

## Commodity Options Summary

**Business Day**    **Wed 25 Aug 2010**

**Previous Business Day**  
**Tue 24 Aug 2010**

Contract	CONNECT* Volume	Block Trade Volume	Total Volume	Official Volume	Open Interest	Change
<b>Commodity Products</b>						
Cocoa	4,030	0	4,030	2,765	202,147	+985
Robusta Coffee	1,864	0	1,864	3,951	64,191	+1,007
White Sugar	0	0	0	100	9,110	+50
Feed Wheat	0	0	0	0	221	0

**Comments**

\* CONNECT means LIFFE CONNECT (Registered Trademark)

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### Commodity Options

**Business Day**    **Wed 25 Aug 2010**
**Previous Business Day**  
**Tue 24 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>2053</b>			<b>Indicative a-t-m Vol</b>	<b>31.01</b>		<b>Time to expiry:</b>	<b>6 Days</b>				
1750		303	-40	32.01			625	528	0	0	100	0	0
2000		69	-33	32.15			220	220	0	0	1,175	0	0
2100		17	-18	30.78			347S	84	0	0	1,400	0	0
2150		6	-10	30.33			267	267	0	500	1,875	+500	0
2175		4	-7	30.77					0	0	200	0	0
2200		2	-5	31.11			293S	180	0	0	1,550	0	0
2250		1	-2	31.40			230	80	0	0	2,324	0	0
2275	CAB		-2	31.59			94	92	0	0	90	0	0
2300	CAB		-1	31.81			194	4	0	0	3,175	0	0
2325	CAB		-1	32.48			183	183	0	0	500	0	0
2350	CAB		0	33.32			165S	37S	0	0	450	0	0
2375	CAB		0	34.03			160S	112S	0	0	300	0	0
2400	CAB		0	34.74			226S	75	0	0	2,775	0	0
2450	CAB		0	35.61			117S	62	0	0	4,200	0	0
2500	CAB		0	35.72			188S	3	0	150	860	-80	0
2600	CAB		0	36.31			59S	59S	0	0	1,050	0	0
2650	CAB		0	36.68			67	23	0	0	1,674	0	0
2700	CAB		0	36.75			149	3S	0	0	2,130	0	0
2850	CAB		0	37.71			60	60	0	0	100	0	0
3000	CAB		0	38.70			135	1	0	0	6,557	0	0
							<b>Total</b>		<b>0</b>	<b>650</b>	<b>32,485</b>	<b>+420</b>	<b>0</b>

### Commodity Options

**Business Day Wed 25 Aug 2010**
**Previous Business Day Tue 24 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>1967</b>				<b>Indicative a-t-m Vol</b>	<b>28.32</b>		<b>Time to expiry:</b>	<b>97 Days</b>			
1600		377	-36	28.66			588	520	0	0	1,850	0	0
1750		251	-31	28.66			563	479	0	0	2,020	0	0
2000	107	101	-19	28.50	108S	107S	108S	107S	100	0	350	0	0
2025		91	-18	28.54			110S	110S	0	0	60	0	0
2050		82	-17	28.63			126S	118S	0	0	215	0	0
2100		66	-15	28.76					0	500	625	+500	0
2125		59	-14	28.83			65	65	0	15	15	+15	0
2150		52	-14	28.92					0	0	100	0	0
2200	47	42	-11	29.09	48S	47S	235	47S	100	0	3,086	0	0
2250		33	-10	29.38			174S	150	0	0	1,500	0	0
2275		30	-8	29.52			200	105	0	0	25	0	0
2300		26	-9	29.68			149S	149S	0	500	4,300	0	0
2325		23	-8	29.79			184	100	0	0	250	0	0
2350		21	-7	29.89			173	149	0	0	554	0	0
2400		16	-7	30.14			151S	22	0	0	3,927	0	0
2425		14	-6	30.26					0	0	100	0	0
2450		13	-5	30.45			114	59S	0	0	654	0	0
2475		11	-5	30.58			128	128	0	0	50	0	0
2500		10	-5	30.64			190S	14	0	0	1,100	0	0
2550		8	-4	30.83			41S	41S	0	0	100	0	0
2600		6	-3	31.06			90	65S	0	0	2,080	0	0
2800		2	-2	32.28			64	9	0	0	4,184	0	0
							<b>Total</b>		<b>200</b>	<b>1,015</b>	<b>27,145</b>	<b>+515</b>	<b>0</b>
<b>Mar 11</b>	<b>Underlying Price</b>	<b>1979</b>				<b>Indicative a-t-m Vol</b>	<b>25.89</b>		<b>Time to expiry:</b>	<b>187 Days</b>			
1600		400	-34	25.86			567	567	0	0	100	0	0
2000	142	137	-21	25.93	142S	142S	450S	142S	40	0	5,482	0	0
2025		127	-20	26.00					0	0	0	0	0
2050		118	-18	26.12					500	0	120	0	0
2100	110	100	-17	26.25	110	110	110	110	1,000	0	0	0	0
2150		85	-15	26.32			236S	234S	0	0	950	0	0
2200		71	-13	26.39			270	270	0	0	850	0	0
2250		60	-12	26.59			204S	197S	0	0	2,800	0	0
2300		52	-10	26.97			188S	188S	0	0	1,450	0	0
2400		39	-8	27.84			280S	90	0	0	1,696	0	0
2450		33	-7	28.10			188	138S	0	0	375	0	0
2500		28	-6	28.27			134	105S	0	0	562	0	0
3000		4	-2	29.19			203S	31S	0	0	2,501	0	0
							<b>Total</b>		<b>1,540</b>	<b>0</b>	<b>16,886</b>	<b>0</b>	<b>0</b>
<b>May 11</b>	<b>Underlying Price</b>	<b>1991</b>				<b>Indicative a-t-m Vol</b>	<b>26.78</b>		<b>Time to expiry:</b>	<b>247 Days</b>			
1800		276	-30	26.30			418	418	0	0	1,750	0	0
2025		160	-22	26.83					0	0	0	0	0
2250		87	-14	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**    **Wed 25 Aug 2010**
**Previous Business Day**  
**Tue 24 Aug 2010**
**Cocoa  
Calls**

