

Commodity Options Summary

Business Day Thu 26 Aug 2010

Previous Business Day
Wed 25 Aug 2010

| Contract | CONNECT* Volume | Block Trade Volume | Total Volume | Official Volume | Open Interest | Change |
|---------------------------|--------------------|--------------------------|-----------------|--------------------|------------------|--------|
| Commodity Products | | | | | | |
| Cocoa | 3,545 | 0 | 3,545 | 4,030 | 205,817 | +3,670 |
| Robusta Coffee | 4,671 | 0 | 4,671 | 1,864 | 64,593 | +402 |
| White Sugar | 100 | 0 | 100 | 0 | 9,110 | 0 |
| Feed Wheat | 0 | 0 | 0 | 0 | 221 | 0 |

Comments

* CONNECT means LIFFE CONNECT (Registered Trademark)

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Commodity Options

Business Day Thu 26 Aug 2010

Previous Business Day
Wed 25 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 |
|----------------|------------------|------------------|--------|--------------|----------------------|-----------|------|-----------------|--------------|-----------------|---------------|----------|-----------|
| Sep 10 | Underlying Price | 2023 | | | Indicative a-t-m Vol | 31.46 | | Time to expiry: | 5 Days | | | | |
| 1750 | | 273 | -30 | 32.01 | | | 625 | 528 | 0 | 0 | 100 | 0 | 0 |
| 2000 | | 46 | -23 | 32.15 | | | 220 | 220 | 0 | 0 | 1,175 | 0 | 0 |
| 2050 | | 21 | -16 | 31.03 | | | | | 0 | 0 | 0 | 0 | 0 |
| 2100 | | 7 | -10 | 30.78 | | | 347S | 84 | 0 | 0 | 1,400 | 0 | 0 |
| 2150 | | 2 | -4 | 30.33 | | | 267 | 267 | 0 | 0 | 1,875 | 0 | 0 |
| 2175 | | 1 | -3 | 30.77 | | | | | 0 | 0 | 200 | 0 | 0 |
| 2200 | | 1 | -1 | 31.11 | | | 293S | 180 | 0 | 0 | 1,550 | 0 | 0 |
| 2250 | CAB | | -1 | 31.40 | | | 230 | 80 | 0 | 0 | 2,324 | 0 | 0 |
| 2275 | CAB | | 0 | 31.59 | | | 94 | 92 | 0 | 0 | 90 | 0 | 0 |
| 2300 | CAB | | 0 | 31.81 | | | 194 | 4 | 0 | 0 | 3,175 | 0 | 0 |
| 2325 | CAB | | 0 | 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 | 0 | 860 | 0 | 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 |
| Total | | | | | | | | | 0 | 0 | 32,485 | 0 | 0 |

Commodity Options

Business Day Thu 26 Aug 2010
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Cocoa Calls

| Exercise Price | Opening Trans | Settlement Price | Change | Volatility % | High | Daily Low | High | Lifetime Low | Total Volume | Official Volume | Open Interest | Change | Exercises |
|----------------|-------------------------|------------------|--------|--------------|-----------------------------|--------------|--------------|------------------------|-----------------|-----------------|---------------|---------------|-----------|
| Dec 10 | Underlying Price | 1945 | | | Indicative a-t-m Vol | 27.99 | | Time to expiry: | 96 Days | | | | |
| 1600 | | 356 | -21 | 28.12 | | | 588 | 520 | 0 | 0 | 1,850 | 0 | 0 |
| 1750 | | 231 | -20 | 28.12 | | | 563 | 479 | 0 | 0 | 2,020 | 0 | 0 |
| 1975 | | 98 | -13 | 27.97 | | | | | 0 | 0 | 0 | 0 | 0 |
| 2000 | | 88 | -13 | 27.99 | | | 108S | 107S | 0 | 100 | 450 | +100 | 0 |
| 2025 | | 79 | -12 | 28.00 | | | 110S | 110S | 0 | 0 | 60 | 0 | 0 |
| 2050 | | 69 | -13 | 27.87 | | | 126S | 118S | 0 | 0 | 215 | 0 | 0 |
| 2100 | | 52 | -14 | 27.21 | | | | | 0 | 0 | 625 | 0 | 0 |
| 2125 | | 48 | -11 | 27.81 | | | 65 | 65 | 0 | 0 | 15 | 0 | 0 |
| 2150 | | 44 | -8 | 28.46 | | | | | 0 | 0 | 100 | 0 | 0 |
| 2200 | | 34 | -8 | 28.55 | | | 235 | 47S | 0 | 100 | 3,076 | -10 | 0 |
| 2250 | | 27 | -6 | 28.81 | | | 174S | 150 | 0 | 0 | 1,500 | 0 | 0 |
| 2275 | | 24 | -6 | 28.98 | | | 200 | 105 | 0 | 0 | 25 | 0 | 0 |
| 2300 | | 21 | -5 | 29.14 | | | 149S | 149S | 500 | 0 | 4,300 | 0 | 0 |
| 2325 | | 19 | -4 | 29.26 | | | 184 | 100 | 0 | 0 | 250 | 0 | 0 |
| 2350 | | 16 | -5 | 29.39 | | | 173 | 149 | 0 | 0 | 554 | 0 | 0 |
| 2400 | | 13 | -3 | 29.63 | | | 151S | 22 | 0 | 0 | 3,927 | 0 | 0 |
| 2425 | | 11 | -3 | 29.76 | | | | | 0 | 0 | 100 | 0 | 0 |
| 2450 | | 10 | -3 | 29.86 | | | 114 | 59S | 0 | 0 | 654 | 0 | 0 |
| 2475 | | 9 | -2 | 29.98 | | | 128 | 128 | 0 | 0 | 50 | 0 | 0 |
| 2500 | | 8 | -2 | 30.10 | | | 190S | 14 | 0 | 0 | 1,100 | 0 | 0 |
| 2550 | | 6 | -2 | 30.35 | | | 41S | 41S | 0 | 0 | 100 | 0 | 0 |
| 2600 | | 5 | -1 | 30.62 | | | 90 | 65S | 0 | 0 | 2,080 | 0 | 0 |
| 2800 | | 2 | 0 | 31.74 | | | 64 | 9 | 0 | 0 | 4,184 | 0 | 0 |
| | | | | | | | Total | | 500 | 200 | 27,235 | +90 | 0 |
| Mar 11 | Underlying Price | 1957 | | | Indicative a-t-m Vol | 25.39 | | Time to expiry: | 186 Days | | | | |
| 1600 | | 379 | -21 | 25.36 | | | 567 | 567 | 0 | 0 | 100 | 0 | 0 |
| 1975 | | 134 | -14 | 25.39 | | | | | 0 | 0 | 0 | 0 | 0 |
| 2000 | | 123 | -14 | 25.43 | | | 450S | 142S | 0 | 40 | 5,522 | +40 | 0 |
| 2050 | | 105 | -13 | 25.62 | | | | | 0 | 500 | 620 | +500 | 0 |
| 2100 | | 88 | -12 | 25.75 | | | 110 | 110 | 0 | 1,000 | 1,000 | +1,000 | 0 |
| 2150 | | 74 | -11 | 25.82 | | | 236S | 234S | 0 | 0 | 950 | 0 | 0 |
| 2200 | | 61 | -10 | 25.89 | | | 270 | 270 | 0 | 0 | 850 | 0 | 0 |
| 2250 | | 52 | -8 | 26.09 | | | 204S | 197S | 0 | 0 | 2,800 | 0 | 0 |
| 2300 | | 44 | -8 | 26.47 | | | 188S | 188S | 0 | 0 | 1,450 | 0 | 0 |
| 2400 | | 32 | -7 | 27.34 | | | 280S | 90 | 0 | 0 | 1,696 | 0 | 0 |
| 2450 | | 27 | -6 | 27.60 | | | 188 | 138S | 0 | 0 | 375 | 0 | 0 |
| 2500 | | 23 | -5 | 27.77 | | | 134 | 105S | 0 | 0 | 562 | 0 | 0 |
| 3000 | | 3 | -1 | 28.69 | | | 203S | 31S | 0 | 0 | 2,501 | 0 | 0 |
| | | | | | | | Total | | 0 | 1,540 | 18,426 | +1,540 | 0 |
| May 11 | Underlying Price | 1970 | | | Indicative a-t-m Vol | 26.77 | | Time to expiry: | 246 Days | | | | |
| 1800 | | 261 | -15 | 26.30 | | | 418 | 418 | 0 | 0 | 1,750 | 0 | 0 |
| 2000 | | 160 | -11 | 26.80 | | | | | 0 | 0 | 0 | 0 | 0 |
| 2250 | | 80 | -7 | 27.19 | | | 223S | 213S | 0 | 0 | 3,750 | 0 | 0 |
| | | | | | | | Total | | 0 | 0 | 5,500 | 0 | 0 |

