0	27.00			107	80	0	0	4,000	0	0
							<b>Total</b>		<b>80</b>	<b>0</b>	<b>4,000</b>	<b>0</b>	<b>0</b>
<b>Nov 10</b>	<b>Underlying Price</b>	<b>1412</b>			<b>Indicative a-t-m Vol</b>		<b>28.51</b>		<b>Time to expiry:</b>	<b>254 Days</b>			
1400		128	0	28.53					0	0	0	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Jan 11</b>	<b>Underlying Price</b>	<b>1432</b>			<b>Indicative a-t-m Vol</b>		<b>28.06</b>		<b>Time to expiry:</b>	<b>310 Days</b>			
1450		158	0	28.06					0	0	0	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>

### Commodity Options

**Business Day Mon 8 Feb 2010**
**Robusta Coffee 10 Tonne**
**Puts**

Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	High	Daily Low	High	Lifetime Low	Total Volume	Previous Business Day Fri 5 Feb 2010				
										Official Volume	Open Interest	Change	Exercises	
<b>Mar 11</b>	<b>Underlying Price</b>	<b>1455</b>				<b>Indicative a-t-m Vol</b>	<b>27.99</b>		<b>Time to expiry:</b>	<b>373 Days</b>				
1450		161	-3	27.99					0	0	0	0	0	
						<b>Total</b>			<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
<b>May 11</b>	<b>Underlying Price</b>	<b>1450</b>				<b>Indicative a-t-m Vol</b>	<b>27.86</b>		<b>Time to expiry:</b>	<b>436 Days</b>				
1450		176	-2	27.86					0	0	0	0	0	
						<b>Total</b>			<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
<b>Jul 11</b>	<b>Underlying Price</b>	<b>1440</b>				<b>Indicative a-t-m Vol</b>	<b>27.86</b>		<b>Time to expiry:</b>	<b>492 Days</b>				
1450		191	-3	27.86					0	0	0	0	0	
						<b>Total</b>			<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
<b>Sep 11</b>	<b>Underlying Price</b>	<b>1440</b>				<b>Indicative a-t-m Vol</b>	<b>27.86</b>		<b>Time to expiry:</b>	<b>555 Days</b>				
1450		202	-3	27.86					0	0	0	0	0	
						<b>Total</b>			<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
						<b>Total Puts</b>			<b>820</b>	<b>780</b>	<b>20,243</b>	<b>+445</b>	<b>0</b>	

### Commodity Options

**Business Day Mon 8 Feb 2010**
**Previous Business Day Fri 5 Feb 2010**
**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
<b>May 10</b>	<b>Underlying Price</b>	<b>713.80</b>				<b>Indicative a-t-m Vol</b>	<b>42.84</b>		<b>Time to expiry:</b>	<b>52 Days</b>			
60000		121.30	+8.25	42.19			62.00	49.50	0	0	739	0	0
63000		97.05	+7.25	41.86					0	0	12	0	0
65000		82.50	+6.50	41.85					0	0	175	0	0
66000		75.95	+6.10	42.09					0	0	535	0	0
69000		58.25	+4.90	42.55					0	0	25	0	0
70000		53.20	+4.50	42.84					0	0	0	0	0
78000		24.60	+2.10	45.03			45.00	45.00	0	0	100	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>1,586</b>	<b>0</b>	<b>0</b>
<b>Aug 10</b>	<b>Underlying Price</b>	<b>665.50</b>				<b>Indicative a-t-m Vol</b>	<b>39.34</b>		<b>Time to expiry:</b>	<b>143 Days</b>			
61000		94.30	+4.10	39.34			44.00	44.00	0	0	6	0	0
63000		83.00	+3.75	39.34			60.00	60.00	0	0	33	0	0
66000		67.95	+3.20	39.34					0	0	0	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>39</b>	<b>0</b>	<b>0</b>
<b>Oct 10</b>	<b>Underlying Price</b>	<b>605.50</b>				<b>Indicative a-t-m Vol</b>	<b>36.28</b>		<b>Time to expiry:</b>	<b>205 Days</b>			
53000		106.45	+3.40	36.28			67.75	67.75	0	0	250	0	0
60000		68.10	+2.45	36.28					0	0	0	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>250</b>	<b>0</b>	<b>0</b>
<b>Dec 10</b>	<b>Underlying Price</b>	<b>563.50</b>				<b>Indicative a-t-m Vol</b>	<b>31.12</b>		<b>Time to expiry:</b>	<b>266 Days</b>			
56000		61.25	+3.05	31.12					0	0	0	0	0
57000		56.80	+2.90	31.12			63.80S	63.50S	0	0	200	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>200</b>	<b>0</b>	<b>0</b>
<b>Mar 11</b>	<b>Underlying Price</b>	<b>544.40</b>				<b>Indicative a-t-m Vol</b>	<b>37.99</b>		<b>Time to expiry:</b>	<b>358 Days</b>			
54000		83.25	+4.30	37.99					0	0	0	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>May 11</b>	<b>Underlying Price</b>	<b>522.40</b>				<b>Indicative a-t-m Vol</b>	<b>38.01</b>		<b>Time to expiry:</b>	<b>417 Days</b>			
51000		89.55	+4.95	38.01					0	0	0	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Aug 11</b>	<b>Underlying Price</b>	<b>498.40</b>				<b>Indicative a-t-m Vol</b>	<b>38.00</b>		<b>Time to expiry:</b>	<b>508 Days</b>			
49000		92.00	+5.30	38.00					0	0	0	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
							<b>Total Calls</b>		<b>0</b>	<b>0</b>	<b>2,075</b>	<b>0</b>	<b>0</b>