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>2005</b>				<b>Indicative a-t-m Vol</b>	<b>26.58</b>			<b>Time to expiry:</b>	<b>309 Days</b>			
2050		176	-20	26.58						0	0	0	0	0
2200		122	-16	26.59						0	0	200	0	0
										<b>Total</b>	<b>0</b>	<b>200</b>	<b>0</b>	<b>0</b>
<b>Sep 11</b>	<b>Underlying Price</b>	<b>2003</b>				<b>Indicative a-t-m Vol</b>	<b>27.73</b>			<b>Time to expiry:</b>	<b>371 Days</b>			
2050		204	-24	27.90						0	0	0	0	0
										<b>Total</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Dec 11</b>	<b>Underlying Price</b>	<b>2007</b>				<b>Indicative a-t-m Vol</b>	<b>28.17</b>			<b>Time to expiry:</b>	<b>462 Days</b>			
2050		236	-22	28.32						0	0	0	0	0
3000		48	-7	30.19						0	0	100	0	0
										<b>Total</b>	<b>0</b>	<b>100</b>	<b>0</b>	<b>0</b>
<b>Mar 12</b>	<b>Underlying Price</b>	<b>2006</b>				<b>Indicative a-t-m Vol</b>	<b>28.45</b>			<b>Time to expiry:</b>	<b>553 Days</b>			
2050		262	-20	28.61						0	0	0	0	0
										<b>Total</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>May 12</b>	<b>Underlying Price</b>	<b>2001</b>				<b>Indicative a-t-m Vol</b>	<b>28.47</b>			<b>Time to expiry:</b>	<b>614 Days</b>			
2050		276	-23	28.76						0	0	0	0	0
										<b>Total</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Jul 12</b>	<b>Underlying Price</b>	<b>2005</b>				<b>Indicative a-t-m Vol</b>	<b>28.06</b>			<b>Time to expiry:</b>	<b>674 Days</b>			
2050		291	-23	28.61						0	0	0	0	0
										<b>Total</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
						<b>Total Calls</b>				<b>1,740</b>	<b>1,665</b>	<b>82,316</b>	<b>+935</b>	<b>0</b>

