

## Brussels Equity Products

Business Day Fri 27 Aug 2010

### Equity Index Futures

	Opening Trans	Settle	Change	Daily		Lifetime		Closing Price	CONNECT* Volume	Previous Business Day Thu 26 Aug 2010		
				High	Low	High	Low			Official Volume	Open Interest	Change
<b>Bel 20 Index Futures</b>												
Sep 10	2441.50	2466.40	+23.90	2462.70	2434.10	2525.00	2410.10	2466.40	34	45	2,552	-50
Oct 10		2463.90	+22.30					2463.90	0	0	0	0
Nov 10		2463.90	+22.30					2463.90	0	0	0	0
Dec 10		2453.90	+22.30					2453.90	0	0	0	0
									<b>34</b>	<b>45</b>	<b>2,552</b>	<b>0</b>
								<b>Grand Total</b>	<b>34</b>	<b>45</b>	<b>2,552</b>	<b>-50</b>

\* CONNECT means LIFFE CONNECT (Registered Trademark)

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# Brussels Equity Products

Business Day Fri 27 Aug 2010

## Equity Index Options Volume Summary

		Index Point Value	Calls Volume	Puts Volume	Total Volume	Previous Business Day Thu 26 Aug 2010		
						Official Volume	Open Interest	Change
BXO	Bel 20 Index Option	2.00EUR	0	10	10	47	6,034	+47
			<b>0</b>	<b>10</b>	<b>10</b>	<b>47</b>	<b>6,034</b>	<b>+47</b>

# Brussels Equity Products

Business Day Fri 27 Aug 2010

## Equity Options Volume Summary

		Standard Contract Size	Calls Volume	Puts Volume	Total Volume	Previous Business Day Thu 26 Aug 2010		
						Official Volume	Open Interest	Change
FRB	ageas NV/SA (B)	100	0	0	0	76,602	0	
AGE	Agfa Gevaert	100	134	8	142	600	8,960	+313
INT	Anheuser - Busch InBev NV	100	28	20	48	192	59,967	+153
BAR	Barco NV	100	0	0	0	0	911	0
BLG	Belgacom	100	5	0	5	10	4,182	+5
COL	Colruyt N.V.	100	25	0	25	49	1,549	+39
DEL	Delhaize	100	35	19	54	47	3,852	+46
DXB	DEXIA	100	5	40	45	36	27,581	+32
GBL	GBL	100	17	63	80	0	2,764	0
KBC	KBC-Bank	100	29	29	58	274	11,483	+20
MOB	Mobistar	100	18	0	18	56	5,126	+56
NYR	Nyrstar	100	14	109	123	258	11,749	+231
OME	Omega Pharma N.V.	100	121	36	157	145	1,260	+135
SOL	Solvay	100	5	33	38	1	3,145	+1
TLN	Telenet Group	100	32	32	64	0	1,204	0
UMC	Umicore	100	6	40	46	85	4,713	+42
UCB	Union Chimique Belge	100	10	5	15	15	3,357	+15
			<b>484</b>	<b>434</b>	<b>918</b>	<b>1,768</b>	<b>228,405</b>	<b>+1,088</b>

### Comments

#### Dividend Information :

To further improve the quality of the dividend information used in the Individual Equity Option pricing model, Markit Dividends provides consensus market dividend forecasts for use in Autoquote for Individual Equity Options. Further information on the specialist dividend forecasting service provided by Markit Dividends is available at [www.markit.com](http://www.markit.com)

# Equity Index Options

## Calls

Business Day Fri 27 Aug 2010				Prev Business Day Thu 26 Aug 2010			
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume

## Puts

Business Day Fri 27 Aug 2010				Prev Business Day Thu 26 Aug 2010			
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume

### Bel 20 Index Option (BXO)

Business Day Fri 27 Aug 2010				Prev Business Day Thu 26 Aug 2010				Business Day Fri 27 Aug 2010				Prev Business Day Thu 26 Aug 2010															
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change							
<b>Bel 20 Index Option (BXO)</b>																											
<b>Indicative a-t-m Vol 20.89</b>				<b>Underlying Price 2464.70</b>				<b>Sep 10</b>				<b>Time to expiry: 21 Days</b>				<b>Indicative a-t-m Vol 20.89</b>											
864.47	1.00	25.00				0	0	0	0	1600	0.01	0.00	25.00				0	0	0	0							
664.53	1.00	34.48				0	0	0	0	1800	0.01	0.00	34.48				0	0	19	0							
464.93	0.99	33.83				0	0	0	0	2000	0.35	-0.01	33.83				0	0	0	0							
365.86	0.98	31.61				0	0	0	0	2100	1.26	-0.02	31.61				0	0	0	0							
268.39	0.95	28.80				0	0	0	0	2200	3.76	-0.05	28.80				0	0	5	0							
220.95	0.92	27.29				0	0	0	0	2250	6.31	-0.08	27.29				0	0	0	0							
175.11	0.87	25.76				0	0	0	0	2300	10.45	-0.13	25.76				0	0	0	0							
131.92	0.80	24.28				0	0	0	0	2350	17.25	-0.20	24.28				0	0	45	50							
111.68	0.75	23.53				0	0	0	0	2375	22.00	-0.25	23.53				0	0	0	+45							
92.56	0.69	22.76				0	0	1,000	0	2400	27.87	-0.31	22.76	32.50	32.50		10	0	95	0							
74.81	0.63	21.98				0	0	0	0	2425	35.12	-0.37	21.98				0	0	0	0							
58.82	0.56	21.26				0	0	1	0	2450	44.13	-0.44	21.26				0	0	4	0							
44.95	0.48	20.65				0	0	0	0	2475	55.25	-0.52	20.65				0	0	10	0							
33.00	0.40	20.01				0	0	1	0	2500	68.29	-0.60	20.01				0	0	1	0							
23.37	0.32	19.47				0	0	0	0	2525	83.66	-0.68	19.47				0	0	0	0							
15.49	0.24	18.79				0	0	0	0	2550	100.76	-0.76	18.79				0	0	0	0							
5.78	0.11	17.68				0	0	1	0	2600	141.05	-0.89	17.68				0	0	15	0							
1.63	0.04	16.72				0	0	0	0	2650	186.88	-0.96	16.72				0	0	0	0							
0.33	0.01	15.90				0	0	0	0	2700	235.57	-0.99	15.90				0	0	43	0							
0.01	0.00	14.75				0	0	0	0	2800	335.22	-1.00	14.75				0	0	0	0							
0.01	0.00	14.31				0	0	0	0	2900	435.18	-1.00	14.31				0	0	0	0							
0.01	0.00	14.63				0	0	0	0	3000	535.16	-1.00	14.63				0	0	0	0							
0.01	0.00	17.66				0	0	0	0	3200	735.10	-1.00	17.66				0	0	0	0							
0.01	0.00	24.00				0	0	0	0	3400	935.05	-1.00	24.00				0	0	0	0							
<b>Total</b>				<b>1,003</b>				<b>0</b>				<b>10</b>				<b>45</b>				<b>242</b>				<b>+45</b>			
<b>Indicative a-t-m Vol 21.67</b>																											
<b>Underlying Price 2458.70</b>				<b>Oct 10</b>				<b>Time to expiry: 49 Days</b>				<b>Indicative a-t-m Vol 21.67</b>															
368.81	0.92	31.21				0	0	0	0	2100	10.37	-0.08	31.21				0	0	0	0							
277.51	0.86	28.81				0	0	0	0	2200	19.00	-0.14	28.81				0	0	0	0							
191.71	0.77	26.04				0	0	0	0	2300	33.12	-0.23	26.04				0	0	0	0							
152.25	0.71	24.65				0	0	0	0	2350	43.63	-0.29	24.65				0	0	0	0							
115.91	0.63	23.25				0	0	0	0	2400	57.25	-0.37	23.25				0	0	0	0							
83.69	0.53	21.90				0	2	2	+2	2450	75.00	-0.47	21.90				0	0	0	0							
56.73	0.43	20.67				0	0	20	0	2500	98.00	-0.57	20.67				0	0	0	0							
35.27	0.32	19.45				0	0	0	0	2550	126.50	-0.68	19.45				0	0	0	0							
23.13	0.23	19.57				0	0	0	0	2600	164.32	-0.77	19.57				0	0	0	0							
12.75	0.15	18.80				0	0	0	0	2650	203.91	-0.85	18.80				0	0	0	0							
6.45	0.09	18.16				0	0	0	0	2700	247.58	-0.91	18.16				0	0	0	0							
2.14	0.03	18.73				0	0	0	0	2800	343.20	-0.97	18.73				0	0	0	0							
0.99	0.02	20.32				0	0	0	0	2900	441.98	-0.98	20.32				0	0	0	0							
<b>Total</b>				<b>2</b>				<b>22</b>				<b>+2</b>				<b>0</b>				<b>0</b>							
<b>Indicative a-t-m Vol 22.60</b>																											
<b>Underlying Price 2453.20</b>				<b>Nov 10</b>				<b>Time to expiry: 84 Days</b>				<b>Indicative a-t-m Vol 22.60</b>															
378.53	0.87	30.90				0	0	0	0	2100	25.90	-0.13	30.90				0	0	0	0							
291.29	0.81	28.40				0	0	0	0	2200	38.50	-0.19	28.40				0	0	0	0							
210.70	0.72	26.06				0	0	0	0	2300	57.75	-0.28	26.06				0	0	0	0							
173.78	0.66	24.93				0	0	0	0	2350	70.75	-0.34	24.93				0	0	0	0							
139.61	0.60	23.82				0	0	0	0	2400	86.50	-0.40	23.82				0	0	0	0							
108.44	0.53	22.68				0	0	0	0	2450	105.25	-0.47	22.68				0	0	0	0							
81.03	0.45	21.59				0	0	0	0	2500	127.75	-0.55	21.59				0	0	0	0							
39.69	0.29	19.71				0	0	0	0	2600	186.25	-0.71	19.71				0	0	0	0							
16.62	0.15	18.52				0	0	0	0	2700	263.03	-0.85	18.52				0	0	0	0							
5.70	0.06	17.59				0	0	0	0	2800	351.94	-0.94	17.59				0	0	0	0							
<b>Total</b>				<b>0</b>				<b>0</b>				<b>0</b>				<b>0</b>											
<b>Indicative a-t-m Vol 22.94</b>																											
<b>Underlying Price 2447.70</b>				<b>Dec 10</b>				<b>Time to expiry: 112 Days</b>				<b>Indicative a-t-m Vol 22.94</b>															
1244.52	1.00	39.00				0	0	0	0	1200	0.05	0.00	39.00				0	0	0	0							
1046.44	0.99	43.01				0	0	0	0	1400	1.45	-0.01	43.01				0	0	0	0							
851.37	0.97	41.53				0	0	0	0	1600	5.86	-0.03	41.53				0	0	0	0							
659.76	0.94	37.61				0	0	0	0	1800	13.73	-0.06	37.61				0	0	0	0							
473.79	0.88	32.82				0	0	0	0	2000	27.25	-0.12	32.82				0	0	10	0							
300.56	0.78	28.18				0	0	0	0	2200	53.50	-0.22	28.18				0	0	1,000	0							
222.82	0.69	26.04				0	0	0	0	2300	75.50	-0.31	26.04				0	0	0	0							
153.58	0.58	23.94				0	0	0	0	2400	106.00	-0.42	23.94				0	0	1,005	0							
95.34	0.45	21.85				0	0	1	0	2500	147.50	-0.55	21.85				0	0	10	0							
51.84	0.31	20.02				0	0	4	0	2600	203.75	-0.69	20.02				0	0	0	0							
26.38	0.19	19.15				0	0	6	0	2700	278.02	-0.81	19.15				0	0	1	0							
11.25	0.10	18.17				0	0	1	0	2800	362.64	-0.90	18.17				0	0	0	0							
1.04	0.01	16.26				0	0	5	0	3000	551.91	-0.99	16.26				0	0	0	0							
0.07	0.00	15.59				0	0	0	0	3200	750.42	-1.00	15.59				0	0	0	0							
0.01	0.00	15.86				0	0	0	0	3400	949.84	-1.00	15.86				0	0	0	0							
0.01	0.00	17.00				0	0	0	0	3600	1149.32	-1.00	17.00				0	0	0	0							
<b>Total</b>				<b>17</b>				<b>0</b>				<b>0</b>				<b>2,026</b>											

