

Commodity Options Summary

Business Day Thu 2 Sep 2010

Previous Business Day
Wed 1 Sep 2010

Contract	CONNECT* Volume	Block Trade Volume	Total Volume	Official Volume	Open Interest	Change
Commodity Products						
Cocoa	433	0	433	1,739	136,380	-70,733
Robusta Coffee	280	0	280	2,110	67,782	+1,782
White Sugar	0	0	0	100	9,160	+50
Feed Wheat	0	0	0	0	208	0

Comments

* CONNECT means LIFFE CONNECT (Registered Trademark)

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Commodity Options

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

Commodity Options

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Cocoa Calls

Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	High	Daily Low	High	Lifetime Low	Total Volume	Official Volume	Open Interest	Change	Exercises
Dec 10	Underlying Price	1945			Indicative a-t-m Vol	27.32		Time to expiry:	89 Days				
1600		353	0	26.93			588	520	0	0	1,850	0	0
1750		225	-1	26.93			563	479	0	0	2,020	0	0
1900		127	0	26.96					0	0	100	0	0
1950		103	-1	27.35					0	0	0	0	0
2000		82	-1	27.56			108S	75	0	3	1,000	0	0
2025		73	-1	27.64			110S	110S	0	0	60	0	0
2050		65	-1	27.77			126S	118S	0	0	215	0	0
2100		51	0	27.81			53	45	0	258	875	+250	0
2125		45	0	27.92			65	65	0	0	15	0	0
2150		39	-1	28.08					0	0	100	0	0
2200		30	0	28.17			235	47S	0	0	3,026	0	0
2250		23	0	28.20			174S	150	0	0	1,500	0	0
2275		20	0	28.32			200	105	0	0	25	0	0
2300		17	0	28.44			149S	15	0	8	3,900	0	0
2325		15	0	28.56			184	100	0	0	250	0	0
2350		13	0	28.70			173	149	0	0	554	0	0
2400		10	0	28.95			151S	7	0	8	3,927	0	0
2425		9	0	29.09					0	0	100	0	0
2450		7	-1	29.19			114	59S	0	0	654	0	0
2475		6	-1	29.30			128	128	0	0	50	0	0
2500		6	0	29.43			190S	14	0	0	1,100	0	0
2550		4	0	29.67			41S	41S	0	0	100	0	0
2600		3	0	29.95			90	65S	0	0	2,080	0	0
2800		1	0	30.89			64	9	0	0	4,184	0	0
							Total		0	277	27,685	+250	0
Mar 11	Underlying Price	1959			Indicative a-t-m Vol	26.69		Time to expiry:	179 Days				
1600		383	-1	26.66			567	567	0	0	100	0	0
1950		150	-1	26.69					0	0	0	0	0
2000		128	-1	26.73			450S	142S	0	0	5,522	0	0
2050		110	-1	26.92					0	0	620	0	0
2100		93	-1	27.05			110	110	0	0	1,000	0	0
2150		79	0	27.12			236S	234S	0	0	950	0	0
2200		66	-1	27.24			270	270	0	0	850	0	0
2250		56	0	27.39			204S	197S	0	0	2,800	0	0
2300		48	0	27.77			188S	188S	0	0	1,450	0	0
2400		36	0	28.64			280S	30	0	16	1,696	0	0
2450		30	-1	28.90			188	138S	0	0	375	0	0
2500		26	0	29.07			134	105S	0	0	562	0	0
3000		4	0	29.99			203S	31S	0	0	2,501	0	0
							Total		0	16	18,426	0	0

