

Commodity Options Summary

Business Day **Wed 1 Sep 2010**
Previous Business Day
Tue 31 Aug 2010

Contract	CONNECT* Volume	Block Trade Volume	Total Volume	Official Volume	Open Interest	Change
Commodity Products						
Cocoa	1,739	0	1,739	1,150	207,113	+550
Robusta Coffee	2,110	0	2,110	1,274	66,000	+1,044
White Sugar	100	0	100	0	9,110	0
Feed Wheat	0	0	0	27	208	-13

Comments

* CONNECT means LIFFE CONNECT (Registered Trademark)

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Commodity Options

Business Day **Wed 1 Sep 2010**
Previous Business Day
Tue 31 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	N/A			Indicative a-t-m Vol			N/A					
									Time to expiry:	EXPIRED			
1750		N/A	N/A	N/A	N/A	N/A	625	528	N/A	0	100	0	100
1975		N/A	N/A	N/A	N/A	N/A			N/A	0	0	0	0
2000		N/A	N/A	N/A	N/A	N/A	220	220	N/A	0	1,175	0	0
2100		N/A	N/A	N/A	N/A	N/A	347	84	N/A	0	1,368	0	0
2150		N/A	N/A	N/A	N/A	N/A	267	267	N/A	0	1,875	0	0
2175		N/A	N/A	N/A	N/A	N/A			N/A	0	200	0	0
2200		N/A	N/A	N/A	N/A	N/A	293	180	N/A	0	1,550	0	0
2250		N/A	N/A	N/A	N/A	N/A	230	80	N/A	0	2,324	0	0
2275		N/A	N/A	N/A	N/A	N/A	94	92	N/A	0	90	0	0
2300		N/A	N/A	N/A	N/A	N/A	194	4	N/A	0	3,175	0	0
2325		N/A	N/A	N/A	N/A	N/A	183	183	N/A	0	500	0	0
2350		N/A	N/A	N/A	N/A	N/A	165	37	N/A	0	450	0	0
2375		N/A	N/A	N/A	N/A	N/A	160	112	N/A	0	300	0	0
2400		N/A	N/A	N/A	N/A	N/A	226	75	N/A	0	2,775	0	0
2450		N/A	N/A	N/A	N/A	N/A	117	62	N/A	0	4,200	0	0
2500		N/A	N/A	N/A	N/A	N/A	188	3	N/A	0	860	0	0
2600		N/A	N/A	N/A	N/A	N/A	59	59	N/A	0	1,050	0	0
2650		N/A	N/A	N/A	N/A	N/A	67	23	N/A	0	1,674	0	0
2700		N/A	N/A	N/A	N/A	N/A	149	3	N/A	0	2,130	0	0
2850		N/A	N/A	N/A	N/A	N/A	60	60	N/A	0	100	0	0
3000		N/A	N/A	N/A	N/A	N/A	135	1	N/A	0	6,557	0	0
Total									N/A	0	32,453	0	100

Commodity Options

Business Day **Wed 1 Sep 2010**
Previous Business Day
Tue 31 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
Dec 10	Underlying Price	1945				Indicative a-t-m Vol		27.32		Time to expiry:	90 Days		
1600		353	-10	26.93			588	520	0	0	1,850	0	0
1750		226	-10	26.93			563	479	0	0	2,020	0	0
1900		127	-10	26.96					0	100	100	+100	0
1950		104	-7	27.35					0	0	0	0	0
2000	75	83	-6	27.56	75	75	108S	75	3	500	1,000	+500	0
2025		74	-6	27.64			110S	110S	0	0	60	0	0
2050		66	-4	27.77			126S	118S	0	0	215	0	0
2100	45	51	-3	27.81	53	45	53	45	258	0	625	0	0
2125		45	-3	27.92			65	65	0	0	15	0	0
2150		40	-3	28.08					0	100	100	0	0
2200		30	-3	28.17			235	47S	0	0	3,026	0	0
2250		23	-2	28.20			174S	150	0	0	1,500	0	0
2275		20	-2	28.32			200	105	0	0	25	0	0
2300	15	17	-2	28.44	15	15	149S	15	8	0	3,900	0	0
2325		15	-2	28.56			184	100	0	0	250	0	0
2350		13	-2	28.70			173	149	0	0	554	0	0
2400	7	10	-1	28.95	7	7	151S	7	8	0	3,927	0	0
2425		9	-1	29.09					0	0	100	0	0
2450		8	0	29.19			114	59S	0	0	654	0	0
2475		7	0	29.30			128	128	0	0	50	0	0
2500		6	0	29.43			190S	14	0	0	1,100	0	0
2550		4	-1	29.67			41S	41S	0	0	100	0	0
2600		3	-1	29.95			90	65S	0	0	2,080	0	0
2800		1	0	30.89			64	9	0	0	4,184	0	0
							Total		277	700	27,435	+600	0
Mar 11	Underlying Price	1960				Indicative a-t-m Vol		26.69		Time to expiry:	180 Days		
1600		384	-7	26.66			567	567	0	0	100	0	0
1975		140	-5	26.69					0	0	0	0	0
2000		129	-5	26.73			450S	142S	0	0	5,522	0	0
2050		111	-4	26.92					0	0	620	0	0
2100		94	-4	27.05			110	110	0	0	1,000	0	0
2150		79	-3	27.12			236S	234S	0	0	950	0	0
2200		67	-2	27.19			270	270	0	0	850	0	0
2250		56	-3	27.39			204S	197S	0	0	2,800	0	0
2300		48	-2	27.77			188S	188S	0	0	1,450	0	0
2400	30	36	-2	28.64	30	30	280S	30	16	0	1,696	0	0
2450		31	-1	28.90			188	138S	0	0	375	0	0
2500		26	-1	29.07			134	105S	0	0	562	0	0
3000		4	0	29.99			203S	31S	0	0	2,501	0	0
							Total		16	0	18,426	0	0