# Equity Index Options

## Calls

Business Day Fri 27 Aug 2010				Prev Business Day Thu 26 Aug 2010			
Opening Trans	Settle Price	Delta	Volatility	Official Volume	Open Int	Change	Exercise Price
Indicative a-t-m Vol	23.47			2450.70			Mar 11
866.45	0.94	40.00		0	0	0	1600
681.51	0.90	35.78		0	0	0	1800
503.57	0.84	31.45		0	0	0	2000
340.88	0.73	27.74		0	0	0	2200
267.16	0.66	25.95		0	0	0	2300
200.68	0.58	24.26		0	1	0	2400
143.21	0.49	22.71		0	0	0	2500
95.49	0.38	21.23		0	0	0	2600
61.00	0.29	20.23		0	0	0	2700
35.88	0.20	19.25		0	0	0	2800
9.44	0.07	17.56		0	0	0	3000
1.88	0.02	16.53		0	0	0	3200
0.07	0.00	16.10		0	60	0	3600
<b>Total</b>				0	61	0	
Indicative a-t-m Vol	24.12			2394.70			Jun 11
816.44	0.92	35.00		0	0	0	1600
643.19	0.87	32.87		0	0	0	1800
479.51	0.79	30.07		0	0	0	2000
328.75	0.68	26.87		0	0	0	2200
261.88	0.61	25.42		0	0	0	2300
202.00	0.54	24.05		0	0	0	2400
149.75	0.46	22.75		0	0	0	2500
106.25	0.37	21.56		0	1	0	2600
72.25	0.29	20.55		0	0	0	2700
46.87	0.21	19.68		0	0	0	2800
16.49	0.10	18.14		0	0	0	3000
5.04	0.04	17.22		0	0	0	3200
0.52	0.00	17.00		0	0	0	3600
<b>Total</b>				0	1	0	
Indicative a-t-m Vol	23.21			2460.90			Dec 11
1636.04	1.00	39.71		0	0	0	800
1258.16	0.97	39.18		0	0	0	1200
911.30	0.89	36.69		0	0	0	1600
576.69	0.78	29.84		0	1,320	0	2000
426.92	0.70	26.90		0	0	0	2200
291.74	0.59	23.97		0	0	0	2400
180.96	0.46	21.48		0	0	0	2600
98.87	0.32	19.37		0	0	0	2800
49.19	0.20	18.02		0	0	0	3000
23.56	0.11	17.34		0	0	0	3200
4.75	0.03	16.66		0	0	0	3600
<b>Total</b>				0	0	1,320	
<b>Total Calls</b>				0	2	2,424	+2

## Puts

Business Day Fri 27 Aug 2010				Prev Business Day Thu 26 Aug 2010			
Opening Trans	Settle Price	Delta	Volatility	Official Volume	Open Int	Change	Exercise Price
Indicative a-t-m Vol	23.47			2450.70			Mar 11
20.24	-0.06	40.00		0	0	0	1600
34.24	-0.10	35.78		0	0	0	1800
55.25	-0.16	31.45		0	0	0	2000
91.50	-0.27	27.74		0	0	2	2200
117.25	-0.34	25.95		0	0	0	2300
150.25	-0.42	24.26		0	0	0	2400
192.25	-0.51	22.71		0	0	0	2500
244.00	-0.62	21.23		0	0	0	2600
308.99	-0.71	20.23		0	0	0	2700
383.33	-0.80	19.25		0	0	0	2800
555.84	-0.93	17.56		0	0	0	3000
747.23	-0.98	16.53		0	0	0	3200
1143.31	-1.00	16.10		0	0	0	3600
<b>Total</b>				0	0	2	
Indicative a-t-m Vol	24.12			2394.70			Jun 11
28.66	-0.08	35.00		0	0	0	1600
53.67	-0.13	32.87		0	0	0	1800
88.25	-0.21	30.07		0	0	20	2000
135.75	-0.32	26.87		0	0	0	2200
168.00	-0.39	25.42		0	0	0	2300
207.25	-0.46	24.05		0	0	0	2400
254.13	-0.54	22.75		0	0	0	2500
309.76	-0.63	21.56		0	0	0	2600
374.89	-0.71	20.55		0	0	0	2700
448.65	-0.79	19.68		0	0	0	2800
616.52	-0.90	18.14		0	0	0	3000
803.33	-0.96	17.22		0	0	0	3200
1195.33	-1.00	17.00		0	0	0	3600
<b>Total</b>				0	0	20	
Indicative a-t-m Vol	23.21			2460.90			Dec 11
1.33	0.00	39.71		0	0	0	800
17.14	-0.03	39.18		0	0	0	1200
63.97	-0.11	36.69		0	0	0	1600
123.05	-0.22	29.84		0	0	1,320	2000
170.14	-0.30	26.90		0	0	0	2200
231.80	-0.41	23.97		0	0	0	2400
317.86	-0.54	21.48		0	0	0	2600
432.62	-0.68	19.37		0	0	0	2800
579.79	-0.80	18.02		0	0	0	3000
751.00	-0.89	17.34		0	0	0	3200
1125.89	-0.97	16.66		0	0	0	3600
<b>Total</b>				0	0	1,320	
<b>Total Puts</b>				10	45	3,610	+45
<b>Grand Total</b>				10	47	6,034	+47

## Equity Index Options

### Calls

Business Day		Fri 27 Aug 2010				Prev Business Day		Thu 26 Aug 2010			
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	

### Puts

Business Day		Fri 27 Aug 2010				Prev Business Day		Thu 26 Aug 2010			
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	

# Equity Options

## Calls

Business Day Fri 27 Aug 2010

Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Prev Business Day Official Volume	Open Int	Change	Exercise Price
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## Puts

Business Day Fri 27 Aug 2010

Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Prev Business Day Official Volume	Open Int	Change	Exercise Price
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### ageas NV/SA (B) (FRB)

Indicative a-t-m Vol	Underlying Price	2.027	Sep 10	Time to expiry:	21 Days	Indicative a-t-m Vol	39.17
0.83	0.98	107.20	0	0	0	0	0
0.63	0.97	85.32	0	0	0	0	0
0.44	0.92	73.70	0	0	15	0	0
0.35	0.88	66.48	0	0	0	0	61,250
0.26	0.81	59.08	0	0	20	0	0
0.17	0.72	49.64	0	0	70	0	0
0.09	0.57	40.50	0	0	83	0	0
0.05	0.37	38.98	0	0	32	0	0
0.02	0.21	38.98	0	0	125	0	0
0.01	0.12	41.68	0	0	0	0	0
0.01	0.05	40.20	0	0	124	0	0
0.01	0.02	48.13	0	0	54	0	0
0.01	0.00	42.03	0	0	75	0	0
0.01	0.00	43.85	0	0	20	0	0
0.01	0.00	45.68	0	0	0	0	0
0.01	0.00	47.51	0	0	200	0	0
0.01	0.00	49.34	0	0	20	0	0
0.01	0.00	52.64	0	0	0	0	0
<b>Total</b>			0	0	838	0	0
Indicative a-t-m Vol	Underlying Price	2.027	Oct 10	Time to expiry:	49 Days	Indicative a-t-m Vol	40.82
0.64	0.94	70.95	0	0	0	0	0
0.46	0.88	61.36	0	0	0	0	0
0.38	0.81	62.88	0	0	0	0	0
0.28	0.77	50.58	0	0	0	0	0
0.20	0.69	44.44	0	0	24	0	0
0.15	0.57	47.05	0	0	30	0	0
0.09	0.44	40.63	0	0	0	0	0
0.06	0.31	39.23	0	0	3	0	0
0.03	0.21	38.72	0	0	0	0	0
0.02	0.13	37.83	0	0	0	0	0
0.01	0.06	41.63	0	0	0	0	0
0.01	0.03	45.00	0	0	0	0	0
<b>Total</b>			0	0	57	0	0
Indicative a-t-m Vol	Underlying Price	2.027	Nov 10	Time to expiry:	84 Days	Indicative a-t-m Vol	41.79
0.65	0.94	54.95	0	0	0	0	0
0.48	0.85	55.49	0	0	0	0	0
0.32	0.73	50.44	0	0	0	0	0
0.25	0.66	47.55	0	0	0	0	0
0.19	0.57	44.84	0	0	0	0	0
0.13	0.47	42.06	0	0	0	0	0
0.09	0.37	39.84	0	0	0	0	0
0.04	0.21	37.90	0	0	0	0	0
<b>Total</b>			0	0	0	0	0
Indicative a-t-m Vol	Underlying Price	2.027	Dec 10	Time to expiry:	112 Days	Indicative a-t-m Vol	42.61
0.86	0.93	73.36	0	0	7	0	0
0.49	0.84	50.79	0	0	52	0	0
0.33	0.73	46.38	0	0	36	0	0
0.21	0.57	43.08	0	0	203	0	0
0.12	0.40	40.33	0	0	134	0	0
0.06	0.25	37.95	0	0	123	0	0
0.03	0.14	37.77	0	0	701	0	0
0.01	0.08	37.58	0	0	1,042	0	0
0.01	0.04	37.40	0	0	185	0	0
0.01	0.02	39.05	0	0	207	0	0
<b>Total</b>			0	0	2,690	0	0
Indicative a-t-m Vol	Underlying Price	2.027	Mar 11	Time to expiry:	203 Days	Indicative a-t-m Vol	41.98
0.86	0.93	55.89	0	0	0	0	0
0.54	0.80	49.43	0	0	10	0	0
0.40	0.70	46.37	0	0	15	0	0
0.28	0.59	43.59	0	0	67	0	0
0.19	0.46	41.50	0	0	8	0	0
0.12	0.34	39.56	0	0	354	0	0
0.07	0.24	38.03	0	0	26	0	0
0.04	0.16	37.61	0	0	30	0	0
0.03	0.11	38.03	0	0	12	0	0
0.02	0.08	38.86	0	0	0	0	0
<b>Total</b>			0	0	522	0	0

# Equity Options

## Calls

Business Day				Fri 27 Aug 2010				Prev Business Day				Thu 26 Aug 2010			
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta	Volatility	
Indicative a-t-m Vol				50.75				Underlying Price 2.027				Jun 11			
0.90	0.90	65.89				0	0	0	0	120	0.07	-0.11	58.47		
0.60	0.78	57.26				0	0	0	0	160	0.19	-0.25	53.64		
0.47	0.70	53.76				0	0	0	0	180	0.26	-0.34	50.93		
0.36	0.61	51.25				0	0	20	0	200	0.36	-0.43	48.22		
0.26	0.51	47.89				0	0	0	0	220	0.47	-0.53	46.13		
0.14	0.37	39.36				0	0	0	0	240	0.58	-0.64	41.07		
0.11	0.30	41.07				0	0	0	0	260	0.71	-0.76	36.63		
0.08	0.23	40.89				0	0	22	0	280	0.86	-0.87	31.17		
<b>Total</b>												<b>Total</b>			
<b>Total Calls</b>								4,149				<b>Total Puts</b>			
												76,602			

