

## Commodity Options Summary

**Business Day**    **Mon 30 Aug 2010**

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

Contract	CONNECT* Volume	Block Trade Volume	Total Volume	Official Volume	Open Interest	Change
<b>Commodity Products</b>						
Cocoa	0	0	0	300	206,645	+150
Robusta Coffee	0	0	0	4,860	65,492	+1,493
White Sugar	0	0	0	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**    **Mon 30 Aug 2010**

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

#### Cocoa Calls

Exercise Price	Opening Trans	Settlement		Volatility %	Daily		High	Lifetime		Total Volume	Previous Business Day			
		Price	Change		High	Low		High	Low		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>1 Days</b>				
1750		231	0	32.01			625	528		0	0	100	0	0
1975		22	-11	32.28						0	0	0	0	0
2000		11	-10	32.15				220	220	0	0	1,175	0	0
2100	CAB	-2	30.78				347S	84		0	0	1,400	0	0
2150	CAB	0	30.33				267	267		0	0	1,875	0	0
2175	CAB	0	30.77							0	0	200	0	0
2200	CAB	0	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 Mon 30 Aug 2010**
**Previous Business Day Fri 27 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>1931</b>			<b>Indicative a-t-m Vol</b>	<b>27.99</b>		<b>Time to expiry:</b>	<b>92 Days</b>				
1600		342	0	28.12			588	520	0	0	1,850	0	0
1750		219	-1	28.12			563	479	0	0	2,020	0	0
1925		112	-1	27.99					0	0	0	0	0
2000		80	-1	27.99			108S	107S	0	50	500	+50	0
2025		71	-1	28.00			110S	110S	0	0	60	0	0
2050		62	-2	27.87			126S	118S	0	0	215	0	0
2100		43	-1	26.32					0	0	625	0	0
2125		42	-1	27.81			65	65	0	0	15	0	0
2150		38	-2	28.46					0	0	100	0	0
2200		30	-1	28.55			235	47S	0	0	3,026	0	0
2250		23	-1	28.81			174S	150	0	0	1,500	0	0
2275		20	-1	28.98			200	105	0	0	25	0	0
2300		18	-1	29.14			149S	149S	0	0	3,900	0	0
2325		16	0	29.26			184	100	0	0	250	0	0
2350		14	-1	29.39			173	149	0	0	554	0	0
2400		10	-1	29.63			151S	22	0	0	3,927	0	0
2425		9	-1	29.76					0	0	100	0	0
2450		8	-1	29.86			114	59S	0	0	654	0	0
2475		7	-1	29.98			128	128	0	0	50	0	0
2500		6	-1	30.10			190S	14	0	0	1,100	0	0
2550		5	0	30.35			41S	41S	0	0	100	0	0
2600		4	0	30.62			90	65S	0	0	2,080	0	0
2800		1	0	31.74			64	9	0	0	4,184	0	0
							<b>Total</b>		<b>0</b>	<b>50</b>	<b>26,835</b>	<b>+50</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>182 Days</b>				
1600		369	-1	26.66			567	567	0	0	100	0	0
1950		143	-1	26.69					0	0	0	0	0
2000		122	-1	26.73			450S	142S	0	0	5,522	0	0
2050		104	-1	26.92					0	0	620	0	0
2100		88	-1	27.05			110	110	0	0	1,000	0	0
2150		74	-1	27.12			236S	234S	0	0	950	0	0
2200		62	-1	27.19			270	270	0	0	850	0	0
2250		52	-1	27.39			204S	197S	0	0	2,800	0	0
2300		45	-1	27.77			188S	188S	0	0	1,450	0	0
2400		34	0	28.64			280S	90	0	0	1,696	0	0
2450		29	0	28.90			188	138S	0	0	375	0	0
2500		24	-1	29.07			134	105S	0	0	562	0	0
3000		4	0	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>242 Days</b>				
1800		250	0	26.30			418	418	0	0	1,750	0	0
1950		172	-1	26.78					0	0	0	0	0
2250		74	-1	27.19			223S	213S	0	0	3,750	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>5,500</b>	<b>0</b>	<b>0</b>