Commodity Options

Business Day Thu 26 Aug 2010
Previous Business Day Wed 25 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 |
|----------------|-------------------------|------------------|--------|--------------|------|-----------------------------|--------------|--------------|------------------------|-----------------|---------------|---------------|-----------|
| Jul 11 | Underlying Price | 1981 | | | | Indicative a-t-m Vol | 26.60 | | Time to expiry: | 308 Days | | | |
| 2000 | | 184 | -14 | 26.58 | | | | | 0 | 0 | 0 | 0 | 0 |
| 2200 | | 112 | -10 | 26.59 | | | | | 0 | 0 | 200 | 0 | 0 |
| | | | | | | Total | | | 0 | 0 | 200 | 0 | 0 |
| Sep 11 | Underlying Price | 1984 | | | | Indicative a-t-m Vol | 27.66 | | Time to expiry: | 370 Days | | | |
| 2000 | | 213 | -11 | 27.72 | | | | | 0 | 0 | 0 | 0 | 0 |
| | | | | | | Total | | | 0 | 0 | 0 | 0 | 0 |
| Dec 11 | Underlying Price | 1986 | | | | Indicative a-t-m Vol | 28.09 | | Time to expiry: | 461 Days | | | |
| 2000 | | 244 | -12 | 28.14 | | | | | 0 | 0 | 0 | 0 | 0 |
| 3000 | | 45 | -3 | 30.19 | | | | | 0 | 0 | 100 | 0 | 0 |
| | | | | | | Total | | | 0 | 0 | 100 | 0 | 0 |
| Mar 12 | Underlying Price | 1988 | | | | Indicative a-t-m Vol | 28.38 | | Time to expiry: | 552 Days | | | |
| 2000 | | 271 | -10 | 28.43 | | | | | 0 | 0 | 0 | 0 | 0 |
| | | | | | | Total | | | 0 | 0 | 0 | 0 | 0 |
| May 12 | Underlying Price | 1977 | | | | Indicative a-t-m Vol | 28.27 | | Time to expiry: | 613 Days | | | |
| 2000 | | 280 | -14 | 28.46 | | | | | 0 | 0 | 0 | 0 | 0 |
| | | | | | | Total | | | 0 | 0 | 0 | 0 | 0 |
| Jul 12 | Underlying Price | 1981 | | | | Indicative a-t-m Vol | 27.63 | | Time to expiry: | 673 Days | | | |
| 2000 | | 291 | -14 | 27.99 | | | | | 0 | 0 | 0 | 0 | 0 |
| | | | | | | Total | | | 0 | 0 | 0 | 0 | 0 |
| | | | | | | Total Calls | | | 500 | 1,740 | 83,946 | +1,630 | 0 |

Commodity Options

Business Day Thu 26 Aug 2010
**Previous Business Day
Wed 25 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 | 2023 | | | Indicative a-t-m Vol | 31.46 | | Time to expiry: | 5 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 | 2 | +1 | 32.02 | | 209S | 1 | | | 0 | 0 | 1,850 | 0 | 0 |
| 1925 | 4 | +1 | 32.03 | | | | | | 0 | 0 | 55 | 0 | 0 |
| 1950 | 8 | +3 | 32.15 | | 47 | 1 | | | 0 | 0 | 2,184 | 0 | 0 |
| 1975 | 14 | +4 | 32.28 | | | | | | 0 | 0 | 15 | 0 | 0 |
| 2000 | 23 | +7 | 32.15 | | 199S | 4S | | | 20 | 0 | 3,800 | 0 | 0 |
| 2050 | 48 | +14 | 31.03 | | 9S | 9S | | | 0 | 0 | 650 | 0 | 0 |
| 2075 | 65 | +18 | 30.84 | | 30 | 30 | | | 0 | 0 | 100 | 0 | 0 |
| 2100 | 84 | +20 | 30.78 | | 310S | 18S | | | 0 | 75 | 2,890 | 0 | 0 |
| 2125 | 106 | +24 | 30.57 | | 50 | 17 | | | 0 | 0 | 120 | 0 | 0 |
| 2150 | 129 | +26 | 30.33 | | 132S | 25 | | | 0 | 0 | 2,400 | 0 | 0 |
| 2175 | 153 | +27 | 30.77 | | 40 | 40 | | | 0 | 0 | 350 | 0 | 0 |
| 2200 | 178 | +29 | 31.11 | | 138S | 28 | | | 0 | 75 | 4,511 | 0 | 0 |
| 2225 | 202 | +29 | 31.30 | | 222 | 48 | | | 0 | 0 | 20 | 0 | 0 |
| 2250 | 227 | +29 | 31.40 | | 150S | 58 | | | 0 | 0 | 2,800 | 0 | 0 |
| 2300 | 277 | +30 | 31.81 | | 304 | 43 | | | 0 | 0 | 4,540 | 0 | 0 |
| 2325 | 302 | +30 | 32.48 | | 278 | 115 | | | 0 | 0 | 750 | 0 | 0 |
| 2350 | 327 | +30 | 33.32 | | 162S | 69 | | | 0 | 0 | 1,100 | 0 | 0 |
| 2375 | 352 | +30 | 34.03 | | 160S | 126S | | | 0 | 0 | 450 | 0 | 0 |
| 2400 | 377 | +30 | 34.74 | | 330S | 105S | | | 0 | 0 | 2,150 | 0 | 0 |
| 2450 | 427 | +30 | 35.61 | | 141S | 118S | | | 0 | 0 | 650 | 0 | 0 |
| Total | | | | | | | | | 20 | 150 | 38,570 | 0 | 0 |