## Puts

Business Day				Fri 27 Aug 2010				Prev Business Day				Thu 26 Aug 2010			
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta	Volatility	
Indicative a-t-m Vol				47.91				Underlying Price 2.027				Jun 11			
												Time to expiry: 294 Days			
0.07	-0.11	58.47				0	0	0	0	120	0.07	-0.11	58.47		
0.19	-0.25	53.64				0	0	0	0	160	0.19	-0.25	53.64		
0.26	-0.34	50.93				0	0	0	0	180	0.26	-0.34	50.93		
0.36	-0.43	48.22				0	0	20	0	200	0.36	-0.43	48.22		
0.47	-0.53	46.13				0	0	0	0	220	0.47	-0.53	46.13		
0.58	-0.64	41.07				0	0	0	0	240	0.58	-0.64	41.07		
0.71	-0.76	36.63				0	0	0	0	260	0.71	-0.76	36.63		
0.86	-0.87	31.17				0	0	22	0	280	0.86	-0.87	31.17		
<b>Total</b>												<b>Total</b>			
												76,602			

## Agfa Gevaert (AGE)

Business Day				Fri 27 Aug 2010				Prev Business Day				Thu 26 Aug 2010			
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta	Volatility	
Indicative a-t-m Vol				44.29				Underlying Price 5.390				Sep 10			
												Time to expiry: 21 Days			
2.59	1.00	77.02				0	0	1	0	280	0.01	0.00	84.60		
2.19	1.00	70.37				0	0	0	0	320	0.01	0.00	77.77		
1.99	1.00	68.71				0	0	1	0	340	0.01	0.00	70.95		
1.79	0.99	66.63				0	6	110	-6	360	0.01	-0.01	67.53		
1.59	0.99	61.23				0	0	105	0	380	0.01	-0.01	58.61		
1.40	0.98	59.15	1.35	1.35		8	15	46	-3	400	0.01	-0.01	55.25		
1.35	0.98	57.07	1.06	1.06		11	6	26	0	410	0.01	-0.01	51.94		
1.20	0.97	55.83				0	0	63	0	420	0.01	-0.02	50.97		
1.10	0.96	53.18				0	0	14	0	430	0.01	-0.03	50.56		
1.01	0.95	53.75	0.80	0.80		11	0	35	0	440	0.01	-0.04	48.06		
0.92	0.92	54.16				0	0	110	0	450	0.02	-0.06	48.27		
0.82	0.91	51.38				0	0	34	0	460	0.03	-0.08	48.54		
0.73	0.88	50.16	0.53	0.53		10	0	16	0	470	0.04	-0.11	47.99		
0.65	0.84	50.97				0	30	31	-1	480	0.05	-0.14	47.47		
0.56	0.81	47.96				0	0	0	0	490	0.07	-0.19	46.97		
0.48	0.76	46.50	0.34	0.34		50	0	56	0	500	0.09	-0.24	46.49		
0.34	0.65	44.72				0	0	18	0	520	0.16	-0.36	47.06		
0.23	0.52	44.27				0	9	70	+9	540	0.24	-0.48	44.83		
0.14	0.38	43.51				0	0	37	0	560	0.36	-0.62	44.50		
0.09	0.26	43.32				0	0	0	0	580	0.50	-0.74	43.54		
0.05	0.17	42.83	0.06	0.01		26	6	91	+6	600	0.66	-0.82	44.97		
0.01	0.05	40.97				0	0	51	0	640	1.03	-0.93	44.90		
0.01	0.01	40.39				0	0	16	0	680	1.41	-0.98	43.45		
0.01	0.00	40.10				0	0	189	0	720	1.81	-1.00	43.45		
0.01	0.00	40.07				0	0	0	0	760	2.21	-1.00	43.45		
0.01	0.00	40.29				0	0	37	0	800	2.61	-1.00	43.45		
<b>Total</b>								1,157				<b>Total</b>			
								+5				1,556			

Business Day				Fri 27 Aug 2010				Prev Business Day				Thu 26 Aug 2010			
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta	Volatility	
Indicative a-t-m Vol				43.68				Underlying Price 5.390				Oct 10			
												Time to expiry: 49 Days			
1.61	0.97	53.85				0	0	0	0	380	0.01	-0.03	54.28		
1.42	0.95	51.73				0	0	0	0	400	0.02	-0.05	52.87		
1.32	0.94	51.50				0	0	0	0	410	0.03	-0.06	52.16		
1.23	0.92	50.53				0	0	0	0	420	0.04	-0.08	51.58		
1.14	0.91	48.79				0	0	0	0	430	0.05	-0.10	50.98		
1.05	0.89	47.53				0	0	0	0	440	0.06	-0.12	50.41		
0.96	0.87	47.10				0	0	0	0	450	0.08	-0.14	49.38		
0.88	0.84	46.71				0	0	0	0	460	0.09	-0.16	48.35		
0.79	0.81	46.15				0	0	0	0	470	0.11	-0.19	47.25		
0.72	0.78	45.68				0	0	0	0	480	0.13	-0.22	46.15		
0.65	0.74	45.31				0	0	5	0	490	0.15	-0.26	45.49		
0.58	0.71	44.96				0	0	0	0	500	0.18	-0.29	44.71		
0.45	0.62	44.64				0	0	12	0	520	0.25	-0.38	43.53		
0.34	0.53	43.63				0	0	0	0	540	0.34	-0.47	42.43		
0.26	0.44	43.18				0	0	0	0	560	0.46	-0.56	42.18		
0.13	0.28	42.57				0	0	0	0	600	0.73	-0.74	40.38		
<b>Total</b>								17				<b>Total</b>			
												194			

Business Day				Fri 27 Aug 2010				Prev Business Day				Thu 26 Aug 2010			
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta	Volatility	
Indicative a-t-m Vol				43.66				Underlying Price 5.390				Nov 10			
												Time to expiry: 84 Days			
1.65	0.92	56.80				0	0	0	0	380	0.05	-0.07	54.73		
1.47	0.90	53.92				0	0	0	0	400	0.07	-0.09	52.40		
1.38	0.89	52.69				0	0	0	0	410	0.08	-0.11	51.62		
1.29	0.87	51.56				0	0	0	0	420	0.09	-0.12	50.77		
1.21	0.85	50.73				0	0	0	0	430	0.11	-0.14	50.07		
1.13	0.83	50.02				0	0	0	0	440	0.13	-0.16	49.58		
1.04	0.81	48.88				0	0	0	0	450	0.15	-0.19	48.74		
0.97	0.79	48.47				0	0	0	0	460	0.17	-0.21	47.97		
0.82	0.74	47.13				0	0	0	0	480	0.22	-0.26	46.42		
0.75	0.71	46.11				0	0	0	0	490	0.24	-0.29	45.56		
0.67	0.68	44.88				0	0	0	0	500	0.28	-0.32	44.94		
0.56	0.61	44.36				0	0	0	0	520	0.36	-0.39	44.01		
0.45	0.54	43.63				0	0	0	0	540	0.44	-0.46	42.87		
0.36	0.47	43.03	0.28	0.28		16	0	0	0	560	0.55	-0.53	41.60		
0.22	0.34	42.20				0	0	0	0	600	0.81	-0.67	41.14		
<b>Total</b>								16				<b>Total</b>			
												143			

# Equity Options

## Calls

Business Day				Fri 27 Aug 2010				Prev Business Day				Thu 26 Aug 2010								
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change
Indicative a-t-m Vol				43.35				Underlying Price 5,390				Dec 10								
1.85	0.94	53.14				0	0	0	0	360	0.04	-0.06	51.60			0	0	0	0	0
1.49	0.89	49.38				0	0	5	0	400	0.09	-0.11	48.91			0	0	58	0	0
1.32	0.86	48.31	1.30	1.30		2	0	7	0	420	0.12	-0.14	47.77			0	0	15	0	0
1.16	0.82	47.06				0	10	44	-10	440	0.15	-0.18	46.80			0	0	89	0	0
1.01	0.78	46.16				0	0	26	0	460	0.20	-0.22	45.97			0	25	144	+21	0
0.87	0.72	45.81				0	0	213	0	480	0.26	-0.28	45.26			0	0	61	0	0
0.62	0.61	43.84				0	0	848	0	520	0.45	-0.39	46.89			0	0	81	0	0
0.43	0.49	42.81				0	0	211	0	560	0.64	-0.51	43.71			0	0	296	0	0
0.29	0.37	42.54				0	130	233	+70	600	0.90	-0.62	44.19			0	0	165	0	0
0.19	0.27	42.17				0	0	137	0	640	1.21	-0.71	44.48			0	0	0	0	0
0.12	0.19	42.22				0	0	122	0	680	1.53	-0.80	43.73			0	2	4	+2	0
0.08	0.13	42.11				0	0	155	0	720	1.89	-0.86	43.91			0	0	15	0	0
0.05	0.09	42.06				0	0	50	0	760	2.25	-0.90	43.91			0	0	0	0	0
0.03	0.06	41.63				0	0	289	0	800	2.63	-0.94	43.91			0	0	275	0	0
<b>Total</b>				<b>2</b>				<b>140</b>				<b>2,340</b>				<b>+60</b>				
Indicative a-t-m Vol				42.24				Underlying Price 5,390				Mar 11								
1.91	0.91	47.98				0	0	10	0	360	0.10	-0.09	48.04			0	0	10	0	0
1.58	0.85	46.54				0	0	0	0	400	0.17	-0.15	46.25			0	0	0	0	0
1.42	0.82	45.30				0	0	0	0	420	0.21	-0.18	44.91			0	0	0	0	0
1.27	0.79	44.22				0	0	5	0	440	0.26	-0.21	44.27			0	0	60	0	0
1.14	0.75	43.91				0	0	0	0	460	0.32	-0.25	43.56			0	0	0	0	0
1.01	0.70	43.76				0	0	33	0	480	0.38	-0.29	42.61			0	0	25	0	0
0.79	0.61	42.83				0	0	78	0	520	0.55	-0.39	41.27			0	0	83	0	0
0.59	0.52	41.59				0	0	140	0	560	0.76	-0.48	40.96			0	0	37	0	0
0.45	0.43	41.28				0	10	72	+10	600	1.00	-0.58	39.86			0	0	0	0	0
0.34	0.35	41.63				0	0	107	0	640	1.30	-0.66	40.40			0	0	0	0	0
0.22	0.27	39.57				0	0	42	0	680	1.61	-0.74	39.74			0	0	0	0	0
0.16	0.20	39.11				0	0	190	0	720	1.93	-0.81	38.75			0	0	0	0	0
0.11	0.15	38.80				0	0	20	0	760	2.29	-0.86	38.75			0	0	0	0	0
0.08	0.12	39.09				0	0	1,083	0	800	2.66	-0.90	38.75			0	0	55	0	0
<b>Total</b>				<b>0</b>				<b>10</b>				<b>1,780</b>				<b>+10</b>				
Indicative a-t-m Vol				42.31				Underlying Price 5,390				Jun 11								
1.99	0.88	47.68				0	0	10	0	360	0.20	-0.13	50.67			0	0	0	0	0
1.68	0.83	46.06				0	0	0	0	400	0.29	-0.18	48.71			0	0	0	0	0
1.53	0.80	45.30				0	0	0	0	420	0.34	-0.21	48.09			0	0	15	0	0
1.40	0.77	44.88				0	0	10	0	440	0.40	-0.24	46.85			0	0	0	0	0
1.27	0.73	44.42				0	0	4	0	460	0.43	-0.27	44.06			0	0	15	0	0
1.15	0.70	43.94				0	0	20	0	480	0.53	-0.31	44.37			0	0	0	0	0
0.93	0.62	42.80				0	0	6	0	520	0.73	-0.38	44.84			0	0	0	0	0
0.74	0.54	41.76				0	0	10	0	560	0.95	-0.45	44.37			0	0	50	0	0
0.58	0.47	40.81				0	0	0	0	600	1.20	-0.52	44.06			0	50	160	+50	0
0.45	0.39	40.24				0	0	0	0	640	1.49	-0.59	44.28			0	0	0	0	0
<b>Total</b>				<b>0</b>				<b>60</b>				<b>0</b>				<b>+50</b>				
<b>Total Calls</b>				<b>134</b>				<b>222</b>				<b>5,354</b>				<b>+75</b>				