Commodity Options

Business Day Wed 1 Sep 2010

Previous Business Day
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Cocoa Calls

Exercise Price	Opening Trans	Settlement		Volatility %	High	Daily		High	Lifetime		Total Volume	Official Volume	Open Interest	Change	Exercises
		Price	Change			Low	Low		Low	Low					
May 11	Underlying Price	1974				Indicative a-t-m Vol	26.76			Time to expiry:	240 Days				
1800		262	-3	26.30				418	418		0	0	1,750	0	0
1975		170	-3	26.76							0	0	0	0	0
2250		79	-2	27.19				223S	213S		0	0	3,750	0	0
						Total					0	0	5,500	0	0
Jul 11	Underlying Price	1983				Indicative a-t-m Vol	26.60			Time to expiry:	302 Days				
1975		195	-2	26.60							0	0	0	0	0
2200		111	-2	26.59							0	0	200	0	0
						Total					0	0	200	0	0
Sep 11	Underlying Price	1990				Indicative a-t-m Vol	27.68			Time to expiry:	364 Days				
2000		215	-1	27.72							0	0	0	0	0
						Total					0	0	0	0	0
Dec 11	Underlying Price	1991				Indicative a-t-m Vol	28.11			Time to expiry:	455 Days				
2000		245	-3	28.14							0	0	0	0	0
3000		44	-1	30.19							0	0	100	0	0
						Total					0	0	100	0	0
Mar 12	Underlying Price	1993				Indicative a-t-m Vol	28.40			Time to expiry:	546 Days				
2000		272	-3	28.43							0	0	0	0	0
						Total					0	0	0	0	0
May 12	Underlying Price	1982				Indicative a-t-m Vol	28.31			Time to expiry:	607 Days				
2000		281	-4	28.46							0	0	0	0	0
						Total					0	0	0	0	0
Jul 12	Underlying Price	1986				Indicative a-t-m Vol	27.73			Time to expiry:	667 Days				
2000		292	-4	27.99							0	0	0	0	0
						Total					0	0	0	0	0
						Total Calls					293	700	84,114	+600	100

Commodity Options

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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	N/A			Indicative a-t-m Vol			N/A			Time to expiry: EXPIRED		
1500		N/A	N/A	N/A	N/A	N/A	222	6	N/A	0	200	0	0
1650		N/A	N/A	N/A	N/A	N/A	12	3	N/A	0	450	0	0
1700		N/A	N/A	N/A	N/A	N/A	120	42	N/A	0	2,350	0	0
1725		N/A	N/A	N/A	N/A	N/A	84	84	N/A	0	350	0	0
1750		N/A	N/A	N/A	N/A	N/A	108	49	N/A	0	880	0	0
1775		N/A	N/A	N/A	N/A	N/A	113	113	N/A	0	700	0	0
1800		N/A	N/A	N/A	N/A	N/A	168	1	N/A	0	2,125	0	0
1850		N/A	N/A	N/A	N/A	N/A	133	35	N/A	0	130	0	0
1900		N/A	N/A	N/A	N/A	N/A	209	1	N/A	250	1,600	-250	0
1925		N/A	N/A	N/A	N/A	N/A			N/A	0	55	0	0
1950		N/A	N/A	N/A	N/A	N/A	47	1	N/A	0	2,184	0	250
1975		N/A	N/A	N/A	N/A	N/A			N/A	0	15	0	15
2000		N/A	N/A	N/A	N/A	N/A	199	4	N/A	0	3,680	0	3680
2050		N/A	N/A	N/A	N/A	N/A	9	9	N/A	0	650	0	650
2075		N/A	N/A	N/A	N/A	N/A	30	30	N/A	0	100	0	100
2100		N/A	N/A	N/A	N/A	N/A	310	18	N/A	0	2,890	0	2890
2125		N/A	N/A	N/A	N/A	N/A	50	17	N/A	0	120	0	120
2150		N/A	N/A	N/A	N/A	N/A	132	25	N/A	0	2,400	0	2400
2175		N/A	N/A	N/A	N/A	N/A	40	40	N/A	0	350	0	350
2200		N/A	N/A	N/A	N/A	N/A	138	28	N/A	0	4,511	0	4511
2225		N/A	N/A	N/A	N/A	N/A	222	48	N/A	0	20	0	20
2250		N/A	N/A	N/A	N/A	N/A	150	58	N/A	0	2,800	0	2800
2300		N/A	N/A	N/A	N/A	N/A	304	43	N/A	0	4,540	0	4540
2325		N/A	N/A	N/A	N/A	N/A	278	115	N/A	0	750	0	750
2350		N/A	N/A	N/A	N/A	N/A	162	69	N/A	0	1,100	0	1100
2375		N/A	N/A	N/A	N/A	N/A	160	126	N/A	0	450	0	450
2400		N/A	N/A	N/A	N/A	N/A	330	105	N/A	0	2,150	0	2150
2450		N/A	N/A	N/A	N/A	N/A	141	118	N/A	0	650	0	650
							Total		N/A	250	38,200	-250	27426