Commodity Options

Business Day Thu 26 Aug 2010
Previous Business Day Wed 25 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 |
|----------------|-------------------------|------------------|--------|--------------|-----------------------------|--------------|--------------|------------------------|-----------------|-----------------|---------------|---------------|-----------|
| Dec 10 | Underlying Price | 1945 | | | Indicative a-t-m Vol | 27.99 | | Time to expiry: | 96 Days | | | | |
| 1600 | | 11 | +1 | 28.12 | | | 19 | 15 | 0 | 0 | 1,175 | 0 | 0 |
| 1700 | | 25 | +2 | 28.12 | | | 164 | 49 | 0 | 0 | 1,000 | 0 | 0 |
| 1750 | | 36 | +2 | 28.12 | | | 180 | 180 | 0 | 0 | 600 | 0 | 0 |
| 1775 | | 43 | +3 | 28.12 | | | | | 0 | 0 | 100 | 0 | 0 |
| 1800 | | 51 | +4 | 28.09 | | | 205 | 205 | 0 | 0 | 775 | 0 | 0 |
| 1850 | | 68 | +5 | 28.05 | | | 34 | 34 | 0 | 0 | 600 | 0 | 0 |
| 1900 | | 90 | +7 | 28.01 | | | 109S | 35 | 100 | 0 | 9,916 | 0 | 0 |
| 1975 | | 128 | +9 | 27.97 | | | | | 0 | 0 | 0 | 0 | 0 |
| 2000 | | 143 | +9 | 27.99 | | | 190S | 55S | 1,100 | 550 | 3,605 | +500 | 0 |
| 2025 | | 159 | +10 | 28.00 | | | 124S | 124S | 0 | 0 | 100 | 0 | 0 |
| 2050 | | 174 | +9 | 27.87 | | | 122S | 75 | 600 | 0 | 2,400 | 0 | 0 |
| 2075 | | 190 | +9 | 27.49 | | | | | 0 | 0 | 100 | 0 | 0 |
| 2100 | 202 | 207 | +8 | 27.21 | 202 | 202 | 287 | 81 | 100 | 0 | 6,816 | 0 | 0 |
| 2150 | | 249 | +14 | 28.46 | | | 218S | 117 | 25 | 50 | 1,025 | 0 | 0 |
| 2200 | | 289 | +14 | 28.55 | | | 145 | 137 | 600 | 500 | 3,876 | +500 | 0 |
| 2250 | | 332 | +16 | 28.81 | | | 185 | 163 | 500 | 0 | 3,630 | 0 | 0 |
| 2275 | | 354 | +16 | 28.98 | | | 183S | 163 | 0 | 0 | 1,300 | 0 | 0 |
| 2300 | | 376 | +17 | 29.14 | | | 217 | 171 | 0 | 0 | 2,940 | 0 | 0 |
| 2400 | | 468 | +19 | 29.63 | | | 256S | 256S | 0 | 0 | 250 | 0 | 0 |
| | | | | | | | Total | | 3,025 | 1,100 | 40,208 | +1,000 | 0 |
| Mar 11 | Underlying Price | 1957 | | | Indicative a-t-m Vol | 25.39 | | Time to expiry: | 186 Days | | | | |
| 1700 | | 41 | +2 | 25.29 | | | | | 0 | 0 | 400 | 0 | 0 |
| 1800 | | 71 | +3 | 25.27 | | | 171 | 44S | 0 | 0 | 5,068 | 0 | 0 |
| 1825 | | 79 | +4 | 25.03 | | | 67 | 67 | 0 | 1,000 | 1,000 | +1,000 | 0 |
| 1850 | | 90 | +4 | 25.25 | | | | | 0 | 0 | 300 | 0 | 0 |
| 1900 | | 113 | +6 | 25.32 | | | 169 | 68S | 0 | 0 | 1,570 | 0 | 0 |
| 1975 | | 152 | +8 | 25.39 | | | | | 0 | 0 | 0 | 0 | 0 |
| 2000 | | 166 | +8 | 25.43 | | | 170S | 105S | 0 | 40 | 1,015 | +40 | 0 |
| 2050 | | 198 | +9 | 25.62 | | | 132 | 132 | 0 | 0 | 5,180 | 0 | 0 |
| 2100 | | 231 | +10 | 25.75 | | | 156 | 137S | 0 | 0 | 4,700 | 0 | 0 |
| 2150 | | 267 | +11 | 25.82 | | | 248S | 246S | 0 | 0 | 2,150 | 0 | 0 |
| 2200 | | 304 | +12 | 25.89 | | | | | 0 | 0 | 180 | 0 | 0 |
| 2250 | | 345 | +14 | 26.09 | | | 220S | 216S | 0 | 0 | 2,525 | 0 | 0 |
| 2300 | | 387 | +14 | 26.47 | | | 248S | 248S | 0 | 0 | 1,000 | 0 | 0 |
| | | | | | | | Total | | 0 | 1,040 | 25,088 | +1,040 | 0 |

Commodity Options

Business Day Thu 26 Aug 2010
Previous Business Day Wed 25 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 |
|----------------|-------------------------|------------------|--------|--------------|------|-----------------------------|-------------------|--------------|------------------------|-----------------|----------------|---------------|-----------|
| May 11 | Underlying Price | 1970 | | | | Indicative a-t-m Vol | 26.77 | | Time to expiry: | 246 Days | | | |
| 1750 | | 73 | +5 | 26.12 | | | 54 | 54 | 0 | 0 | 1,800 | 0 | 0 |
| 1800 | | 91 | +6 | 26.30 | | | | | 0 | 0 | 1,000 | 0 | 0 |
| 1900 | | 136 | +7 | 26.69 | | | | | 0 | 0 | 1,100 | 0 | 0 |
| 2000 | | 190 | +10 | 26.80 | | | | | 0 | 0 | 50 | 0 | 0 |
| 2050 | | 219 | +11 | 26.74 | | | 148 | 148 | 0 | 0 | 7,500 | 0 | 0 |
| 2100 | | 252 | +11 | 26.94 | | | | | 0 | 0 | 1,000 | 0 | 0 |
| 2250 | | 360 | +14 | 27.19 | | | | | 0 | 0 | 3,750 | 0 | 0 |
| | | | | | | | Total | | 0 | 0 | 16,200 | 0 | 0 |
| Jul 11 | Underlying Price | 1981 | | | | Indicative a-t-m Vol | 26.60 | | Time to expiry: | 308 Days | | | |
| 1750 | | 84 | +6 | 25.82 | | | 65 | 65 | 0 | 0 | 1,800 | 0 | 0 |
| 2000 | | 203 | +10 | 26.58 | | | | | 0 | 0 | 0 | 0 | 0 |
| 2100 | | 264 | +13 | 26.58 | | | 195 | 195 | 0 | 0 | 5 | 0 | 0 |
| | | | | | | | Total | | 0 | 0 | 1,805 | 0 | 0 |
| Sep 11 | Underlying Price | 1984 | | | | Indicative a-t-m Vol | 27.66 | | Time to expiry: | 370 Days | | | |
| 2000 | | 229 | +8 | 27.72 | | | | | 0 | 0 | 0 | 0 | 0 |
| | | | | | | | Total | | 0 | 0 | 0 | 0 | 0 |
| Dec 11 | Underlying Price | 1986 | | | | Indicative a-t-m Vol | 28.09 | | Time to expiry: | 461 Days | | | |
| 2000 | | 258 | +9 | 28.14 | | | | | 0 | 0 | 0 | 0 | 0 |
| | | | | | | | Total | | 0 | 0 | 0 | 0 | 0 |
| Mar 12 | Underlying Price | 1988 | | | | Indicative a-t-m Vol | 28.38 | | Time to expiry: | 552 Days | | | |
| 2000 | | 283 | +8 | 28.43 | | | | | 0 | 0 | 0 | 0 | 0 |
| | | | | | | | Total | | 0 | 0 | 0 | 0 | 0 |
| May 12 | Underlying Price | 1977 | | | | Indicative a-t-m Vol | 28.27 | | Time to expiry: | 613 Days | | | |
| 2000 | | 303 | +10 | 28.46 | | | | | 0 | 0 | 0 | 0 | 0 |
| | | | | | | | Total | | 0 | 0 | 0 | 0 | 0 |
| Jul 12 | Underlying Price | 1981 | | | | Indicative a-t-m Vol | 27.63 | | Time to expiry: | 673 Days | | | |
| 2000 | | 310 | +10 | 27.99 | | | | | 0 | 0 | 0 | 0 | 0 |
| | | | | | | | Total | | 0 | 0 | 0 | 0 | 0 |
| | | | | | | | Total Puts | | 3,045 | 2,290 | 121,871 | +2,040 | 0 |

