

## Commodity Options Summary

**Business Day** Tue 24 Aug 2010

**Previous Business Day**  
Mon 23 Aug 2010

Contract	CONNECT* Volume	Block Trade Volume	Total Volume	Official Volume	Open Interest	Change
<b>Commodity Products</b>						
Cocoa	2,765	0	2,765	225	201,162	-75
Robusta Coffee	3,951	0	3,951	2,768	63,184	+1,232
White Sugar	100	0	100	0	9,060	0
Feed Wheat	0	0	0	0	221	0

**Comments**

\* CONNECT means LIFFE CONNECT (Registered Trademark)

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### Commodity Options

**Business Day Tue 24 Aug 2010**
**Previous Business Day  
Mon 23 Aug 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>Sep 10</b>	<b>Underlying Price</b>	<b>2093</b>			<b>Indicative a-t-m Vol</b>	<b>30.99</b>		<b>Time to expiry:</b>	<b>7 Days</b>				
1750		343	+3	32.21			625	528	0	0	100	0	0
2000		102	+1	32.34			220	220	0	0	1,175	0	0
2100		35	+2	30.97			347S	84	0	0	1,400	0	0
2150		16	-1	30.52			267	267	500	75	1,375	+75	0
2175		11	0	30.96					0	0	200	0	0
2200		7	0	31.30			293S	180	0	0	1,550	0	0
2250		3	0	31.59			230	80	0	0	2,324	0	0
2275		2	0	31.78			94	92	0	0	90	0	0
2300		1	0	32.01			194	4	0	0	3,175	0	0
2325		1	0	32.67			183	183	0	0	500	0	0
2350		CAB	-1	33.51			165S	37S	0	0	450	0	0
2375		CAB	0	34.22			160S	112S	0	0	300	0	0
2400		CAB	0	34.93			226S	75	0	0	2,775	0	0
2450		CAB	0	35.80			117S	62	0	0	4,200	0	0
2500	3	CAB	0	35.92	3	3	188S	3	150	0	940	0	0
2600		CAB	0	36.50			59S	59S	0	0	1,050	0	0
2650		CAB	0	36.87			67	23	0	0	1,674	0	0
2700		CAB	0	36.94			149	3S	0	0	2,130	0	0
2850		CAB	0	37.90			60	60	0	0	100	0	0
3000		CAB	0	38.89			135	1	0	0	6,557	0	0
							<b>Total</b>		<b>650</b>	<b>75</b>	<b>32,065</b>	<b>+75</b>	<b>0</b>

### Commodity Options

**Business Day Tue 24 Aug 2010**
**Previous Business Day  
Mon 23 Aug 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>Dec 10</b>	<b>Underlying Price</b>	<b>2005</b>			<b>Indicative a-t-m Vol</b>	<b>28.27</b>		<b>Time to expiry:</b>	<b>98 Days</b>				
1600		413	-8	28.66			588	520	0	0	1,850	0	0
1750		282	-7	28.66			563	479	0	0	2,020	0	0
2000		120	-6	28.22					0	0	350	0	0
2025		109	-6	28.44			110S	110S	0	0	60	0	0
2050		99	-6	28.63			126S	118S	0	0	215	0	0
2100		81	-5	28.84					500	0	125	0	0
2125	65	73	-5	28.97	65	65	65	65	15	0	0	0	0
2150		66	-4	29.06					0	0	100	0	0
2200		53	-4	29.25			235	51	0	0	3,086	0	0
2250		43	-3	29.58			174S	150	0	0	1,500	0	0
2275		38	-3	29.70			200	105	0	0	25	0	0
2300		35	-2	29.87			149S	149S	500	0	4,300	0	0
2325		31	-3	30.07			184	100	0	0	250	0	0
2350		28	-2	30.27			173	149	0	0	554	0	0
2400		23	-1	30.57			151S	22	0	0	3,927	0	0
2425		20	-2	30.72					0	0	100	0	0
2450		18	-2	30.91			114	59S	0	0	654	0	0
2475		16	-2	31.03			128	128	0	0	50	0	0
2500		15	-1	31.18			190S	14	0	0	1,100	0	0
2550		12	-1	31.48			41S	41S	0	0	100	0	0
2600		9	-1	31.84			90	65S	0	0	2,080	0	0
2800		4	-1	33.06			64	9	0	0	4,184	0	0
							<b>Total</b>		<b>1,015</b>	<b>0</b>	<b>26,630</b>	<b>0</b>	<b>0</b>
<b>Mar 11</b>	<b>Underlying Price</b>	<b>2017</b>			<b>Indicative a-t-m Vol</b>	<b>25.98</b>		<b>Time to expiry:</b>	<b>188 Days</b>				
1600		434	-7	25.86			567	567	0	0	100	0	0
2000		158	-5	25.93			450S	274	0	0	5,482	0	0
2025		147	-4	26.00					0	0	0	0	0
2050		136	-5	26.12					0	0	120	0	0
2150		100	-3	26.32			236S	234S	0	0	950	0	0
2200		84	-4	26.39			270	270	0	0	850	0	0
2250		72	-3	26.59			204S	197S	0	0	2,800	0	0
2300		62	-3	26.97			188S	188S	0	0	1,450	0	0
2400		47	-2	27.84			280S	90	0	0	1,696	0	0
2450		40	-2	28.10			188	138S	0	0	375	0	0
2500		34	-2	28.27			134	105S	0	0	562	0	0
3000		6	0	29.19			203S	31S	0	0	2,501	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>16,886</b>	<b>0</b>	<b>0</b>
<b>May 11</b>	<b>Underlying Price</b>	<b>2031</b>			<b>Indicative a-t-m Vol</b>	<b>26.81</b>		<b>Time to expiry:</b>	<b>248 Days</b>				
1800		306	-2	26.30			418	418	0	0	1,750	0	0
2025		182	-1	26.83					0	0	0	0	0
2250		101	-1	27.19			223S	213S	0	0	3,750	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>5,500</b>	<b>0</b>	<b>0</b>

