

## Commodity Options Summary

**Business Day**    **Fri 27 Aug 2010**

**Previous Business Day**  
**Thu 26 Aug 2010**

Contract	CONNECT* Volume	Block Trade Volume	Total Volume	Official Volume	Open Interest	Change
<b>Commodity Products</b>						
Cocoa	300	0	300	3,545	206,495	+678
Robusta Coffee	4,860	0	4,860	4,671	63,999	-594
White Sugar	0	0	0	100	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**    **Fri 27 Aug 2010**
**Previous Business Day**  
**Thu 26 Aug 2010**
**Cocoa  
Calls**

Exercise Price	Opening Trans	Settlement		Volatility %	Daily		High	Lifetime		Total Volume	Official Volume	Open Interest	Change	Exercises
		Price	Change		High	Low		High	Low					
<b>Sep 10</b>	<b>Underlying Price</b>	<b>1981</b>			<b>Indicative a-t-m Vol</b>	<b>32.25</b>			<b>Time to expiry:</b>	<b>4 Days</b>				
1750		231	-42	32.01			625	528		0	0	100	0	0
2000		21	-25	32.15			220	220		0	0	1,175	0	0
2025		12	-20	31.40						0	0	0	0	0
2100		2	-5	30.78			347S	84		0	0	1,400	0	0
2150	CAB	-2	30.33				267	267		0	0	1,875	0	0
2175	CAB	-1	30.77							0	0	200	0	0
2200	CAB	-1	31.11				293S	180		0	0	1,550	0	0
2250	CAB	0	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
<b>Total</b>										<b>0</b>	<b>0</b>	<b>32,485</b>	<b>0</b>	<b>0</b>

### Commodity Options

**Business Day**    **Fri 27 Aug 2010**
**Previous Business Day**  
**Thu 26 Aug 2010**
**Cocoa  
Calls**

Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	Daily		High	Lifetime		Total Volume	Official Volume	Open Interest	Change	Exercises
					High	Low		High	Low					
<b>Dec 10</b>	<b>Underlying Price</b>	<b>1931</b>			<b>Indicative a-t-m Vol</b>			<b>27.99</b>						
								<b>Time to expiry:</b>		<b>95 Days</b>				
1600		342	-14	28.12			588	520		0	0	1,850	0	0
1750		220	-11	28.12			563	479		0	0	2,020	0	0
1950		102	-8	27.99						0	0	0	0	0
2000		81	-7	27.99			108S	107S		50	0	450	0	0
2025		72	-7	28.00			110S	110S		0	0	60	0	0
2050		64	-5	27.87			126S	118S		0	0	215	0	0
2100		44	-8	26.32						0	0	625	0	0
2125		43	-5	27.81			65	65		0	0	15	0	0
2150		40	-4	28.46						0	0	100	0	0
2200		31	-3	28.55			235	47S		0	0	3,026	-50	0
2250		24	-3	28.81			174S	150		0	0	1,500	0	0
2275		21	-3	28.98			200	105		0	0	25	0	0
2300		19	-2	29.14			149S	149S		0	500	3,900	-400	0
2325		16	-3	29.26			184	100		0	0	250	0	0
2350		15	-1	29.39			173	149		0	0	554	0	0
2400		11	-2	29.63			151S	22		0	0	3,927	0	0
2425		10	-1	29.76						0	0	100	0	0
2450		9	-1	29.86			114	59S		0	0	654	0	0
2475		8	-1	29.98			128	128		0	0	50	0	0
2500		7	-1	30.10			190S	14		0	0	1,100	0	0
2550		5	-1	30.35			41S	41S		0	0	100	0	0
2600		4	-1	30.62			90	65S		0	0	2,080	0	0
2800		1	-1	31.74			64	9		0	0	4,184	0	0
							<b>Total</b>			<b>50</b>	<b>500</b>	<b>26,785</b>	<b>-450</b>	<b>0</b>
<b>Mar 11</b>	<b>Underlying Price</b>	<b>1943</b>			<b>Indicative a-t-m Vol</b>			<b>26.68</b>						
								<b>Time to expiry:</b>		<b>185 Days</b>				
1600		370	-9	26.66			567	567		0	0	100	0	0
1950		144	-1	26.69						0	0	0	0	0
2000		123	0	26.73			450S	142S		0	0	5,522	0	0
2050		105	0	26.92						0	0	620	0	0
2100		89	+1	27.05			110	110		0	0	1,000	0	0
2150		75	+1	27.12			236S	234S		0	0	950	0	0
2200		63	+2	27.19			270	270		0	0	850	0	0
2250		53	+1	27.39			204S	197S		0	0	2,800	0	0
2300		46	+2	27.77			188S	188S		0	0	1,450	0	0
2400		34	+2	28.64			280S	90		0	0	1,696	0	0
2450		29	+2	28.90			188	138S		0	0	375	0	0
2500		25	+2	29.07			134	105S		0	0	562	0	0
3000		4	+1	29.99			203S	31S		0	0	2,501	0	0
							<b>Total</b>			<b>0</b>	<b>0</b>	<b>18,426</b>	<b>0</b>	<b>0</b>
<b>May 11</b>	<b>Underlying Price</b>	<b>1955</b>			<b>Indicative a-t-m Vol</b>			<b>26.78</b>						
								<b>Time to expiry:</b>		<b>245 Days</b>				
1800		250	-11	26.30			418	418		0	0	1,750	0	0
1975		162	-8	26.76						0	0	0	0	0
2250		75	-5	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** Fri 27 Aug 2010