Commodity Options

Business Day Thu 26 Aug 2010
Previous Business Day Wed 25 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 |
|----------------|-------------------------|------------------|--------|--------------|-----------------------------|--------------|--------------|------------------------|-----------------|-----------------|---------------|------------|-----------|
| Nov 10 | Underlying Price | 1597 | | | Indicative a-t-m Vol | 31.90 | | Time to expiry: | 55 Days | | | | |
| 1350 | | 258 | +5 | 35.40 | | | 110 | 110 | 0 | 0 | 50 | 0 | 0 |
| 1400 | | 214 | +5 | 34.15 | | | 103 | 85 | 0 | 0 | 250 | 0 | 0 |
| 1450 | | 174 | +6 | 33.52 | | | 323S | 65 | 0 | 0 | 500 | 0 | 0 |
| 1500 | | 137 | +6 | 32.70 | | | 310S | 52 | 0 | 0 | 360 | 0 | 0 |
| 1550 | 105 | 105 | +6 | 32.27 | 113 | 99 | 113 | 99 | 175 | 0 | 75 | 0 | 0 |
| 1600 | 83 | 78 | +3 | 31.88 | 83 | 75 | 223S | 39S | 500 | 0 | 1,560 | 0 | 0 |
| 1650 | 63 | 62 | +3 | 33.94 | 66 | 60 | 201 | 54 | 240 | 350 | 944 | +125 | 0 |
| 1700 | 54 | 46 | -2 | 34.24 | 54S | 46S | 178 | 27 | 600 | 225 | 2,244 | -194 | 0 |
| 1750 | 35 | 37 | -1 | 36.03 | 38S | 35 | 119 | 35 | 205 | 400 | 1,778 | 0 | 0 |
| 1800 | | 31 | +1 | 38.35 | | | 86 | 57 | 0 | 0 | 1,275 | 0 | 0 |
| 1850 | | 24 | 0 | 39.39 | | | 78 | 18 | 0 | 10 | 404 | 0 | 0 |
| 1900 | | 18 | 0 | 39.68 | | | 57 | 25S | 0 | 0 | 1,400 | 0 | 0 |
| 1950 | | 13 | 0 | 39.79 | | | 34 | 30 | 0 | 0 | 12 | 0 | 0 |
| 2000 | | 10 | +1 | 40.13 | | | 40 | 21S | 0 | 0 | 608 | 0 | 0 |
| 2050 | | 7 | 0 | 40.36 | | | 19S | 19S | 0 | 0 | 200 | 0 | 0 |
| | | | | | | | Total | | 1,720 | 985 | 11,660 | -69 | 0 |
| Jan 11 | Underlying Price | 1613 | | | Indicative a-t-m Vol | 28.29 | | Time to expiry: | 111 Days | | | | |
| 1450 | | 197 | +4 | 27.77 | | | 350 | 97S | 0 | 0 | 950 | 0 | 0 |
| 1500 | | 162 | +4 | 27.61 | | | 258S | 71S | 0 | 0 | 100 | 0 | 0 |
| 1550 | | 132 | +4 | 27.77 | | | 133 | 124 | 0 | 0 | 175 | 0 | 0 |
| 1600 | | 106 | +3 | 28.06 | | | 164 | 58 | 0 | 0 | 589 | 0 | 0 |
| 1650 | | 87 | +3 | 28.91 | | | 145 | 98S | 0 | 0 | 600 | 0 | 0 |
| 1700 | | 72 | +2 | 30.01 | | | 146 | 69S | 0 | 20 | 1,164 | -20 | 0 |
| 1750 | 64 | 57 | +1 | 30.39 | 64S | 62S | 148 | 62S | 300 | 0 | 1,078 | 0 | 0 |
| 1800 | | 46 | +2 | 30.79 | | | 120 | 48 | 0 | 100 | 1,402 | 0 | 0 |
| 1850 | | 36 | +1 | 31.18 | | | 93 | 59S | 0 | 0 | 970 | 0 | 0 |
| 1900 | | 29 | +1 | 31.61 | | | | | 0 | 0 | 500 | 0 | 0 |
| 1950 | | 23 | +1 | 32.06 | | | 41S | 41S | 0 | 0 | 500 | 0 | 0 |
| 2000 | | 19 | +1 | 32.65 | | | 65 | 36S | 0 | 0 | 900 | 0 | 0 |
| 2050 | | 15 | 0 | 33.28 | | | 48S | 47S | 0 | 0 | 200 | 0 | 0 |
| 2100 | | 13 | +1 | 34.12 | | | 47S | 28S | 0 | 0 | 1,050 | 0 | 0 |
| 2400 | | 5 | 0 | 37.97 | | | 20 | 5S | 0 | 0 | 450 | 0 | 0 |
| | | | | | | | Total | | 300 | 120 | 10,628 | -20 | 0 |

Commodity Options

Business Day Thu 26 Aug 2010
Previous Business Day Wed 25 Aug 2010
Robusta Coffee
Calls

| Exercise Price | Opening Trans | Settlement Price | Change | Volatility % | High | Daily Low | High | Lifetime Low | Total Volume | Previous Business Day | | | | | | | | | | |
|----------------|-------------------------|------------------|--------|--------------|------|-----------------------------|--------------------|--------------|------------------------|-----------------------|---------------|-------------|-----------|--|--|--|--|--|--|--|
| | | | | | | | | | | Official Volume | Open Interest | Change | Exercises | | | | | | | |
| Mar 11 | Underlying Price | 1633 | | | | Indicative a-t-m Vol | | | 27.06 | | | | | | | | | | | |
| | | | | | | | | | Time to expiry: | 174 Days | | | | | | | | | | |
| 1550 | | 164 | +4 | 26.93 | | | 211S | 81S | 0 | 0 | 500 | 0 | 0 | | | | | | | |
| 1650 | | 114 | +3 | 27.09 | | | | | 0 | 0 | 0 | 0 | 0 | | | | | | | |
| 1700 | | 94 | +3 | 27.17 | | | 138 | 107 | 0 | 0 | 150 | 0 | 0 | | | | | | | |
| 1750 | | 79 | +3 | 27.58 | | | 179 | 113 | 0 | 0 | 550 | 0 | 0 | | | | | | | |
| 1800 | | 65 | +2 | 27.97 | | | 150 | 94 | 0 | 0 | 650 | 0 | 0 | | | | | | | |
| 1900 | | 46 | +1 | 29.12 | | | | | 0 | 0 | 500 | 0 | 0 | | | | | | | |
| 1950 | | 42 | +2 | 30.41 | | | | | 0 | 250 | 1,700 | +250 | 0 | | | | | | | |
| 2000 | | 34 | +1 | 30.31 | | | 57S | 57S | 0 | 0 | 350 | 0 | 0 | | | | | | | |
| 2500 | | 9 | 0 | 35.85 | | | 28 | 9S | 0 | 0 | 250 | 0 | 0 | | | | | | | |
| | | | | | | | Total | | 0 | 250 | 4,650 | +250 | 0 | | | | | | | |
| May 11 | Underlying Price | 1648 | | | | Indicative a-t-m Vol | | | 28.78 | | | | | | | | | | | |
| | | | | | | | | | Time to expiry: | 237 Days | | | | | | | | | | |
| 1650 | | 152 | +5 | 28.80 | | | | | 0 | 0 | 0 | 0 | 0 | | | | | | | |
| | | | | | | | Total | | 0 | 0 | 0 | 0 | 0 | | | | | | | |
| Jul 11 | Underlying Price | 1661 | | | | Indicative a-t-m Vol | | | 29.34 | | | | | | | | | | | |
| | | | | | | | | | Time to expiry: | 293 Days | | | | | | | | | | |
| 1650 | | 179 | +7 | 29.30 | | | | | 0 | 0 | 0 | 0 | 0 | | | | | | | |
| | | | | | | | Total | | 0 | 0 | 0 | 0 | 0 | | | | | | | |
| Sep 11 | Underlying Price | 1657 | | | | Indicative a-t-m Vol | | | 28.91 | | | | | | | | | | | |
| | | | | | | | | | Time to expiry: | 356 Days | | | | | | | | | | |
| 1650 | | 191 | +8 | 28.80 | | | | | 0 | 0 | 0 | 0 | 0 | | | | | | | |
| | | | | | | | Total | | 0 | 0 | 0 | 0 | 0 | | | | | | | |
| Nov 11 | Underlying Price | 1653 | | | | Indicative a-t-m Vol | | | 28.64 | | | | | | | | | | | |
| | | | | | | | | | Time to expiry: | 419 Days | | | | | | | | | | |
| 1650 | | 203 | +8 | 28.60 | | | | | 0 | 0 | 0 | 0 | 0 | | | | | | | |
| | | | | | | | Total | | 0 | 0 | 0 | 0 | 0 | | | | | | | |
| Jan 12 | Underlying Price | 1648 | | | | Indicative a-t-m Vol | | | 28.52 | | | | | | | | | | | |
| | | | | | | | | | Time to expiry: | 482 Days | | | | | | | | | | |
| 1650 | | 214 | +8 | 28.54 | | | | | 0 | 0 | 0 | 0 | 0 | | | | | | | |
| | | | | | | | Total | | 0 | 0 | 0 | 0 | 0 | | | | | | | |
| Mar 12 | Underlying Price | 1598 | | | | Indicative a-t-m Vol | | | 28.12 | | | | | | | | | | | |
| | | | | | | | | | Time to expiry: | 538 Days | | | | | | | | | | |
| 1600 | | 216 | +8 | 28.13 | | | | | 0 | 0 | 0 | 0 | 0 | | | | | | | |
| | | | | | | | Total | | 0 | 0 | 0 | 0 | 0 | | | | | | | |
| | | | | | | | Total Calls | | 2,020 | 1,355 | 26,938 | +161 | 0 | | | | | | | |