### Commodity Options

**Business Day**    **Wed 25 Aug 2010**
**Previous Business Day**  
**Tue 24 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
Sep 10	Underlying Price	2053			Indicative a-t-m Vol	31.01		Time to expiry:	6 Days				
1500		CAB	0	32.01			222	6	0	0	200	0	0
1650		CAB	0	32.01			12S	3	0	0	450	0	0
1700		CAB	0	32.01			120	42	0	0	2,350	0	0
1725		CAB	0	32.01			84S	84S	0	0	350	0	0
1750		CAB	0	32.01			108	49	0	0	880	0	0
1775		CAB	0	32.01			113	113	0	0	700	0	0
1800		CAB	0	32.01			168	1	0	0	2,125	0	0
1850		CAB	0	32.00			133S	35	0	0	130	0	0
1900		1	0	32.02			209S	1	0	0	1,850	0	0
1925		3	+1	32.03					0	0	55	0	0
1950		5	+2	32.15			47	1	0	0	2,184	0	0
1975		10	+5	32.28					0	0	15	0	0
2000		16	+7	32.15			199S	4S	0	500	3,800	-350	0
2050		34	+14	31.03			9S	9S	0	0	650	0	0
2075		47	+17	30.84			30	30	0	0	100	0	0
2100	53	64	+22	30.78	60S	53S	310S	18S	75	50	2,890	0	0
2125		82	+26	30.57			50	17	0	0	120	0	0
2150		103	+30	30.33			132S	25	0	0	2,400	0	0
2175		126	+33	30.77			40	40	0	0	350	0	0
2200	126	149	+35	31.11	138S	126S	138S	28	75	50	4,511	0	0
2225		173	+37	31.30			222	48	0	0	20	0	0
2250		198	+38	31.40			150S	58	0	0	2,800	0	0
2300		247	+39	31.81			304	43	0	0	4,540	0	0
2325		272	+39	32.48			278	115	0	0	750	0	0
2350		297	+40	33.32			162S	69	0	0	1,100	0	0
2375		322	+40	34.03			160S	126S	0	0	450	0	0
2400		347	+40	34.74			330S	105S	0	0	2,150	0	0
2450		397	+40	35.61			141S	118S	0	0	650	0	0
<b>Total</b>									<b>150</b>	<b>600</b>	<b>38,570</b>	<b>-350</b>	<b>0</b>

### Commodity Options

**Business Day**    **Wed 25 Aug 2010**
**Previous Business Day**  
**Tue 24 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>1967</b>				<b>Indicative a-t-m Vol</b>	<b>28.32</b>		<b>Time to expiry:</b>	<b>97 Days</b>			
1600		10	+2	28.66			19	15	0	0	1,175	0	0
1700		23	+4	28.66			164	49	0	0	1,000	0	0
1750		34	+7	28.66			180	180	0	0	600	0	0
1775		40	+7	28.66					0	0	100	0	0
1800		47	+8	28.63			205	205	0	200	775	+200	0
1850		63	+10	28.46			34	34	0	200	600	+200	0
1900		83	+15	28.36			109S	35	0	0	9,916	0	0
2000	120	134	+19	28.50	120S	120S	190S	55S	550	0	3,105	0	0
2025		149	+20	28.54			124S	124S	0	0	100	0	0
2050		165	+21	28.63			122S	75	0	0	2,400	0	0
2075		181	+21	28.68					0	0	100	0	0
2100		199	+23	28.76			287	81	0	0	6,816	0	0
2150	218	235	+24	28.92	218S	218S	218S	117	50	100	1,025	0	0
2200		275	+27	29.09			145	137	500	0	3,376	0	0
2250		316	+28	29.38			185	163	0	0	3,630	0	0
2275		338	+30	29.52			183S	163	0	0	1,300	0	0
2300		359	+29	29.68			217	171	0	0	2,940	0	0
2400		449	+31	30.14			256S	256S	0	0	250	0	0
							<b>Total</b>		<b>1,100</b>	<b>500</b>	<b>39,208</b>	<b>+400</b>	<b>0</b>
<b>Mar 11</b>	<b>Underlying Price</b>	<b>1979</b>				<b>Indicative a-t-m Vol</b>	<b>25.89</b>		<b>Time to expiry:</b>	<b>187 Days</b>			
1700		39	+6	25.79					0	0	400	0	0
1800		68	+10	25.77			171	44S	0	0	5,068	0	0
1825	67	75	+9	25.53	67	67	67	67	1,000	0	0	0	0
1850		86	+12	25.75					0	0	300	0	0
1900		107	+13	25.81			169	68S	0	0	1,570	0	0
2000	155	158	+17	25.93	155S	155S	170S	105S	40	0	975	0	0
2025		173	+18	26.00					0	0	0	0	0
2050		189	+20	26.12			132	132	0	0	5,180	0	0
2100		221	+21	26.25			156	137S	0	0	4,700	0	0
2150		256	+23	26.32			248S	246S	0	0	2,150	0	0
2200		292	+25	26.39					0	0	180	0	0
2250		331	+26	26.59			220S	216S	0	0	2,525	0	0
2300		373	+28	26.97			248S	248S	0	0	1,000	0	0
							<b>Total</b>		<b>1,040</b>	<b>0</b>	<b>24,048</b>	<b>0</b>	<b>0</b>