**Previous Business Day**  
Thu 26 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>1969</b>				<b>Indicative a-t-m Vol</b>	<b>26.60</b>		<b>Time to expiry:</b>	<b>307 Days</b>			
1975		189	-7	26.60					0	0	0	0	0
2200		108	-4	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>1975</b>				<b>Indicative a-t-m Vol</b>	<b>27.63</b>		<b>Time to expiry:</b>	<b>369 Days</b>			
1975		218	-6	27.63					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>1983</b>				<b>Indicative a-t-m Vol</b>	<b>28.08</b>		<b>Time to expiry:</b>	<b>460 Days</b>			
1975		252	-2	28.05					0	0	0	0	0
3000		44	-1	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>1983</b>				<b>Indicative a-t-m Vol</b>	<b>28.36</b>		<b>Time to expiry:</b>	<b>551 Days</b>			
2000		268	-3	28.43					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>1975</b>				<b>Indicative a-t-m Vol</b>	<b>28.26</b>		<b>Time to expiry:</b>	<b>612 Days</b>			
1975		287	-1	28.26					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>1979</b>				<b>Indicative a-t-m Vol</b>	<b>27.59</b>		<b>Time to expiry:</b>	<b>672 Days</b>			
1975		295	-1	27.52					0	0	0	0	0
						<b>Total</b>			<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
						<b>Total Calls</b>			<b>50</b>	<b>500</b>	<b>83,496</b>	<b>-450</b>	<b>0</b>

### Commodity Options

**Business Day**    **Fri 27 Aug 2010**
**Previous Business Day**  
**Thu 26 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>1981</b>			<b>Indicative a-t-m Vol</b>	<b>32.25</b>		<b>Time to expiry:</b>	<b>4 Days</b>				
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	1	+1	32.00		133S	35		0	0	130	0	0	
1900	5	+3	32.02		209S	1		0	0	1,850	0	0	
1925	9	+5	32.03					0	0	55	0	0	
1950	17	+9	32.15		47	1		0	0	2,184	0	0	
1975	27	+13	32.28					0	0	15	0	0	
2000	40	+17	32.15		199S	4S		100	20	3,780	-20	0	
2025	56	+22	31.40					0	0	0	0	0	
2050	76	+28	31.03		9S	9S		0	0	650	0	0	
2075	97	+32	30.84		30	30		0	0	100	0	0	
2100	121	+37	30.78		310S	18S		0	0	2,890	0	0	
2125	145	+39	30.57		50	17		0	0	120	0	0	
2150	169	+40	30.33		132S	25		0	0	2,400	0	0	
2175	194	+41	30.77		40	40		0	0	350	0	0	
2200	219	+41	31.11		138S	28		0	0	4,511	0	0	
2225	244	+42	31.30		222	48		0	0	20	0	0	
2250	269	+42	31.40		150S	58		0	0	2,800	0	0	
2300	319	+42	31.81		304	43		0	0	4,540	0	0	
2325	344	+42	32.48		278	115		0	0	750	0	0	
2350	369	+42	33.32		162S	69		0	0	1,100	0	0	
2375	394	+42	34.03		160S	126S		0	0	450	0	0	
2400	419	+42	34.74		330S	105S		0	0	2,150	0	0	
2450	469	+42	35.61		141S	118S		0	0	650	0	0	
<b>Total</b>									<b>100</b>	<b>20</b>	<b>38,550</b>	<b>-20</b>	<b>0</b>