### Commodity Options

**Business Day Mon 8 Feb 2010**
**Previous Business Day Fri 5 Feb 2010**
**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
<b>May 10</b>	<b>Underlying Price</b>	<b>713.80</b>				<b>Indicative a-t-m Vol</b>	<b>42.84</b>		<b>Time to expiry:</b>	<b>52 Days</b>			
56000		2.80	-1.05	41.88					0	0	286	0	0
60000		7.50	-2.05	42.19					0	0	75	0	0
70000		39.40	-5.80	42.84					0	0	0	0	0
						<b>Total</b>			<b>0</b>	<b>0</b>	<b>361</b>	<b>0</b>	<b>0</b>
<b>Aug 10</b>	<b>Underlying Price</b>	<b>665.50</b>				<b>Indicative a-t-m Vol</b>	<b>39.34</b>		<b>Time to expiry:</b>	<b>143 Days</b>			
66000		62.45	-3.80	39.34					0	0	0	0	0
						<b>Total</b>			<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Oct 10</b>	<b>Underlying Price</b>	<b>605.50</b>				<b>Indicative a-t-m Vol</b>	<b>36.28</b>		<b>Time to expiry:</b>	<b>205 Days</b>			
60000		62.60	-2.75	36.28					0	0	0	0	0
						<b>Total</b>			<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Dec 10</b>	<b>Underlying Price</b>	<b>563.50</b>				<b>Indicative a-t-m Vol</b>	<b>31.12</b>		<b>Time to expiry:</b>	<b>266 Days</b>			
53000		42.65	-2.55	31.12					0	0	120	0	0
56000		57.75	-3.05	31.12					0	0	0	0	0
57000		63.30	-3.20	31.12			60.00S	59.70S	0	0	200	0	0
58000		69.05	-3.40	31.08					0	0	40	0	0
						<b>Total</b>			<b>0</b>	<b>0</b>	<b>360</b>	<b>0</b>	<b>0</b>
<b>Mar 11</b>	<b>Underlying Price</b>	<b>544.40</b>				<b>Indicative a-t-m Vol</b>	<b>37.99</b>		<b>Time to expiry:</b>	<b>358 Days</b>			
54000		78.85	-3.70	37.99					0	0	0	0	0
						<b>Total</b>			<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>May 11</b>	<b>Underlying Price</b>	<b>522.40</b>				<b>Indicative a-t-m Vol</b>	<b>38.01</b>		<b>Time to expiry:</b>	<b>417 Days</b>			
51000		77.15	-3.85	38.01					0	0	0	0	0
						<b>Total</b>			<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Aug 11</b>	<b>Underlying Price</b>	<b>498.40</b>				<b>Indicative a-t-m Vol</b>	<b>38.00</b>		<b>Time to expiry:</b>	<b>508 Days</b>			
49000		83.60	-4.00	38.00					0	0	0	0	0
						<b>Total</b>			<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
						<b>Total Puts</b>			<b>0</b>	<b>0</b>	<b>721</b>	<b>0</b>	<b>0</b>