Commodity Options

Business Day **Wed 1 Sep 2010**
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Tue 31 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							
									Time to expiry:				
									90 Days				
1600		8	-1	26.93			19	15	0	0	1,175	0	0
1700		20	-2	26.93			164	49	0	0	1,000	0	0
1750		31	-1	26.93			180	180	0	0	600	0	0
1775		37	-2	26.93					0	0	100	0	0
1800		44	-2	26.95			205	205	0	0	775	0	0
1850		61	-2	26.95			34	34	0	0	600	0	0
1900	88	82	-1	26.96	88	79	109S	35	300	0	9,916	0	0
1950		109	+2	27.35			129S	51	0	0	0	0	0
2000	146	138	+3	27.56	149	146	190S	55S	183	0	4,605	0	0
2025	162	154	+3	27.64	162	162	162	124S	100	0	100	0	0
2050		171	+5	27.77			122S	75	0	0	1,998	0	0
2075	195	188	+5	27.86	195	195	195	195	100	0	100	0	0
2100	220	206	+6	27.81	220	220	287	81	58	0	6,966	0	0
2150	260	245	+6	28.08	260	260	260	117	8	0	1,025	0	0
2200		285	+6	28.17			145	137	0	0	4,426	0	0
2250	341	328	+7	28.20	345	341	345	163	119	0	3,630	0	0
2275		350	+7	28.32			183S	163	0	0	1,300	0	0
2300	386	372	+7	28.44	386	386	386	171	500	0	2,940	0	0
2400		465	+8	28.95			256S	256S	0	0	250	0	0
							Total		1,368	0	41,506	0	0
Mar 11	Underlying Price	1960				Indicative a-t-m Vol							
									Time to expiry:				
									180 Days				
1600		24	+1	26.66			28	28	0	100	100	+100	0
1700		44	+1	26.59					0	0	400	0	0
1800		74	+2	26.57			171	44S	0	0	5,068	0	0
1825		82	+2	26.33			67	67	0	0	1,000	0	0
1850		94	+3	26.55					0	0	300	0	0
1900	124	116	+3	26.61	124	124	169	68S	2	0	1,570	0	0
1975		155	+3	26.69					0	0	0	0	0
2000		169	+3	26.73			170S	105S	0	0	1,015	0	0
2050		201	+4	26.92			132	132	0	0	5,180	0	0
2100	246	234	+4	27.05	246	246	246	137S	62	0	4,700	0	0
2150		269	+5	27.12			248S	246S	0	0	2,150	0	0
2200		307	+6	27.19					0	0	180	0	0
2250		346	+5	27.39			220S	216S	0	0	2,525	0	0
2300		388	+6	27.77			248S	248S	0	0	1,000	0	0
							Total		64	100	25,188	+100	0