## Puts

Business Day				Fri 27 Aug 2010				Prev Business Day				Thu 26 Aug 2010								
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change
Indicative a-t-m Vol				45.38				Underlying Price 5,390				Dec 10								
Time to expiry: 112 Days																				
0.04	-0.06	51.60				0	0	0	0	360	0.04	-0.06	51.60			0	0	0	0	0
0.09	-0.11	48.91				0	0	5	0	400	0.09	-0.11	48.91			0	0	58	0	0
0.12	-0.14	47.77				0	0	7	0	420	0.12	-0.14	47.77			0	0	15	0	0
0.15	-0.18	46.80				0	0	44	-10	440	0.15	-0.18	46.80			0	0	89	0	0
0.20	-0.22	45.97				0	0	26	0	460	0.20	-0.22	45.97			0	25	144	+21	0
0.26	-0.28	45.26				0	0	213	0	480	0.26	-0.28	45.26			0	0	61	0	0
0.45	-0.39	46.89				0	0	848	0	520	0.45	-0.39	46.89			0	0	81	0	0
0.64	-0.51	43.71				0	0	211	0	560	0.64	-0.51	43.71			0	0	296	0	0
0.90	-0.62	44.19				0	130	233	+70	600	0.90	-0.62	44.19			0	0	165	0	0
1.21	-0.71	44.48				0	0	137	0	640	1.21	-0.71	44.48			0	0	0	0	0
1.53	-0.80	43.73				0	0	122	0	680	1.53	-0.80	43.73			0	2	4	+2	0
1.89	-0.86	43.91				0	0	155	0	720	1.89	-0.86	43.91			0	0	15	0	0
2.25	-0.90	43.91				0	0	50	0	760	2.25	-0.90	43.91			0	0	0	0	0
2.63	-0.94	43.91				0	0	289	0	800	2.63	-0.94	43.91			0	0	275	0	0
<b>Total</b>				<b>0</b>				<b>27</b>				<b>1,203</b>				<b>+23</b>				
Indicative a-t-m Vol				41.12				Underlying Price 5,390				Mar 11								
Time to expiry: 203 Days																				
0.10	-0.09	48.04				0	0	10	0	360	0.10	-0.09	48.04			0	0	10	0	0
0.17	-0.15	46.25				0	0	0	0	400	0.17	-0.15	46.25			0	0	0	0	0
0.21	-0.18	44.91				0	0	0	0	420	0.21	-0.18	44.91			0	0	0	0	0
0.26	-0.21	44.27				0	0	5	0	440	0.26	-0.21	44.27			0	0	60	0	0
0.32	-0.25	43.56				0	0	0	0	460	0.32	-0.25	43.56			0	0	0	0	0
0.38	-0.29	42.61				0	0	33	0	480	0.38	-0.29	42.61			0	0	25	0	0
0.55	-0.39	41.27				0	0	78	0	520	0.55	-0.39	41.27			0	0	83	0	0
0.76	-0.48	40.96				0	0	140	0	560	0.76	-0.48	40.96			0	0	37	0	0
1.00	-0.58	39.86				0	10	72	+10	600	1.00	-0.58	39.86			0	0	0	0	0
1.30	-0.66	40.40				0	0	107	0	640	1.30	-0.66	40.40			0	0	0	0	0
1.61	-0.74	39.74				0	0	42	0	680	1.61	-0.74	39.74			0	0	0	0	0
1.93	-0.81	38.75				0	0	190	0	720	1.93	-0.81	38.75			0	0	0	0	0
2.29	-0.86	38.75				0	0	20	0	760	2.29	-0.86	38.75			0	0	0	0	0
2.66	-0.90	38.75				0	0	1,083	0	800	2.66	-0.90	38.75			0	0	55	0	0
<b>Total</b>				<b>0</b>				<b>10</b>				<b>270</b>				<b>0</b>				
Indicative a-t-m Vol				44.62				Underlying Price 5,390				Jun 11								
Time to expiry: 294 Days																				
0.20	-0.13	50.67				0	0	10	0	360	0.20	-0.13	50.67			0	0	0	0	0
0.29	-0.18	48.71				0	0	0	0	400	0.29	-0.18	48.71			0	0	0	0	0
0.34	-0.21	48.09				0	0	0	0	420	0.34	-0.21	48.09			0	0	15	0	0
0.40	-0.24	46.85				0	0	10	0	440	0.40	-0.24	46.85			0	0	0	0	0
0.43	-0.27	44.06				0														

# Equity Options

## Calls

Business Day Fri 27 Aug 2010							Prev Business Day Thu 26 Aug 2010			
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price
<b>Anheuser - Busch InBev NV (INT)</b>										
Indicative a-t-m Vol 22.65							Underlying Price 40.665			
16.69 0.99 90.25							0 0 0 0 2400			
12.69 0.99 64.42							0 0 4 0 2800			
10.69 0.99 54.50							0 0 7 0 3000			
8.70 0.99 46.07							0 0 195 0 3200			
6.71 0.98 37.65							0 0 63 0 3400			
4.78 0.93 34.47							0 0 65 0 3600			
3.79 0.91 29.04							0 0 0 0 3700			
2.88 0.86 27.14							0 0 178 0 3800			
2.06 0.76 25.81							0 0 70 0 3900			
1.01	1.31	0.62	23.71	1.01	1.01	10	0	3,032	0	4000
0.61	0.73	0.45	22.13	0.61	0.61	8	10	242	0	4100
0.33 0.27 20.44							0 9 134 +9 4200			
0.16 0.15 21.22							0 0 1,064 0 4300			
0.06 0.06 20.85							0 0 1,160 0 4400			
0.01 0.01 19.80							0 0 296 0 4600			
0.01 0.00 21.42							0 0 24 0 4800			
<b>Total</b>							<b>18 19 6,534 +9</b>			
Indicative a-t-m Vol 24.36							Underlying Price 40.665			
6.81 0.94 32.60							0 0 0 0 3400			
4.97 0.88 29.86							0 0 0 0 3600			
3.30 0.76 27.93							0 0 67 0 3800			
2.56 0.68 26.81							0 10 68 +10 3900			
1.62	1.88	0.59	25.44	1.62	1.62	10	18	101	+18	4000
1.29 0.48 23.83							0 0 80 0 4100			
0.88 0.37 23.61							0 0 99 0 4200			
0.54 0.27 22.67							0 0 40 0 4300			
0.31 0.18 22.05							0 0 2,250 0 4400			
0.09 0.07 21.53							0 0 1,037 0 4600			
0.02 0.02 20.55							0 0 0 0 4800			
<b>Total</b>							<b>10 28 3,742 +28</b>			
Indicative a-t-m Vol 26.38							Underlying Price 40.665			
5.42 0.81 31.93							0 0 0 0 3600			
3.83 0.71 29.25							0 0 0 0 3800			
3.13 0.65 28.16							0 0 0 0 3900			
2.48 0.58 26.98							0 0 0 0 4000			
1.92 0.50 26.09							0 5 75 +5 4100			
1.45 0.42 25.49							0 0 0 0 4200			
0.79 0.28 24.80							0 0 0 0 4400			
0.38 0.16 23.99							0 0 0 0 4600			
<b>Total</b>							<b>0 5 75 +5</b>			
Indicative a-t-m Vol 26.89							Underlying Price 40.665			
12.91 0.96 42.36							0 0 12 0 2800			
9.13 0.91 35.97							0 0 35 0 3200			
7.33 0.86 33.24							0 0 35 0 3400			
5.69 0.79 31.52							0 0 164 0 3600			
4.14 0.70 29.17							0 0 2,139 0 3800			
2.85 0.58 27.38							0 0 1,347 0 4000			
1.80 0.45 25.91							0 6 205 0 4200			
1.09 0.32 25.21							0 0 187 0 4400			
0.30 0.12 23.71							0 0 30 0 4800			
<b>Total</b>							<b>0 6 4,154 0</b>			
Indicative a-t-m Vol 27.49							Underlying Price 40.665			
9.66 0.86 34.52							0 0 36 0 3200			
7.95 0.81 32.06							0 0 49 0 3400			
6.40 0.75 30.47							0 0 0 0 3600			
4.99 0.67 28.89							0 0 1,612 0 3800			
3.78 0.58 27.78							0 0 24 0 4000			
2.77 0.49 26.92							0 0 158 0 4200			
1.93 0.39 25.98							0 0 383 0 4400			
0.80 0.21 23.99							0 0 0 0 4800			
<b>Total</b>							<b>0 0 2,262 0</b>			
Indicative a-t-m Vol 27.90							Underlying Price 40.665			
9.97 0.84 33.26							0 0 0 0 3200			
6.92 0.73 30.65							0 0 7 0 3600			
5.58 0.66 29.44							0 0 0 0 3800			
4.38 0.58 28.20							0 0 20 0 4000			
3.37 0.50 27.31							0 0 71 0 4200			
2.54 0.42 26.62							0 0 90 0 4400			
1.32 0.27 25.23							0 0 42 0 4800			
<b>Total</b>							<b>0 0 230 0</b>			
<b>Total Calls</b>							<b>28 58 16,997 +42</b>			