Commodity Options

Business Day Thu 26 Aug 2010
Previous Business Day Wed 25 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 |
|----------------|-------------------------|------------------|--------|--------------|------|-----------------------------|--------------|--------------|------------------------|-----------------|---------------|-------------|-----------|
| Nov 10 | Underlying Price | 1597 | | | | Indicative a-t-m Vol | | | 31.90 | | | | |
| | | | | | | | | | Time to expiry: | | | | |
| | | | | | | | | | 55 Days | | | | |
| 1200 | | 2 | -1 | 38.79 | | | 51 | 4 | 0 | 0 | 1,060 | 0 | 0 |
| 1250 | | 4 | -1 | 37.93 | | | 34 | 34 | 0 | 0 | 100 | 0 | 0 |
| 1300 | | 7 | -1 | 36.81 | | | 98 | 5 | 0 | 0 | 2,484 | 0 | 0 |
| 1350 | 11 | 11 | -1 | 35.40 | 11 | 11 | 70 | 2 | 100 | 0 | 485 | 0 | 0 |
| 1400 | 17 | 17 | -1 | 34.15 | 17 | 17 | 95 | 17 | 125 | 0 | 215 | 0 | 0 |
| 1450 | 21 | 27 | 0 | 33.52 | 28S | 21S | 110 | 21S | 250 | 0 | 200 | 0 | 0 |
| 1500 | 33 | 40 | 0 | 32.70 | 41S | 33S | 161 | 25 | 800 | 0 | 2,020 | 0 | 0 |
| 1550 | 47 | 58 | 0 | 32.27 | 59S | 47 | 98 | 15 | 437 | 109 | 1,288 | -9 | 0 |
| 1600 | 83 | 81 | -3 | 31.88 | 85S | 83S | 122 | 26 | 200 | 0 | 1,234 | 0 | 0 |
| 1650 | | 115 | -3 | 33.94 | | | 156 | 39S | 0 | 400 | 3,039 | +250 | 0 |
| 1700 | 147 | 149 | -8 | 34.24 | 147S | 147S | 147S | 52S | 200 | 0 | 4,450 | 0 | 0 |
| 1750 | 188 | 190 | -7 | 36.03 | 190S | 188S | 190S | 70 | 200 | 0 | 1,863 | 0 | 0 |
| 1800 | | 234 | -5 | 38.35 | | | 159 | 72 | 0 | 0 | 1,627 | 0 | 0 |
| 1850 | | 277 | -6 | 39.39 | | | 126 | 100 | 0 | 0 | 500 | 0 | 0 |
| 1900 | | 321 | -6 | 39.68 | | | 160 | 134 | 0 | 0 | 250 | 0 | 0 |
| | | | | | | | Total | | 2,312 | 509 | 20,815 | +241 | 0 |
| Jan 11 | Underlying Price | 1613 | | | | Indicative a-t-m Vol | | | 28.29 | | | | |
| | | | | | | | | | Time to expiry: | | | | |
| | | | | | | | | | 111 Days | | | | |
| 1000 | | CAB | -1 | 34.37 | | | 1 | 1 | 0 | 0 | 100 | 0 | 0 |
| 1350 | | 14 | -1 | 28.06 | | | 66 | 66 | 0 | 0 | 100 | 0 | 0 |
| 1400 | | 23 | -1 | 27.87 | | | | | 0 | 0 | 2,150 | 0 | 0 |
| 1450 | | 34 | -2 | 27.77 | | | 123S | 25 | 0 | 0 | 5,298 | 0 | 0 |
| 1500 | 48 | 49 | -2 | 27.61 | 48S | 48S | 48S | 36 | 100 | 0 | 100 | 0 | 0 |
| 1550 | | 69 | -2 | 27.77 | | | | | 0 | 0 | 250 | 0 | 0 |
| 1600 | 95 | 93 | -3 | 28.06 | 95S | 95S | 95S | 50 | 100 | 0 | 1,506 | 0 | 0 |
| 1650 | 111 | 124 | -3 | 28.91 | 111 | 111 | 111 | 40 | 100 | 0 | 4,620 | 0 | 0 |
| 1700 | 145 | 159 | -4 | 30.01 | 145 | 145 | 145 | 66S | 39 | 0 | 1,339 | 0 | 0 |
| 1750 | | 194 | -5 | 30.39 | | | 138 | 100S | 0 | 0 | 513 | 0 | 0 |
| 1800 | | 233 | -4 | 30.79 | | | 170 | 100 | 0 | 0 | 464 | 0 | 0 |
| 1850 | | 273 | -5 | 31.18 | | | 125 | 124 | 0 | 0 | 100 | 0 | 0 |
| | | | | | | | Total | | 339 | 0 | 16,540 | 0 | 0 |
| Mar 11 | Underlying Price | 1633 | | | | Indicative a-t-m Vol | | | 27.06 | | | | |
| | | | | | | | | | Time to expiry: | | | | |
| | | | | | | | | | 174 Days | | | | |
| 1400 | | 33 | -1 | 27.06 | | | | | 0 | 0 | 100 | 0 | 0 |
| 1550 | | 81 | -3 | 26.93 | | | | | 0 | 0 | 200 | 0 | 0 |
| 1650 | | 131 | -4 | 27.09 | | | | | 0 | 0 | 0 | 0 | 0 |
| | | | | | | | Total | | 0 | 0 | 300 | 0 | 0 |
| May 11 | Underlying Price | 1648 | | | | Indicative a-t-m Vol | | | 28.78 | | | | |
| | | | | | | | | | Time to expiry: | | | | |
| | | | | | | | | | 237 Days | | | | |
| 1650 | | 154 | -5 | 28.80 | | | | | 0 | 0 | 0 | 0 | 0 |
| | | | | | | | Total | | 0 | 0 | 0 | 0 | 0 |
| Jul 11 | Underlying Price | 1661 | | | | Indicative a-t-m Vol | | | 29.34 | | | | |
| | | | | | | | | | Time to expiry: | | | | |
| | | | | | | | | | 293 Days | | | | |
| 1650 | | 168 | -5 | 29.30 | | | | | 0 | 0 | 0 | 0 | 0 |
| | | | | | | | Total | | 0 | 0 | 0 | 0 | 0 |