Commodity Options

Business Day Wed 1 Sep 2010

Previous Business Day Tue 31 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	1974				Indicative a-t-m Vol			26.76				
									Time to expiry:				
									240 Days				
1600		32	+1	26.02			32	32	0	60	60	+60	0
1750		70	+1	26.12			54	54	0	0	1,800	0	0
1800		88	+1	26.30			95	95	0	40	1,040	+40	0
1900		133	+1	26.69					0	0	1,100	0	0
1975		171	+1	26.76					0	0	0	0	0
2000		186	+2	26.80					0	0	50	0	0
2050		215	+2	26.74			148	148	0	0	7,500	0	0
2100	257	248	+2	26.94	257	257	257	257	14	0	1,000	0	0
2250		355	+2	27.19			244S	234S	0	0	3,750	0	0
							Total		14	100	16,300	+100	0
Jul 11	Underlying Price	1983				Indicative a-t-m Vol			26.60				
									Time to expiry:				
									302 Days				
1750		82	0	25.82			65	65	0	0	1,800	0	0
1975		187	+1	26.60					0	0	0	0	0
2100		261	+2	26.58			195	195	0	0	5	0	0
							Total		0	0	1,805	0	0
Sep 11	Underlying Price	1990				Indicative a-t-m Vol			27.68				
									Time to expiry:				
									364 Days				
2000		225	+1	27.72					0	0	0	0	0
							Total		0	0	0	0	0
Dec 11	Underlying Price	1991				Indicative a-t-m Vol			28.11				
									Time to expiry:				
									455 Days				
2000		254	+2	28.14					0	0	0	0	0
							Total		0	0	0	0	0
Mar 12	Underlying Price	1993				Indicative a-t-m Vol			28.40				
									Time to expiry:				
									546 Days				
2000		279	+1	28.43					0	0	0	0	0
							Total		0	0	0	0	0
May 12	Underlying Price	1982				Indicative a-t-m Vol			28.31				
									Time to expiry:				
									607 Days				
2000		299	+2	28.46					0	0	0	0	0
							Total		0	0	0	0	0
Jul 12	Underlying Price	1986				Indicative a-t-m Vol			27.73				
									Time to expiry:				
									667 Days				
2000		306	+2	27.99					0	0	0	0	0
							Total		0	0	0	0	0
							Total Puts		1,446	450	122,999	-50	27426

Commodity Options

Business Day **Wed 1 Sep 2010**
Robusta Coffee
Calls

Business Day											Previous Business Day			
Wed 1 Sep 2010											Tue 31 Aug 2010			
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	1647				Indicative a-t-m Vol	27.87		Time to expiry:	49 Days				
1350		302	+5	34.53			110	110	0	0	50	0	0	
1400		255	+4	33.28			103	85	0	0	250	0	0	
1450		210	+3	31.82			323S	65	0	0	500	0	0	
1500		168	+1	30.97			310S	52	0	0	300	0	0	
1550		127	-1	28.78			113	98	0	0	260	0	0	
1600	81	90	-3	26.69	94	79	223S	39S	443	0	1,675	0	0	
1650		67	+1	27.95			201	54	0	130	1,354	+100	0	
1700		50	-2	29.64			178	27	0	100	2,348	0	0	
1750		36	-2	30.59			119	35	0	0	1,773	0	0	
1800		26	-3	31.82			86	29S	0	0	1,275	0	0	
1850	19	23	-2	35.12	19	19	78	18	20	0	404	0	0	
1900		18	-2	36.64			57	25S	0	0	1,400	0	0	
1950		14	0	37.57			34	30	0	0	12	0	0	
2000		10	0	37.91			40	21S	0	0	608	0	0	
2050		7	0	38.14			19S	19S	0	0	200	0	0	
							Total		463	230	12,409	+100	0	
Jan 11	Underlying Price	1662				Indicative a-t-m Vol	27.24		Time to expiry:	105 Days				
1450	232	236	+4	28.09	232	232	350	97S	2	0	950	0	0	
1500		197	+4	27.88			258S	71S	0	0	100	0	0	
1550		162	+3	27.77			133	124	0	0	175	0	0	
1600		130	+3	27.39			164	58	0	124	713	+124	0	
1650		103	+3	27.21			145	83	0	170	931	+170	0	
1700		81	+4	27.31			146	67	0	50	1,214	+50	0	
1750		64	+2	27.70			148	53	0	150	1,768	+100	0	
1800		50	+1	28.34			120	46	0	0	1,282	0	0	
1850		42	+1	29.71			93	35	0	0	955	0	0	
1900		35	+1	30.90			45	45	0	0	520	0	0	
1950		30	+1	32.06			41S	41S	0	0	500	0	0	
2000		24	0	32.65			65	36S	0	0	900	0	0	
2050		20	+1	33.28			48S	17S	0	50	250	+50	0	
2100		17	+1	34.12			47S	28S	0	0	1,050	0	0	
2400		9	0	41.28			20	5S	0	0	400	0	0	
							Total		2	544	11,708	+494	0	