### Commodity Options

**Business Day Tue 24 Aug 2010**
**Previous Business Day Mon 23 Aug 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 11</b>	<b>Underlying Price</b>	<b>2043</b>				<b>Indicative a-t-m Vol</b>	<b>26.58</b>		<b>Time to expiry:</b>	<b>310 Days</b>			
2050		196	0	26.58					0	0	0	0	0
2200		138	0	26.59					0	0	200	0	0
						<b>Total</b>			<b>0</b>	<b>0</b>	<b>200</b>	<b>0</b>	<b>0</b>
<b>Sep 11</b>	<b>Underlying Price</b>	<b>2046</b>				<b>Indicative a-t-m Vol</b>	<b>27.88</b>		<b>Time to expiry:</b>	<b>372 Days</b>			
2050		228	0	27.90					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>2047</b>				<b>Indicative a-t-m Vol</b>	<b>28.31</b>		<b>Time to expiry:</b>	<b>463 Days</b>			
2050		258	-1	28.32					0	0	0	0	0
3000		55	0	30.19					0	0	100	0	0
						<b>Total</b>			<b>0</b>	<b>0</b>	<b>100</b>	<b>0</b>	<b>0</b>
<b>Mar 12</b>	<b>Underlying Price</b>	<b>2041</b>				<b>Indicative a-t-m Vol</b>	<b>28.58</b>		<b>Time to expiry:</b>	<b>554 Days</b>			
2025		292	+4	28.52					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>2041</b>				<b>Indicative a-t-m Vol</b>	<b>28.71</b>		<b>Time to expiry:</b>	<b>615 Days</b>			
2025		308	+4	28.62					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 12</b>	<b>Underlying Price</b>	<b>2045</b>				<b>Indicative a-t-m Vol</b>	<b>28.56</b>		<b>Time to expiry:</b>	<b>675 Days</b>			
2050		314	+4	28.61					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>1,665</b>	<b>75</b>	<b>81,381</b>	<b>+75</b>	<b>0</b>

### Commodity Options

**Business Day**    **Tue 24 Aug 2010**
**Previous Business Day**  
**Mon 23 Aug 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>2093</b>			<b>Indicative a-t-m Vol</b>	<b>30.99</b>		<b>Time to expiry:</b>	<b>7 Days</b>				
1500		CAB	0	32.21			222	6	0	0	200	0	0
1650		CAB	0	32.21			12S	3	0	0	450	0	0
1700		CAB	0	32.21			120	42	0	0	2,350	0	0
1725		CAB	0	32.21			84S	84S	0	0	350	0	0
1750		CAB	0	32.21			108	49	0	0	880	0	0
1775		CAB	0	32.21			113	113	0	0	700	0	0
1800		CAB	0	32.21			168	1	0	0	2,125	0	0
1850		CAB	0	32.19			133S	35	0	0	130	0	0
1900		1	0	32.21			209S	1	0	0	1,850	0	0
1925		2	0	32.23					0	0	55	0	0
1950		3	-1	32.34			47	1	0	0	2,184	0	0
1975		5	-2	32.47					0	0	15	0	0
2000		9	-2	32.34			199S	4S	500	0	4,150	0	0
2050		20	-2	31.22			9S	9S	0	0	650	0	0
2075		30	-1	31.03			30	30	0	0	100	0	0
2100	46	42	-1	30.97	46S	46S	310S	18S	50	150	2,890	0	0
2125		56	-3	30.76			50	17	0	0	120	0	0
2150		73	-4	30.52			132S	25	0	0	2,400	0	0
2175		93	-3	30.96			40	40	0	0	350	0	0
2200	116	114	-3	31.30	116S	116S	117	28	50	0	4,511	0	0
2225		136	-4	31.49			222	48	0	0	20	0	0
2250		160	-3	31.59			150S	58	0	0	2,800	0	0
2300		208	-3	32.01			304	43	0	0	4,540	0	0
2325		233	-3	32.67			278	115	0	0	750	0	0
2350		257	-4	33.51			162S	69	0	0	1,100	0	0
2375		282	-3	34.22			160S	126S	0	0	450	0	0
2400		307	-3	34.93			330S	105S	0	0	2,150	0	0
2450		357	-3	35.80			141S	118S	0	0	650	0	0
<b>Total</b>									<b>600</b>	<b>150</b>	<b>38,920</b>	<b>0</b>	<b>0</b>