Commodity Options

Business Day Thu 26 Aug 2010
**Previous Business Day
Wed 25 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 |
|----------------|-------------------------|------------------|--------|--------------|------|-----------------------------|--------------|--------------|------------------------|-----------------|---------------|-------------|-----------|
| Sep 11 | Underlying Price | 1657 | | | | Indicative a-t-m Vol | 28.91 | | Time to expiry: | 356 Days | | | |
| 1650 | | 184 | -7 | 28.80 | | | | | 0 | 0 | 0 | 0 | 0 |
| | | | | | | Total | | | 0 | 0 | 0 | 0 | 0 |
| Nov 11 | Underlying Price | 1653 | | | | Indicative a-t-m Vol | 28.64 | | Time to expiry: | 419 Days | | | |
| 1650 | | 200 | -7 | 28.60 | | | | | 0 | 0 | 0 | 0 | 0 |
| | | | | | | Total | | | 0 | 0 | 0 | 0 | 0 |
| Jan 12 | Underlying Price | 1648 | | | | Indicative a-t-m Vol | 28.52 | | Time to expiry: | 482 Days | | | |
| 1650 | | 216 | -7 | 28.54 | | | | | 0 | 0 | 0 | 0 | 0 |
| | | | | | | Total | | | 0 | 0 | 0 | 0 | 0 |
| Mar 12 | Underlying Price | 1598 | | | | Indicative a-t-m Vol | 28.12 | | Time to expiry: | 538 Days | | | |
| 1600 | | 218 | -7 | 28.13 | | | | | 0 | 0 | 0 | 0 | 0 |
| | | | | | | Total | | | 0 | 0 | 0 | 0 | 0 |
| | | | | | | Total Puts | | | 2,651 | 509 | 37,655 | +241 | 0 |

Commodity Options

Business Day Thu 26 Aug 2010
Previous Business Day Wed 25 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 |
|----------------|-------------------------|------------------|--------|--------------|-------|-----------------------------|--------------------|--------------|------------------------|-----------------|---------------|----------|-----------|
| Oct 10 | Underlying Price | 569.90 | | | | Indicative a-t-m Vol | 35.82 | | Time to expiry: | 6 Days | | | |
| 45000 | | 119.90 | -17.00 | 33.96 | | | 27.00 | 27.00 | 0 | 0 | 3,590 | 0 | 0 |
| 46000 | | 109.90 | -17.00 | 34.28 | | | 20.00 | 18.50 | 0 | 0 | 330 | 0 | 0 |
| 47000 | | 99.90 | -17.00 | 34.59 | | | | | 0 | 0 | 350 | 0 | 0 |
| 50000 | | 69.90 | -17.00 | 35.52 | | | 22.00 | 22.00 | 0 | 0 | 270 | 0 | 0 |
| 52000 | | 50.10 | -17.00 | 35.62 | | | 21.50 | 21.50 | 0 | 0 | 5 | 0 | 0 |
| 53000 | | 40.50 | -16.85 | 35.62 | | | 67.75 | 10.50 | 0 | 0 | 258 | 0 | 0 |
| 54000 | | 31.40 | -16.55 | 35.69 | | | 6.00 | 6.00 | 0 | 0 | 250 | 0 | 0 |
| 55000 | | 23.10 | -16.00 | 35.76 | | | 13.85S | 13.85S | 0 | 0 | 120 | 0 | 0 |
| 57000 | 12.00 | 10.40 | -13.55 | 35.82 | 12.00 | 10.00 | 32.00 | 10.00 | 75 | 0 | 386 | 0 | 0 |
| 59000 | | 3.50 | -9.20 | 35.97 | | | | | 0 | 0 | 100 | 0 | 0 |
| 60000 | | 1.80 | -6.90 | 36.00 | | | 19.00 | 3.60S | 0 | 0 | 1,250 | 0 | 0 |
| | | | | | | | Total | | 75 | 0 | 6,909 | 0 | 0 |
| Dec 10 | Underlying Price | 514.40 | | | | Indicative a-t-m Vol | 35.96 | | Time to expiry: | 67 Days | | | |
| 53000 | | 25.10 | -8.40 | 35.98 | | | | | 0 | 0 | 0 | 0 | 0 |
| 57000 | | 12.80 | -5.45 | 35.98 | | | 63.80S | 63.50S | 0 | 0 | 200 | 0 | 0 |
| | | | | | | | Total | | 0 | 0 | 200 | 0 | 0 |
| Mar 11 | Underlying Price | 511.20 | | | | Indicative a-t-m Vol | 27.90 | | Time to expiry: | 159 Days | | | |
| 45000 | | 74.05 | -10.10 | 27.90 | | | | | 0 | 0 | 200 | 0 | 0 |
| 52000 | | 33.70 | -6.70 | 27.90 | | | | | 0 | 0 | 0 | 0 | 0 |
| | | | | | | | Total | | 0 | 0 | 200 | 0 | 0 |
| May 11 | Underlying Price | 494.40 | | | | Indicative a-t-m Vol | 27.77 | | Time to expiry: | 218 Days | | | |
| 47000 | | 54.65 | -7.20 | 27.77 | | | | | 0 | 0 | 50 | 0 | 0 |
| 51000 | | 35.65 | -5.60 | 27.77 | | | | | 0 | 0 | 0 | 0 | 0 |
| | | | | | | | Total | | 0 | 0 | 50 | 0 | 0 |
| Aug 11 | Underlying Price | 475.30 | | | | Indicative a-t-m Vol | 27.99 | | Time to expiry: | 309 Days | | | |
| 48000 | | 46.70 | -5.30 | 27.99 | | | | | 0 | 0 | 0 | 0 | 0 |
| | | | | | | | Total | | 0 | 0 | 0 | 0 | 0 |
| Oct 11 | Underlying Price | 464.90 | | | | Indicative a-t-m Vol | 28.03 | | Time to expiry: | 371 Days | | | |
| 48000 | | 45.95 | -5.70 | 28.03 | | | | | 0 | 0 | 0 | 0 | 0 |
| | | | | | | | Total | | 0 | 0 | 0 | 0 | 0 |
| Dec 11 | Underlying Price | 455.00 | | | | Indicative a-t-m Vol | 27.99 | | Time to expiry: | 432 Days | | | |
| 47000 | | 48.85 | -6.25 | 27.99 | | | | | 0 | 0 | 0 | 0 | 0 |
| | | | | | | | Total | | 0 | 0 | 0 | 0 | 0 |
| Mar 12 | Underlying Price | 448.00 | | | | Indicative a-t-m Vol | 27.99 | | Time to expiry: | 524 Days | | | |
| 46000 | | 54.70 | -6.45 | 27.99 | | | | | 0 | 0 | 0 | 0 | 0 |
| | | | | | | | Total | | 0 | 0 | 0 | 0 | 0 |
| | | | | | | | Total Calls | | 75 | 0 | 7,359 | 0 | 0 |