### Commodity Options

**Business Day** Wed 25 Aug 2010

**Previous Business Day** Tue 24 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>May 11</b>	<b>Underlying Price</b>	<b>1991</b>			<b>Indicative a-t-m Vol</b>	<b>26.78</b>			<b>Time to expiry:</b>	<b>247 Days</b>			
1750		68	+9	26.12			54	54	0	0	1,800	0	0
1800		85	+10	26.30					0	0	1,000	0	0
1900		129	+14	26.69					0	0	1,100	0	0
2000		180	+17	26.80					0	0	50	0	0
2025		194	+18	26.83					0	0	0	0	0
2050		208	+19	26.74			148	148	0	0	7,500	0	0
2100		241	+21	26.94					0	0	1,000	0	0
2250		346	+26	27.19					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>
<b>Jul 11</b>	<b>Underlying Price</b>	<b>2005</b>			<b>Indicative a-t-m Vol</b>	<b>26.58</b>			<b>Time to expiry:</b>	<b>309 Days</b>			
1750		78	+8	25.82			65	65	0	0	1,800	0	0
2050		221	+18	26.58					0	0	0	0	0
2100		251	+19	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>2003</b>			<b>Indicative a-t-m Vol</b>	<b>27.73</b>			<b>Time to expiry:</b>	<b>371 Days</b>			
2050		251	+19	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>2007</b>			<b>Indicative a-t-m Vol</b>	<b>28.17</b>			<b>Time to expiry:</b>	<b>462 Days</b>			
2050		279	+18	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>2006</b>			<b>Indicative a-t-m Vol</b>	<b>28.45</b>			<b>Time to expiry:</b>	<b>553 Days</b>			
2050		306	+15	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>May 12</b>	<b>Underlying Price</b>	<b>2001</b>			<b>Indicative a-t-m Vol</b>	<b>28.47</b>			<b>Time to expiry:</b>	<b>614 Days</b>			
2050		325	+17	28.76					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>2005</b>			<b>Indicative a-t-m Vol</b>	<b>28.06</b>			<b>Time to expiry:</b>	<b>674 Days</b>			
2050		336	+17	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>2,290</b>	<b>1,100</b>	<b>119,831</b>	<b>+50</b>	<b>0</b>

### Commodity Options

**Business Day**    **Wed 25 Aug 2010**
**Robusta Coffee**
**Calls**
**Previous Business Day**  
**Tue 24 Aug 2010**

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>1591</b>			<b>Indicative a-t-m Vol</b>	<b>31.33</b>		<b>Time to expiry:</b>	<b>56 Days</b>				
1350		253	-45	34.92			110	110	0	0	50	0	0
1400		209	-43	33.54			103	85	0	0	250	0	0
1450		168	-41	32.47			323S	65	0	0	500	0	0
1500		131	-38	31.49			310S	52	0	0	360	0	0
1550		99	-33	30.86			107	107	0	0	75	0	0
1600		75	-25	31.43			223S	39S	0	0	1,560	0	0
1650	54	59	-11	33.53	61	54	201	54	350	66	819	0	0
1700	44	48	-5	35.61	45	44	178	27	225	300	2,438	+100	0
1750	38	38	-1	37.11	40	38	119	38	400	0	1,778	0	0
1800		30	+3	38.35			86	57	0	0	1,275	0	0
1850	18	24	+4	39.39	19	18	78	18	10	0	404	0	0
1900		18	+3	39.68			57	25S	0	100	1,400	+46	0
1950		13	+2	39.79			34	30	0	0	12	0	0
2000		9	+1	40.13			40	21S	0	0	608	0	0
2050		7	+1	40.36			19S	19S	0	0	200	0	0
							<b>Total</b>		<b>985</b>	<b>466</b>	<b>11,729</b>	<b>+146</b>	<b>0</b>
<b>Jan 11</b>	<b>Underlying Price</b>	<b>1607</b>			<b>Indicative a-t-m Vol</b>	<b>28.18</b>		<b>Time to expiry:</b>	<b>112 Days</b>				
1450		193	-33	27.77			350	97S	0	0	950	0	0
1500		158	-30	27.77			258S	71S	0	0	100	0	0
1550		128	-25	27.77			133	124	0	0	175	0	0
1600		103	-22	28.06			164	58	0	0	589	0	0
1650		84	-16	28.91			145	98S	0	400	600	+150	0
1700	75	70	-8	30.01	75	75	146	69S	20	250	1,184	+250	0
1750		56	-5	30.39			148	82S	0	0	1,078	0	0
1800	48	44	-4	30.79	48	48	120	48	100	0	1,402	0	0
1850		35	-3	31.18			93	59S	0	0	970	0	0
1900		28	-4	31.61					0	0	500	0	0
1950		22	-5	32.06			41S	41S	0	0	500	0	0
2000		18	-5	32.65			65	36S	0	0	900	0	0
2050		15	-4	33.28			48S	47S	0	0	200	0	0
2100		12	-5	34.12			47S	28S	0	0	1,050	0	0
2400		5	-2	37.97			20	5S	0	0	450	0	0
							<b>Total</b>		<b>120</b>	<b>650</b>	<b>10,648</b>	<b>+400</b>	<b>0</b>