## Puts

Business Day Fri 27 Aug 2010							Prev Business Day Thu 26 Aug 2010			
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price
Time to expiry: 21 Days							Indicative a-t-m Vol 22.20			
0.01 0.00 53.67							0 0 1,307 0			
0.01 0.00 46.95							0 0 1,435 0			
0.01 0.00 44.76							0 0 381 0			
0.01 -0.01 40.44							0 0 6,471 0			
0.03 -0.02 36.02							0 0 2,217 0			
0.09 -0.06 32.77							0 0 936 0			
0.14 -0.09 30.09							0 0 52 0			
0.21 -0.15 27.31							0 50 5,026 +50			
0.36 -0.24 25.11							0 0 1,703 0			
1.01	0.63	-0.38	23.48			10	50	2,065	+49	4000
0.61	1.04	-0.55	21.57			8	0	123	0	4100
1.68 -0.73 20.96							0 0 70 0			
2.48 -0.86 20.46							0 0 16 0			
3.38 -0.95 19.80							0 0 40 0			
5.34 -0.99 21.17							0 0 0 0			
7.34 -0.99 26.53							0 0 0 0			
<b>Total</b>							<b>0 100 21,842 +99</b>			
Time to expiry: 49 Days							Indicative a-t-m Vol 25.01			
0.17 -0.07 34.44							0 0 0 0			
0.32 -0.13 30.81							0 0 251 0			
0.60 -0.24 27.55							9 0 222 0			
0.79	0.87	-0.32	26.69	0.79	0.79	11	0	286	0	3900
1.05	1.21	-0.41	25.64			5	5	128	0	4000
1.66 -0.52 24.70							0 0 62 0			
2.17 -0.63 23.27							0 0 0 0			
2.87 -0.73 23.02							0 0 0 0			
3.64 -0.82 22.23							0 0 0 0			
5.41 -0.94 21.55							0 0 0 0			
7.35 -0.98 22.25							0 0 0 0			
<b>Total</b>							<b>20 5 949 0</b>			
Time to expiry: 84 Days							Indicative a-t-m Vol 26.98			
0.69 -0.19 31.68							0 0 0 0			
1.13 -0.29 29.42							0 0 14 0			
1.43 -0.35 28.43							0 0 0 0			
1.80 -0.42 27.46							0 0 0 0			
2.25 -0.50 26.74							0 5 90 0			
2.77 -0.57 25.96							0 0 0 0			
4.06 -0.73 24.63							0 0 0 0			
5.66 -0.85 23.78							0 0 0 0			
<b>Total</b>							<b>0 5 104 0</b>			
Time to expiry: 112 Days							Indicative a-t-m Vol 27.66			
0.16 -0.04 41.12							0 0 8,182 0			
0.41 -0.10 36.32							0 0 1,179 0			
0.63 -0.15 33.97							0 0 313 0			
0.96 -0.21 31.63							0 0 1,823 0			
1.45 -0.31 29.82							0 0 1,410 0			
2.16 -0.42 28.11							0 0 86 0			
3.13 -0.55 26.77							0 0 14 0			
4.36 -0.68 25.53							0 0 60 0			
7.59 -0.88 24.50							0 0 15 0			
<b>Total</b>							<b>0 0 13,082 0</b>			
Time to expiry: 203 Days							Indicative a-t-m Vol 28.00			
0.89 -0.14 35.01							0 0 3,390 0			
1.21 -0.19 32.90							0 0 1,455 0			
1.64 -0.25 31.08							0 0 31 0			
2.22 -0.33 29.45							0 0 1,570 0			
3.00 -0.42 28.33							0 0 88 0			
3.97 -0.52 27.34							0 0 6 0			
5.12 -0.61 26.34							0 10 4 -2			
8.04 -0.79 24.89							0 0 11 0			
<b>Total</b>							<b>0 10 6,555 -2</b>			
Time to expiry: 294 Days							Indicative a-t-m Vol 28.16			
1.36 -0.18 33.82							0 0 37 0			
2.32 -0.29 30.90							0 0 38 0			
3.00 -0.36 29.59							0 0 88 0			
3.82 -0.43 28.44							0 0 58 0			
4.83 -0.51 27.59							0 0 0 0			
5.98 -0.59 26.67							0 0 0 0			
8.73 -0.74 25.00							0 14 217 +14			
<b>Total</b>							<b>0 14 438 +14</b>			
<b>Total Puts</b>							<b>20 134 42,970 +111</b>			
<b>Grand Total</b>							<b>48 192 59,967 +153</b>			

# Equity Options

## Calls

Business Day				Fri 27 Aug 2010				Prev Business Day				Thu 26 Aug 2010								
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change

## Puts

Business Day				Fri 27 Aug 2010				Prev Business Day				Thu 26 Aug 2010								
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change

### Barco NV (BAR)

Indicative a-t-m Vol				Underlying Price				Sep 10				Time to expiry:				Indicative a-t-m Vol			
15.02	1.00	43.38	26.52	37.010	0	0	1	0	2200	0.01	0.00	44.20	21 Days	0	0	19	0		
13.02	1.00	40.72		0	0	1	0	2400	0.01	0.00	41.59		0	0	11	0			
11.02	1.00	39.91		0	0	0	0	2600	0.01	0.00	40.42		0	0	0	0			
9.02	1.00	39.21		0	0	0	0	2800	0.01	0.00	37.97		0	0	5	0			
7.03	0.99	38.52		0	0	0	0	3000	0.01	-0.01	36.14		0	0	0	0			
5.10	0.95	37.90		0	0	0	0	3200	0.05	-0.04	34.30		0	0	10	0			
3.18	0.88	30.00		0	0	4	0	3400	0.14	-0.11	29.13		0	0	12	0			
2.37	0.78	30.51		0	0	0	0	3500	0.31	-0.20	29.00		0	0	0	0			
1.68	0.66	30.59		0	0	0	0	3600	0.47	-0.31	24.91		0	0	10	0			
0.97	0.52	26.54		0	0	0	0	3700	0.95	-0.48	26.42		0	0	10	0			
0.51	0.35	25.13		0	0	0	0	3800	1.53	-0.65	26.33		0	0	1	0			
0.27	0.21	25.49		0	0	10	0	3900	2.28	-0.78	26.63		0	0	50	0			
0.16	0.13	27.45		0	0	14	0	4000	3.13	-0.88	26.59		0	0	2	0			
0.09	0.08	28.44		0	0	0	0	4100	4.04	-0.94	26.20		0	0	0	0			
0.05	0.05	29.94		0	0	19	0	4200	5.00	-0.98	25.80		0	0	0	0			
0.01	0.01	29.49		0	0	50	0	4400	6.99	-1.00	25.80		0	0	0	0			
0.01	0.00	29.19		0	0	0	0	4600	8.99	-1.00	26.01		0	0	0	0			
0.01	0.00	30.09		0	0	52	0	4800	10.99	-1.00	26.45		0	0	0	0			
<b>Total</b>				0	0	151	0		<b>Total</b>				0	0	130	0			
Indicative a-t-m Vol				Underlying Price				Oct 10				Time to expiry:				Indicative a-t-m Vol			
5.36	0.88	36.39	28.77	37.010	0	0	0	0	3200	0.29	-0.12	34.90	49 Days	0	0	0	0		
3.65	0.78	32.94		0	0	0	0	3400	0.61	-0.22	32.66		0	0	0	0			
2.89	0.71	31.65		0	0	0	0	3500	0.80	-0.29	30.29		0	0	0	0			
2.28	0.62	31.77		0	0	0	0	3600	1.12	-0.38	29.43		0	0	0	0			
1.59	0.53	28.77		0	0	0	0	3700	1.56	-0.48	29.02		0	0	1	0			
1.15	0.43	28.69		0	0	0	0	3800	2.11	-0.58	28.61		0	0	10	0			
0.82	0.33	28.73		0	0	0	0	3900	2.76	-0.67	28.32		0	0	20	0			
0.55	0.25	28.53		0	0	0	0	4000	3.62	-0.73	30.70		0	0	0	0			
0.35	0.18	28.17		0	0	0	0	4100	4.42	-0.80	30.70		0	0	0	0			
0.31	0.15	30.84		0	0	0	0	4200	5.26	-0.86	30.22		0	0	0	0			
0.13	0.07	30.54		0	0	0	0	4400	7.08	-0.94	29.85		0	0	0	0			
<b>Total</b>				0	0	0	0		<b>Total</b>				0	0	31	0			
Indicative a-t-m Vol				Underlying Price				Nov 10				Time to expiry:				Indicative a-t-m Vol			
5.74	0.82	36.50	31.76	37.010	0	0	0	0	3200	0.64	-0.17	35.49	84 Days	0	0	0	0		
4.05	0.74	32.05		0	0	0	0	3400	1.09	-0.27	33.79		0	0	0	0			
3.39	0.67	31.79		0	0	0	0	3500	1.39	-0.33	32.90		0	0	0	0			
2.79	0.61	31.66		0	0	0	0	3600	1.77	-0.40	32.20		0	0	0	0			
2.29	0.54	31.77		0	0	0	0	3700	2.24	-0.47	32.02		0	0	0	0			
1.80	0.46	31.04		0	0	0	0	3800	2.77	-0.54	31.49		0	0	0	0			
1.11	0.33	30.74		0	0	0	0	4000	4.10	-0.67	31.59		0	0	0	0			
0.66	0.22	30.91		0	0	0	0	4200	5.60	-0.78	31.05		0	0	0	0			
<b>Total</b>				0	0	0	0		<b>Total</b>				0	0	0	0			
Indicative a-t-m Vol				Underlying Price				Dec 10				Time to expiry:				Indicative a-t-m Vol			
13.16	0.98	42.16	31.32	37.010	0	0	0	0	2400	0.08	-0.02	41.80	112 Days	0	0	0	0		
11.27	0.95	41.72		0	0	0	0	2600	0.17	-0.05	40.59		0	0	2	0			
9.46	0.91	41.03		0	0	0	0	2800	0.32	-0.08	39.06		0	0	6	0			
7.59	0.88	36.30		0	0	2	0	3000	0.47	-0.12	35.44		0	0	0	0			
6.05	0.80	36.58		0	0	0	0	3200	0.87	-0.20	35.06		0	0	0	0			
4.31	0.72	31.26		0	0	0	0	3400	1.45	-0.29	34.65		0	0	3	0			
3.17	0.60	31.95		0	0	30	0	3600	2.07	-0.40	31.90		0	0	13	0			
2.13	0.48	30.71		0	0	0	0	3800	3.05	-0.52	30.91		0	0	10	0			
1.39	0.36	30.19		0	0	1	0	4000	4.27	-0.65	30.03		0	0	3	0			
0.94	0.26	30.97		0	0	13	0	4200	5.73	-0.75	29.44		0	0	0	0			
0.48	0.16	28.94		0	0	13	0	4400	7.40	-0.84	29.14		0	0	2	0			
0.28	0.09	32.92		0	0	26	0	4800	11.13	-0.93	30.97		0	0	0	0			
<b>Total</b>				0	0	85	0		<b>Total</b>				0	0	39	0			
Indicative a-t-m Vol				Underlying Price				Mar 11				Time to expiry:				Indicative a-t-m Vol			
9.71	0.89	34.32	32.29	37.010	0	0	0	0	2800	0.68	-0.12	36.70	203 Days	0	0	130	0		
8.09	0.84	33.89		0	0	0	0	3000	1.10	-0.18	36.41		0	0	14	0			
6.60	0.77	33.37		0	0	0	0	3200	1.63	-0.24	35.65		0	0	1	0			
5.30	0.69	32.97		0	0	0	0	3400	2.31	-0.32	34.91		0	0	0	0			
4.18	0.60	32.70		0	0	0	0	3600	3.12	-0.40	33.88		0	0	0	0			
3.18	0.51	31.88		0	0	50	0	3800	4.15	-0.49	33.37		0	0	0	0			
2.37	0.42	31.33		0	0	5	0	4000	5.36	-0.57	33.12		0	0	0	0			
1.79	0.35	31.51		0	0	0	0	4200	6.72	-0.65	32.73		0	0	0	0			
1.25	0.27	30.71		0	0	227	0	4400	8.21	-0.72	32.35		0	0	0	0			
0.66	0.16	30.82		0	0	0	0	4800	11.60	-0.83	32.74		0	0	0	0			
<b>Total</b>				0	0	282	0		<b>Total</b>				0	0	145	0			