Commodity Options

Business Day Wed 1 Sep 2010

Robusta Coffee
Calls

Business Day											Previous Business Day			
Wed 1 Sep 2010											Tue 31 Aug 2010			
Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	High	Daily Low	High	Lifetime Low	Total Volume	Official Volume	Open Interest	Change	Exercises	
Mar 11	Underlying Price	1681				Indicative a-t-m Vol	27.14		Time to expiry:	168 Days				
1550		195	+4	26.93				211S	81S	0	0	500	0	0
1650		138	+3	27.09				127	127	0	50	50	+50	0
1700		115	+2	27.17				138	104	0	50	200	+50	0
1750		97	+3	27.58				179	83	0	50	550	0	0
1800		81	+2	27.97				150	94	0	0	650	0	0
1900		58	+2	29.12						0	0	500	0	0
1950		52	+1	30.41						0	0	1,700	0	0
2000		42	+1	30.31				57S	57S	0	0	350	0	0
2500		11	0	35.85				28	9S	0	0	250	0	0
						Total				0	150	4,750	+100	0
May 11	Underlying Price	1698				Indicative a-t-m Vol	29.45		Time to expiry:	231 Days				
1700		158	+2	29.48						0	0	0	0	0
						Total				0	0	0	0	0
Jul 11	Underlying Price	1711				Indicative a-t-m Vol	29.61		Time to expiry:	287 Days				
1700		183	+2	29.48						0	0	0	0	0
						Total				0	0	0	0	0
Sep 11	Underlying Price	1701				Indicative a-t-m Vol	29.58		Time to expiry:	350 Days				
1700		196	0	29.56						0	0	0	0	0
						Total				0	0	0	0	0
Nov 11	Underlying Price	1688				Indicative a-t-m Vol	29.14		Time to expiry:	413 Days				
1700		204	-5	29.31						0	0	0	0	0
						Total				0	0	0	0	0
Jan 12	Underlying Price	1683				Indicative a-t-m Vol	28.95		Time to expiry:	476 Days				
1700		215	-5	29.16						0	0	0	0	0
						Total				0	0	0	0	0
Mar 12	Underlying Price	1633				Indicative a-t-m Vol	28.40		Time to expiry:	532 Days				
1650		216	-5	28.54						0	0	0	0	0
						Total				0	0	0	0	0
						Total Calls				465	924	28,867	+694	0

Commodity Options

Business Day Wed 1 Sep 2010

Robusta Coffee
Puts
Previous Business Day
Tue 31 Aug 2010

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	1647				Indicative a-t-m Vol	27.87		Time to expiry:	49 Days			
1200		1	0	37.92			51	4	0	0	1,060	0	0
1250		2	0	37.06			34	34	0	0	100	0	0
1300		3	-1	35.93			98	5	0	0	2,484	0	0
1350		5	-1	34.53			70	2	0	0	375	0	0
1400		8	-2	33.28			95	17	0	0	215	0	0
1450		13	-3	31.82			110	21S	0	0	450	0	0
1500		21	-5	30.97			161	25	0	0	1,481	0	0
1550	33	30	-7	28.78	33	33	98	15	5	0	1,051	0	0
1600		43	-9	26.69			122	26	0	0	1,034	0	0
1650		70	-5	27.95			156	39S	0	0	3,036	0	0
1700		103	-8	29.64			147S	52S	0	0	4,465	0	0
1750		139	-8	30.59			190S	70	0	0	1,763	0	0
1800		179	-9	31.82			159	72	0	0	1,627	0	0
1850		226	-8	35.12			126	100	0	0	500	0	0
1900		271	-8	36.64			160	134	0	0	250	0	0
							Total		5	0	19,891	0	0
Jan 11	Underlying Price	1662				Indicative a-t-m Vol	27.24		Time to expiry:	105 Days			
1000		CAB	0	34.78			1	1	0	0	100	0	0
1350		9	-1	28.47			66	66	0	0	100	0	0
1400		15	-1	28.28					0	0	2,150	0	0
1450		24	-1	28.09			123S	21	0	0	5,298	0	0
1500		35	-1	27.88			48S	34	0	350	675	+350	0
1550		50	-2	27.77			65	63	0	0	214	0	0
1600		68	-2	27.39			95S	50	0	0	1,506	0	0
1650	86	91	-2	27.21	92	86	111	40	1,640	0	4,522	0	0
1700		119	-1	27.31			145	66S	0	0	1,300	0	0
1750		152	-3	27.70			138	100S	0	0	513	0	0
1800		188	-4	28.34			170	100	0	0	464	0	0
1850		230	-4	29.71			125	124	0	0	100	0	0
							Total		1,640	350	16,942	+350	0
Mar 11	Underlying Price	1681				Indicative a-t-m Vol	27.14		Time to expiry:	168 Days			
1400		24	-1	27.06					0	0	100	0	0
1550		64	-2	26.93					0	0	200	0	0
1700		134	-4	27.17					0	0	0	0	0
							Total		0	0	300	0	0
May 11	Underlying Price	1698				Indicative a-t-m Vol	29.45		Time to expiry:	231 Days			
1700		160	-3	29.48					0	0	0	0	0
							Total		0	0	0	0	0
Jul 11	Underlying Price	1711				Indicative a-t-m Vol	29.61		Time to expiry:	287 Days			
1700		172	-2	29.48					0	0	0	0	0
							Total		0	0	0	0	0