### Commodity Options

**Business Day**    **Wed 25 Aug 2010**
**Robusta Coffee**
**Calls**

Business Day											Previous Business Day			
Wed 25 Aug 2010											Tue 24 Aug 2010			
Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	High	Daily Low	High	Lifetime Low	Low	Total Volume	Official Volume	Open Interest	Change	Exercises
<b>Mar 11</b>	<b>Underlying Price</b>	<b>1626</b>				<b>Indicative a-t-m Vol</b>				<b>27.04</b>				
										<b>Time to expiry:</b>				<b>175 Days</b>
1550		160	-25	26.93			211S	81S		0	0	500	0	0
1650		111	-20	27.09						0	0	0	0	0
1700		91	-18	27.17			138	107		0	150	150	+150	0
1750		76	-16	27.58			179	113		0	50	550	+50	0
1800		63	-14	27.97			150	94		0	50	650	0	0
1900		45	-10	29.12						0	0	500	0	0
1950		40	-7	30.41						250	0	1,450	0	0
2000		33	-7	30.31			57S	57S		0	0	350	0	0
2500		9	-2	35.85			28	9S		0	0	250	0	0
							<b>Total</b>			<b>250</b>	<b>250</b>	<b>4,400</b>	<b>+200</b>	<b>0</b>
<b>May 11</b>	<b>Underlying Price</b>	<b>1638</b>				<b>Indicative a-t-m Vol</b>				<b>28.66</b>				
										<b>Time to expiry:</b>				<b>238 Days</b>
1650		147	-18	28.80						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>1649</b>				<b>Indicative a-t-m Vol</b>				<b>29.30</b>				
										<b>Time to expiry:</b>				<b>294 Days</b>
1650		172	-12	29.30						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>1642</b>				<b>Indicative a-t-m Vol</b>				<b>28.72</b>				
										<b>Time to expiry:</b>				<b>357 Days</b>
1650		183	-12	28.80						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>1638</b>				<b>Indicative a-t-m Vol</b>				<b>28.53</b>				
										<b>Time to expiry:</b>				<b>420 Days</b>
1650		195	-12	28.60						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>1633</b>				<b>Indicative a-t-m Vol</b>				<b>28.40</b>				
										<b>Time to expiry:</b>				<b>483 Days</b>
1650		206	-12	28.54						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>1583</b>				<b>Indicative a-t-m Vol</b>				<b>28.04</b>				
										<b>Time to expiry:</b>				<b>539 Days</b>
1600		208	-12	28.13						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>1,355</b>	<b>1,366</b>	<b>26,777</b>	<b>+746</b>	<b>0</b>