### Commodity Options

**Business Day Mon 30 Aug 2010**
**Previous Business Day Fri 27 Aug 2010**
**Cocoa 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	
<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>304 Days</b>				
1975		188	-1	26.60					0	0	0	0	0	0
2200		107	-1	26.59					0	0	200	0	0	0
						<b>Total</b>			<b>0</b>	<b>0</b>	<b>200</b>	<b>0</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>366 Days</b>				
1975		218	0	27.63					0	0	0	0	0	0
						<b>Total</b>			<b>0</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>457 Days</b>				
1975		251	-1	28.05					0	0	0	0	0	0
3000		44	0	30.19					0	0	100	0	0	0
						<b>Total</b>			<b>0</b>	<b>0</b>	<b>100</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>548 Days</b>				
1975		277	-1	28.32					0	0	0	0	0	0
						<b>Total</b>			<b>0</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>609 Days</b>				
1975		286	-1	28.26					0	0	0	0	0	0
						<b>Total</b>			<b>0</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>669 Days</b>				
1975		294	-1	27.52					0	0	0	0	0	0
						<b>Total</b>			<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
						<b>Total Calls</b>			<b>0</b>	<b>50</b>	<b>83,546</b>	<b>+50</b>	<b>0</b>	<b>0</b>

### Commodity Options

**Business Day Mon 30 Aug 2010**
**Previous Business Day  
Fri 27 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>1 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	CAB	-1	32.00		133S	35		0	0	130	0	0	
1900	1	-4	32.02		209S	1		0	0	1,850	0	0	
1925	3	-6	32.03					0	0	55	0	0	
1950	7	-10	32.15		47	1		0	0	2,184	0	0	
1975	16	-11	32.28					0	0	15	0	0	
2000	30	-10	32.15		199S	4S		0	100	3,730	-50	0	
2050	70	-6	31.03		9S	9S		0	0	650	0	0	
2075	94	-3	30.84		30	30		0	0	100	0	0	
2100	119	-2	30.78		310S	18S		0	0	2,890	0	0	
2125	144	-1	30.57		50	17		0	0	120	0	0	
2150	169	0	30.33		132S	25		0	0	2,400	0	0	
2175	194	0	30.77		40	40		0	0	350	0	0	
2200	219	0	31.11		138S	28		0	0	4,511	0	0	
2225	244	0	31.30		222	48		0	0	20	0	0	
2250	269	0	31.40		150S	58		0	0	2,800	0	0	
2300	319	0	31.81		304	43		0	0	4,540	0	0	
2325	344	0	32.48		278	115		0	0	750	0	0	
2350	369	0	33.32		162S	69		0	0	1,100	0	0	
2375	394	0	34.03		160S	126S		0	0	450	0	0	
2400	419	0	34.74		330S	105S		0	0	2,150	0	0	
2450	469	0	35.61		141S	118S		0	0	650	0	0	
<b>Total</b>									<b>0</b>	<b>100</b>	<b>38,500</b>	<b>-50</b>	<b>0</b>