# Equity Options

## Calls

Business Day				Fri 27 Aug 2010				Prev Business Day				Thu 26 Aug 2010			
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta	Volatility	
Indicative	a-t-m	Vol	33.01	Underlying Price				37.010							
7.21	0.75	33.30				0	0	0	0	3200					
6.06	0.68	33.64				0	0	0	0	3400					
4.95	0.61	33.07				0	0	0	0	3600					
4.04	0.53	32.96				0	0	0	0	3800					
3.21	0.46	32.39				0	0	0	0	4000					
2.41	0.39	31.14				0	0	5	0	4200					
2.01	0.33	32.11				0	0	0	0	4400					
1.23	0.23	31.85				0	0	10	0	4800					
			<b>Total</b>					0	0	15	0				
			<b>Total Calls</b>					0	0	533	0				

## Puts

Business Day				Fri 27 Aug 2010				Prev Business Day				Thu 26 Aug 2010			
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta	Volatility	
Indicative	a-t-m	Vol	38.61	Underlying Price				37.010							
2.62	-0.27	39.11				0	0	12	0	Time to expiry: 294 Days					
3.52	-0.33	39.28				0	0	2	0						
4.46	-0.39	38.79				0	0	1	0						
5.53	-0.46	38.43				0	0	0	0						
6.78	-0.51	38.67				0	0	10	0						
8.06	-0.57	38.19				0	0	0	0						
9.48	-0.63	37.94				0	0	8	0						
12.73	-0.71	39.07				0	0	0	0						
			<b>Total</b>					0	0	33	0				
			<b>Total Puts</b>					0	0	378	0				
			<b>Grand Total</b>					0	0	911	0				

# Equity Options

## Calls

Business Day Fri 27 Aug 2010

Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Prev Business Day Official Volume	Open Int	Change	Exercise Price
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## Puts

Business Day Fri 27 Aug 2010

Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Prev Business Day Official Volume	Open Int	Change	Exercise Price
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### Belgacom (BLG)

Calls											Puts										
Business Day Fri 27 Aug 2010											Business Day Fri 27 Aug 2010										
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Prev Business Day Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Prev Business Day Official Volume	Open Int	Change	Exercise Price
<b>Indicative a-t-m Vol 12.24</b>											<b>Indicative a-t-m Vol 12.44</b>										
Underlying Price 28.270											Underlying Price 28.270										
Time to expiry: 21 Days											Time to expiry: 21 Days										
6.28	1.00	29.55				0	0	0	0	2200	0.01	0.00	40.00				0	0	45	0	
5.28	1.00	27.53				0	0	0	0	2300	0.01	-0.01	35.00				0	0	20	0	
4.28	1.00	22.33				0	0	30	0	2400	0.02	-0.02	32.90				0	0	183	0	
3.28	1.00	15.98				0	0	0	0	2500	0.03	-0.04	28.58				0	0	2	0	
2.28	0.99	14.74				0	0	217	0	2600	0.05	-0.07	23.44				0	0	52	0	
1.32	0.91	14.01				0	0	72	0	2700	0.05	-0.11	15.35				0	0	40	0	
0.51	0.63	12.67	0.40	0.40		5	5	262	0	2800	0.22	-0.37	12.34				0	0	5	0	
0.07	0.18	11.08				0	0	0	0	2900	0.83	-0.79	12.72				0	0	0	0	
0.01	0.01	10.73				0	0	17	0	3000	1.75	-0.94	15.66				0	0	0	0	
0.01	0.00	15.90				0	0	0	0	3200	3.73	-0.99	21.64				0	0	0	0	
0.01	0.00	20.86				0	0	0	0	3600	7.73	-1.00	23.26				0	0	0	0	
<b>Total</b>						5	5	598	0		<b>Total</b>						0	0	347	0	
<b>Indicative a-t-m Vol 13.97</b>											<b>Indicative a-t-m Vol 14.83</b>										
Underlying Price 28.270											Underlying Price 28.270										
Time to expiry: 49 Days											Time to expiry: 49 Days										
5.29	1.00	19.48				0	0	0	0	2300	0.02	-0.01	26.39				0	0	0	0	
4.29	0.99	18.22				0	0	0	0	2400	0.03	-0.03	24.24				0	0	0	0	
2.34	0.93	16.10				0	0	0	0	2600	0.11	-0.11	19.00				0	0	5	0	
1.50	0.79	16.27				0	0	0	0	2700	0.25	-0.23	17.54				0	0	0	0	
0.75	0.59	14.25				0	0	20	0	2800	0.50	-0.42	15.32				0	0	0	0	
0.27	0.31	13.21				0	0	3	0	2900	1.00	-0.68	13.52				0	0	0	0	
0.07	0.11	12.92				0	0	0	0	3000	1.77	-0.91	12.03				0	0	0	0	
0.01	0.01	14.46				0	0	0	0	3200	3.76	-0.95	19.97				0	0	0	0	
<b>Total</b>						0	0	23	0		<b>Total</b>						0	0	5	0	
<b>Indicative a-t-m Vol 15.99</b>											<b>Indicative a-t-m Vol 16.51</b>										
Underlying Price 28.270											Underlying Price 28.270										
Time to expiry: 84 Days											Time to expiry: 84 Days										
4.35	0.96	19.74				0	0	0	0	2400	0.08	-0.06	22.49				0	0	0	0	
2.58	0.83	19.95				0	0	0	0	2600	0.25	-0.17	19.49				0	0	0	0	
1.72	0.73	17.28				0	0	0	0	2700	0.44	-0.28	17.95				0	0	3	0	
1.05	0.57	16.35				0	0	0	0	2800	0.76	-0.43	16.80				0	0	0	0	
0.53	0.38	15.03				0	0	3	0	2900	1.26	-0.61	15.74				0	0	0	0	
0.22	0.21	14.17				0	0	0	0	3000	1.96	-0.77	15.52				0	0	0	0	
0.04	0.05	14.85				0	0	0	0	3200	3.80	-0.92	18.53				0	0	0	0	
<b>Total</b>						0	0	3	0		<b>Total</b>						0	0	3	0	
<b>Indicative a-t-m Vol 15.85</b>											<b>Indicative a-t-m Vol 16.86</b>										
Underlying Price 28.270											Underlying Price 28.270										
Time to expiry: 112 Days											Time to expiry: 112 Days										
8.32	1.00	24.14				0	0	0	0	2000	0.02	-0.01	28.37				0	0	4	0	
6.33	0.99	21.50				0	0	4	0	2200	0.07	-0.04	25.49				0	0	0	0	
5.34	0.98	20.73				0	0	0	0	2300	0.11	-0.06	23.57				0	0	25	0	
4.38	0.95	19.83				0	0	0	0	2400	0.18	-0.10	22.42				0	0	100	0	
2.60	0.82	18.95				0	0	33	0	2600	0.48	-0.25	19.88				0	0	187	0	
1.10	0.57	16.14				0	0	546	0	2800	1.14	-0.51	17.08				0	0	66	0	
0.26	0.22	14.03				0	0	45	0	3000	2.42	-0.80	15.44				0	0	40	0	
0.04	0.05	14.03				0	0	0	0	3200	4.25	-0.92	17.38				0	0	0	0	
0.01	0.01	17.86				0	0	0	0	3600	8.15	-1.00	17.70				0	0	0	0	
0.01	0.00	18.52				0	0	0	0	4000	12.14	-1.00	17.94				0	0	5	0	
<b>Total</b>						0	0	628	0		<b>Total</b>						0	0	427	0	
<b>Indicative a-t-m Vol 16.91</b>											<b>Indicative a-t-m Vol 18.35</b>										
Underlying Price 28.270											Underlying Price 28.270										
Time to expiry: 203 Days											Time to expiry: 203 Days										
6.35	0.98	21.26				0	0	0	0	2200	0.19	-0.08	24.04				0	0	0	0	
5.39	0.95	20.76				0	0	0	0	2300	0.28	-0.11	22.88				0	0	43	0	
4.45	0.92	19.87				0	0	0	0	2400	0.39	-0.16	21.61				0	0	24	0	
2.76	0.77	18.44				0	0	430	0	2600	0.82	-0.29	19.92				0	0	47	0	
1.42	0.55	17.06				0	0	24	0	2800	1.58	-0.49	18.44				0	0	17	0	
0.59	0.30	15.96				0	0	414	0	3000	2.80	-0.69	17.81				0	0	18	0	
0.19	0.13	15.19				0	0	0	0	3200	4.44	-0.83	18.35				0	0	1	0	
0.02	0.02	15.58				0	0	0	0	3600	8.20	-0.96	20.16				0	0	0	0	
<b>Total</b>						0	0	868	0		<b>Total</b>						0	0	150	0	
<b>Indicative a-t-m Vol 18.40</b>											<b>Indicative a-t-m Vol 17.61</b>										
Underlying Price 28.270											Underlying Price 28.270										
Time to expiry: 294 Days											Time to expiry: 294 Days										
6.37	0.97	23.05				0	0	0	0	2200	0.45	-0.15	21.60				0	0	0	0	
4.51	0.90	21.37				0	0	2	0	2400	0.89	-0.28	20.20				0	0	3	0	
2.85	0.76	19.79				0	0	6	0	2600	1.59	-0.44	18.72				0	5	55	+5	
1.57	0.54	18.53				0	0	4	0	2800	2.67	-0.63	17.60				0	0	0	0	
0.74	0.33	17.58				0	0	0	0	3000	4.18	-0.78	17.70				0	0	0	0	
0.29	0.16	16.79				0	0	0	0	3200	5.97	-0.86	19.14				0	0	0	0	
<b>Total</b>						0	0	12	0		<b>Total</b>						0	5	58	+5	
<b>Indicative a-t-m Vol 18.20</b>											<b>Indicative a-t-m Vol 18.49</b>										
Underlying Price 28.270											Underlying Price 28.270										
Time to expiry: 476 Days											Time to expiry: 476 Days										
8.33	1.00	23.05				0	0	0	0	2000	0.49	-0.13	22.92				0	0	0	0	
6.38	0.97	22.33				0	0	0	0	2200	0.83	-0.21	21.30				0	0	4	0	
4.51	0.89	20.29				0	0	0	0	2400	1.40	-0.32	20.12				0	0	2	0	
2.93	0.73	19.21				0	0	500	0	2600	2.21	-0.46	19.03				0	0	507	0	
1.72	0.53	18.14				0	0	42	0	2800	3.35	-0.60	18.55				0	0	5	0	
0.64	0.23	19.00				0	0	0	0	3200	6.34	-0.82	17.59				0	0	0	0	
<b>Total</b>						0	0	542	0		<b>Total</b>						0	0	518	0	
<b>Total Calls</b>						5	5	2,674	0		<b>Total Puts</b>						5	10	4,182	+5	
<b>Grand Total</b>						5	10	4,182	+5		<b>Grand Total</b>						5	10	4,182	+5	

# Equity Options

## Calls

Business Day				Fri 27 Aug 2010		Prev Business Day		Thu 26 Aug 2010			
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	

### Colruyt N.V. (COL)

Indicative a-t-m Vol				16.97		Underlying Price		197.450	
57.49	1.00	24.62				0	0	0	0
47.49	1.00	22.47				0	0	0	0
37.49	1.00	20.69				0	0	0	0
27.49	1.00	18.99				0	0	0	0
17.55	0.98	18.05				0	0	35	0
12.74	0.94	17.87				0	0	6	0
8.32	0.82	17.50				0	0	41	0
4.62	0.63	16.79				0	0	27	0
2.38	2.38	17.17	2.38	2.38		5	0	233	0
0.21	0.06	16.20				0	0	34	0
0.01	0.00	16.01				0	0	0	0
0.01	0.00	16.94				0	0	0	0
<b>Total</b>						5	0	376	0