### Commodity Options

**Business Day**    **Wed 25 Aug 2010**
**Previous Business Day**  
**Tue 24 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>1591</b>				<b>Indicative a-t-m Vol</b>	<b>31.33</b>		<b>Time to expiry:</b>	<b>56 Days</b>			
1200		3	+1	38.60			51	4	0	0	1,060	0	0
1250		5	+2	37.54			34	34	0	0	100	0	0
1300		8	+3	36.41			98	5	0	0	2,484	0	0
1350		12	+4	34.92			70	2	0	0	485	0	0
1400		18	+6	33.54			95	20	0	0	215	0	0
1450		27	+8	32.47			110	23	0	0	200	0	0
1500		40	+11	31.49			161	25	0	30	2,020	+20	0
1550	50	58	+16	30.86	65	50	98	15	109	505	1,297	+5	0
1600		84	+24	31.43			122	26	0	100	1,234	0	0
1650		118	+38	33.53			156	39S	400	200	2,789	+50	0
1700		157	+44	35.61			98	52S	0	250	4,450	0	0
1750		197	+48	37.11			128	70	0	500	1,863	-140	0
1800		239	+52	38.35			159	72	0	0	1,627	0	0
1850		283	+53	39.39			126	100	0	0	500	0	0
1900		327	+52	39.68			160	134	0	0	250	0	0
							<b>Total</b>		<b>509</b>	<b>1,585</b>	<b>20,574</b>	<b>-65</b>	<b>0</b>
<b>Jan 11</b>	<b>Underlying Price</b>	<b>1607</b>				<b>Indicative a-t-m Vol</b>	<b>28.18</b>		<b>Time to expiry:</b>	<b>112 Days</b>			
1000		1	+1	34.37			1	1	0	0	100	0	0
1350		15	+5	28.06			66	66	0	0	100	0	0
1400		24	+8	27.87					0	0	2,150	0	0
1450		36	+11	27.77			123S	25	0	0	5,298	0	0
1500		51	+14	27.77			36	36	0	0	100	0	0
1550		71	+19	27.77					0	0	250	0	0
1600		96	+22	28.06			80	50	0	528	1,506	+456	0
1650		127	+28	28.91			108S	40	0	372	4,620	-130	0
1700		163	+36	30.01			126	66S	0	100	1,339	0	0
1750		199	+39	30.39			138	100S	0	0	513	0	0
1800		237	+40	30.79			170	100	0	0	464	0	0
1850		278	+41	31.18			125	124	0	0	100	0	0
							<b>Total</b>		<b>0</b>	<b>1,000</b>	<b>16,540</b>	<b>+326</b>	<b>0</b>
<b>Mar 11</b>	<b>Underlying Price</b>	<b>1626</b>				<b>Indicative a-t-m Vol</b>	<b>27.04</b>		<b>Time to expiry:</b>	<b>175 Days</b>			
1400		34	+6	27.06					0	0	100	0	0
1550		84	+12	26.93					0	0	200	0	0
1650		135	+17	27.09					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>1638</b>				<b>Indicative a-t-m Vol</b>	<b>28.66</b>		<b>Time to expiry:</b>	<b>238 Days</b>			
1650		159	+15	28.80					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>1649</b>				<b>Indicative a-t-m Vol</b>	<b>29.30</b>		<b>Time to expiry:</b>	<b>294 Days</b>			
1650		173	+9	29.30					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**    **Wed 25 Aug 2010**
**Previous Business Day**  
**Tue 24 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>586.90</b>				<b>Indicative a-t-m Vol</b>	<b>43.61</b>		<b>Time to expiry:</b>	<b>7 Days</b>			
45000		136.90	+17.00	39.61			27.00	27.00	0	0	3,590	0	0
46000		126.90	+17.00	39.93			20.00	18.50	0	0	330	0	0
47000		116.90	+17.00	40.25					0	0	350	0	0
50000		86.90	+16.80	41.17			22.00	22.00	0	0	270	0	0
52000		67.10	+16.20	41.27			21.50	21.50	0	0	5	0	0
53000		57.35	+15.50	41.27			67.75	10.50	0	0	258	0	0
54000		47.95	+14.50	41.44			6.00	6.00	0	0	250	0	0
55000		39.10	+13.00	42.13			13.85S	13.85S	0	0	120	0	0
57000		23.95	+9.35	43.46			32.00	11.30S	0	100	386	+50	0
59000		12.70	+5.70	43.61					0	0	100	0	0
60000		8.70	+4.15	43.64			19.00	3.60S	0	0	1,250	0	0
							<b>Total</b>		<b>0</b>	<b>100</b>	<b>6,909</b>	<b>+50</b>	<b>0</b>
<b>Dec 10</b>	<b>Underlying Price</b>	<b>530.90</b>				<b>Indicative a-t-m Vol</b>	<b>35.98</b>		<b>Time to expiry:</b>	<b>68 Days</b>			
52000		38.50	+7.25	35.97					0	0	0	0	0
57000		18.25	+4.20	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>523.70</b>				<b>Indicative a-t-m Vol</b>	<b>27.90</b>		<b>Time to expiry:</b>	<b>160 Days</b>			
45000		84.15	+9.95	27.90					0	0	200	0	0
51000		45.40	+7.00	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>505.30</b>				<b>Indicative a-t-m Vol</b>	<b>27.77</b>		<b>Time to expiry:</b>	<b>219 Days</b>			
47000		61.85	+7.05	27.77					0	0	50	0	0
49000		50.80	+6.20	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>484.80</b>				<b>Indicative a-t-m Vol</b>	<b>27.99</b>		<b>Time to expiry:</b>	<b>310 Days</b>			
48000		52.00	+4.05	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>475.60</b>				<b>Indicative a-t-m Vol</b>	<b>28.03</b>		<b>Time to expiry:</b>	<b>372 Days</b>			
47000		56.10	+3.35	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>466.60</b>				<b>Indicative a-t-m Vol</b>	<b>27.99</b>		<b>Time to expiry:</b>	<b>433 Days</b>			
46000		59.55	+3.00	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>459.60</b>				<b>Indicative a-t-m Vol</b>	<b>27.99</b>		<b>Time to expiry:</b>	<b>525 Days</b>			
45000		65.60	+3.10	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>0</b>	<b>100</b>	<b>7,359</b>	<b>+50</b>	<b>0</b>