### Commodity Options

**Business Day Mon 30 Aug 2010**
**Previous Business Day Fri 27 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>92 Days</b>				
1600		11	0	28.12			19	15	0	0	1,175	0	0
1700		26	-1	28.12			164	49	0	0	1,000	0	0
1750		38	-1	28.12			180	180	0	0	600	0	0
1775		45	-1	28.12					0	0	100	0	0
1800		53	-1	28.09			205	205	0	0	775	0	0
1850		71	-2	28.05			34	34	0	0	600	0	0
1900		93	-2	28.01			109S	35	0	0	9,916	0	0
1925		106	-1	27.99					0	0	0	0	0
2000		149	-1	27.99			190S	55S	0	0	4,605	0	0
2025		165	-1	28.00			124S	124S	0	0	100	0	0
2050		181	-2	27.87			122S	75	0	0	1,998	0	0
2075		197	-2	27.49					0	0	100	0	0
2100		212	-1	26.32			287	81	0	150	6,966	+150	0
2150		257	-2	28.46			218S	117	0	0	1,025	0	0
2200		299	-1	28.55			145	137	0	0	4,426	0	0
2250		342	-1	28.81			185	163	0	0	3,630	0	0
2275		364	-1	28.98			183S	163	0	0	1,300	0	0
2300		387	-1	29.14			217	171	0	0	2,940	0	0
2400		479	-1	29.63			256S	256S	0	0	250	0	0
							<b>Total</b>		<b>0</b>	<b>150</b>	<b>41,506</b>	<b>+150</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>182 Days</b>				
1700		48	-1	26.59					0	0	400	0	0
1800		80	-1	26.57			171	44S	0	0	5,068	0	0
1825		89	-1	26.33			67	67	0	0	1,000	0	0
1850		100	-1	26.55					0	0	300	0	0
1900		124	-1	26.61			169	68S	0	0	1,570	0	0
1950		150	-1	26.69					0	0	0	0	0
2000		179	-1	26.73			170S	105S	0	0	1,015	0	0
2050		211	-1	26.92			132	132	0	0	5,180	0	0
2100		245	-1	27.05			156	137S	0	0	4,700	0	0
2150		281	-1	27.12			248S	246S	0	0	2,150	0	0
2200		319	-1	27.19					0	0	180	0	0
2250		359	-1	27.39			220S	216S	0	0	2,525	0	0
2300		402	-1	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 Mon 30 Aug 2010**
**Previous Business Day Fri 27 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>242 Days</b>			
1750		75	-1	26.12			54	54	0	0	1,800	0	0
1800		95	0	26.30					0	0	1,000	0	0
1900		141	-1	26.69					0	0	1,100	0	0
1950		167	-1	26.78					0	0	0	0	0
2000		196	-1	26.80					0	0	50	0	0
2050		226	-1	26.74			148	148	0	0	7,500	0	0
2100		259	-1	26.94					0	0	1,000	0	0
2250		369	-1	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>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>304 Days</b>			
1750		86	-1	25.82			65	65	0	0	1,800	0	0
1975		194	-1	26.60					0	0	0	0	0
2100		269	-1	26.58					0	0	5	0	0
									<b>Total</b>	<b>0</b>	<b>0</b>	<b>1,805</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>366 Days</b>			
1975		218	0	27.63					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>1983</b>				<b>Indicative a-t-m Vol</b>	<b>28.08</b>		<b>Time to expiry:</b>	<b>457 Days</b>			
1975		243	-1	28.05					0	0	0	0	0
									<b>Total</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>548 Days</b>			
1975		269	-1	28.32					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>1975</b>				<b>Indicative a-t-m Vol</b>	<b>28.26</b>		<b>Time to expiry:</b>	<b>609 Days</b>			
1975		286	-1	28.26					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>1979</b>				<b>Indicative a-t-m Vol</b>	<b>27.59</b>		<b>Time to expiry:</b>	<b>669 Days</b>			
1975		290	-1	27.52					0	0	0	0	0
									<b>Total</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
						<b>Total Puts</b>			<b>0</b>	<b>250</b>	<b>123,099</b>	<b>+100</b>	<b>0</b>

### Commodity Options

**Business Day Mon 30 Aug 2010**
**Previous Business Day Fri 27 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>51 Days</b>				
1350		294	0	35.40			110	110	0	0	50	0	0
1400		248	-1	34.15			103	85	0	0	250	0	0
1450		205	-1	33.52			323S	65	0	0	500	0	0
1500		164	-2	32.70			310S	52	0	0	300	0	0
1550		126	-2	31.10			113	98	0	160	260	+160	0
1600		91	-2	29.31			223S	39S	0	355	1,675	+75	0
1650		65	-2	28.82			201	54	0	780	1,329	+275	0
1700		51	-2	31.17			178	27	0	735	2,448	+204	0
1750		37	-2	31.92			119	35	0	600	1,773	0	0
1800		31	-2	34.83			86	29S	0	500	1,275	0	0
1850		28	-2	38.39			78	18	0	10	404	0	0
1900		22	-2	39.68			57	25S	0	0	1,400	0	0
1950		16	-2	39.79			34	30	0	0	12	0	0
2000		12	-1	40.13			40	21S	0	0	608	0	0
2050		9	-1	40.36			19S	19S	0	0	200	0	0
							<b>Total</b>		<b>0</b>	<b>3,140</b>	<b>12,484</b>	<b>+714</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>107 Days</b>				
1450		229	-1	28.09			350	97S	0	0	950	0	0
1500		191	-1	27.88			258S	71S	0	0	100	0	0
1550		157	-1	27.77			133	124	0	0	175	0	0
1600		125	-2	27.39			164	58	0	0	589	0	0
1650		98	-2	27.03			145	86	0	161	761	+161	0
1700		76	-1	26.91			146	69S	0	0	1,164	0	0
1750		58	-1	26.78			148	59	0	460	1,753	+375	0
1800		48	-2	28.34			120	46	0	41	1,303	+1	0
1850		41	-1	29.71			93	35	0	20	955	-15	0
1900		34	-1	30.90			45	45	0	20	520	+20	0
1950		29	-1	32.06			41S	41S	0	0	500	0	0
2000		23	-1	32.65			65	36S	0	0	900	0	0
2050		19	-1	33.28			48S	47S	0	0	200	0	0
2100		16	-1	34.12			47S	28S	0	0	1,050	0	0
2400		9	-1	41.28			20	5S	0	200	600	+150	0
							<b>Total</b>		<b>0</b>	<b>902</b>	<b>11,520</b>	<b>+692</b>	<b>0</b>