Indicative a-t-m Vol				17.35		Underlying Price		197.450	
27.51	1.00	19.83				0	0	0	0
17.69	0.96	18.92				0	0	0	0
13.06	0.89	18.41				0	0	0	0
8.88	0.77	17.81				0	0	0	0
5.45	0.60	17.40				0	0	0	0
3.02	0.41	17.31				0	10	25	+5
0.70	0.13	17.39				0	33	38	+33
0.06	0.02	16.12				0	0	49	0
0.01	0.00	15.89				0	0	0	0
<b>Total</b>						0	43	112	+38

Indicative a-t-m Vol				17.71		Underlying Price		197.450	
27.55	0.99	19.74				0	0	0	0
17.88	0.93	18.88				0	0	0	0
9.66	0.71	18.43				0	0	0	0
6.46	0.56	17.92				0	0	0	0
4.04	0.41	17.48				0	0	0	0
0.36	0.06	16.61				0	0	0	0
0.01	0.00	16.11				0	0	0	0
<b>Total</b>						0	0	0	0

Indicative a-t-m Vol				17.96		Underlying Price		197.450	
57.52	1.00	21.92				0	0	0	0
37.53	1.00	20.42				0	0	0	0
27.60	0.98	19.67				0	0	0	0
18.12	0.90	18.84				0	0	1	0
10.51	0.67	18.93				0	0	10	0
4.94	0.41	17.63				0	5	17	0
0.76	0.09	17.01				0	0	65	0
0.05	0.01	16.29				0	0	110	0
<b>Total</b>						0	5	203	0

Indicative a-t-m Vol				18.48		Underlying Price		197.450	
37.57	0.99	20.58				0	0	0	0
27.90	0.94	19.72				0	0	0	0
19.46	0.78	19.39				0	0	0	0
12.78	0.60	18.81				0	0	5	0
7.92	0.44	18.37				0	0	26	0
2.43	0.18	17.74				0	0	10	0
0.59	0.54	0.05	17.16	0.59	0.57	10	0	50	0
<b>Total</b>						10	0	91	0

Indicative a-t-m Vol				19.24		Underlying Price		197.450	
37.83	0.95	21.00				0	0	1	0
21.77	0.71	20.20				0	0	1	0
15.80	0.59	19.77				0	0	5	0
10.73	0.47	19.06				0	0	3	0
4.06	0.24	17.71				0	0	5	0
1.55	1.48	0.11	17.78	1.55	1.55	10	0	53	0
<b>Total</b>						10	0	68	0
<b>Total Calls</b>						25	48	850	+38

### Delhaize (DEL)

## Puts

Business Day				Fri 27 Aug 2010		Prev Business Day		Thu 26 Aug 2010			
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	

Indicative a-t-m Vol				17.97		Underlying Price		197.450	
0.01	0.00	26.33				0	0	6	0
0.01	0.00	23.83				0	0	0	0
0.01	0.00	21.80				0	0	60	0
0.01	0.00	21.69				0	0	45	0
0.11	-0.03	20.07				0	0	28	0
0.36	-0.08	19.38				0	0	25	0
0.99	-0.19	18.54				0	0	171	0
2.35	-0.38	17.75				0	0	26	0
5.00	-0.61	18.21				0	0	15	0
12.85	-0.93	16.98				0	0	0	0
22.60	-1.00	16.67				0	0	0	0
42.59	-1.00	18.70				0	0	0	0
<b>Total</b>						0	0	376	0

Indicative a-t-m Vol				16.52		Underlying Price		197.450	
0.23	-0.04	19.89				0	0	0	0
1.03	-0.15	18.60				0	0	15	0
2.04	-0.25	18.18				0	0	26	0
3.70	-0.39	17.91				0	0	0	0
5.85	-0.55	16.70				0	1	3	+1
9.03	-0.71	16.33				0	0	0	0
17.41	-0.92	15.88				0	0	0	0
27.08	-0.99	16.07				0	0	0	0
47.02	-1.00	15.55				0	0	0	0
<b>Total</b>						0	1	44	+1

Indicative a-t-m Vol				16.89		Underlying Price		197.450	
0.73	-0.08	19.84				0	0	0	0
2.12	-0.21	18.83				0	0	4	0
4.98	-0.41	17.49				0	0	0	0
7.38	-0.53	17.16				0	0	0	0
10.29	-0.66	16.60				0	0	0	0
27.31	-0.95	16.99				0	0	0	0
47.04	-0.99	20.53				0	0	0	0
<b>Total</b>						0	0	4	0

Indicative a-t-m Vol				17.07		Underlying Price		197.450	
0.04	0.00	22.87				0	0	20	0
0.51	-0.05	21.54				0	0	21	0
1.39	-0.12	20.68				0	0	14	0
3.11	-0.24	19.52				0	0	22	0
6.06	-0.41	17.83				0	0	10	0
11.16	-0.63	16.81				0	0	10	0
27.67	-0.91	17.72				0	0	0	0
47.06	-0.98	19.82				0	0	0	0
<b>Total</b>						0	0	97	0

Indicative a-t-m Vol				18.57		Underlying Price		197.450	
1.51	-0.10	21.11				0	0	86	0
2.91	-0.17	20.18				0	0	52	0
5.39	-0.28	19.59				0	0	0	0
9.16	-0.42	19.08				0	0	5	0
14.24	-0.57	18.39				0	0	0	0
28.84	-0.83	17.82				0	0	0	0
47.19	-0.96	17.61				0	0	0	0
<b>Total</b>						0	0	143	0

Indicative a-t-m Vol				19.06		Underlying Price		197.450	
2.70	-0.13	21.28				0	0	33	0
7.47	-0.31	20.09				0	0	2	0
11.26	-0.42	19.32				0	0	0	0
16.42	-0.54	18.97				0	0	0	0
30.26	-0.76	18.45				0	0	0	0
47.88	-0.90	18.87				0	0	0	0
<b>Total</b>						0	0	35	0
<b>Total Puts</b>						0	1	699	+1
<b>Grand Total</b>						25	49	1,549	+39

# Equity Options

## Calls

Business Day				Fri 27 Aug 2010				Prev Business Day				Thu 26 Aug 2010								
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change
Indicative a-t-m Vol				20.27				53.260				Sep 10								
Underlying Price												Time to expiry: 21 Days								
13.28	1.00	43.86				0	0	0	0	4000	0.01	0.00	36.96			0	0	27	0	
9.27	1.00	27.49				0	0	0	0	4400	0.01	-0.01	33.48			0	0	24	0	
7.28	0.99	24.74				0	0	0	0	4600	0.03	-0.02	29.46			0	0	13	0	
5.31	0.97	23.10				0	0	0	0	4800	0.06	-0.04	24.92			0	0	17	0	
3.45	0.88	22.55				0	0	0	0	5000	0.16	0.18	-0.12	22.44	0.16	0.16	10	14	34	+14
1.84	0.69	21.11				0	10	28	+10	5200	0.62	0.58	-0.31	21.32	0.62	0.62	7	0	60	0
0.72	0.40	19.78				0	10	39	+10	5400		1.45	-0.60	19.87			0	0	11	0
0.19	0.15	19.06				0	0	46	0	5600		2.92	-0.85	19.12			0	0	55	0
0.04	0.04	19.40				0	0	36	0	5800		4.76	-0.97	17.99			0	0	28	0
0.02	0.02	22.49				0	0	38	0	6000		6.74	-1.00	17.03			0	0	65	0
0.01	0.00	23.14				0	0	22	0	6200		8.74	-1.00	15.82			0	0	0	0
0.01	0.00	26.91				0	0	92	0	6400		10.74	-1.00	15.38			0	0	124	0
0.01	0.00	29.86				0	0	22	0	6600		12.74	-1.00	15.45			0	0	0	0
0.01	0.00	31.36				0	0	83	0	6800		14.74	-1.00	15.56			0	0	0	0
0.01	0.00	31.58				0	0	121	0	7200		18.74	-1.00	16.60			0	0	0	0
0.01	0.00	31.36				0	0	0	0	7600		22.74	-1.00	16.48			0	0	0	0
0.01	0.00	30.92				0	0	0	0	8000		26.74	-1.00	16.47			0	0	0	0
<b>Total</b>				<b>20</b>				<b>527</b>				<b>+20</b>								
Indicative a-t-m Vol				20.91				53.260				Oct 10								
Underlying Price												Time to expiry: 49 Days								
7.46	0.93	27.67				0	0	0	0	4600	0.16	-0.07	27.26			0	0	0	0	
5.59	0.88	24.95				0	0	5	0	4800	0.29	-0.12	24.67			0	5	27	+5	
3.85	0.79	22.56				0	0	0	0	5000	0.61	-0.22	23.53			0	0	0	0	
2.38	0.64	21.25				0	0	17	0	5200	1.10	-0.36	21.37			0	0	30	0	
1.31	0.45	20.71				0	0	17	0	5400	2.02	-0.55	20.80			0	0	13	0	
0.59	0.26	19.62				0	0	25	0	5600	3.31	-0.74	19.96			0	0	16	0	
0.23	0.12	19.15	0.23	0.23		10	5	32	+5	5800	4.92	-0.89	18.77			0	0	6	0	
0.08	0.05	19.46				0	0	45	0	6000	6.77	-0.96	18.13			0	0	7	0	
0.04	0.03	21.11				0	0	3	0	6200	8.74	-1.00	17.27			0	0	0	0	
0.02	0.01	22.21				0	0	10	0	6400	10.74	-1.00	16.43			0	0	0	0	
0.01	0.00	24.19				0	0	0	0	6800	14.74	-1.00	17.03			0	0	0	0	
0.01	0.00	26.29				0	0	0	0	7200	18.74	-1.00	19.31			0	0	0	0	
<b>Total</b>				<b>10</b>				<b>5</b>				<b>154</b>								
Indicative a-t-m Vol				22.31				53.260				Nov 10								
Underlying Price												Time to expiry: 84 Days								
7.76	0.88	27.25				0	0	0	0	4600	0.44	-0.12	27.49			0	0	0	0	
5.99	0.82	25.14				0	0	0	0	4800	0.67	-0.18	25.48			0	0	0	0	
4.40	0.73	23.80				0	0	0	0	5000	1.07	-0.27	23.89			0	0	0	0	
3.05	0.61	22.89				0	0	0	0	5200	1.68	-0.39	22.62			0	0	0	0	
1.96	0.48	21.97				0	0	0	0	5400	2.59	-0.53	21.69			0	0	0	0	
1.14	0.34	21.08				0	2	2	+2	5600	3.84	-0.66	21.52			0	0	0	0	
0.35	0.13	21.12				0	0	0	0	6000	6.93	-0.89	19.32			0	0	0	0	
0.09	0.04	21.20				0	0	0	0	6400	10.74	-1.00	17.71			0	0	0	0	
<b>Total</b>				<b>0</b>				<b>2</b>				<b>+2</b>								
Indicative a-t-m Vol				21.84				53.260				Dec 10								
Underlying Price												Time to expiry: 112 Days								
21.38	0.99	40.50				0	0	1	0	3200	0.03	-0.01	40.26			0	0	0	0	
17.43	0.98	36.09				0	0	0	0	3600	0.09	-0.02	36.52			0	0	0	0	
13.55	0.96	32.47				0	0	3	0	4000	0.22	-0.05	33.50			0	0	7	0	
9.79	0.90	28.75				0	0	0	0	4400	0.40	-0.10	28.43			0	0	20	0	
6.31	0.80	25.30				0	0	0	0	4800	0.90	-0.20	25.00			0	0	85	0	
3.36	0.61	22.35				0	0	10	0	5200	2.12	-0.40	23.62			0	1	74	0	
1.42	0.36	20.74				0	0	22	0	5600	4.12	-0.64	21.53			0	0	57	0	
0.49	0.16	20.17				0	0	385	0	6000	7.12	-0.84	20.27			0	0	300	0	
0.15	0.06	20.40				0	0	178	0	6400	10.77	-0.97	18.73			0	0	21	0	
0.04	0.02	20.54				0	0	653	0	6800	14.74	-1.00	18.05			0	0	0	0	
0.01	0.00	20.36				0	0	74	0	7200	18.74	-1.00	19.60			0	0	2	0	
0.01	0.00	20.79				0	0	10	0	8000	26.74	-1.00	26.26			0	0	0	0	
<b>Total</b>				<b>0</b>				<b>1,336</b>				<b>0</b>								
Indicative a-t-m Vol				22.14				53.260				Mar 11								
Underlying Price												Time to expiry: 203 Days								
10.31	0.86	26.65				0	0	0	0	4400	0.87	-0.14	27.09			0	0	0	0	
7.03	0.76	24.15				0	0	5	0	4800	1.68	-0.25	25.32			0	0	25	0	
4.33	0.60	22.43				0	0	0	0	5200	3.00	2.95	-0.40	23.28	3.00	3.00	2	0	2	0
2.41	0.42	21.50				0	0	4	0	5600	4.99	-0.58	22.17			0	0	27	0	
1.11	0.25	20.23				0	0	20	0	6000	7.69	-0.75	20.97			0	0	19	0	
0.45	0.12	19.50				0	0	57	0	6400	11.06	-0.88	20.64			0	0	30	0	
0.17	0.05	19.07				0	0	61	0	6800	14.79	-0.96	20.01			0	0	0	0	
0.05	0.02	18.63				0	0	181	0	7200	18.74	-1.00	20.36			0	0	0	0	
0.01	0.00	20.30				0	0	0	0	8000	26.74	-1.00	23.81			0	0	0	0	
<b>Total</b>				<b>0</b>				<b>328</b>				<b>0</b>								
Indicative a-t-m Vol				23.16				53.260				Jun 11								
Underlying Price												Time to expiry: 294 Days								
10.72	0.84	26.66				0	0	0	0	4400	1.65	-0.21	26.93			0	0	20	0	
7.70	0.74	25.41				0	0	0	0	4800	2.72	-0.32	24.98			0	0	2	0	
5.07	0.60	23.71				0	0	0	0	5200	4.37	-0.46	23.79			0	0	12	0	
2.99	0.45	21.96	3.00	2.99		25	0	42	0	5600	6.51	-0.60	22.33			0	0	7	0	
1.63	0.30	21.08				0	0	44	0	6000	9.18	-0.75	20.59			0	0	16	0	
0.78	0.17	20.14				0	0	0	0	6400	12.39	-0.87	19.06			0	0	8	0	
0.37	0.09	19.78				0	0	15	0	6800	16.00	-0.94	17.79			0	0	2	0	
0.16	0.05	19.55				0	0	2	0	7200	19.83	-0.98	16.57			0	0	1	0	
<b>Total</b>				<b>25</b>				<b>103</b>				<b>0</b>								

