

Sugar No. 11[®] Daily Arb Mark Prices

Trade Date: March 27, 2012

Future Contract	Arb Mark Price	Spread Contract	Arb Mark Price
12-May	24.54	-	-
12-Jul	23.66	May12/Jul12	0.88
12-Oct	23.65	Jul12/Oct12	0.01
13-Mar	24.25	Oct12/Mar13	-0.60
13-May	23.96	Mar13/May13	0.29
13-Jul	23.72	May13/Jul13	0.24
13-Oct	23.79	Jul13/Oct13	-0.07
14-Mar	23.91	Oct13/Mar14	-0.12
14-May	23.52	Mar14/May14	0.39
14-Jul	23.23	May14/Jul14	0.29
14-Oct	23.15	Jul14/Oct14	0.08

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