### Commodity Options

**Business Day Mon 30 Aug 2010**
**Previous Business Day  
Fri 27 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>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>170 Days</b>			
1550		190	-1	26.93			211S	81S	0	0	500	0	0
1650		135	-1	27.09					0	0	0	0	0
1700		112	-1	27.17			138	107	0	0	150	0	0
1750		94	-1	27.58			179	113	0	0	550	0	0
1800		79	-1	27.97			150	94	0	0	650	0	0
1900		56	-1	29.12					0	0	500	0	0
1950		51	-1	30.41					0	0	1,700	0	0
2000		41	-1	30.31			57S	57S	0	0	350	0	0
2500		11	0	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>233 Days</b>			
1700		154	-1	29.48					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>289 Days</b>			
1700		179	-1	29.48					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>352 Days</b>			
1700		196	-1	29.56					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>415 Days</b>			
1700		209	0	29.31					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>478 Days</b>			
1700		220	-1	29.16					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>534 Days</b>			
1650		221	0	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>Total Calls</b>		<b>0</b>	<b>4,042</b>	<b>28,654</b>	<b>+1,406</b>	<b>0</b>

### Commodity Options

**Business Day Mon 30 Aug 2010**
**Previous Business Day Fri 27 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>1637</b>			<b>Indicative a-t-m Vol</b>	<b>28.95</b>		<b>Time to expiry:</b>	<b>51 Days</b>				
1200		1	-1	38.79			51	4	0	0	1,060	0	0
1250		2	-1	37.93			34	34	0	0	100	0	0
1300		4	-1	36.81			98	5	0	0	2,484	0	0
1350		7	0	35.40			70	2	0	0	375	0	0
1400		11	-1	34.15			95	17	0	0	215	0	0
1450		18	-1	33.52			110	21S	0	0	450	0	0
1500		27	-2	32.70			161	25	0	1	1,481	+1	0
1550		39	-2	31.10			98	15	0	60	1,106	0	0
1600		54	-2	29.31			122	26	0	0	1,034	0	0
1650		78	-2	28.82			156	39S	0	3	3,036	-3	0
1700		114	-2	31.17			147S	52S	0	0	4,465	0	0
1750		150	-2	31.92			190S	70	0	0	1,763	0	0
1800		194	-2	34.83			159	72	0	0	1,627	0	0
1850		241	-2	38.39			126	100	0	0	500	0	0
1900		285	-2	39.68			160	134	0	0	250	0	0
							<b>Total</b>		<b>0</b>	<b>64</b>	<b>19,946</b>	<b>-2</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>107 Days</b>				
1000	CAB	0	0	34.78			1	1	0	0	100	0	0
1350	10	-1	28.47				66	66	0	0	100	0	0
1400	17	0	28.28						0	0	2,150	0	0
1450	26	-1	28.09				123S	21	0	165	5,298	0	0
1500	38	-1	27.88				48S	34	0	325	325	+125	0
1550	54	-1	27.77				65	63	0	264	214	-36	0
1600	72	-2	27.39				95S	50	0	0	1,506	0	0
1650	95	-2	27.03				111	40	0	0	4,522	0	0
1700	123	-1	26.91				145	66S	0	0	1,300	0	0
1750	155	-1	26.78				138	100S	0	0	513	0	0
1800	195	-2	28.34				170	100	0	0	464	0	0
1850	238	-1	29.71				125	124	0	0	100	0	0
							<b>Total</b>		<b>0</b>	<b>754</b>	<b>16,592</b>	<b>+89</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>170 Days</b>				
1400	25	-1	27.06						0	0	100	0	0
1550	66	-1	26.93						0	0	200	0	0
1650	111	-1	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>233 Days</b>				
1700	164	-1	29.48						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>289 Days</b>				
1700	176	-1	29.48						0	0	0	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>

### Commodity Options

**Business Day**    **Mon 30 Aug 2010**

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

**Robusta Coffee**

**Puts**

Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	High	Daily Low	High	Lifetime Low	Total Volume	Official Volume	Open Interest	Change	Exercises
<b>Sep 11</b>	<b>Underlying Price</b>	<b>1699</b>				<b>Indicative a-t-m Vol</b>		<b>29.54</b>		<b>Time to expiry:</b>	<b>352 Days</b>		
1700		197	-1	29.56					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>415 Days</b>		
1700		214	0	29.31					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>478 Days</b>		
1700		230	-1	29.16					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>534 Days</b>		
1650		231	0	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>Total Puts</b>			<b>0</b>	<b>818</b>	<b>36,838</b>	<b>+87</b>	<b>0</b>