### Commodity Options

**Business Day Mon 8 Feb 2010**
**Previous Business Day Fri 5 Feb 2010**
**Wheat Calls**

Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	High	Daily Low	High	Lifetime Low	Total Volume	Official Volume	Open Interest	Change	Exercises
<b>Mar 10</b>	<b>Underlying Price</b>	<b>97.50</b>				<b>Indicative a-t-m Vol</b>	<b>18.27</b>		<b>Time to expiry:</b>	<b>3 Days</b>			
9700		0.90	-0.25	18.27					0	0	0	0	0
11800		CAB	0.00	18.55			11.00	11.00	0	0	3	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>3</b>	<b>0</b>	<b>0</b>
<b>May 10</b>	<b>Underlying Price</b>	<b>100.25</b>				<b>Indicative a-t-m Vol</b>	<b>25.37</b>		<b>Time to expiry:</b>	<b>59 Days</b>			
10000		4.25	-0.10	25.37					0	0	0	0	0
10400		2.60	-0.10	25.42			9.00	7.75	0	0	15	0	0
10500		2.25	-0.15	25.48			9.30	9.30	0	0	14	0	0
10800		1.50	-0.10	25.52			9.00	8.75	0	0	11	0	0
10900		1.30	-0.05	25.52			10.00	10.00	0	0	5	0	0
11000		1.10	-0.10	25.52			10.50	7.50	0	0	54	0	0
11100		0.95	-0.05	25.52			10.50	10.00	0	0	13	0	0
11300		0.65	-0.10	25.52			11.40	11.40	0	0	1	0	0
11800		0.30	0.00	25.52			17.15	17.15	0	0	4	0	0
11900		0.25	0.00	25.52			12.50	12.00	0	0	5	0	0
12000		0.20	0.00	25.52			12.00	12.00	0	0	6	0	0
15600		CAB	0.00	25.52			30.00	30.00	0	0	2	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>130</b>	<b>0</b>	<b>0</b>
<b>Jul 10</b>	<b>Underlying Price</b>	<b>103.25</b>				<b>Indicative a-t-m Vol</b>	<b>30.07</b>		<b>Time to expiry:</b>	<b>122 Days</b>			
10400		6.85	-0.65	30.07					0	0	0	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Nov 10</b>	<b>Underlying Price</b>	<b>103.75</b>				<b>Indicative a-t-m Vol</b>	<b>25.25</b>		<b>Time to expiry:</b>	<b>248 Days</b>			
10400		8.50	+0.10	25.25					0	0	0	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Jan 11</b>	<b>Underlying Price</b>	<b>106.30</b>				<b>Indicative a-t-m Vol</b>	<b>27.37</b>		<b>Time to expiry:</b>	<b>304 Days</b>			
10600		10.70	+0.25	27.37					0	0	0	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Mar 11</b>	<b>Underlying Price</b>	<b>109.30</b>				<b>Indicative a-t-m Vol</b>	<b>26.17</b>		<b>Time to expiry:</b>	<b>367 Days</b>			
10900		11.55	+0.25	26.17					0	0	0	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>May 11</b>	<b>Underlying Price</b>	<b>111.25</b>				<b>Indicative a-t-m Vol</b>	<b>25.57</b>		<b>Time to expiry:</b>	<b>430 Days</b>			
11000		12.85	+0.80	25.57					0	0	0	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Jul 11</b>	<b>Underlying Price</b>	<b>115.05</b>				<b>Indicative a-t-m Vol</b>	<b>25.57</b>		<b>Time to expiry:</b>	<b>486 Days</b>			
11300		14.45	+1.25	25.57					0	0	0	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>

### Commodity Options

**Business Day**    **Mon 8 Feb 2010**

**Previous Business Day**  
**Fri 5 Feb 2010**

#### Wheat Calls

Exercise Price	Opening Trans	Settlement		Volatility %	Daily		High	Lifetime	Low	Total Volume	Previous Business Day				
		Price	Change		High	Low					Official Volume	Open Interest	Change	Exercises	
<b>Nov 11</b>	<b>Underlying Price</b>	<b>108.50</b>			<b>Indicative a-t-m Vol</b>	<b>25.57</b>				<b>Time to expiry:</b>	<b>612 Days</b>				
11000		13.65	-0.60	25.57						0	0	0	0	0	
					<b>Total</b>					<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
<b>May 12</b>	<b>Underlying Price</b>	<b>113.50</b>			<b>Indicative a-t-m Vol</b>	<b>25.57</b>				<b>Time to expiry:</b>	<b>794 Days</b>				
11500		16.35	-0.60	25.57						0	0	0	0	0	
					<b>Total</b>					<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
					<b>Total</b>	<b>Calls</b>				<b>0</b>	<b>0</b>	<b>133</b>	<b>0</b>	<b>0</b>	