### Commodity Options

**Business Day**    **Wed 25 Aug 2010**
**Previous Business Day**  
**Tue 24 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>586.90</b>				<b>Indicative a-t-m Vol</b>	<b>43.61</b>		<b>Time to expiry:</b>	<b>7 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	CAB	-0.20	41.17				13.10S	13.10S	0	0	306	0	0
53000		0.45	-1.50	41.27					0	0	100	0	0
55000		2.20	-4.00	42.13			23.40S	23.00S	0	0	200	0	0
57000		7.05	-7.65	43.46					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>530.90</b>				<b>Indicative a-t-m Vol</b>	<b>35.98</b>		<b>Time to expiry:</b>	<b>68 Days</b>			
50000		19.00	-5.00	35.95			92.00	75.00	0	0	130	0	0
52000		27.60	-6.35	35.97					0	0	0	0	0
53000		32.60	-7.00	35.98					0	0	120	0	0
57000		57.35	-9.40	35.98			60.00S	59.70S	0	0	200	0	0
58000		64.55	-9.90	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>523.70</b>				<b>Indicative a-t-m Vol</b>	<b>27.90</b>		<b>Time to expiry:</b>	<b>160 Days</b>			
51000		31.70	-5.50	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>505.30</b>				<b>Indicative a-t-m Vol</b>	<b>27.77</b>		<b>Time to expiry:</b>	<b>219 Days</b>			
47000		26.55	-3.85	27.77					0	0	50	0	0
49000		35.50	-4.70	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>484.80</b>				<b>Indicative a-t-m Vol</b>	<b>27.99</b>		<b>Time to expiry:</b>	<b>310 Days</b>			
48000		47.20	-3.45	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>475.60</b>				<b>Indicative a-t-m Vol</b>	<b>28.03</b>		<b>Time to expiry:</b>	<b>372 Days</b>			
47000		50.50	-2.75	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>466.60</b>				<b>Indicative a-t-m Vol</b>	<b>27.99</b>		<b>Time to expiry:</b>	<b>433 Days</b>			
46000		52.95	-2.40	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>459.60</b>				<b>Indicative a-t-m Vol</b>	<b>27.99</b>		<b>Time to expiry:</b>	<b>525 Days</b>			
45000		56.00	-2.30	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**    **Wed 25 Aug 2010**
**Previous Business Day**  
**Tue 24 Aug 2010**
**Feed Wheat**  
**Calls**

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>147.30</b>				<b>Indicative a-t-m Vol</b>	<b>43.50</b>		<b>Time to expiry:</b>	<b>50 Days</b>				
10500		42.40	+0.55	40.15				25.00	5.00	0	0	1	0	0
11000		37.50	+0.55	40.10				45.00	4.25	0	0	23	0	0
11300		34.60	+0.55	39.63				23.00	4.50	0	0	2	0	0
11400		33.60	+0.50	39.33				2.25	2.25	0	0	4	0	0
11500		32.65	+0.50	39.16				3.75	3.75	0	0	2	0	0
11600		31.70	+0.50	39.09				4.40	4.40	0	0	10	0	0
13200		17.95	+0.35	39.10				6.00	6.00	0	0	5	0	0
13600		15.30	+0.30	40.24				4.00	4.00	0	0	3	0	0
13700		14.70	+0.30	40.59				8.20	8.20	0	0	8	0	0
13900		13.55	+0.30	41.11				3.50	3.50	0	0	10	0	0
14000		13.00	+0.25	41.54				4.70	4.70	0	0	43	0	0
14500		10.55	+0.20	43.03				7.00	6.80	0	0	12	0	0
14600		10.10	+0.20	43.28				6.75	6.75	0	0	7	0	0
14700		9.65	+0.20	43.43						0	0	0	0	0
15000		8.35	0.00	43.54				3.50	3.50	0	0	20	0	0
16000		5.65	0.00	47.38				2.50	2.50	0	0	20	0	0
18000		1.75	+0.05	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>149.80</b>				<b>Indicative a-t-m Vol</b>	<b>36.82</b>		<b>Time to expiry:</b>	<b>106 Days</b>				
12000		31.60	+0.25	36.82				4.90	4.90	0	0	8	0	0
15000		11.80	+0.10	36.82						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>153.30</b>				<b>Indicative a-t-m Vol</b>	<b>33.89</b>		<b>Time to expiry:</b>	<b>169 Days</b>				
10500		48.90	+0.25	33.89				29.00	9.00	0	0	1	0	0
10700		47.05	+0.25	33.89				9.50	9.50	0	0	5	0	0
15300		14.25	+0.10	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>153.45</b>				<b>Indicative a-t-m Vol</b>	<b>37.41</b>		<b>Time to expiry:</b>	<b>232 Days</b>				
12800		32.40	+0.30	37.41				11.00	11.00	0	0	3	0	0
13100		30.40	+0.30	37.41				7.35	7.35	0	0	2	0	0
15300		18.45	+0.25	37.41						0	0	0	0	0
16500		13.70	+0.20	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>154.35</b>				<b>Indicative a-t-m Vol</b>	<b>25.57</b>		<b>Time to expiry:</b>	<b>288 Days</b>				
15400		14.15	+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>Nov 11</b>	<b>Underlying Price</b>	<b>125.00</b>				<b>Indicative a-t-m Vol</b>	<b>25.57</b>		<b>Time to expiry:</b>	<b>414 Days</b>				
12300		14.45	+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>