Commodity Options

Business Day Thu 26 Aug 2010
Previous Business Day Wed 25 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 |
|----------------|-------------------------|------------------|--------|--------------|--------|-----------------------------|-------------------|--------------|------------------------|-----------------|---------------|----------|-----------|
| Oct 10 | Underlying Price | 569.90 | | | | Indicative a-t-m Vol | 35.82 | | Time to expiry: | 6 Days | | | |
| 39000 | | CAB | 0.00 | 32.19 | | | 10.50 | 10.50 | 0 | 0 | 170 | 0 | 0 |
| 42000 | | CAB | 0.00 | 32.96 | | | 21.00 | 21.00 | 0 | 0 | 85 | 0 | 0 |
| 46000 | | CAB | 0.00 | 34.28 | | | | | 0 | 0 | 200 | 0 | 0 |
| 48000 | | CAB | 0.00 | 34.91 | | | | | 0 | 0 | 150 | 0 | 0 |
| 50000 | | CAB | 0.00 | 35.52 | | | 13.10S | 13.10S | 0 | 0 | 306 | 0 | 0 |
| 53000 | | 0.60 | +0.15 | 35.62 | | | | | 0 | 0 | 100 | 0 | 0 |
| 55000 | | 3.20 | +1.00 | 35.76 | | | 23.40S | 23.00S | 0 | 0 | 200 | 0 | 0 |
| 57000 | 10.50 | 10.50 | +3.45 | 35.82 | 10.50S | 10.50S | 10.50S | 10.50S | 25 | 0 | 0 | 0 | 0 |
| 59000 | | 23.60 | +7.80 | 35.97 | | | | | 0 | 0 | 0 | 0 | 0 |
| | | | | | | | Total | | 25 | 0 | 1,211 | 0 | 0 |
| Dec 10 | Underlying Price | 514.40 | | | | Indicative a-t-m Vol | 35.96 | | Time to expiry: | 67 Days | | | |
| 50000 | | 24.70 | +5.70 | 35.95 | | | 92.00 | 75.00 | 0 | 0 | 130 | 0 | 0 |
| 53000 | | 40.70 | +8.10 | 35.98 | | | | | 0 | 0 | 120 | 0 | 0 |
| 57000 | | 68.40 | +11.05 | 35.98 | | | 60.00S | 59.70S | 0 | 0 | 200 | 0 | 0 |
| 58000 | | 76.25 | +11.70 | 35.94 | | | | | 0 | 0 | 40 | 0 | 0 |
| | | | | | | | Total | | 0 | 0 | 490 | 0 | 0 |
| Mar 11 | Underlying Price | 511.20 | | | | Indicative a-t-m Vol | 27.90 | | Time to expiry: | 159 Days | | | |
| 52000 | | 42.50 | +5.80 | 27.90 | | | | | 0 | 0 | 0 | 0 | 0 |
| | | | | | | | Total | | 0 | 0 | 0 | 0 | 0 |
| May 11 | Underlying Price | 494.40 | | | | Indicative a-t-m Vol | 27.77 | | Time to expiry: | 218 Days | | | |
| 47000 | | 30.25 | +3.70 | 27.77 | | | | | 0 | 0 | 50 | 0 | 0 |
| 51000 | | 51.25 | +5.30 | 27.77 | | | | | 0 | 0 | 0 | 0 | 0 |
| | | | | | | | Total | | 0 | 0 | 50 | 0 | 0 |
| Aug 11 | Underlying Price | 475.30 | | | | Indicative a-t-m Vol | 27.99 | | Time to expiry: | 309 Days | | | |
| 48000 | | 51.40 | +4.20 | 27.99 | | | | | 0 | 0 | 0 | 0 | 0 |
| | | | | | | | Total | | 0 | 0 | 0 | 0 | 0 |
| Oct 11 | Underlying Price | 464.90 | | | | Indicative a-t-m Vol | 28.03 | | Time to expiry: | 371 Days | | | |
| 48000 | | 61.05 | +5.00 | 28.03 | | | | | 0 | 0 | 0 | 0 | 0 |
| | | | | | | | Total | | 0 | 0 | 0 | 0 | 0 |
| Dec 11 | Underlying Price | 455.00 | | | | Indicative a-t-m Vol | 27.99 | | Time to expiry: | 432 Days | | | |
| 47000 | | 63.85 | +5.35 | 27.99 | | | | | 0 | 0 | 0 | 0 | 0 |
| | | | | | | | Total | | 0 | 0 | 0 | 0 | 0 |
| Mar 12 | Underlying Price | 448.00 | | | | Indicative a-t-m Vol | 27.99 | | Time to expiry: | 524 Days | | | |
| 46000 | | 66.70 | +5.15 | 27.99 | | | | | 0 | 0 | 0 | 0 | 0 |
| | | | | | | | Total | | 0 | 0 | 0 | 0 | 0 |
| | | | | | | | Total Puts | | 25 | 0 | 1,751 | 0 | 0 |