### Commodity Options

**Business Day Tue 24 Aug 2010**
**Previous Business Day Mon 23 Aug 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>Dec 10</b>	<b>Underlying Price</b>	<b>2005</b>			<b>Indicative a-t-m Vol</b>	<b>28.27</b>		<b>Time to expiry:</b>	<b>98 Days</b>				
1600		8	+2	28.66			19	15	0	0	1,175	0	0
1700		19	+3	28.66			164	49	0	0	1,000	0	0
1750		27	+3	28.66			180	180	0	0	600	0	0
1775		33	+4	28.66					0	0	100	0	0
1800		39	+4	28.63			205	205	200	0	575	0	0
1850		53	+5	28.46			34	34	200	0	400	0	0
1900		68	+2	27.90			109S	35	0	0	9,916	0	0
2000		115	+4	28.22			190S	55S	0	0	3,105	-150	0
2025		129	+4	28.44			124S	124S	0	0	100	0	0
2050		144	+4	28.63			122S	75	0	0	2,400	0	0
2075		160	+5	28.68					0	0	100	0	0
2100		176	+5	28.84			287	81	0	0	6,816	0	0
2150	206	211	+6	29.06	206	206	206	117	100	0	1,025	0	0
2200		248	+6	29.25			145	137	0	0	3,376	0	0
2250		288	+7	29.58			185	163	0	0	3,630	0	0
2275		308	+7	29.70			183S	163	0	0	1,300	0	0
2300		330	+8	29.87			217	171	0	0	2,940	0	0
2400		418	+9	30.57			256S	256S	0	0	250	0	0
							<b>Total</b>		<b>500</b>	<b>0</b>	<b>38,808</b>	<b>-150</b>	<b>0</b>
<b>Mar 11</b>	<b>Underlying Price</b>	<b>2017</b>			<b>Indicative a-t-m Vol</b>	<b>25.98</b>		<b>Time to expiry:</b>	<b>188 Days</b>				
1700		33	+1	25.79					0	0	400	0	0
1800		58	+1	25.77			171	44S	0	0	5,068	0	0
1850		74	+2	25.75					0	0	300	0	0
1900		94	+2	25.81			169	68S	0	0	1,570	0	0
2000		141	+3	25.93			170S	105S	0	0	975	0	0
2025		155	+4	26.00					0	0	0	0	0
2050		169	+3	26.12			132	132	0	0	5,180	0	0
2100		200	+4	26.25			156	137S	0	0	4,700	0	0
2150		233	+5	26.32			248S	246S	0	0	2,150	0	0
2200		267	+4	26.39					0	0	180	0	0
2250		305	+5	26.59			220S	216S	0	0	2,525	0	0
2300		345	+5	26.97			248S	248S	0	0	1,000	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>24,048</b>	<b>0</b>	<b>0</b>
<b>May 11</b>	<b>Underlying Price</b>	<b>2031</b>			<b>Indicative a-t-m Vol</b>	<b>26.81</b>		<b>Time to expiry:</b>	<b>248 Days</b>				
1750		59	0	26.12			54	54	0	0	1,800	0	0
1800		75	0	26.30					0	0	1,000	0	0
1900		115	+1	26.69					0	0	1,100	0	0
2000		163	+1	26.80					0	0	50	0	0
2025		176	+1	26.83					0	0	0	0	0
2050		189	0	26.74			148	148	0	0	7,500	0	0
2100		220	+1	26.94					0	0	1,000	0	0
2250		320	+1	27.19			244S	234S	0	0	3,750	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>16,200</b>	<b>0</b>	<b>0</b>

### Commodity Options

**Business Day Tue 24 Aug 2010**
**Previous Business Day  
Mon 23 Aug 2010**
**Cocoa  
Puts**

Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	High	Daily Low	Low	High	Lifetime Low	Total Volume	Official Volume	Open Interest	Change	Exercises
<b>Jul 11</b>	<b>Underlying Price</b>	<b>2043</b>				<b>Indicative a-t-m Vol</b>	<b>26.58</b>		<b>Time to expiry:</b>	<b>310 Days</b>				
1750		70	0	25.82				65	65	0	0	1,800	0	0
2050		203	-1	26.58						0	0	0	0	0
2100		232	-1	26.58				195	195	0	0	5	0	0
								<b>Total</b>		<b>0</b>	<b>0</b>	<b>1,805</b>	<b>0</b>	<b>0</b>
<b>Sep 11</b>	<b>Underlying Price</b>	<b>2046</b>				<b>Indicative a-t-m Vol</b>	<b>27.88</b>		<b>Time to expiry:</b>	<b>372 Days</b>				
2050		232	0	27.90						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>2047</b>				<b>Indicative a-t-m Vol</b>	<b>28.31</b>		<b>Time to expiry:</b>	<b>463 Days</b>				
2050		261	0	28.32						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 12</b>	<b>Underlying Price</b>	<b>2041</b>				<b>Indicative a-t-m Vol</b>	<b>28.58</b>		<b>Time to expiry:</b>	<b>554 Days</b>				
2025		276	-3	28.52						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>2041</b>				<b>Indicative a-t-m Vol</b>	<b>28.71</b>		<b>Time to expiry:</b>	<b>615 Days</b>				
2025		292	-3	28.62						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 12</b>	<b>Underlying Price</b>	<b>2045</b>				<b>Indicative a-t-m Vol</b>	<b>28.56</b>		<b>Time to expiry:</b>	<b>675 Days</b>				
2050		319	-3	28.61						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>1,100</b>	<b>150</b>	<b>119,781</b>	<b>-150</b>	<b>0</b>