Commodity Options

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Cocoa Calls

Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	High	Daily Low	High	Lifetime Low	Total Volume	Official Volume	Open Interest	Change	Exercises
May 11	Underlying Price	1976				Indicative a-t-m Vol	26.57		Time to expiry:	239 Days			
1800		263	+1	26.16			418	418	0	0	1,750	0	0
1975		170	0	26.57					0	0	0	0	0
2250		79	0	27.11					0	0	3,750	0	0
									Total	0	5,500	0	0
Jul 11	Underlying Price	1986				Indicative a-t-m Vol	26.59		Time to expiry:	301 Days			
1975		196	+1	26.60					0	0	0	0	0
2200		112	+1	26.59					0	0	200	0	0
									Total	0	200	0	0
Sep 11	Underlying Price	1992				Indicative a-t-m Vol	27.69		Time to expiry:	363 Days			
2000		216	+1	27.72					0	0	0	0	0
									Total	0	0	0	0
Dec 11	Underlying Price	1996				Indicative a-t-m Vol	28.13		Time to expiry:	454 Days			
2000		247	+2	28.14					0	0	0	0	0
3000		45	+1	30.19					0	0	100	0	0
									Total	0	100	0	0
Mar 12	Underlying Price	1998				Indicative a-t-m Vol	28.42		Time to expiry:	545 Days			
2000		275	+3	28.43					0	0	0	0	0
									Total	0	0	0	0
May 12	Underlying Price	1987				Indicative a-t-m Vol	28.35		Time to expiry:	606 Days			
1975		292	+2	28.26					0	0	0	0	0
									Total	0	0	0	0
Jul 12	Underlying Price	1991				Indicative a-t-m Vol	27.82		Time to expiry:	666 Days			
1975		301	+3	27.52					0	0	0	0	0
									Total	0	0	0	0
						Total Calls			0	293	51,911	-32,203	0

Commodity Options

Business Day Thu 2 Sep 2010
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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	N/A	N/A	-200	0
1650		N/A	N/A	N/A	N/A	N/A	12	3	N/A	N/A	N/A	-450	0
1700		N/A	N/A	N/A	N/A	N/A	120	42	N/A	N/A	N/A	-2,350	0
1725		N/A	N/A	N/A	N/A	N/A	84	84	N/A	N/A	N/A	-350	0
1750		N/A	N/A	N/A	N/A	N/A	108	49	N/A	N/A	N/A	-880	0
1775		N/A	N/A	N/A	N/A	N/A	113	113	N/A	N/A	N/A	-700	0
1800		N/A	N/A	N/A	N/A	N/A	168	1	N/A	N/A	N/A	-2,125	0
1850		N/A	N/A	N/A	N/A	N/A	133	35	N/A	N/A	N/A	-130	0
1900		N/A	N/A	N/A	N/A	N/A	209	1	N/A	N/A	N/A	-1,600	0
1925		N/A	N/A	N/A	N/A	N/A			N/A	N/A	N/A	-55	0
1950		N/A	N/A	N/A	N/A	N/A	47	1	N/A	N/A	N/A	-2,184	0
1975		N/A	N/A	N/A	N/A	N/A			N/A	N/A	N/A	-15	0
2000		N/A	N/A	N/A	N/A	N/A	199	4	N/A	N/A	N/A	-3,680	0
2050		N/A	N/A	N/A	N/A	N/A	9	9	N/A	N/A	N/A	-650	0
2075		N/A	N/A	N/A	N/A	N/A	30	30	N/A	N/A	N/A	-100	0
2100		N/A	N/A	N/A	N/A	N/A	310	18	N/A	N/A	N/A	-2,890	0
2125		N/A	N/A	N/A	N/A	N/A	50	17	N/A	N/A	N/A	-120	0
2150		N/A	N/A	N/A	N/A	N/A	132	25	N/A	N/A	N/A	-2,400	0
2175		N/A	N/A	N/A	N/A	N/A	40	40	N/A	N/A	N/A	-350	0
2200		N/A	N/A	N/A	N/A	N/A	138	28	N/A	N/A	N/A	-4,511	0
2225		N/A	N/A	N/A	N/A	N/A	222	48	N/A	N/A	N/A	-20	0
2250		N/A	N/A	N/A	N/A	N/A	150	58	N/A	N/A	N/A	-2,800	0
2300		N/A	N/A	N/A	N/A	N/A	304	43	N/A	N/A	N/A	-4,540	0
2325		N/A	N/A	N/A	N/A	N/A	278	115	N/A	N/A	N/A	-750	0
2350		N/A	N/A	N/A	N/A	N/A	162	69	N/A	N/A	N/A	-1,100	0
2375		N/A	N/A	N/A	N/A	N/A	160	126	N/A	N/A	N/A	-450	0
2400		N/A	N/A	N/A	N/A	N/A	330	105	N/A	N/A	N/A	-2,150	0
2450		N/A	N/A	N/A	N/A	N/A	141	118	N/A	N/A	N/A	-650	0
							Total		N/A	N/A	N/A	-38,200	0