### Commodity Options

**Business Day**    **Fri 27 Aug 2010**
**Previous Business Day**  
**Thu 26 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>1931</b>			<b>Indicative a-t-m Vol</b>				<b>27.99</b>		<b>Time to expiry:</b>	<b>95 Days</b>	
1600		11	0	28.12			19	15	0	0	1,175	0	0
1700		27	+2	28.12			164	49	0	0	1,000	0	0
1750		39	+3	28.12			180	180	0	0	600	0	0
1775		46	+3	28.12					0	0	100	0	0
1800		54	+3	28.09			205	205	0	0	775	0	0
1850		73	+5	28.05			34	34	0	0	600	0	0
1900		95	+5	28.01			109S	35	0	100	9,916	0	0
1950		121	+6	27.99			129S	51	0	0	0	0	0
2000		150	+7	27.99			190S	55S	0	1,100	4,605	+1,000	0
2025		166	+7	28.00			124S	124S	0	0	100	0	0
2050		183	+9	27.87			122S	75	0	600	1,998	-402	0
2075		199	+9	27.49					0	0	100	0	0
2100	201	213	+6	26.32	201	201	287	81	150	100	6,816	0	0
2150		259	+10	28.46			218S	117	0	25	1,025	0	0
2200		300	+11	28.55			145	137	0	600	4,426	+550	0
2250		343	+11	28.81			185	163	0	500	3,630	0	0
2275		365	+11	28.98			183S	163	0	0	1,300	0	0
2300		388	+12	29.14			217	171	0	0	2,940	0	0
2400		480	+12	29.63			256S	256S	0	0	250	0	0
							<b>Total</b>		<b>150</b>	<b>3,025</b>	<b>41,356</b>	<b>+1,148</b>	<b>0</b>
<b>Mar 11</b>	<b>Underlying Price</b>	<b>1943</b>			<b>Indicative a-t-m Vol</b>				<b>26.68</b>		<b>Time to expiry:</b>	<b>185 Days</b>	
1700		49	+8	26.59					0	0	400	0	0
1800		81	+10	26.57			171	44S	0	0	5,068	0	0
1825		90	+11	26.33			67	67	0	0	1,000	0	0
1850		101	+11	26.55					0	0	300	0	0
1900		125	+12	26.61			169	68S	0	0	1,570	0	0
1950		151	+13	26.69					0	0	0	0	0
2000		180	+14	26.73			170S	105S	0	0	1,015	0	0
2050		212	+14	26.92			132	132	0	0	5,180	0	0
2100		246	+15	27.05			156	137S	0	0	4,700	0	0
2150		282	+15	27.12			248S	246S	0	0	2,150	0	0
2200		320	+16	27.19					0	0	180	0	0
2250		360	+15	27.39			220S	216S	0	0	2,525	0	0
2300		403	+16	27.77			248S	248S	0	0	1,000	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>25,088</b>	<b>0</b>	<b>0</b>

### Commodity Options

**Business Day**    **Fri 27 Aug 2010**
**Previous Business Day**  
**Thu 26 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>1955</b>				<b>Indicative a-t-m Vol</b>	<b>26.78</b>		<b>Time to expiry:</b>	<b>245 Days</b>			
1750		76	+3	26.12			54	54	0	0	1,800	0	0
1800		95	+4	26.30					0	0	1,000	0	0
1900		142	+6	26.69					0	0	1,100	0	0
1975		182	+7	26.76					0	0	0	0	0
2000		197	+7	26.80					0	0	50	0	0
2050		227	+8	26.74			148	148	0	0	7,500	0	0
2100		260	+8	26.94					0	0	1,000	0	0
2250		370	+10	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>1969</b>				<b>Indicative a-t-m Vol</b>	<b>26.60</b>		<b>Time to expiry:</b>	<b>307 Days</b>			
1750		87	+3	25.82			65	65	0	0	1,800	0	0
1975		195	+5	26.60					0	0	0	0	0
2100		270	+6	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>1975</b>				<b>Indicative a-t-m Vol</b>	<b>27.63</b>		<b>Time to expiry:</b>	<b>369 Days</b>			
1975		218	+3	27.63					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>1983</b>				<b>Indicative a-t-m Vol</b>	<b>28.08</b>		<b>Time to expiry:</b>	<b>460 Days</b>			
1975		244	+1	28.05					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>1983</b>				<b>Indicative a-t-m Vol</b>	<b>28.36</b>		<b>Time to expiry:</b>	<b>551 Days</b>			
2000		285	+2	28.43					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>1975</b>				<b>Indicative a-t-m Vol</b>	<b>28.26</b>		<b>Time to expiry:</b>	<b>612 Days</b>			
1975		287	+1	28.26					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>1979</b>				<b>Indicative a-t-m Vol</b>	<b>27.59</b>		<b>Time to expiry:</b>	<b>672 Days</b>			
1975		291	+1	27.52					0	0	0	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
							<b>Total Puts</b>		<b>250</b>	<b>3,045</b>	<b>122,999</b>	<b>+1,128</b>	<b>0</b>