### Commodity Options

**Business Day Tue 24 Aug 2010**
**Previous Business Day Mon 23 Aug 2010**
**Robusta Coffee**
**Calls**

Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	High	Daily Low	High	Lifetime Low	Total Volume	Official Volume	Open Interest	Change	Exercises
<b>Nov 10</b>	<b>Underlying Price</b>	<b>1640</b>			<b>Indicative a-t-m Vol</b>	<b>29.11</b>		<b>Time to expiry:</b>	<b>57 Days</b>				
1350		298	-131	35.25			110	110	0	0	50	0	0
1400		252	-128	33.88			103	85	0	0	250	0	0
1450		209	-124	33.00			323S	65	0	0	500	0	0
1500		169	-117	32.18			310S	52	0	60	360	+60	0
1550		132	-110	31.16			107	107	0	0	75	0	0
1600		100	-97	30.26			223S	39S	0	60	1,560	+60	0
1650	110	70	-87	28.82	110	110	201	56	66	0	819	0	0
1700	53	53	-68	29.93	53	53	178	27	300	0	2,338	0	0
1750		39	-55	30.61			119	41	0	0	1,778	0	0
1800		27	-47	30.79			86	57	0	304	1,275	-300	0
1850		20	-35	31.49			78	46	0	54	404	+2	0
1900	25	15	-26	32.52	25S	25S	57	25S	100	0	1,354	0	0
1950		11	-20	33.18			34	30	0	0	12	0	0
2000		8	-15	34.10			40	21S	0	50	608	+50	0
2050		6	-13	35.10			19S	19S	0	0	200	0	0
							<b>Total</b>		<b>466</b>	<b>528</b>	<b>11,583</b>	<b>-128</b>	<b>0</b>
<b>Jan 11</b>	<b>Underlying Price</b>	<b>1651</b>			<b>Indicative a-t-m Vol</b>	<b>27.06</b>		<b>Time to expiry:</b>	<b>113 Days</b>				
1450		226	-120	26.91			350	97S	0	0	950	0	0
1500		188	-114	26.65			258S	71S	0	0	100	0	0
1550		153	-107	26.43			133	124	0	0	175	0	0
1600		125	-96	26.90			164	58	0	0	589	0	0
1650	102	100	-86	27.06	102	98S	145	98S	400	0	450	0	0
1700	100	78	-77	26.90	100	81	146	69S	250	0	934	0	0
1750		61	-67	27.23			148	82S	0	120	1,078	+120	0
1800		48	-57	27.68			120	51S	0	0	1,402	0	0
1850		38	-48	28.22			93	59S	0	0	970	0	0
1900		32	-42	29.59					0	0	500	0	0
1950		27	-36	30.86			41S	41S	0	0	500	0	0
2000		23	-31	31.93			65	36S	0	0	900	0	0
2050		19	-27	32.69			48S	47S	0	0	200	0	0
2100		17	-22	33.60			47S	28S	0	0	1,050	0	0
2400		7	-11	38.52			20	5S	0	0	450	0	0
							<b>Total</b>		<b>650</b>	<b>120</b>	<b>10,248</b>	<b>+120</b>	<b>0</b>
<b>Mar 11</b>	<b>Underlying Price</b>	<b>1663</b>			<b>Indicative a-t-m Vol</b>	<b>27.11</b>		<b>Time to expiry:</b>	<b>176 Days</b>				
1550		185	-100	26.93			211S	81S	0	0	500	0	0
1700	138	109	-75	27.17	138	107	138	107	150	0	0	0	0
1750	113	92	-66	27.58	113	113	179	113	50	100	500	+100	0
1800	94	77	-60	27.97	94	94	150	94	50	100	650	0	0
1900		55	-47	29.11					0	0	500	0	0
1950		47	-41	29.65					0	0	1,450	0	0
2000		40	-36	30.31			57S	57S	0	0	350	0	0
2500		11	-12	35.85			28	9S	0	0	250	0	0
							<b>Total</b>		<b>250</b>	<b>200</b>	<b>4,200</b>	<b>+100</b>	<b>0</b>