Commodity Options

Business Day Thu 2 Sep 2010
Previous Business Day Wed 1 Sep 2010
Cocoa Puts

Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	High	Daily Low	High	Lifetime Low	Total Volume	Official Volume	Open Interest	Change	Exercises
Dec 10	Underlying Price	1945			Indicative a-t-m Vol	27.32		Time to expiry:	89 Days				
1600		8	0	26.93			19	15	0	0	1,175	0	0
1700		20	0	26.93			164	49	0	0	1,000	0	0
1750		30	-1	26.93			180	180	0	0	600	0	0
1775		36	-1	26.93					0	0	100	0	0
1800		44	0	26.95			205	205	0	0	775	0	0
1850		61	0	26.95			34	34	0	0	600	0	0
1900	90	82	0	26.96	90	90	109S	35	33	300	9,616	-300	0
1950		108	-1	27.35			129S	51	0	0	0	0	0
2000		137	-1	27.56			190S	55S	0	183	4,505	-100	0
2025		153	-1	27.64			162	124S	0	100	60	-40	0
2050		170	-1	27.77			122S	75	0	0	1,998	0	0
2075		188	0	27.86			195	195	0	100	0	-100	0
2100		206	0	27.81			287	81	0	58	6,916	-50	0
2150		244	-1	28.08			260	117	0	8	1,025	0	0
2200		285	0	28.17			145	137	0	0	4,426	0	0
2250		328	0	28.20			345	163	0	119	3,630	0	0
2275		350	0	28.32			183S	163	0	0	1,300	0	0
2300		372	0	28.44			386	171	0	500	3,200	+260	0
2400		465	0	28.95			256S	256S	0	0	250	0	0
							Total		33	1,368	41,176	-330	0
Mar 11	Underlying Price	1959			Indicative a-t-m Vol	26.69		Time to expiry:	179 Days				
1600		24	0	26.66			28	28	0	0	100	0	0
1700		44	0	26.59					0	0	400	0	0
1800		74	0	26.57			171	44S	0	0	5,068	0	0
1825		83	+1	26.49			67	67	0	0	1,000	0	0
1850		94	0	26.55					0	0	300	0	0
1900		116	0	26.61			169	68S	0	2	1,570	0	0
1950		141	0	26.69					0	0	0	0	0
2000		169	0	26.73			170S	105S	0	0	1,015	0	0
2050		201	0	26.92			132	132	0	0	5,180	0	0
2100		234	0	27.05			246	137S	0	62	4,700	0	0
2150		270	+1	27.12			248S	246S	0	0	2,150	0	0
2200		307	0	27.24					0	0	180	0	0
2250		347	+1	27.39			220S	216S	0	0	2,525	0	0
2300		389	+1	27.77			248S	248S	0	0	1,000	0	0
							Total		0	64	25,188	0	0

Commodity Options

Business Day Thu 2 Sep 2010
Previous Business Day Wed 1 Sep 2010
Cocoa Puts

Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	Daily		High	Lifetime		Total Volume	Previous Business Day					
					High	Low		High	Low		Official Volume	Open Interest	Change	Exercises		
May 11	Underlying Price	1976			Indicative a-t-m Vol	26.57			Time to expiry:	239 Days						
1600		31	-1	26.02			32	32		0	0	60	0	0		
1650		41	-1	26.02						200	0	0	0	0		
1750		69	-1	26.06				54	54	0	0	1,800	0	0		
1800		87	-1	26.16				95	95	0	0	1,040	0	0		
1900		130	-3	26.39						0	0	1,100	0	0		
1950		155	-3	26.48						200	0	0	0	0		
1975		169	-2	26.57						0	0	0	0	0		
2000		183	-3	26.62						0	0	50	0	0		
2050		213	-2	26.77				148	148	0	0	7,500	0	0		
2100		246	-2	26.94				257	257	0	14	1,000	0	0		
2250		353	-2	27.11				244S	234S	0	0	3,750	0	0		
					Total					400	14	16,300	0	0		
Jul 11	Underlying Price	1986			Indicative a-t-m Vol	26.59			Time to expiry:	301 Days						
1750		84	+2	26.22			65	65		0	0	1,800	0	0		
1975		185	-2	26.60						0	0	0	0	0		
2100		259	-2	26.58				195	195	0	0	5	0	0		
					Total					0	0	1,805	0	0		
Sep 11	Underlying Price	1992			Indicative a-t-m Vol	27.69			Time to expiry:	363 Days						
2000		224	-1	27.72						0	0	0	0	0		
					Total					0	0	0	0	0		
Dec 11	Underlying Price	1996			Indicative a-t-m Vol	28.13			Time to expiry:	454 Days						
2000		251	-3	28.14						0	0	0	0	0		
					Total					0	0	0	0	0		
Mar 12	Underlying Price	1998			Indicative a-t-m Vol	28.42			Time to expiry:	545 Days						
2000		277	-2	28.43						0	0	0	0	0		
					Total					0	0	0	0	0		
May 12	Underlying Price	1987			Indicative a-t-m Vol	28.35			Time to expiry:	606 Days						
1975		280	-3	28.26						0	0	0	0	0		
					Total					0	0	0	0	0		
Jul 12	Underlying Price	1991			Indicative a-t-m Vol	27.82			Time to expiry:	666 Days						
1975		285	-2	27.52						0	0	0	0	0		
					Total					0	0	0	0	0		
					Total Puts					433	1,446	84,469	-38,530	0		