### Commodity Options

**Business Day**    **Fri 27 Aug 2010**
**Previous Business Day**  
**Thu 26 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>1637</b>			<b>Indicative a-t-m Vol</b>	<b>28.95</b>		<b>Time to expiry:</b>	<b>54 Days</b>				
1350		294	+36	35.40			110	110	0	0	50	0	0
1400		249	+35	34.15			103	85	0	0	250	0	0
1450		206	+32	33.52			323S	65	0	0	500	0	0
1500		166	+29	32.70			310S	52	0	0	300	-60	0
1550	106	128	+23	31.10	106	98	113	98	160	175	100	+25	0
1600	84	93	+15	29.31	90	71	223S	39S	355	500	1,600	+40	0
1650	59	67	+5	28.82	72	59S	201	54	780	240	1,054	+110	0
1700	45	53	+7	31.17	48	45S	178	27	735	600	2,244	0	0
1750	35	39	+2	31.92	35S	35S	119	35	600	205	1,773	-5	0
1800	29	33	+2	34.83	29S	29S	86	29S	500	0	1,275	0	0
1850	20	30	+6	38.39	20	20	78	18	10	0	404	0	0
1900		24	+6	39.68			57	25S	0	0	1,400	0	0
1950		18	+5	39.79			34	30	0	0	12	0	0
2000		13	+3	40.13			40	21S	0	0	608	0	0
2050		10	+3	40.36			19S	19S	0	0	200	0	0
							<b>Total</b>		<b>3,140</b>	<b>1,720</b>	<b>11,770</b>	<b>+110</b>	<b>0</b>
<b>Jan 11</b>	<b>Underlying Price</b>	<b>1653</b>			<b>Indicative a-t-m Vol</b>	<b>27.02</b>		<b>Time to expiry:</b>	<b>110 Days</b>				
1450		230	+33	28.09			350	97S	0	0	950	0	0
1500		192	+30	27.88			258S	71S	0	0	100	0	0
1550		158	+26	27.77			133	124	0	0	175	0	0
1600		127	+21	27.39			164	58	0	0	589	0	0
1650	86	100	+13	27.03	91	86	145	86	161	0	600	0	0
1700		77	+5	26.91			146	69S	0	0	1,164	0	0
1750	60	59	+2	26.78	63	59	148	59	460	300	1,378	+300	0
1800	49	50	+4	28.34	49	46	120	46	41	0	1,302	-100	0
1850	35	42	+6	29.71	35	35	93	35	20	0	970	0	0
1900	45	35	+6	30.90	45	45	45	45	20	0	500	0	0
1950		30	+7	32.06			41S	41S	0	0	500	0	0
2000		24	+5	32.65			65	36S	0	0	900	0	0
2050		20	+5	33.28			48S	47S	0	0	200	0	0
2100		17	+4	34.12			47S	28S	0	0	1,050	0	0
2400	13	10	+5	41.28	13	13	20	5S	200	0	450	0	0
							<b>Total</b>		<b>902</b>	<b>300</b>	<b>10,828</b>	<b>+200</b>	<b>0</b>