### Commodity Options

**Business Day** Tue 24 Aug 2010

**Previous Business Day** Mon 23 Aug 2010

#### Robusta Coffee 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>1671</b>				<b>Indicative a-t-m Vol</b>	<b>29.09</b>		<b>Time to expiry:</b>	<b>239 Days</b>			
1800		114	-66	30.55					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>1670</b>				<b>Indicative a-t-m Vol</b>	<b>29.37</b>		<b>Time to expiry:</b>	<b>295 Days</b>			
1800		134	-67	30.94					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>1663</b>				<b>Indicative a-t-m Vol</b>	<b>29.00</b>		<b>Time to expiry:</b>	<b>358 Days</b>			
1800		156	-71	31.92					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>1659</b>				<b>Indicative a-t-m Vol</b>	<b>28.73</b>		<b>Time to expiry:</b>	<b>421 Days</b>			
1800		168	-71	31.38					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 12</b>	<b>Underlying Price</b>	<b>1654</b>				<b>Indicative a-t-m Vol</b>	<b>28.59</b>		<b>Time to expiry:</b>	<b>484 Days</b>			
1800		179	-72	31.11					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 12</b>	<b>Underlying Price</b>	<b>1604</b>				<b>Indicative a-t-m Vol</b>	<b>28.16</b>		<b>Time to expiry:</b>	<b>540 Days</b>			
1750		177	-72	30.01					0	0	0	0	0
						<b>Total</b>			<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
						<b>Total Calls</b>			<b>1,366</b>	<b>848</b>	<b>26,031</b>	<b>+92</b>	<b>0</b>

### Commodity Options

**Business Day Tue 24 Aug 2010**
**Previous Business Day Mon 23 Aug 2010**
**Robusta Coffee**
**Puts**

Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	High	Daily Low	High	Lifetime Low	Total Volume	Official Volume	Open Interest	Change	Exercises
<b>Nov 10</b>	<b>Underlying Price</b>	<b>1640</b>			<b>Indicative a-t-m Vol</b>	<b>29.11</b>		<b>Time to expiry:</b>	<b>57 Days</b>				
1200		2	+2	38.94			51	4	0	0	1,060	0	0
1250		3	+2	37.87			34	34	0	0	100	0	0
1300		5	+4	36.75			98	5	0	0	2,484	0	0
1350		8	+6	35.25			70	2	0	60	485	0	0
1400		12	+9	33.88			95	20	0	0	215	0	0
1450		19	+13	33.00			110	23	0	0	200	0	0
1500	25	29	+20	32.18	25	25	161	25	30	0	2,000	0	0
1550	25	42	+27	31.16	25	25	98	15	505	10	1,292	+10	0
1600		60	+40	30.26			122	26	100	0	1,234	0	0
1650	55	80	+50	28.82	78	55S	156	39S	200	0	2,739	0	0
1700		113	+69	29.93			98	52S	250	0	4,450	0	0
1750		149	+82	30.61			128	70	500	0	2,003	0	0
1800		187	+90	30.79			159	72	0	800	1,627	+150	0
1850		230	+102	31.49			126	100	0	100	500	+100	0
1900		275	+111	32.52			160	134	0	100	250	+100	0
							<b>Total</b>		<b>1,585</b>	<b>1,070</b>	<b>20,639</b>	<b>+360</b>	<b>0</b>
<b>Jan 11</b>	<b>Underlying Price</b>	<b>1651</b>			<b>Indicative a-t-m Vol</b>	<b>27.06</b>		<b>Time to expiry:</b>	<b>113 Days</b>				
1000	CAB	0		33.67			1	1	0	0	100	0	0
1350	10	+7		27.36			66	66	0	0	100	0	0
1400	16	+10		27.17					0	0	2,150	0	0
1450	25	+16		26.91			123S	25	0	0	5,298	0	0
1500	37	+22		26.65			36	36	0	0	100	0	0
1550	52	+29		26.43					0	0	250	0	0
1600	50	74	+40	26.90	80	50	80	50	528	0	1,050	0	0
1650	70	99	+50	27.06	108S	65	108S	40	372	50	4,750	-20	0
1700	100	127	+59	26.90	100	100	126	66S	100	600	1,339	+600	0
1750		160	+69	27.23			138	100S	0	0	513	0	0
1800		197	+79	27.68			170	100	0	100	464	+100	0
1850		237	+88	28.22			125	124	0	100	100	+100	0
							<b>Total</b>		<b>1,000</b>	<b>850</b>	<b>16,214</b>	<b>+780</b>	<b>0</b>
<b>Mar 11</b>	<b>Underlying Price</b>	<b>1663</b>			<b>Indicative a-t-m Vol</b>	<b>27.11</b>		<b>Time to expiry:</b>	<b>176 Days</b>				
1400	28	+17		27.06					0	0	100	0	0
1550	72	+37		26.93					0	0	200	0	0
1800	214	+77		27.97					0	0	0	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>300</b>	<b>0</b>	<b>0</b>
<b>May 11</b>	<b>Underlying Price</b>	<b>1671</b>			<b>Indicative a-t-m Vol</b>	<b>29.09</b>		<b>Time to expiry:</b>	<b>239 Days</b>				
1800	243	+67		30.55					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>1670</b>			<b>Indicative a-t-m Vol</b>	<b>29.37</b>		<b>Time to expiry:</b>	<b>295 Days</b>				
1800	264	+65		30.94					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 Tue 24 Aug 2010**
**Previous Business Day  
Mon 23 Aug 2010**
**Robusta Coffee**
**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 11</b>	<b>Underlying Price</b>	<b>1663</b>				<b>Indicative a-t-m Vol</b>		<b>29.00</b>					
1800		293	+66	31.92					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>1659</b>				<b>Indicative a-t-m Vol</b>		<b>28.73</b>					
1800		309	+66	31.38					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 12</b>	<b>Underlying Price</b>	<b>1654</b>				<b>Indicative a-t-m Vol</b>		<b>28.59</b>					
1800		325	+65	31.11					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 12</b>	<b>Underlying Price</b>	<b>1604</b>				<b>Indicative a-t-m Vol</b>		<b>28.16</b>					
1750		323	+65	30.01					0	0	0	0	0
								<b>Total</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
								<b>Total Puts</b>	<b>2,585</b>	<b>1,920</b>	<b>37,153</b>	<b>+1,140</b>	<b>0</b>