Commodity Options

Business Day Wed 1 Sep 2010

Robusta Coffee
Puts

Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	High	Daily Low	High	Lifetime Low	Total Volume	Previous Business Day Tue 31 Aug 2010					
										Official Volume	Open Interest	Change	Exercises		
Sep 11 Underlying Price		1701													
				Indicative a-t-m Vol		29.58				Time to expiry:	350 Days				
1700		195	-1	29.56					0			0	0	0	0
						Total			0			0	0	0	0
Nov 11 Underlying Price		1688													
				Indicative a-t-m Vol		29.14				Time to expiry:	413 Days				
1700		216	+3	29.31					0			0	0	0	0
						Total			0			0	0	0	0
Jan 12 Underlying Price		1683													
				Indicative a-t-m Vol		28.95				Time to expiry:	476 Days				
1700		232	+3	29.16					0			0	0	0	0
						Total			0			0	0	0	0
Mar 12 Underlying Price		1633													
				Indicative a-t-m Vol		28.40				Time to expiry:	532 Days				
1650		233	+3	28.54					0			0	0	0	0
						Total			0			0	0	0	0
						Total Puts			1,645			350	37,133	+350	0

Commodity Options

Business Day **Wed 1 Sep 2010**
Previous Business Day
Tue 31 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	580.90				Indicative a-t-m Vol	N/A		Time to expiry:	0 Days			
45000		130.90	+2.20	N/A			27.00	27.00	0	0	3,590	0	0
46000		120.90	+2.20	N/A			20.00	18.50	0	0	330	0	0
47000		110.90	+2.20	N/A					0	0	350	0	0
50000		80.90	+2.20	N/A			22.00	22.00	0	0	270	0	0
52000		60.90	+2.20	N/A			21.50	21.50	0	0	5	0	0
53000		50.90	+2.20	N/A			67.75	10.50	0	0	258	0	0
54000		40.90	+2.20	N/A			6.00	6.00	0	0	250	0	0
55000		30.90	+2.20	N/A			13.85	13.85	0	0	120	0	0
57000	11.00	10.90	+0.90	N/A	11.00	11.00	32.00	10.00	50	0	361	0	0
58000		0.90	-2.80	N/A					0	0	0	0	0
59000	0.50	CAB	-0.85	N/A	0.50	0.50	0.50	0.50	50	0	100	0	0
60000		CAB	-0.10	N/A			19.00	3.60	0	0	1,250	0	0
							Total		100	0	6,884	0	0
Dec 10	Underlying Price	533.50				Indicative a-t-m Vol	35.98		Time to expiry:	61 Days			
53000		33.20	+2.00	35.98					0	0	0	0	0
57000		17.55	+1.20	35.98			63.80S	63.50S	0	0	200	0	0
							Total		0	0	200	0	0
Mar 11	Underlying Price	526.40				Indicative a-t-m Vol	27.90		Time to expiry:	153 Days			
45000		85.80	+1.00	27.90					0	0	200	0	0
53000		36.35	+0.55	27.90					0	0	0	0	0
							Total		0	0	200	0	0
May 11	Underlying Price	509.80				Indicative a-t-m Vol	27.77		Time to expiry:	212 Days			
47000		64.25	+0.25	27.77					0	0	50	0	0
51000		43.00	+0.20	27.77					0	0	0	0	0
							Total		0	0	50	0	0
Aug 11	Underlying Price	493.60				Indicative a-t-m Vol	27.99		Time to expiry:	303 Days			
49000		51.80	+1.55	27.99					0	0	0	0	0
							Total		0	0	0	0	0
Oct 11	Underlying Price	483.50				Indicative a-t-m Vol	28.03		Time to expiry:	365 Days			
48000		55.55	+1.75	28.03					0	0	0	0	0
							Total		0	0	0	0	0
Dec 11	Underlying Price	468.40				Indicative a-t-m Vol	27.99		Time to expiry:	426 Days			
47000		55.65	+1.80	27.99					0	0	0	0	0
							Total		0	0	0	0	0
Mar 12	Underlying Price	458.20				Indicative a-t-m Vol	27.99		Time to expiry:	518 Days			
46000		59.95	+1.70	27.99					0	0	0	0	0
							Total		0	0	0	0	0
							Total Calls		100	0	7,334	0	0

Commodity Options

Business Day **Wed 1 Sep 2010**
White Sugar
Puts
Previous Business Day
Tue 31 Aug 2010