### Commodity Options

**Business Day**    **Wed 25 Aug 2010**

**Feed Wheat**  
**Calls**

**Previous Business Day**  
**Tue 24 Aug 2010**

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>128.65</b>				<b>Indicative a-t-m Vol</b>	<b>29.37</b>						
12600		18.25	+1.35	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>129.50</b>				<b>Indicative a-t-m Vol</b>	<b>25.57</b>						
12700		17.05	+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>130.50</b>				<b>Indicative a-t-m Vol</b>	<b>25.57</b>						
12700		18.55	+1.95	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>125.50</b>				<b>Indicative a-t-m Vol</b>	<b>25.57</b>						
12300		19.70	+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>Total Calls</b>	<b>0</b>	<b>0</b>	<b>210</b>	<b>0</b>	<b>0</b>

### Commodity Options

**Business Day**    **Wed 25 Aug 2010**
**Previous Business Day**  
**Tue 24 Aug 2010**
**Feed 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>Nov 10</b>	<b>Underlying Price</b>	<b>147.30</b>				<b>Indicative a-t-m Vol</b>	<b>43.50</b>		<b>Time to expiry:</b>	<b>50 Days</b>			
14700		9.35	-0.35	43.43					0	0	0	0	0
15500		14.80	-0.45	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>149.80</b>				<b>Indicative a-t-m Vol</b>	<b>36.82</b>		<b>Time to expiry:</b>	<b>106 Days</b>			
15000		12.00	-0.20	36.82					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>153.30</b>				<b>Indicative a-t-m Vol</b>	<b>33.89</b>		<b>Time to expiry:</b>	<b>169 Days</b>			
15300		13.95	-0.20	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>153.45</b>				<b>Indicative a-t-m Vol</b>	<b>37.41</b>		<b>Time to expiry:</b>	<b>232 Days</b>			
13600		9.85	-0.15	37.41			15.60	15.60	0	0	10	0	0
15300		18.00	-0.20	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>154.35</b>				<b>Indicative a-t-m Vol</b>	<b>25.57</b>		<b>Time to expiry:</b>	<b>288 Days</b>			
15400		13.80	-0.35	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>125.00</b>				<b>Indicative a-t-m Vol</b>	<b>25.57</b>		<b>Time to expiry:</b>	<b>414 Days</b>			
12300		12.45	-1.05	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>128.65</b>				<b>Indicative a-t-m Vol</b>	<b>29.37</b>		<b>Time to expiry:</b>	<b>470 Days</b>			
12600		15.60	-1.00	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>129.50</b>				<b>Indicative a-t-m Vol</b>	<b>25.57</b>		<b>Time to expiry:</b>	<b>533 Days</b>			
12700		14.55	-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>May 12</b>	<b>Underlying Price</b>	<b>130.50</b>				<b>Indicative a-t-m Vol</b>	<b>25.57</b>		<b>Time to expiry:</b>	<b>596 Days</b>			
12700		15.05	-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>Nov 12</b>	<b>Underlying Price</b>	<b>125.50</b>				<b>Indicative a-t-m Vol</b>	<b>25.57</b>		<b>Time to expiry:</b>	<b>778 Days</b>			
12300		17.20	-0.95	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>