Commodity Options

Business Day Thu 2 Sep 2010
Robusta Coffee
Calls

Business Day											Previous Business Day			
Thu 2 Sep 2010											Wed 1 Sep 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	1641				Indicative a-t-m Vol			28.37					
									Time to expiry:				48 Days	
1350		296	-6	34.53			110	110	0	0	50	0	0	
1400		249	-6	33.28			103	85	0	0	250	0	0	
1450		204	-6	31.82			323S	65	0	0	500	0	0	
1500		162	-6	30.41			310S	52	0	0	300	0	0	
1550		124	-3	29.69			113	98	0	0	260	0	0	
1600		89	-1	28.03			223S	39S	0	443	1,978	+303	0	
1650		64	-3	28.44			201	54	0	0	1,354	0	0	
1700		47	-3	29.79			178	27	0	0	2,348	0	0	
1750		34	-2	30.70			119	35	0	0	1,773	0	0	
1800		25	-1	31.97			86	29S	0	0	1,275	0	0	
1850		19	-4	33.53			78	18	0	20	404	0	0	
1900	15	15	-3	35.55	15	15	57	15	200	0	1,400	0	0	
1950		11	-3	36.69			34	30	0	0	12	0	0	
2000	9	9	-1	38.19	9	9	40	9	50	0	608	0	0	
2050		6	-1	38.14			19S	19S	0	0	200	0	0	
							Total		250	463	12,712	+303	0	
Jan 11	Underlying Price	1655				Indicative a-t-m Vol			27.22					
									Time to expiry:				104 Days	
1450		229	-7	28.09			350	97S	0	2	951	+1	0	
1500		191	-6	27.88			258S	71S	0	0	100	0	0	
1550		157	-5	27.77			133	124	0	0	175	0	0	
1600		125	-5	27.39			164	58	0	0	713	0	0	
1650		99	-4	27.21			145	83	0	0	931	0	0	
1700		77	-4	27.31			146	67	0	0	1,214	0	0	
1750		60	-4	27.70			148	53	0	0	1,768	0	0	
1800		48	-2	28.34			120	46	0	0	1,282	0	0	
1850		40	-2	29.71			93	35	0	0	955	0	0	
1900		33	-2	30.90			45	45	0	0	520	0	0	
1950		28	-2	32.06			41S	41S	0	0	500	0	0	
2000		23	-1	32.65			65	36S	0	0	900	0	0	
2050		18	-2	33.28			48S	17S	0	0	250	0	0	
2100		15	-2	34.12			47S	28S	0	0	1,050	0	0	
2400		8	-1	41.28			20	5S	0	0	400	0	0	
							Total		0	2	11,709	+1	0	