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	580.90				Indicative a-t-m Vol	N/A		Time to expiry:	0 Days			
39000	CAB	0.00	N/A		10.50	10.50			0	0	170	0	0
42000	CAB	0.00	N/A		21.00	21.00			0	0	85	0	0
46000	CAB	0.00	N/A						0	0	200	0	0
48000	CAB	0.00	N/A						0	0	150	0	0
50000	CAB	0.00	N/A		13.10	13.10			0	0	306	0	0
53000	CAB	0.00	N/A						0	0	100	0	0
55000	CAB	0.00	N/A		23.40	23.00			0	0	200	0	0
57000	CAB	-1.30	N/A		10.50	10.50			0	0	25	0	0
58000	CAB	-5.00	N/A						0	0	0	0	0
					Total				0	0	1,236	0	0
Dec 10	Underlying Price	533.50				Indicative a-t-m Vol	35.98		Time to expiry:	61 Days			
50000		16.65	-1.55	35.95	92.00	75.00			0	0	130	0	0
53000		29.70	-2.20	35.98					0	0	120	0	0
57000		54.05	-3.00	35.98	60.00S	59.70S			0	0	200	0	0
58000		61.20	-3.15	35.94					0	0	40	0	0
					Total				0	0	490	0	0
Mar 11	Underlying Price	526.40				Indicative a-t-m Vol	27.90		Time to expiry:	153 Days			
53000		39.95	-0.75	27.90					0	0	0	0	0
					Total				0	0	0	0	0
May 11	Underlying Price	509.80				Indicative a-t-m Vol	27.77		Time to expiry:	212 Days			
47000		24.45	-0.25	27.77					0	0	50	0	0
51000		43.20	-0.30	27.77					0	0	0	0	0
					Total				0	0	50	0	0
Aug 11	Underlying Price	493.60				Indicative a-t-m Vol	27.99		Time to expiry:	303 Days			
49000		48.20	-1.35	27.99					0	0	0	0	0
					Total				0	0	0	0	0
Oct 11	Underlying Price	483.50				Indicative a-t-m Vol	28.03		Time to expiry:	365 Days			
48000		52.05	-1.45	28.03					0	0	0	0	0
					Total				0	0	0	0	0
Dec 11	Underlying Price	468.40				Indicative a-t-m Vol	27.99		Time to expiry:	426 Days			
47000		57.25	-1.60	27.99					0	0	0	0	0
					Total				0	0	0	0	0
Mar 12	Underlying Price	458.20				Indicative a-t-m Vol	27.99		Time to expiry:	518 Days			
46000		61.75	-1.50	27.99					0	0	0	0	0
					Total				0	0	0	0	0
					Total Puts				0	0	1,776	0	0

Commodity Options

Business Day **Wed 1 Sep 2010**
Feed Wheat
Calls
Previous Business Day
Tue 31 Aug 2010

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	154.50				Indicative a-t-m Vol	41.19		Time to expiry:	43 Days				
10500		49.50	-0.10	38.76				25.00	5.00	0	0	1	0	0
11000		44.55	-0.10	38.71				45.00	4.25	0	0	23	0	0
11300		41.55	-0.10	38.33				23.00	4.50	0	0	2	0	0
11400		40.55	-0.10	38.24				2.25	2.25	0	0	4	0	0
11500		39.55	-0.10	37.50				3.75	3.75	0	0	2	0	0
11600		38.60	-0.10	37.89				4.40	4.40	0	0	10	0	0
13200		23.55	-0.10	37.70				6.00	6.00	0	0	5	0	0
13600		20.25	-0.15	38.36				4.00	4.00	0	0	3	0	0
13700		19.45	-0.15	38.53				8.20	8.20	0	0	8	0	0
13900		17.90	-0.15	38.71				3.50	3.50	0	0	10	0	0
14000		17.20	-0.10	38.79				4.70	4.70	0	0	43	0	0
14500		13.80	-0.15	39.47				7.00	6.80	0	0	12	0	0
14600		13.15	-0.15	39.53				6.75	6.75	0	0	7	0	0
15000		10.80	-0.15	39.56				10.20	3.50	0	20	0	-20	0
15500		8.60	-0.15	41.39						0	0	0	0	0
16000		6.80	-0.15	42.76				2.50	2.50	0	0	20	0	0
18000		2.30	-0.10	45.36				2.25	2.25	0	0	20	0	0
								Total		0	20	170	-20	0
Jan 11	Underlying Price	156.75				Indicative a-t-m Vol	36.80		Time to expiry:	99 Days				
12000		37.75	-0.25	36.82				4.90	4.90	0	0	8	0	0
15700		11.90	-0.20	36.80						0	0	0	0	0
16600		8.30	-0.15	36.78				7.50	7.50	0	7	7	+7	0
								Total		0	7	15	+7	0
Mar 11	Underlying Price	159.50				Indicative a-t-m Vol	33.89		Time to expiry:	162 Days				
10500		54.85	+0.20	33.89				29.00	9.00	0	0	1	0	0
10700		52.95	+0.20	33.89				9.50	9.50	0	0	5	0	0
15900		14.60	+0.10	33.89						0	0	0	0	0
								Total		0	0	6	0	0
May 11	Underlying Price	160.00				Indicative a-t-m Vol	37.40		Time to expiry:	225 Days				
12800		37.40	+0.10	37.41				11.00	11.00	0	0	3	0	0
13100		35.25	+0.10	37.41				7.35	7.35	0	0	2	0	0
16000		18.70	+0.05	37.40						0	0	0	0	0
16500		16.60	+0.05	37.40				20.00	20.00	0	0	1	0	0
								Total		0	0	6	0	0
Jul 11	Underlying Price	160.90				Indicative a-t-m Vol	25.57		Time to expiry:	281 Days				
16100		14.35	+0.10	25.57						0	0	0	0	0
								Total		0	0	0	0	0
Nov 11	Underlying Price	130.25				Indicative a-t-m Vol	25.57		Time to expiry:	407 Days				
12900		14.55	+0.65	25.57						0	0	0	0	0
								Total		0	0	0	0	0