### Commodity Options

**Business Day** Fri 27 Aug 2010

**Robusta Coffee**
**Calls**

Business Day											Previous Business Day			
Fri 27 Aug 2010											Thu 26 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>Mar 11</b>	<b>Underlying Price</b>	<b>1674</b>				<b>Indicative a-t-m Vol</b>	<b>27.13</b>		<b>Time to expiry:</b>	<b>173 Days</b>				
1550		191	+27	26.93				211S	81S	0	0	500	0	0
1650		136	+22	27.09						0	0	0	0	0
1700		113	+19	27.17				138	107	0	0	150	0	0
1750		95	+16	27.58				179	113	0	0	550	0	0
1800		80	+15	27.97				150	94	0	0	650	0	0
1900		57	+11	29.12						0	0	500	0	0
1950		52	+10	30.41						0	0	1,700	0	0
2000		42	+8	30.31				57S	57S	0	0	350	0	0
2500		11	+2	35.85				28	9S	0	0	250	0	0
								<b>Total</b>		<b>0</b>	<b>0</b>	<b>4,650</b>	<b>0</b>	<b>0</b>
<b>May 11</b>	<b>Underlying Price</b>	<b>1690</b>				<b>Indicative a-t-m Vol</b>	<b>29.34</b>		<b>Time to expiry:</b>	<b>236 Days</b>				
1650		175	+23	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>1703</b>				<b>Indicative a-t-m Vol</b>	<b>29.52</b>		<b>Time to expiry:</b>	<b>292 Days</b>				
1650		203	+24	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>1699</b>				<b>Indicative a-t-m Vol</b>	<b>29.54</b>		<b>Time to expiry:</b>	<b>355 Days</b>				
1650		215	+24	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>1695</b>				<b>Indicative a-t-m Vol</b>	<b>29.24</b>		<b>Time to expiry:</b>	<b>418 Days</b>				
1650		227	+24	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>1690</b>				<b>Indicative a-t-m Vol</b>	<b>29.03</b>		<b>Time to expiry:</b>	<b>481 Days</b>				
1650		238	+24	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>1640</b>				<b>Indicative a-t-m Vol</b>	<b>28.45</b>		<b>Time to expiry:</b>	<b>537 Days</b>				
1600		240	+24	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>4,042</b>	<b>2,020</b>	<b>27,248</b>	<b>+310</b>	<b>0</b>

### Commodity Options

**Business Day** Fri 27 Aug 2010

**Robusta Coffee**
**Puts**

Business Day											Previous Business Day			
Fri 27 Aug 2010											Thu 26 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>1637</b>				<b>Indicative a-t-m Vol</b>	<b>28.95</b>		<b>Time to expiry:</b>	<b>54 Days</b>				
1200		2	0	38.79			51	4	0	0	1,060	0	0	
1250		3	-1	37.93			34	34	0	0	100	0	0	
1300		5	-2	36.81			98	5	0	0	2,484	0	0	
1350		7	-4	35.40			70	2	0	100	375	-110	0	
1400		12	-5	34.15			95	17	0	125	215	0	0	
1450		19	-8	33.52			110	21S	0	250	450	+250	0	
1500	40	29	-11	32.70	40	40	161	25	1	800	1,480	-540	0	
1550	47	41	-17	31.10	51	47	98	15	60	437	1,106	-182	0	
1600		56	-25	29.31			122	26	0	200	1,034	-200	0	
1650	78	80	-35	28.82	78	78	156	39S	3	0	3,039	0	0	
1700		116	-33	31.17			147S	52S	0	200	4,465	+15	0	
1750		152	-38	31.92			190S	70	0	200	1,763	-100	0	
1800		196	-38	34.83			159	72	0	0	1,627	0	0	
1850		243	-34	38.39			126	100	0	0	500	0	0	
1900		287	-34	39.68			160	134	0	0	250	0	0	
							<b>Total</b>		<b>64</b>	<b>2,312</b>	<b>19,948</b>	<b>-867</b>	<b>0</b>	
<b>Jan 11</b>	<b>Underlying Price</b>	<b>1653</b>				<b>Indicative a-t-m Vol</b>	<b>27.02</b>		<b>Time to expiry:</b>	<b>110 Days</b>				
1000	CAB	0	0	34.78			1	1	0	0	100	0	0	
1350		11	-3	28.47			66	66	0	0	100	0	0	
1400		17	-6	28.28					0	0	2,150	0	0	
1450	21	27	-7	28.09	27	21	123S	21	165	0	5,298	0	0	
1500	45	39	-10	27.88	45	34	48S	34	325	100	200	+100	0	
1550	63	55	-14	27.77	65	63	65	63	264	0	250	0	0	
1600		74	-19	27.39			95S	50	0	100	1,506	0	0	
1650		97	-27	27.03			111	40	0	100	4,522	-98	0	
1700		124	-35	26.91			145	66S	0	39	1,300	-39	0	
1750		156	-38	26.78			138	100S	0	0	513	0	0	
1800		197	-36	28.34			170	100	0	0	464	0	0	
1850		239	-34	29.71			125	124	0	0	100	0	0	
							<b>Total</b>		<b>754</b>	<b>339</b>	<b>16,503</b>	<b>-37</b>	<b>0</b>	
<b>Mar 11</b>	<b>Underlying Price</b>	<b>1674</b>				<b>Indicative a-t-m Vol</b>	<b>27.13</b>		<b>Time to expiry:</b>	<b>173 Days</b>				
1400		26	-7	27.06					0	0	100	0	0	
1550		67	-14	26.93					0	0	200	0	0	
1650		112	-19	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>1690</b>				<b>Indicative a-t-m Vol</b>	<b>29.34</b>		<b>Time to expiry:</b>	<b>236 Days</b>				
1650		135	-19	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>1703</b>				<b>Indicative a-t-m Vol</b>	<b>29.52</b>		<b>Time to expiry:</b>	<b>292 Days</b>				
1650		150	-18	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**    **Fri 27 Aug 2010**
**Previous Business Day**  
**Thu 26 Aug 2010**
**Robusta Coffee**
**Puts**