Commodity Options

Business Day Thu 2 Sep 2010
Robusta Coffee
Calls

Business Day Thu 2 Sep 2010											Previous Business Day Wed 1 Sep 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	1675				Indicative a-t-m Vol	27.13		Time to expiry:	167 Days				
1550		190	-5	26.93			211S	81S	0	0	500	0	0	
1650		135	-3	27.09			127	127	0	0	50	0	0	
1700		112	-3	27.17			138	104	0	0	200	0	0	
1750		94	-3	27.58			179	83	0	0	550	0	0	
1800		78	-3	27.97			150	94	0	0	650	0	0	
1900		56	-2	29.12					0	0	500	0	0	
1950		50	-2	30.41					0	0	1,700	0	0	
2000		40	-2	30.31			57S	57S	0	0	350	0	0	
2500		10	-1	35.85			28	9S	0	0	250	0	0	
						Total			0	0	4,750	0	0	
May 11	Underlying Price	1694				Indicative a-t-m Vol	29.40		Time to expiry:	230 Days				
1700		155	-3	29.48					0	0	0	0	0	
						Total			0	0	0	0	0	
Jul 11	Underlying Price	1707				Indicative a-t-m Vol	29.56		Time to expiry:	286 Days				
1700		181	-2	29.48					0	0	0	0	0	
						Total			0	0	0	0	0	
Sep 11	Underlying Price	1696				Indicative a-t-m Vol	29.50		Time to expiry:	349 Days				
1700		193	-3	29.56					0	0	0	0	0	
						Total			0	0	0	0	0	
Nov 11	Underlying Price	1683				Indicative a-t-m Vol	29.07		Time to expiry:	412 Days				
1700		201	-3	29.31					0	0	0	0	0	
						Total			0	0	0	0	0	
Jan 12	Underlying Price	1678				Indicative a-t-m Vol	28.88		Time to expiry:	475 Days				
1700		212	-3	29.16					0	0	0	0	0	
						Total			0	0	0	0	0	
Mar 12	Underlying Price	1628				Indicative a-t-m Vol	28.36		Time to expiry:	531 Days				
1650		213	-3	28.54					0	0	0	0	0	
						Total			0	0	0	0	0	
						Total Calls			250	465	29,171	+304	0	

Commodity Options

Business Day Thu 2 Sep 2010
Robusta Coffee
Puts

Business Day											Previous Business Day			
Thu 2 Sep 2010											Wed 1 Sep 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	1641				Indicative a-t-m Vol	28.37		Time to expiry:	48 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	0	35.93			98	5	0	0	2,484	0	0	
1350		5	0	34.53			70	2	0	0	375	0	0	
1400		8	0	33.28			95	17	0	0	215	0	0	
1450		13	0	31.82			110	21S	0	0	450	0	0	
1500		21	0	30.41			161	25	0	0	1,481	0	0	
1550		33	+3	29.69			98	15	0	5	1,056	+5	0	
1600		48	+5	28.03			122	26	0	0	1,034	0	0	
1650	71	73	+3	28.44	71	71	156	39S	10	0	3,036	0	0	
1700	102	106	+3	29.79	102	100	147S	52S	20	0	4,465	0	0	
1750		143	+4	30.70			190S	70	0	0	1,763	0	0	
1800		184	+5	31.97			159	72	0	0	1,627	0	0	
1850		228	+2	33.53			126	100	0	0	500	0	0	
1900		274	+3	35.55			160	134	0	0	250	0	0	
							Total		30	5	19,896	+5	0	
Jan 11	Underlying Price	1655				Indicative a-t-m Vol	27.22		Time to expiry:	104 Days				
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		16	+1	28.28					0	0	2,150	0	0	
1450		24	0	28.09			123S	21	0	0	5,298	0	0	
1500		36	+1	27.88			48S	34	0	0	675	0	0	
1550		52	+2	27.77			65	63	0	0	214	0	0	
1600		70	+2	27.39			95S	50	0	0	1,506	0	0	
1650		94	+3	27.21			111	40	0	1,640	5,995	+1,473	0	
1700		122	+3	27.31			145	66S	0	0	1,300	0	0	
1750		155	+3	27.70			138	100S	0	0	513	0	0	
1800		193	+5	28.34			170	100	0	0	464	0	0	
1850		235	+5	29.71			125	124	0	0	100	0	0	
							Total		0	1,640	18,415	+1,473	0	
Mar 11	Underlying Price	1675				Indicative a-t-m Vol	27.13		Time to expiry:	167 Days				
1400		24	0	27.06					0	0	100	0	0	
1550		65	+1	26.93					0	0	200	0	0	
1700		137	+3	27.17					0	0	0	0	0	
							Total		0	0	300	0	0	
May 11	Underlying Price	1694				Indicative a-t-m Vol	29.40		Time to expiry:	230 Days				
1700		161	+1	29.48					0	0	0	0	0	
							Total		0	0	0	0	0	
Jul 11	Underlying Price	1707				Indicative a-t-m Vol	29.56		Time to expiry:	286 Days				
1700		174	+2	29.48					0	0	0	0	0	
							Total		0	0	0	0	0	