Commodity Options

Business Day **Wed 1 Sep 2010**

Feed Wheat
Calls

Previous Business Day
Tue 31 Aug 2010

Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	High	Daily Low	High	Lifetime Low	Total Volume	Official Volume	Open Interest	Change	Exercises
Jan 12	Underlying Price	133.60				Indicative a-t-m Vol	29.37			Time to expiry:	463 Days		
13200		18.30	+0.70	29.37					0	0	0	0	0
						Total			0	0	0	0	0
Mar 12	Underlying Price	134.45				Indicative a-t-m Vol	25.57			Time to expiry:	526 Days		
13300		17.05	+0.70	25.57					0	0	0	0	0
						Total			0	0	0	0	0
May 12	Underlying Price	136.25				Indicative a-t-m Vol	25.57			Time to expiry:	589 Days		
13500		18.15	+0.70	25.57					0	0	0	0	0
						Total			0	0	0	0	0
Nov 12	Underlying Price	127.50				Indicative a-t-m Vol	25.57			Time to expiry:	771 Days		
12800		18.60	0.00	25.57					0	0	0	0	0
						Total			0	0	0	0	0
						Total Calls			0	27	197	-13	0

Commodity Options

Business Day **Wed 1 Sep 2010**
Feed Wheat
Puts

Business Day											Previous Business Day				
Wed 1 Sep 2010											Tue 31 Aug 2010				
Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	High	Daily Low	Low	High	Lifetime Low	Low	Total Volume	Official Volume	Open Interest	Change	Exercises
Nov 10	Underlying Price	154.50						Indicative a-t-m Vol	41.19		Time to expiry:	43 Days			
15500		9.10	-0.05	41.39				13.00	13.00		0	0	1	0	0
								Total			0	0	1	0	0
Jan 11	Underlying Price	156.75						Indicative a-t-m Vol	36.80		Time to expiry:	99 Days			
15700		12.15	+0.05	36.80							0	0	0	0	0
								Total			0	0	0	0	0
Mar 11	Underlying Price	159.50						Indicative a-t-m Vol	33.89		Time to expiry:	162 Days			
15900		14.10	-0.15	33.89							0	0	0	0	0
								Total			0	0	0	0	0
May 11	Underlying Price	160.00						Indicative a-t-m Vol	37.40		Time to expiry:	225 Days			
13600		7.85	-0.10	37.41				15.60	15.60		0	0	10	0	0
16000		18.70	-0.15	37.40							0	0	0	0	0
								Total			0	0	10	0	0
Jul 11	Underlying Price	160.90						Indicative a-t-m Vol	25.57		Time to expiry:	281 Days			
16100		14.45	-0.10	25.57							0	0	0	0	0
								Total			0	0	0	0	0
Nov 11	Underlying Price	130.25						Indicative a-t-m Vol	25.57		Time to expiry:	407 Days			
12900		13.30	-0.60	25.57							0	0	0	0	0
								Total			0	0	0	0	0
Jan 12	Underlying Price	133.60						Indicative a-t-m Vol	29.37		Time to expiry:	463 Days			
13200		16.70	-0.55	29.37							0	0	0	0	0
								Total			0	0	0	0	0
Mar 12	Underlying Price	134.45						Indicative a-t-m Vol	25.57		Time to expiry:	526 Days			
13300		15.60	-0.55	25.57							0	0	0	0	0
								Total			0	0	0	0	0
May 12	Underlying Price	136.25						Indicative a-t-m Vol	25.57		Time to expiry:	589 Days			
13500		16.90	-0.55	25.57							0	0	0	0	0
								Total			0	0	0	0	0
Nov 12	Underlying Price	127.50						Indicative a-t-m Vol	25.57		Time to expiry:	771 Days			
12800		19.10	0.00	25.57							0	0	0	0	0
								Total			0	0	0	0	0
								Total Puts			0	0	11	0	0