Commodity Options

Business Day Thu 26 Aug 2010
Previous Business Day Wed 25 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 |
|----------------|-------------------------|------------------|--------|--------------|------|-----------------------------|--------------|--------------|------------------------|-----------------|-----------------|---------------|----------|-----------|
| Nov 10 | Underlying Price | 148.00 | | | | Indicative a-t-m Vol | 43.67 | | Time to expiry: | 49 Days | | | | |
| 10500 | | 43.05 | +0.65 | 40.15 | | | | 25.00 | 5.00 | 0 | 0 | 1 | 0 | 0 |
| 11000 | | 38.15 | +0.65 | 40.10 | | | | 45.00 | 4.25 | 0 | 0 | 23 | 0 | 0 |
| 11300 | | 35.25 | +0.65 | 39.63 | | | | 23.00 | 4.50 | 0 | 0 | 2 | 0 | 0 |
| 11400 | | 34.25 | +0.65 | 39.33 | | | | 2.25 | 2.25 | 0 | 0 | 4 | 0 | 0 |
| 11500 | | 33.30 | +0.65 | 39.16 | | | | 3.75 | 3.75 | 0 | 0 | 2 | 0 | 0 |
| 11600 | | 32.35 | +0.65 | 39.09 | | | | 4.40 | 4.40 | 0 | 0 | 10 | 0 | 0 |
| 13200 | | 18.45 | +0.50 | 39.10 | | | | 6.00 | 6.00 | 0 | 0 | 5 | 0 | 0 |
| 13600 | | 15.75 | +0.45 | 40.24 | | | | 4.00 | 4.00 | 0 | 0 | 3 | 0 | 0 |
| 13700 | | 15.15 | +0.45 | 40.59 | | | | 8.20 | 8.20 | 0 | 0 | 8 | 0 | 0 |
| 13900 | | 13.95 | +0.40 | 41.11 | | | | 3.50 | 3.50 | 0 | 0 | 10 | 0 | 0 |
| 14000 | | 13.40 | +0.40 | 41.54 | | | | 4.70 | 4.70 | 0 | 0 | 43 | 0 | 0 |
| 14500 | | 10.85 | +0.30 | 43.03 | | | | 7.00 | 6.80 | 0 | 0 | 12 | 0 | 0 |
| 14600 | | 10.40 | +0.30 | 43.28 | | | | 6.75 | 6.75 | 0 | 0 | 7 | 0 | 0 |
| 14700 | | 9.95 | +0.30 | 43.43 | | | | | | 0 | 0 | 0 | 0 | 0 |
| 15000 | | 8.35 | 0.00 | 42.39 | | | | 3.50 | 3.50 | 0 | 0 | 20 | 0 | 0 |
| 16000 | | 5.65 | 0.00 | 46.63 | | | | 2.50 | 2.50 | 0 | 0 | 20 | 0 | 0 |
| 18000 | | 1.80 | +0.05 | 46.52 | | | | 2.25 | 2.25 | 0 | 0 | 20 | 0 | 0 |
| | | | | | | | | Total | | 0 | 0 | 190 | 0 | 0 |
| Jan 11 | Underlying Price | 150.45 | | | | Indicative a-t-m Vol | 36.82 | | Time to expiry: | 105 Days | | | | |
| 12000 | | 32.15 | +0.55 | 36.82 | | | | 4.90 | 4.90 | 0 | 0 | 8 | 0 | 0 |
| 15000 | | 12.10 | +0.30 | 36.82 | | | | | | 0 | 0 | 0 | 0 | 0 |
| | | | | | | | | Total | | 0 | 0 | 8 | 0 | 0 |
| Mar 11 | Underlying Price | 153.50 | | | | Indicative a-t-m Vol | 33.89 | | Time to expiry: | 168 Days | | | | |
| 10500 | | 49.10 | +0.20 | 33.89 | | | | 29.00 | 9.00 | 0 | 0 | 1 | 0 | 0 |
| 10700 | | 47.25 | +0.20 | 33.89 | | | | 9.50 | 9.50 | 0 | 0 | 5 | 0 | 0 |
| 15300 | | 14.30 | +0.05 | 33.89 | | | | | | 0 | 0 | 0 | 0 | 0 |
| | | | | | | | | Total | | 0 | 0 | 6 | 0 | 0 |
| May 11 | Underlying Price | 154.00 | | | | Indicative a-t-m Vol | 37.41 | | Time to expiry: | 231 Days | | | | |
| 12800 | | 32.80 | +0.40 | 37.41 | | | | 11.00 | 11.00 | 0 | 0 | 3 | 0 | 0 |
| 13100 | | 30.80 | +0.40 | 37.41 | | | | 7.35 | 7.35 | 0 | 0 | 2 | 0 | 0 |
| 15300 | | 18.70 | +0.25 | 37.41 | | | | | | 0 | 0 | 0 | 0 | 0 |
| 16500 | | 13.90 | +0.20 | 37.40 | | | | 20.00 | 20.00 | 0 | 0 | 1 | 0 | 0 |
| | | | | | | | | Total | | 0 | 0 | 6 | 0 | 0 |
| Jul 11 | Underlying Price | 154.90 | | | | Indicative a-t-m Vol | 25.57 | | Time to expiry: | 287 Days | | | | |
| 15400 | | 14.40 | +0.25 | 25.57 | | | | | | 0 | 0 | 0 | 0 | 0 |
| | | | | | | | | Total | | 0 | 0 | 0 | 0 | 0 |
| Nov 11 | Underlying Price | 126.50 | | | | Indicative a-t-m Vol | 25.57 | | Time to expiry: | 413 Days | | | | |
| 12500 | | 14.40 | +0.85 | 25.57 | | | | | | 0 | 0 | 0 | 0 | 0 |
| | | | | | | | | Total | | 0 | 0 | 0 | 0 | 0 |

Commodity Options

Business Day Thu 26 Aug 2010
Previous Business Day Wed 25 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 |
|----------------|-------------------------|------------------|--------|--------------|------|-----------------------------|--------------|-------------------|------------------------|-----------------|-----------------|---------------|----------|-----------|
| Nov 10 | Underlying Price | 148.00 | | | | Indicative a-t-m Vol | 43.67 | | Time to expiry: | 49 Days | | | | |
| 14700 | | 8.95 | -0.40 | 43.43 | | | | | | 0 | 0 | 0 | 0 | 0 |
| 15500 | | 14.30 | -0.50 | 46.78 | | | | 13.00 | 13.00 | 0 | 0 | 1 | 0 | 0 |
| | | | | | | | | Total | | 0 | 0 | 1 | 0 | 0 |
| Jan 11 | Underlying Price | 150.45 | | | | Indicative a-t-m Vol | 36.82 | | Time to expiry: | 105 Days | | | | |
| 15000 | | 11.65 | -0.35 | 36.82 | | | | | | 0 | 0 | 0 | 0 | 0 |
| | | | | | | | | Total | | 0 | 0 | 0 | 0 | 0 |
| Mar 11 | Underlying Price | 153.50 | | | | Indicative a-t-m Vol | 33.89 | | Time to expiry: | 168 Days | | | | |
| 15300 | | 13.80 | -0.15 | 33.89 | | | | | | 0 | 0 | 0 | 0 | 0 |
| | | | | | | | | Total | | 0 | 0 | 0 | 0 | 0 |
| May 11 | Underlying Price | 154.00 | | | | Indicative a-t-m Vol | 37.41 | | Time to expiry: | 231 Days | | | | |
| 13600 | | 9.65 | -0.20 | 37.41 | | | | 15.60 | 15.60 | 0 | 0 | 10 | 0 | 0 |
| 15300 | | 17.70 | -0.30 | 37.41 | | | | | | 0 | 0 | 0 | 0 | 0 |
| | | | | | | | | Total | | 0 | 0 | 10 | 0 | 0 |
| Jul 11 | Underlying Price | 154.90 | | | | Indicative a-t-m Vol | 25.57 | | Time to expiry: | 287 Days | | | | |
| 15400 | | 13.50 | -0.30 | 25.57 | | | | | | 0 | 0 | 0 | 0 | 0 |
| | | | | | | | | Total | | 0 | 0 | 0 | 0 | 0 |
| Nov 11 | Underlying Price | 126.50 | | | | Indicative a-t-m Vol | 25.57 | | Time to expiry: | 413 Days | | | | |
| 12500 | | 12.90 | -0.65 | 25.57 | | | | | | 0 | 0 | 0 | 0 | 0 |
| | | | | | | | | Total | | 0 | 0 | 0 | 0 | 0 |
| Jan 12 | Underlying Price | 130.15 | | | | Indicative a-t-m Vol | 29.37 | | Time to expiry: | 469 Days | | | | |
| 12900 | | 16.60 | -0.65 | 29.37 | | | | | | 0 | 0 | 0 | 0 | 0 |
| | | | | | | | | Total | | 0 | 0 | 0 | 0 | 0 |
| Mar 12 | Underlying Price | 131.00 | | | | Indicative a-t-m Vol | 25.57 | | Time to expiry: | 532 Days | | | | |
| 13000 | | 15.55 | -0.65 | 25.57 | | | | | | 0 | 0 | 0 | 0 | 0 |
| | | | | | | | | Total | | 0 | 0 | 0 | 0 | 0 |
| May 12 | Underlying Price | 132.00 | | | | Indicative a-t-m Vol | 25.57 | | Time to expiry: | 595 Days | | | | |
| 13100 | | 16.55 | -0.70 | 25.57 | | | | | | 0 | 0 | 0 | 0 | 0 |
| | | | | | | | | Total | | 0 | 0 | 0 | 0 | 0 |
| Nov 12 | Underlying Price | 127.00 | | | | Indicative a-t-m Vol | 25.57 | | Time to expiry: | 777 Days | | | | |
| 12600 | | 18.25 | -0.65 | 25.57 | | | | | | 0 | 0 | 0 | 0 | 0 |
| | | | | | | | | Total | | 0 | 0 | 0 | 0 | 0 |
| | | | | | | | | Total Puts | | 0 | 0 | 11 | 0 | 0 |