Commodity Options

Business Day Thu 2 Sep 2010
Previous Business Day Wed 1 Sep 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	N/A			Indicative a-t-m Vol		N/A		Time to expiry:	EXPIRED			
45000		N/A	N/A	N/A	N/A	N/A	27.00	27.00	N/A	0	3,590	0	3590
46000		N/A	N/A	N/A	N/A	N/A	20.00	18.50	N/A	0	330	0	330
47000		N/A	N/A	N/A	N/A	N/A			N/A	0	350	0	350
50000		N/A	N/A	N/A	N/A	N/A	22.00	22.00	N/A	0	270	0	270
52000		N/A	N/A	N/A	N/A	N/A	21.50	21.50	N/A	0	5	0	5
53000		N/A	N/A	N/A	N/A	N/A	67.75	10.50	N/A	0	258	0	258
54000		N/A	N/A	N/A	N/A	N/A	6.00	6.00	N/A	0	250	0	250
55000		N/A	N/A	N/A	N/A	N/A	13.85	13.85	N/A	0	120	0	120
57000		N/A	N/A	N/A	N/A	N/A	32.00	10.00	N/A	50	361	0	361
58000		N/A	N/A	N/A	N/A	N/A			N/A	0	0	0	0
59000		N/A	N/A	N/A	N/A	N/A	0.50	0.50	N/A	50	150	+50	0
60000		N/A	N/A	N/A	N/A	N/A	19.00	3.60	N/A	0	1,250	0	0
							Total		N/A	100	6,934	+50	5534
Dec 10	Underlying Price	542.20			Indicative a-t-m Vol		35.97		Time to expiry:	60 Days			
53000		37.90	+4.70	35.98					0	0	0	0	0
57000		20.55	+3.00	35.98			63.80S	63.50S	0	0	200	0	0
							Total		0	0	200	0	0
Mar 11	Underlying Price	534.20			Indicative a-t-m Vol		27.90		Time to expiry:	152 Days			
45000		92.30	+6.50	27.90					0	0	200	0	0
53000		40.45	+4.10	27.90					0	0	0	0	0
							Total		0	0	200	0	0
May 11	Underlying Price	517.70			Indicative a-t-m Vol		27.77		Time to expiry:	211 Days			
47000		69.70	+5.45	27.77					0	0	50	0	0
51000		47.25	+4.25	27.77					0	0	0	0	0
							Total		0	0	50	0	0
Aug 11	Underlying Price	501.80			Indicative a-t-m Vol		27.99		Time to expiry:	302 Days			
49000		56.45	+4.65	27.99					0	0	0	0	0
							Total		0	0	0	0	0
Oct 11	Underlying Price	489.90			Indicative a-t-m Vol		28.03		Time to expiry:	364 Days			
48000		59.15	+3.60	28.03					0	0	0	0	0
							Total		0	0	0	0	0
Dec 11	Underlying Price	474.40			Indicative a-t-m Vol		27.99		Time to expiry:	425 Days			
47000		58.95	+3.30	27.99					0	0	0	0	0
							Total		0	0	0	0	0
Mar 12	Underlying Price	465.00			Indicative a-t-m Vol		27.99		Time to expiry:	517 Days			
46000		63.75	+3.80	27.99					0	0	0	0	0
							Total		0	0	0	0	0
							Total Calls		0	100	7,384	+50	5534

Commodity Options

Business Day Thu 2 Sep 2010
Previous Business Day Wed 1 Sep 2010
White Sugar
Puts

Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	High	Daily Low	High	Lifetime Low	Total Volume	Official Volume	Open Interest	Change	Exercises
Oct 10	Underlying Price	N/A				Indicative a-t-m Vol	N/A		Time to expiry:	EXPIRED			
39000		N/A	N/A	N/A	N/A	N/A	10.50	10.50	N/A	0	170	0	0
42000		N/A	N/A	N/A	N/A	N/A	21.00	21.00	N/A	0	85	0	0
46000		N/A	N/A	N/A	N/A	N/A			N/A	0	200	0	0
48000		N/A	N/A	N/A	N/A	N/A			N/A	0	150	0	0
50000		N/A	N/A	N/A	N/A	N/A	13.10	13.10	N/A	0	306	0	0
53000		N/A	N/A	N/A	N/A	N/A			N/A	0	100	0	0
55000		N/A	N/A	N/A	N/A	N/A	23.40	23.00	N/A	0	200	0	0
57000		N/A	N/A	N/A	N/A	N/A	10.50	10.50	N/A	0	25	0	0
58000		N/A	N/A	N/A	N/A	N/A			N/A	0	0	0	0
							Total		N/A	0	1,236	0	0
Dec 10	Underlying Price	542.20				Indicative a-t-m Vol	35.97		Time to expiry:	60 Days			
50000		13.95	-2.70	35.95			92.00	75.00	0	0	130	0	0
53000		25.70	-4.00	35.98					0	0	120	0	0
57000		48.35	-5.70	35.98			60.00S	59.70S	0	0	200	0	0
58000		55.15	-6.05	35.94					0	0	40	0	0
							Total		0	0	490	0	0
Mar 11	Underlying Price	534.20				Indicative a-t-m Vol	27.90		Time to expiry:	152 Days			
53000		36.25	-3.70	27.90					0	0	0	0	0
							Total		0	0	0	0	0
May 11	Underlying Price	517.70				Indicative a-t-m Vol	27.77		Time to expiry:	211 Days			
47000		22.00	-2.45	27.77					0	0	50	0	0
51000		39.55	-3.65	27.77					0	0	0	0	0
							Total		0	0	50	0	0
Aug 11	Underlying Price	501.80				Indicative a-t-m Vol	27.99		Time to expiry:	302 Days			
49000		44.65	-3.55	27.99					0	0	0	0	0
							Total		0	0	0	0	0
Oct 11	Underlying Price	489.90				Indicative a-t-m Vol	28.03		Time to expiry:	364 Days			
48000		49.25	-2.80	28.03					0	0	0	0	0
							Total		0	0	0	0	0
Dec 11	Underlying Price	474.40				Indicative a-t-m Vol	27.99		Time to expiry:	425 Days			
47000		54.55	-2.70	27.99					0	0	0	0	0
							Total		0	0	0	0	0
Mar 12	Underlying Price	465.00				Indicative a-t-m Vol	27.99		Time to expiry:	517 Days			
46000		58.75	-3.00	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 Thu 2 Sep 2010

Feed Wheat Calls

Previous Business Day
Wed 1 Sep 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	156.00				Indicative a-t-m Vol	41.69		Time to expiry:	42 Days				
10500		51.00	+1.50	38.76				25.00	5.00	0	0	1	0	0
11000		46.00	+1.45	38.71				45.00	4.25	0	0	23	0	0
11300		43.05	+1.50	38.04				23.00	4.50	0	0	2	0	0
11400		42.05	+1.50	37.85				2.25	2.25	0	0	4	0	0
11500		41.05	+1.50	37.50				3.75	3.75	0	0	2	0	0
11600		40.05	+1.45	37.36				4.40	4.40	0	0	10	0	0
13200		24.85	+1.30	37.70				6.00	6.00	0	0	5	0	0
13600		21.45	+1.20	38.36				4.00	4.00	0	0	3	0	0
13700		20.65	+1.20	38.53				8.20	8.20	0	0	8	0	0
13900		19.10	+1.20	38.71				3.50	3.50	0	0	10	0	0
14000		18.30	+1.10	38.79				4.70	4.70	0	0	43	0	0
14500		14.80	+1.00	39.47				7.00	6.80	0	0	12	0	0
14600		14.10	+0.95	39.53				6.75	6.75	0	0	7	0	0
15500		9.30	+0.70	41.39						0	0	0	0	0
16000		7.40	+0.60	42.76				2.50	2.50	0	0	20	0	0
18000		2.50	+0.20	45.36				2.25	2.25	0	0	20	0	0
								Total		0	0	170	0	0
Jan 11	Underlying Price	158.00				Indicative a-t-m Vol	36.80		Time to expiry:	98 Days				
12000		38.90	+1.15	36.82				4.90	4.90	0	0	8	0	0
15700		12.55	+0.65	36.80						0	0	0	0	0
16600		8.75	+0.45	36.78				7.50	7.50	0	0	7	0	0
								Total		0	0	15	0	0
Mar 11	Underlying Price	159.75				Indicative a-t-m Vol	33.89		Time to expiry:	161 Days				
10500		55.10	+0.25	33.89				29.00	9.00	0	0	1	0	0
10700		53.20	+0.25	33.89				9.50	9.50	0	0	5	0	0
16000		14.25	+0.10	33.89						0	0	0	0	0
								Total		0	0	6	0	0
May 11	Underlying Price	161.30				Indicative a-t-m Vol	37.40		Time to expiry:	224 Days				
12800		38.45	+1.05	37.41				11.00	11.00	0	0	3	0	0
13100		36.30	+1.05	37.41				7.35	7.35	0	0	2	0	0
16000		19.40	+0.70	37.40						0	0	0	0	0
16500		17.25	+0.65	37.40				20.00	20.00	0	0	1	0	0
								Total		0	0	6	0	0
Jul 11	Underlying Price	161.65				Indicative a-t-m Vol	25.57		Time to expiry:	280 Days				
16100		14.75	+0.40	25.57						0	0	0	0	0
								Total		0	0	0	0	0
Nov 11	Underlying Price	131.00				Indicative a-t-m Vol	25.57		Time to expiry:	406 Days				
13000		14.50	+0.40	25.57						0	0	0	0	0
								Total		0	0	0	0	0