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		
<b>Sep 11</b>	<b>Underlying Price</b>	<b>1699</b>				<b>Indicative a-t-m Vol</b>	<b>29.54</b>			<b>Time to expiry:</b>	<b>355 Days</b>				
1650		166	-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>Nov 11</b>	<b>Underlying Price</b>	<b>1695</b>				<b>Indicative a-t-m Vol</b>	<b>29.24</b>			<b>Time to expiry:</b>	<b>418 Days</b>				
1650		182	-18	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>1690</b>				<b>Indicative a-t-m Vol</b>	<b>29.03</b>			<b>Time to expiry:</b>	<b>481 Days</b>				
1650		198	-18	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>1640</b>				<b>Indicative a-t-m Vol</b>	<b>28.45</b>			<b>Time to expiry:</b>	<b>537 Days</b>				
1600		200	-18	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 Puts</b>			<b>818</b>			<b>2,651</b>	<b>36,751</b>	<b>-904</b>	<b>0</b>

### Commodity Options

**Business Day**    **Fri 27 Aug 2010**
**Previous Business Day**  
**Thu 26 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>577.30</b>				<b>Indicative a-t-m Vol</b>	<b>35.86</b>		<b>Time to expiry:</b>	<b>5 Days</b>			
45000		127.30	+7.40	33.96			27.00	27.00	0	0	3,590	0	0
46000		117.30	+7.40	34.28			20.00	18.50	0	0	330	0	0
47000		107.30	+7.40	34.59					0	0	350	0	0
50000		77.30	+7.40	35.52			22.00	22.00	0	0	270	0	0
52000		57.35	+7.25	35.62			21.50	21.50	0	0	5	0	0
53000		47.45	+6.95	35.62			67.75	10.50	0	0	258	0	0
54000		37.85	+6.45	35.69			6.00	6.00	0	0	250	0	0
55000		28.75	+5.65	35.76			13.85S	13.85S	0	0	120	0	0
57000		13.70	+3.30	35.82			32.00	10.00	0	75	361	-25	0
59000		4.75	+1.25	35.97					0	0	100	0	0
60000		2.40	+0.60	36.00			19.00	3.60S	0	0	1,250	0	0
							<b>Total</b>		<b>0</b>	<b>75</b>	<b>6,884</b>	<b>-25</b>	<b>0</b>
<b>Dec 10</b>	<b>Underlying Price</b>	<b>523.80</b>				<b>Indicative a-t-m Vol</b>	<b>35.98</b>		<b>Time to expiry:</b>	<b>66 Days</b>			
51000		39.10	+5.20	35.94					0	0	0	0	0
57000		15.40	+2.60	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>518.00</b>				<b>Indicative a-t-m Vol</b>	<b>27.90</b>		<b>Time to expiry:</b>	<b>158 Days</b>			
45000		79.35	+5.30	27.90					0	0	200	0	0
51000		41.85	+3.65	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>502.40</b>				<b>Indicative a-t-m Vol</b>	<b>27.77</b>		<b>Time to expiry:</b>	<b>217 Days</b>			
47000		59.75	+5.10	27.77					0	0	50	0	0
49000		48.90	+4.50	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>483.60</b>				<b>Indicative a-t-m Vol</b>	<b>27.99</b>		<b>Time to expiry:</b>	<b>308 Days</b>			
48000		51.20	+4.50	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>Oct 11</b>	<b>Underlying Price</b>	<b>473.50</b>				<b>Indicative a-t-m Vol</b>	<b>28.03</b>		<b>Time to expiry:</b>	<b>370 Days</b>			
46000		59.45	+4.95	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>460.50</b>				<b>Indicative a-t-m Vol</b>	<b>27.99</b>		<b>Time to expiry:</b>	<b>431 Days</b>			
46000		55.95	+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>455.00</b>				<b>Indicative a-t-m Vol</b>	<b>27.99</b>		<b>Time to expiry:</b>	<b>523 Days</b>			
45000		62.80	+3.95	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</b>	<b>Calls</b>	<b>0</b>	<b>75</b>	<b>7,334</b>	<b>-25</b>	<b>0</b>