### Commodity Options

**Business Day Tue 24 Aug 2010**
**Previous Business Day Mon 23 Aug 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>Oct 10</b>	<b>Underlying Price</b>	<b>569.90</b>				<b>Indicative a-t-m Vol</b>	<b>43.45</b>		<b>Time to expiry:</b>	<b>8 Days</b>			
45000		119.90	-7.90	39.61			27.00	27.00	0	0	3,590	0	0
46000		109.90	-7.90	39.93			20.00	18.50	0	0	330	0	0
47000		99.90	-7.90	40.25					0	0	350	0	0
50000		70.10	-7.75	41.17			22.00	22.00	0	0	270	0	0
52000		50.90	-7.25	41.27			21.50	21.50	0	0	5	0	0
53000		41.85	-6.70	41.27			67.75	10.50	0	0	258	0	0
54000		33.45	-6.00	41.44			6.00	6.00	0	0	250	0	0
55000		26.10	-5.05	42.13			13.85S	13.85S	0	0	120	0	0
57000		14.60	-3.10	43.46			32.00	11.30S	100	0	336	0	0
58000		10.30	-2.25	43.60					0	0	0	0	0
59000		7.00	-1.50	43.61					0	0	100	0	0
60000		4.55	-0.95	43.64			19.00	3.60S	0	0	1,250	0	0
							<b>Total</b>		<b>100</b>	<b>0</b>	<b>6,859</b>	<b>0</b>	<b>0</b>
<b>Dec 10</b>	<b>Underlying Price</b>	<b>517.30</b>				<b>Indicative a-t-m Vol</b>	<b>35.97</b>		<b>Time to expiry:</b>	<b>69 Days</b>			
52000		31.25	-2.95	35.97					0	0	0	0	0
57000		14.05	-1.80	35.98			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>511.20</b>				<b>Indicative a-t-m Vol</b>	<b>27.90</b>		<b>Time to expiry:</b>	<b>161 Days</b>			
45000		74.20	-1.50	27.90					0	0	200	0	0
51000		38.40	-1.10	27.90					0	0	0	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>200</b>	<b>0</b>	<b>0</b>
<b>May 11</b>	<b>Underlying Price</b>	<b>494.40</b>				<b>Indicative a-t-m Vol</b>	<b>27.77</b>		<b>Time to expiry:</b>	<b>220 Days</b>			
47000		54.80	-0.75	27.77					0	0	50	0	0
50000		40.05	-0.60	27.77					0	0	0	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>50</b>	<b>0</b>	<b>0</b>
<b>Aug 11</b>	<b>Underlying Price</b>	<b>477.30</b>				<b>Indicative a-t-m Vol</b>	<b>27.99</b>		<b>Time to expiry:</b>	<b>311 Days</b>			
48000		47.95	+0.55	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>Oct 11</b>	<b>Underlying Price</b>	<b>469.50</b>				<b>Indicative a-t-m Vol</b>	<b>28.03</b>		<b>Time to expiry:</b>	<b>373 Days</b>			
47000		52.75	-0.35	28.03					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>461.20</b>				<b>Indicative a-t-m Vol</b>	<b>27.99</b>		<b>Time to expiry:</b>	<b>434 Days</b>			
46000		56.55	+0.65	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>Mar 12</b>	<b>Underlying Price</b>	<b>454.20</b>				<b>Indicative a-t-m Vol</b>	<b>27.99</b>		<b>Time to expiry:</b>	<b>526 Days</b>			
46000		58.20	-0.50	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>Total Calls</b>		<b>100</b>	<b>0</b>	<b>7,309</b>	<b>0</b>	<b>0</b>