### Commodity Options

**Business Day Mon 30 Aug 2010**
**Previous Business Day Fri 27 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>2 Days</b>			
45000		127.30	0.00	33.96			27.00	27.00	0	0	3,590	0	0
46000		117.30	0.00	34.28			20.00	18.50	0	0	330	0	0
47000		107.30	0.00	34.59					0	0	350	0	0
50000		77.30	0.00	35.52			22.00	22.00	0	0	270	0	0
52000		57.30	-0.05	35.62			21.50	21.50	0	0	5	0	0
53000		47.30	-0.15	35.62			67.75	10.50	0	0	258	0	0
54000		37.35	-0.50	35.69			6.00	6.00	0	0	250	0	0
55000		27.60	-1.15	35.76			13.85S	13.85S	0	0	120	0	0
57000		10.80	-2.90	35.82			32.00	10.00	0	0	361	0	0
58000		5.35	-3.05	35.88					0	0	0	0	0
59000		2.15	-2.60	35.97					0	0	100	0	0
60000		0.70	-1.70	36.00			19.00	3.60S	0	0	1,250	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>6,884</b>	<b>0</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>63 Days</b>			
52000		33.25	-0.75	35.97					0	0	0	0	0
57000		14.75	-0.65	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>155 Days</b>			
45000		79.10	-0.25	27.90					0	0	200	0	0
52000		36.70	-0.40	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>214 Days</b>			
47000		59.45	-0.30	27.77					0	0	50	0	0
50000		43.75	-0.30	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>305 Days</b>			
48000		50.95	-0.25	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>367 Days</b>			
47000		54.55	-0.25	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>428 Days</b>			
46000		55.75	-0.20	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>520 Days</b>			
46000		58.30	-0.15	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>0</b>	<b>7,334</b>	<b>0</b>	<b>0</b>

### Commodity Options

**Business Day Mon 30 Aug 2010**
**Previous Business Day Fri 27 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>577.30</b>				<b>Indicative a-t-m Vol</b>	<b>35.86</b>		<b>Time to expiry:</b>	<b>2 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	CAB	-0.15	35.62						0	0	100	0	0
55000	0.30	-1.15	35.76				23.40S	23.00S	0	0	200	0	0
57000	3.50	-2.90	35.82				10.50S	10.50S	0	0	25	0	0
58000	8.05	-3.05	35.88						0	0	0	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>1,236</b>	<b>0</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>63 Days</b>			
50000	20.25	-0.70	35.95				92.00	75.00	0	0	130	0	0
52000	29.45	-0.75	35.97						0	0	0	0	0
53000	34.85	-0.70	35.98						0	0	120	0	0
57000	60.95	-0.65	35.98				60.00S	59.70S	0	0	200	0	0
58000	68.50	-0.60	35.94						0	0	40	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>490</b>	<b>0</b>	<b>0</b>
<b>Mar 11</b>	<b>Underlying Price</b>	<b>518.00</b>				<b>Indicative a-t-m Vol</b>	<b>27.90</b>		<b>Time to expiry:</b>	<b>155 Days</b>			
52000	38.70	-0.40	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>214 Days</b>			
47000	27.05	-0.30	27.77						0	0	50	0	0
50000	41.35	-0.30	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>305 Days</b>			
48000	47.35	-0.25	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>367 Days</b>			
47000	51.05	-0.25	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>428 Days</b>			
46000	55.25	-0.20	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>520 Days</b>			
46000	63.30	-0.15	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>1,776</b>	<b>0</b>	<b>0</b>