### Commodity Options

**Business Day** Fri 27 Aug 2010

**White Sugar**
**Puts**

Business Day											Previous Business Day			
Fri 27 Aug 2010											Thu 26 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>Oct 10</b>	<b>Underlying Price</b>	<b>577.30</b>				<b>Indicative a-t-m Vol</b>	<b>35.86</b>		<b>Time to expiry:</b>	<b>5 Days</b>				
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	0.15	-0.45	35.62							0	0	100	0	0
55000	1.45	-1.75	35.76				23.40S	23.00S		0	0	200	0	0
57000	6.40	-4.10	35.82				10.50S	10.50S		0	25	25	+25	0
						<b>Total</b>				<b>0</b>	<b>25</b>	<b>1,236</b>	<b>+25</b>	<b>0</b>
<b>Dec 10</b>	<b>Underlying Price</b>	<b>523.80</b>				<b>Indicative a-t-m Vol</b>	<b>35.98</b>		<b>Time to expiry:</b>	<b>66 Days</b>				
50000	20.95	-3.75	35.95				92.00	75.00		0	0	130	0	0
51000	25.30	-4.20	35.94							0	0	0	0	0
53000	35.55	-5.15	35.98							0	0	120	0	0
57000	61.60	-6.80	35.98				60.00S	59.70S		0	0	200	0	0
58000	69.10	-7.15	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>518.00</b>				<b>Indicative a-t-m Vol</b>	<b>27.90</b>		<b>Time to expiry:</b>	<b>158 Days</b>				
51000	33.85	-3.15	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>502.40</b>				<b>Indicative a-t-m Vol</b>	<b>27.77</b>		<b>Time to expiry:</b>	<b>217 Days</b>				
47000	27.35	-2.90	27.77							0	0	50	0	0
49000	36.50	-3.50	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>483.60</b>				<b>Indicative a-t-m Vol</b>	<b>27.99</b>		<b>Time to expiry:</b>	<b>308 Days</b>				
48000	47.60	-3.80	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>473.50</b>				<b>Indicative a-t-m Vol</b>	<b>28.03</b>		<b>Time to expiry:</b>	<b>370 Days</b>				
46000	45.95	-3.65	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>460.50</b>				<b>Indicative a-t-m Vol</b>	<b>27.99</b>		<b>Time to expiry:</b>	<b>431 Days</b>				
46000	55.45	-2.50	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>Mar 12</b>	<b>Underlying Price</b>	<b>455.00</b>				<b>Indicative a-t-m Vol</b>	<b>27.99</b>		<b>Time to expiry:</b>	<b>523 Days</b>				
45000	57.80	-3.05	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>Total Puts</b>				<b>0</b>	<b>25</b>	<b>1,776</b>	<b>+25</b>	<b>0</b>

### Commodity Options

**Business Day**    **Fri 27 Aug 2010**
**Previous Business Day**  
**Thu 26 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>152.00</b>				<b>Indicative a-t-m Vol</b>	<b>44.97</b>		<b>Time to expiry:</b>	<b>48 Days</b>			
10500		47.05	+4.00	40.15			25.00	5.00	0	0	1	0	0
11000		42.10	+3.95	40.10			45.00	4.25	0	0	23	0	0
11300		39.15	+3.90	39.63			23.00	4.50	0	0	2	0	0
11400		38.15	+3.90	39.33			2.25	2.25	0	0	4	0	0
11500		37.20	+3.90	39.16			3.75	3.75	0	0	2	0	0
11600		36.20	+3.85	39.09			4.40	4.40	0	0	10	0	0
13200		21.75	+3.30	39.10			6.00	6.00	0	0	5	0	0
13600		18.75	+3.00	40.24			4.00	4.00	0	0	3	0	0
13700		18.05	+2.90	40.59			8.20	8.20	0	0	8	0	0
13900		16.75	+2.80	41.11			3.50	3.50	0	0	10	0	0
14000		16.10	+2.70	41.54			4.70	4.70	0	0	43	0	0
14500		13.25	+2.40	43.03			7.00	6.80	0	0	12	0	0
14600		12.70	+2.30	43.28			6.75	6.75	0	0	7	0	0
14800		11.70	+2.15	43.67					0	0	0	0	0
15000		10.40	+2.05	42.39			3.50	3.50	0	0	20	0	0
16000		7.10	+1.45	46.63			2.50	2.50	0	0	20	0	0
18000		2.40	+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>154.45</b>				<b>Indicative a-t-m Vol</b>	<b>36.81</b>		<b>Time to expiry:</b>	<b>104 Days</b>			
12000		35.75	+3.60	36.82			4.90	4.90	0	0	8	0	0
15000		14.35	+2.25	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>156.80</b>				<b>Indicative a-t-m Vol</b>	<b>33.89</b>		<b>Time to expiry:</b>	<b>167 Days</b>			
10500		52.30	+3.20	33.89			29.00	9.00	0	0	1	0	0
10700		50.40	+3.15	33.89			9.50	9.50	0	0	5	0	0
15400		15.65	+1.80	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>157.30</b>				<b>Indicative a-t-m Vol</b>	<b>37.40</b>		<b>Time to expiry:</b>	<b>230 Days</b>			
12800		35.35	+2.55	37.41			11.00	11.00	0	0	3	0	0
13100		33.30	+2.50	37.41			7.35	7.35	0	0	2	0	0
15400		20.10	+1.85	37.41					0	0	0	0	0
16500		15.45	+1.55	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>158.20</b>				<b>Indicative a-t-m Vol</b>	<b>25.57</b>		<b>Time to expiry:</b>	<b>286 Days</b>			
15500		15.80	+1.85	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>128.30</b>				<b>Indicative a-t-m Vol</b>	<b>25.57</b>		<b>Time to expiry:</b>	<b>412 Days</b>			
12700		14.45	+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>