Commodity Options

Business Day Thu 2 Sep 2010

Feed Wheat Calls

Previous Business Day
Wed 1 Sep 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	134.35				Indicative a-t-m Vol	29.37			Time to expiry:	462 Days		
13400		17.80	+0.40	29.37					0	0	0	0	0
						Total			0	0	0	0	0
Mar 12	Underlying Price	135.20				Indicative a-t-m Vol	25.57			Time to expiry:	525 Days		
13400		17.05	+0.45	25.57					0	0	0	0	0
						Total			0	0	0	0	0
May 12	Underlying Price	137.50				Indicative a-t-m Vol	25.57			Time to expiry:	588 Days		
13600		18.40	+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:	770 Days		
12800		18.60	0.00	25.57					0	0	0	0	0
						Total			0	0	0	0	0
						Total Calls			0	0	197	0	0

Commodity Options

Business Day Thu 2 Sep 2010
Feed Wheat
Puts

Business Day Thu 2 Sep 2010											Previous Business Day Wed 1 Sep 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	156.00						Indicative a-t-m Vol	41.69					
										Time to expiry:	42 Days			
15500		8.30	-0.80	41.39					13.00	13.00	0	0	1	0
								Total			0	0	1	0
Jan 11	Underlying Price	158.00						Indicative a-t-m Vol	36.80					
										Time to expiry:	98 Days			
15700		11.55	-0.60	36.80							0	0	0	0
								Total			0	0	0	0
Mar 11	Underlying Price	159.75						Indicative a-t-m Vol	33.89					
										Time to expiry:	161 Days			
16000		14.50	-0.15	33.89							0	0	0	0
								Total			0	0	0	0
May 11	Underlying Price	161.30						Indicative a-t-m Vol	37.40					
										Time to expiry:	224 Days			
13600		7.50	-0.35	37.41					15.60	15.60	0	0	10	0
16000		18.10	-0.60	37.40							0	0	0	0
								Total			0	0	10	0
Jul 11	Underlying Price	161.65						Indicative a-t-m Vol	25.57					
										Time to expiry:	280 Days			
16100		14.10	-0.35	25.57							0	0	0	0
								Total			0	0	0	0
Nov 11	Underlying Price	131.00						Indicative a-t-m Vol	25.57					
										Time to expiry:	406 Days			
13000		13.50	-0.35	25.57							0	0	0	0
								Total			0	0	0	0
Jan 12	Underlying Price	134.35						Indicative a-t-m Vol	29.37					
										Time to expiry:	462 Days			
13400		17.45	-0.35	29.37							0	0	0	0
								Total			0	0	0	0
Mar 12	Underlying Price	135.20						Indicative a-t-m Vol	25.57					
										Time to expiry:	525 Days			
13400		15.85	-0.30	25.57							0	0	0	0
								Total			0	0	0	0
May 12	Underlying Price	137.50						Indicative a-t-m Vol	25.57					
										Time to expiry:	588 Days			
13600		16.90	-0.55	25.57							0	0	0	0
								Total			0	0	0	0
Nov 12	Underlying Price	127.50						Indicative a-t-m Vol	25.57					
										Time to expiry:	770 Days			
12800		19.10	0.00	25.57							0	0	0	0
								Total			0	0	0	0
								Total Puts			0	0	11	0