### Commodity Options

**Business Day**    **Mon 30 Aug 2010**
**Previous Business Day**  
**Fri 27 Aug 2010**
**Feed Wheat**  
**Calls**

Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	Daily		Lifetime		Total Volume	Previous Business Day				
					High	Low	High	Low		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>45 Days</b>					
10500		47.05	0.00	40.15			25.00	5.00	0	0	1	0	0	
11000		42.05	-0.05	40.10			45.00	4.25	0	0	23	0	0	
11300		39.10	-0.05	39.63			23.00	4.50	0	0	2	0	0	
11400		38.15	0.00	39.33			2.25	2.25	0	0	4	0	0	
11500		37.15	-0.05	39.16			3.75	3.75	0	0	2	0	0	
11600		36.20	0.00	39.09			4.40	4.40	0	0	10	0	0	
13200		21.60	-0.15	39.10			6.00	6.00	0	0	5	0	0	
13600		18.55	-0.20	40.24			4.00	4.00	0	0	3	0	0	
13700		17.85	-0.20	40.59			8.20	8.20	0	0	8	0	0	
13900		16.50	-0.25	41.11			3.50	3.50	0	0	10	0	0	
14000		15.90	-0.20	41.54			4.70	4.70	0	0	43	0	0	
14500		12.95	-0.30	43.03			7.00	6.80	0	0	12	0	0	
14600		12.45	-0.25	43.28			6.75	6.75	0	0	7	0	0	
15000		10.10	-0.30	42.39			3.50	3.50	0	0	20	0	0	
15200		9.65	-0.35	44.97					0	0	0	0	0	
16000		6.80	-0.30	46.63			2.50	2.50	0	0	20	0	0	
18000		2.15	-0.25	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>101 Days</b>					
12000		35.65	-0.10	36.82			4.90	4.90	0	0	8	0	0	
15400		12.20	-0.15	36.81					0	0	0	0	0	
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>8</b>	<b>0</b>	<b>0</b>	
<b>Mar 11</b>	<b>Underlying Price</b>	<b>156.80</b>			<b>Indicative a-t-m Vol</b>	<b>33.89</b>		<b>Time to expiry:</b>	<b>164 Days</b>					
10500		52.25	-0.05	33.89			29.00	9.00	0	0	1	0	0	
10700		50.35	-0.05	33.89			9.50	9.50	0	0	5	0	0	
15700		14.15	-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>157.30</b>			<b>Indicative a-t-m Vol</b>	<b>37.40</b>		<b>Time to expiry:</b>	<b>227 Days</b>					
12800		35.30	-0.05	37.41			11.00	11.00	0	0	3	0	0	
13100		33.20	-0.10	37.41			7.35	7.35	0	0	2	0	0	
15700		18.60	-0.15	37.40					0	0	0	0	0	
16500		15.35	-0.10	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>283 Days</b>					
15800		14.30	-0.05	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>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>409 Days</b>					
12800		13.95	-0.05	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>	

### Commodity Options

**Business Day**    **Mon 30 Aug 2010**

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

#### Feed Wheat Calls

Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	High	Daily Low	High	Lifetime Low	Total Volume	Official Volume	Open Interest	Change	Exercises
<b>Jan 12</b>	<b>Underlying Price</b>	<b>131.65</b>				<b>Indicative a-t-m Vol</b>	<b>29.37</b>			<b>Time to expiry:</b>	<b>465 Days</b>		
13200		17.20	-0.05	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>528 Days</b>		
13300		16.00	-0.05	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>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>591 Days</b>		
13400		17.35	-0.05	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>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>773 Days</b>		
12800		18.60	-0.05	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>Total Calls</b>			<b>0</b>	<b>0</b>	<b>210</b>	<b>0</b>	<b>0</b>

### Commodity Options

**Business Day Mon 30 Aug 2010**
**Previous Business Day Fri 27 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>45 Days</b>			
15200		9.65	-0.35	44.97						0	0	0	0	0
15500		11.75	-0.30	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>101 Days</b>			
15400		11.75	-0.15	36.81						0	0	0	0	0
								<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Mar 11</b>	<b>Underlying Price</b>	<b>156.80</b>				<b>Indicative a-t-m Vol</b>	<b>33.89</b>			<b>Time to expiry:</b>	<b>164 Days</b>			
15700		14.35	-0.10	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>227 Days</b>			
13600		8.60	-0.10	37.41				15.60	15.60	0	0	10	0	0
15700		18.30	-0.15	37.40						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>283 Days</b>			
15800		14.10	-0.05	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>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>409 Days</b>			
12800		13.65	-0.05	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>131.65</b>				<b>Indicative a-t-m Vol</b>	<b>29.37</b>			<b>Time to expiry:</b>	<b>465 Days</b>			
13200		17.55	-0.05	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>528 Days</b>			
13300		16.50	-0.05	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>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>591 Days</b>			
13400		17.35	-0.05	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>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>773 Days</b>			
12800		19.10	-0.05	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>Total Puts</b>		<b>0</b>	<b>0</b>	<b>11</b>	<b>0</b>	<b>0</b>