### Commodity Options

**Business Day Mon 8 Feb 2010**
**Previous Business Day Fri 5 Feb 2010**
**Wheat**
**Puts**

Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	High	Daily Low	High	Lifetime Low	Total Volume	Official Volume	Open Interest	Change	Exercises
<b>Mar 10</b>	<b>Underlying Price</b>	<b>97.50</b>				<b>Indicative a-t-m Vol</b>	<b>18.27</b>			<b>Time to expiry:</b>	<b>3 Days</b>		
9700		0.40	-0.30	18.27					0	0	0	0	0
						<b>Total</b>			<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>May 10</b>	<b>Underlying Price</b>	<b>100.25</b>				<b>Indicative a-t-m Vol</b>	<b>25.37</b>			<b>Time to expiry:</b>	<b>59 Days</b>		
10000		4.00	-0.05	25.37			4.75	4.75	0	0	10	0	0
11100		11.70	0.00	25.52			6.00	6.00	0	0	20	0	0
						<b>Total</b>			<b>0</b>	<b>0</b>	<b>30</b>	<b>0</b>	<b>0</b>
<b>Jul 10</b>	<b>Underlying Price</b>	<b>103.25</b>				<b>Indicative a-t-m Vol</b>	<b>30.07</b>			<b>Time to expiry:</b>	<b>122 Days</b>		
10400		7.60	+0.40	30.07					0	0	0	0	0
						<b>Total</b>			<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Nov 10</b>	<b>Underlying Price</b>	<b>103.75</b>				<b>Indicative a-t-m Vol</b>	<b>25.25</b>			<b>Time to expiry:</b>	<b>248 Days</b>		
10400		8.75	-0.15	25.25					0	0	0	0	0
						<b>Total</b>			<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Jan 11</b>	<b>Underlying Price</b>	<b>106.30</b>				<b>Indicative a-t-m Vol</b>	<b>27.37</b>			<b>Time to expiry:</b>	<b>304 Days</b>		
10600		10.40	-0.30	27.37					0	0	0	0	0
						<b>Total</b>			<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Mar 11</b>	<b>Underlying Price</b>	<b>109.30</b>				<b>Indicative a-t-m Vol</b>	<b>26.17</b>			<b>Time to expiry:</b>	<b>367 Days</b>		
10900		11.25	-0.30	26.17					0	0	0	0	0
						<b>Total</b>			<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>May 11</b>	<b>Underlying Price</b>	<b>111.25</b>				<b>Indicative a-t-m Vol</b>	<b>25.57</b>			<b>Time to expiry:</b>	<b>430 Days</b>		
11000		11.60	-0.70	25.57					0	0	0	0	0
						<b>Total</b>			<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Jul 11</b>	<b>Underlying Price</b>	<b>115.05</b>				<b>Indicative a-t-m Vol</b>	<b>25.57</b>			<b>Time to expiry:</b>	<b>486 Days</b>		
11300		12.40	-1.00	25.57					0	0	0	0	0
						<b>Total</b>			<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Nov 11</b>	<b>Underlying Price</b>	<b>108.50</b>				<b>Indicative a-t-m Vol</b>	<b>25.57</b>			<b>Time to expiry:</b>	<b>612 Days</b>		
11000		15.15	+0.40	25.57					0	0	0	0	0
						<b>Total</b>			<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>May 12</b>	<b>Underlying Price</b>	<b>113.50</b>				<b>Indicative a-t-m Vol</b>	<b>25.57</b>			<b>Time to expiry:</b>	<b>794 Days</b>		
11500		17.85	+0.40	25.57					0	0	0	0	0
						<b>Total</b>			<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
						<b>Total Puts</b>			<b>0</b>	<b>0</b>	<b>30</b>	<b>0</b>	<b>0</b>