### Commodity Options

**Business Day**    **Fri 27 Aug 2010**

**Feed Wheat**  
**Calls**

**Previous Business Day**  
**Thu 26 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>131.65</b>				<b>Indicative a-t-m Vol</b>	<b>29.37</b>			<b>Time to expiry:</b>	<b>468 Days</b>		
13000		18.15	+0.85	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>132.50</b>				<b>Indicative a-t-m Vol</b>	<b>25.57</b>			<b>Time to expiry:</b>	<b>531 Days</b>		
13100		16.90	+0.80	25.57					0	0	0	0	0
						<b>Total</b>			<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>May 12</b>	<b>Underlying Price</b>	<b>134.00</b>				<b>Indicative a-t-m Vol</b>	<b>25.57</b>			<b>Time to expiry:</b>	<b>594 Days</b>		
13200		18.25	+1.10	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>127.50</b>				<b>Indicative a-t-m Vol</b>	<b>25.57</b>			<b>Time to expiry:</b>	<b>776 Days</b>		
12700		19.10	+0.30	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 Calls</b>			<b>0</b>	<b>0</b>	<b>210</b>	<b>0</b>	<b>0</b>

### Commodity Options

**Business Day**    **Fri 27 Aug 2010**
**Previous Business Day**  
**Thu 26 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>152.00</b>				<b>Indicative a-t-m Vol</b>	<b>44.97</b>		<b>Time to expiry:</b>	<b>48 Days</b>				
14800		7.70	-1.85	43.67						0	0	0	0	0
15500		12.05	-2.25	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>154.45</b>				<b>Indicative a-t-m Vol</b>	<b>36.81</b>		<b>Time to expiry:</b>	<b>104 Days</b>				
15000		9.90	-1.75	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>156.80</b>				<b>Indicative a-t-m Vol</b>	<b>33.89</b>		<b>Time to expiry:</b>	<b>167 Days</b>				
15400		12.85	-1.50	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>157.30</b>				<b>Indicative a-t-m Vol</b>	<b>37.40</b>		<b>Time to expiry:</b>	<b>230 Days</b>				
13600		8.70	-0.95	37.41				15.60	15.60	0	0	10	0	0
15400		16.80	-1.45	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>158.20</b>				<b>Indicative a-t-m Vol</b>	<b>25.57</b>		<b>Time to expiry:</b>	<b>286 Days</b>				
15500		12.60	-1.45	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>128.30</b>				<b>Indicative a-t-m Vol</b>	<b>25.57</b>		<b>Time to expiry:</b>	<b>412 Days</b>				
12700		13.15	-0.85	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>131.65</b>				<b>Indicative a-t-m Vol</b>	<b>29.37</b>		<b>Time to expiry:</b>	<b>468 Days</b>				
13000		16.50	-0.65	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>132.50</b>				<b>Indicative a-t-m Vol</b>	<b>25.57</b>		<b>Time to expiry:</b>	<b>531 Days</b>				
13100		15.40	-0.70	25.57						0	0	0	0	0
								<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>May 12</b>	<b>Underlying Price</b>	<b>134.00</b>				<b>Indicative a-t-m Vol</b>	<b>25.57</b>		<b>Time to expiry:</b>	<b>594 Days</b>				
13200		16.25	-0.90	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>127.50</b>				<b>Indicative a-t-m Vol</b>	<b>25.57</b>		<b>Time to expiry:</b>	<b>776 Days</b>				
12700		18.60	-0.20	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>