### Commodity Options

**Business Day Tue 24 Aug 2010**
**Previous Business Day  
Mon 23 Aug 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>Oct 10</b>	<b>Underlying Price</b>	<b>569.90</b>				<b>Indicative a-t-m Vol</b>	<b>43.45</b>		<b>Time to expiry:</b>	<b>8 Days</b>			
39000	CAB	0.00	37.84				10.50	10.50	0	0	170	0	0
42000	CAB	0.00	38.62				21.00	21.00	0	0	85	0	0
46000	CAB	0.00	39.93						0	0	200	0	0
48000	CAB	0.00	40.56						0	0	150	0	0
50000	0.20	+0.15	41.17				13.10S	13.10S	0	0	306	0	0
53000	1.95	+1.20	41.27						0	0	100	0	0
55000	6.20	+2.85	42.13				23.40S	23.00S	0	0	200	0	0
58000	20.40	+5.65	43.60						0	0	0	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>1,211</b>	<b>0</b>	<b>0</b>
<b>Dec 10</b>	<b>Underlying Price</b>	<b>517.30</b>				<b>Indicative a-t-m Vol</b>	<b>35.97</b>		<b>Time to expiry:</b>	<b>69 Days</b>			
50000	24.00	+1.70	35.95				92.00	75.00	0	0	130	0	0
52000	33.95	+2.25	35.97						0	0	0	0	0
53000	39.60	+2.45	35.98						0	0	120	0	0
57000	66.75	+3.40	35.98				60.00S	59.70S	0	0	200	0	0
58000	74.45	+3.60	35.94						0	0	40	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>490</b>	<b>0</b>	<b>0</b>
<b>Mar 11</b>	<b>Underlying Price</b>	<b>511.20</b>				<b>Indicative a-t-m Vol</b>	<b>27.90</b>		<b>Time to expiry:</b>	<b>161 Days</b>			
51000	37.20	+0.70	27.90						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>494.40</b>				<b>Indicative a-t-m Vol</b>	<b>27.77</b>		<b>Time to expiry:</b>	<b>220 Days</b>			
47000	30.40	+0.25	27.77						0	0	50	0	0
50000	45.65	+0.40	27.77						0	0	0	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>50</b>	<b>0</b>	<b>0</b>
<b>Aug 11</b>	<b>Underlying Price</b>	<b>477.30</b>				<b>Indicative a-t-m Vol</b>	<b>27.99</b>		<b>Time to expiry:</b>	<b>311 Days</b>			
48000	50.65	-0.55	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>Oct 11</b>	<b>Underlying Price</b>	<b>469.50</b>				<b>Indicative a-t-m Vol</b>	<b>28.03</b>		<b>Time to expiry:</b>	<b>373 Days</b>			
47000	53.25	+0.15	28.03						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>461.20</b>				<b>Indicative a-t-m Vol</b>	<b>27.99</b>		<b>Time to expiry:</b>	<b>434 Days</b>			
46000	55.35	-0.55	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>Mar 12</b>	<b>Underlying Price</b>	<b>454.20</b>				<b>Indicative a-t-m Vol</b>	<b>27.99</b>		<b>Time to expiry:</b>	<b>526 Days</b>			
46000	64.00	+0.30	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>Total Puts</b>		<b>0</b>	<b>0</b>	<b>1,751</b>	<b>0</b>	<b>0</b>

### Commodity Options

**Business Day Tue 24 Aug 2010**
**Previous Business Day Mon 23 Aug 2010**
**Feed 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>Nov 10</b>	<b>Underlying Price</b>	<b>146.75</b>				<b>Indicative a-t-m Vol</b>	<b>43.39</b>		<b>Time to expiry:</b>	<b>51 Days</b>			
10500		41.85	-3.15	40.15			25.00	5.00	0	0	1	0	0
11000		36.95	-3.15	40.10			45.00	4.25	0	0	23	0	0
11300		34.05	-3.15	39.63			23.00	4.50	0	0	2	0	0
11400		33.10	-3.10	39.33			2.25	2.25	0	0	4	0	0
11500		32.15	-3.10	39.16			3.75	3.75	0	0	2	0	0
11600		31.20	-3.10	39.09			4.40	4.40	0	0	10	0	0
13200		17.60	-2.65	39.10			6.00	6.00	0	0	5	0	0
13600		15.00	-2.40	40.24			4.00	4.00	0	0	3	0	0
13700		14.40	-2.40	40.59			8.20	8.20	0	0	8	0	0
13900		13.25	-2.30	41.11			3.50	3.50	0	0	10	0	0
14000		12.75	-2.20	41.54			4.70	4.70	0	0	43	0	0
14500		10.35	-1.95	43.03			7.00	6.80	0	0	12	0	0
14600		9.90	-1.95	43.28			6.75	6.75	0	0	7	0	0
15000		8.35	-1.70	44.24			3.50	3.50	0	0	20	0	0
16000		5.65	-1.30	47.96			2.50	2.50	0	0	20	0	0
18000		1.70	-0.60	46.52			2.25	2.25	0	0	20	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>190</b>	<b>0</b>	<b>0</b>
<b>Jan 11</b>	<b>Underlying Price</b>	<b>149.50</b>				<b>Indicative a-t-m Vol</b>	<b>36.82</b>		<b>Time to expiry:</b>	<b>107 Days</b>			
12000		31.35	-1.80	36.82			4.90	4.90	0	0	8	0	0
15200		10.80	-1.10	36.81					0	0	0	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>8</b>	<b>0</b>	<b>0</b>
<b>Mar 11</b>	<b>Underlying Price</b>	<b>153.00</b>				<b>Indicative a-t-m Vol</b>	<b>33.89</b>		<b>Time to expiry:</b>	<b>170 Days</b>			
10500		48.65	-1.40	33.89			29.00	9.00	0	0	1	0	0
10700		46.80	-1.40	33.89			9.50	9.50	0	0	5	0	0
15400		13.70	-0.80	33.89					0	0	0	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>6</b>	<b>0</b>	<b>0</b>
<b>May 11</b>	<b>Underlying Price</b>	<b>153.00</b>				<b>Indicative a-t-m Vol</b>	<b>37.41</b>		<b>Time to expiry:</b>	<b>233 Days</b>			
12800		32.10	-1.95	37.41			11.00	11.00	0	0	3	0	0
13100		30.10	-1.95	37.41			7.35	7.35	0	0	2	0	0
15600		16.95	-1.40	37.41					0	0	0	0	0
16500		13.50	-1.25	37.40			20.00	20.00	0	0	1	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>6</b>	<b>0</b>	<b>0</b>
<b>Jul 11</b>	<b>Underlying Price</b>	<b>153.60</b>				<b>Indicative a-t-m Vol</b>	<b>25.57</b>		<b>Time to expiry:</b>	<b>289 Days</b>			
15600		12.90	-1.35	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>122.65</b>				<b>Indicative a-t-m Vol</b>	<b>25.57</b>		<b>Time to expiry:</b>	<b>415 Days</b>			
12600		11.90	-1.60	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>

### Commodity Options

**Business Day** Tue 24 Aug 2010

**Previous Business Day**  
Mon 23 Aug 2010

#### Feed 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>Jan 12</b>	<b>Underlying Price</b>	<b>126.30</b>				<b>Indicative a-t-m Vol</b>	<b>29.37</b>			<b>Time to expiry:</b>	<b>471 Days</b>		
12900		15.60	-1.70	29.37					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 12</b>	<b>Underlying Price</b>	<b>127.15</b>				<b>Indicative a-t-m Vol</b>	<b>25.57</b>			<b>Time to expiry:</b>	<b>534 Days</b>		
13000		14.45	-1.65	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>127.15</b>				<b>Indicative a-t-m Vol</b>	<b>25.57</b>			<b>Time to expiry:</b>	<b>597 Days</b>		
13000		15.35	-1.65	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 12</b>	<b>Underlying Price</b>	<b>123.15</b>				<b>Indicative a-t-m Vol</b>	<b>25.57</b>			<b>Time to expiry:</b>	<b>779 Days</b>		
12600		17.10	-1.70	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>Total Calls</b>			<b>0</b>	<b>0</b>	<b>210</b>	<b>0</b>	<b>0</b>

### Commodity Options

**Business Day Tue 24 Aug 2010**
**Previous Business Day Mon 23 Aug 2010**
**Feed Wheat**
**Puts**

Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	High	Daily Low	Low	High	Lifetime Low	Total Volume	Official Volume	Open Interest	Change	Exercises
<b>Nov 10</b>	<b>Underlying Price</b>	<b>146.75</b>				<b>Indicative a-t-m Vol</b>	<b>43.39</b>			<b>Time to expiry:</b>	<b>51 Days</b>			
15000		11.60	+1.50	44.24						0	0	0	0	0
15500		15.25	+1.70	46.78				13.00	13.00	0	0	1	0	0
								<b>Total</b>		<b>0</b>	<b>0</b>	<b>1</b>	<b>0</b>	<b>0</b>
<b>Jan 11</b>	<b>Underlying Price</b>	<b>149.50</b>				<b>Indicative a-t-m Vol</b>	<b>36.82</b>			<b>Time to expiry:</b>	<b>107 Days</b>			
15200		13.30	+0.90	36.81						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>153.00</b>				<b>Indicative a-t-m Vol</b>	<b>33.89</b>			<b>Time to expiry:</b>	<b>170 Days</b>			
15400		14.70	+0.65	33.89						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>153.00</b>				<b>Indicative a-t-m Vol</b>	<b>37.41</b>			<b>Time to expiry:</b>	<b>233 Days</b>			
13600		10.00	+0.65	37.41				15.60	15.60	0	0	10	0	0
15600		19.95	+1.10	37.41						0	0	0	0	0
								<b>Total</b>		<b>0</b>	<b>0</b>	<b>10</b>	<b>0</b>	<b>0</b>
<b>Jul 11</b>	<b>Underlying Price</b>	<b>153.60</b>				<b>Indicative a-t-m Vol</b>	<b>25.57</b>			<b>Time to expiry:</b>	<b>289 Days</b>			
15600		15.30	+1.15	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>122.65</b>				<b>Indicative a-t-m Vol</b>	<b>25.57</b>			<b>Time to expiry:</b>	<b>415 Days</b>			
12600		15.25	+1.40	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>Jan 12</b>	<b>Underlying Price</b>	<b>126.30</b>				<b>Indicative a-t-m Vol</b>	<b>29.37</b>			<b>Time to expiry:</b>	<b>471 Days</b>			
12900		18.30	+1.30	29.37						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 12</b>	<b>Underlying Price</b>	<b>127.15</b>				<b>Indicative a-t-m Vol</b>	<b>25.57</b>			<b>Time to expiry:</b>	<b>534 Days</b>			
13000		17.30	+1.35	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>127.15</b>				<b>Indicative a-t-m Vol</b>	<b>25.57</b>			<b>Time to expiry:</b>	<b>597 Days</b>			
13000		18.20	+1.35	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 12</b>	<b>Underlying Price</b>	<b>123.15</b>				<b>Indicative a-t-m Vol</b>	<b>25.57</b>			<b>Time to expiry:</b>	<b>779 Days</b>			
12600		19.95	+1.30	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>11</b>	<b>0</b>	<b>0</b>