## Puts

Business Day				Fri 27 Aug 2010				Prev Business Day				Thu 26 Aug 2010								
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change
Indicative a-t-m Vol				20.41				53.260				Sep 10								
Underlying Price												Time to expiry: 21 Days								
0.01	0.00	36.96				0	0	0	0	4000	0.01	0.00	36.96			0	0	27	0	
0.01	-0.01	33.48				0	0	0	0	4400	0.01	-0.01	33.48			0	0	24	0	
0.03	-0.02	29.46				0	0	0	0	4600	0.03	-0.02	29.46			0	0	13	0	
0.06	-0.04	24.92				0	0	0	0	4800	0.06	-0.04	24.92			0	0	17	0	

# Equity Options

## Calls

Business Day Fri 27 Aug 2010				Prev Business Day Thu 26 Aug 2010			
Opening Trans	Settle Price	Delta	Volatility	Official Volume	Open Int	Change	Exercise Price
Indicative a-t-m Vol	22.98	Underlying Price		53,260	Dec 11		
14.31	0.90	26.13		0	0	0	4000
11.01	0.82	24.82		0	0	0	4400
8.44	0.71	25.30		0	20	0	4800
3.82	0.46	21.78		0	0	0	5600
2.43	0.34	21.07		0	52	0	6000
1.44	0.23	20.27		0	4	0	6400
0.13	0.03	18.94		0	0	0	8000
<b>Total</b>				0	0	76	0
<b>Total Calls</b>				35	27	2,526	+27

## Puts

Business Day Fri 27 Aug 2010				Prev Business Day Thu 26 Aug 2010			
Opening Trans	Settle Price	Delta	Volatility	Official Volume	Open Int	Change	Exercise Price
Indicative a-t-m Vol	21.95	Underlying Price		53,260	Dec 11		
1.26	-0.14	25.53		0	0	3	0
2.27	-0.23	25.17		0	0	10	0
3.50	-0.33	23.89		0	0	12	0
7.13	-0.57	20.94		0	0	5	0
9.30	-0.73	17.71		0	0	2	0
12.49	-0.84	16.88		0	0	0	0
27.65	-1.00	14.73		0	0	0	0
<b>Total</b>				0	0	32	0
<b>Total Puts</b>				19	20	1,326	+19
<b>Grand Total</b>				54	47	3,852	+46

## DEXIA (DXB)

Business Day Fri 27 Aug 2010				Prev Business Day Thu 26 Aug 2010			
Opening Trans	Settle Price	Delta	Volatility	Official Volume	Open Int	Change	Exercise Price
Indicative a-t-m Vol	44.47	Underlying Price		3,362	Sep 10		
0.97	0.97	75.00		0	0	0	240
0.78	0.94	73.15		0	0	0	260
0.68	0.93	65.02		0	0	0	270
0.59	0.89	66.00		0	50	0	280
0.50	0.86	60.00		0	3	18	290
0.40	0.83	51.72		0	0	19	300
0.32	0.76	50.65		0	0	3	310
0.25	0.68	48.54		0	0	18	320
0.19	0.59	47.17	0.14 0.14	5	0	5	330
0.12	0.48	42.68		0	10	128	+9 340
0.10	0.38	45.81		0	0	7,587	0 350
0.05	0.26	40.41		0	0	211	0 360
0.03	0.19	41.17		0	3	4	+3 370
0.02	0.14	43.58		0	0	206	0 380
0.01	0.07	38.83		0	0	0	0 390
0.01	0.05	40.77		0	0	309	0 400
0.01	0.02	40.35		0	0	0	0 410
0.01	0.01	38.95		0	0	289	0 420
0.01	0.00	38.60		0	0	121	0 440
0.01	0.00	39.31		0	0	128	0 460
0.01	0.00	39.57		0	0	216	0 480
0.01	0.00	39.83		0	0	209	0 520
0.01	0.00	39.43		0	0	18	0 560
0.01	0.00	40.14		0	0	287	0 600
0.01	0.00	40.14		0	0	216	0 640
0.01	0.00	40.97		0	0	203	0 680
0.01	0.00	41.44		0	0	492	0 720
0.01	0.00	43.83		0	0	264	0 800
<b>Total</b>				5	16	11,001	+12

Business Day Fri 27 Aug 2010				Prev Business Day Thu 26 Aug 2010			
Opening Trans	Settle Price	Delta	Volatility	Official Volume	Open Int	Change	Exercise Price
Indicative a-t-m Vol	48.91	Underlying Price		3,362	Sep 10		
0.01	-0.03	74.99		0	0	0	240
0.02	-0.06	70.65		0	0	0	260
0.02	-0.08	67.32		0	0	0	270
0.03	-0.10	62.18		0	0	0	280
0.03	-0.13	58.12		0	0	0	290
0.04	-0.17	52.72		0	0	0	300
0.08	-0.26	57.63		0	0	0	310
0.10	-0.32	51.66		0	0	0	320
0.13	-0.41	49.81		0	0	0	330
0.18	-0.51	48.31		0	0	0	340
0.24	-0.61	47.34		0	0	0	350
0.30	-0.71	44.92		0	0	0	360
0.37	-0.80	43.23		0	0	0	370
0.46	-0.87	42.53		0	0	0	380
0.55	-0.92	41.99		0	0	0	390
0.64	-0.95	41.62		0	0	0	400
0.74	-0.97	41.69		0	0	0	410
0.84	-0.99	39.68		0	0	0	420
1.04	-1.00	38.37		0	0	0	440
1.24	-1.00	39.74		0	0	0	460
1.44	-1.00	39.70		0	0	0	480
1.84	-1.00	41.66		0	0	0	520
2.24	-1.00	40.91		0	0	0	560
2.64	-1.00	41.14		0	0	0	600
3.04	-1.00	41.03		0	0	0	640
3.44	-1.00	41.62		0	0	0	680
3.84	-1.00	42.44		0	0	0	720
4.64	-1.00	44.20		0	0	0	800
<b>Total</b>				0	0	1,268	0

Business Day Fri 27 Aug 2010				Prev Business Day Thu 26 Aug 2010			
Opening Trans	Settle Price	Delta	Volatility	Official Volume	Open Int	Change	Exercise Price
Indicative a-t-m Vol	44.11	Underlying Price		3,362	Oct 10		
0.79	0.91	55.89		0	0	0	260
0.62	0.85	52.52		0	0	0	280
0.44	0.78	45.48		0	0	0	300
0.39	0.71	48.90		0	0	0	310
0.32	0.65	47.87		0	0	0	320
0.25	0.58	43.49		0	0	70	0 330
0.21	0.51	44.52		0	0	0	0 340
0.17	0.44	45.32		0	0	0	0 350
0.13	0.37	44.24		0	0	0	0 360
0.10	0.31	43.78		0	0	0	0 370
0.08	0.25	43.71		0	0	80	0 380
0.05	0.20	42.91		0	0	0	0 390
0.04	0.15	42.24		0	0	65	0 400
0.03	0.12	42.15		0	0	0	0 410
0.02	0.09	41.80		0	0	0	0 420
0.01	0.05	41.36		0	0	40	0 440
<b>Total</b>				0	0	255	0

Business Day Fri 27 Aug 2010				Prev Business Day Thu 26 Aug 2010			
Opening Trans	Settle Price	Delta	Volatility	Official Volume	Open Int	Change	Exercise Price
Indicative a-t-m Vol	47.01	Underlying Price		3,362	Oct 10		
0.04	-0.10	61.15		0	0	0	260
0.07	-0.16	55.97		0	0	0	280
0.11	-0.25	53.11		0	0	0	300
0.13	-0.30	50.55		0	0	0	310
0.17	-0.36	50.06		0	0	0	320
0.20	-0.42	47.18		0	0	0	330
0.25	-0.49	46.90		0	0	0	340
0.31	-0.56	45.87		0	0	0	350
0.36	-0.63	43.91		0	0	0	360
0.43	-0.70	42.89		0	0	0	370
0.50	-0.77	40.45		0	0	0	380
0.59	-0.81	41.59		0	0	0	390
0.67	-0.85	42.34		0	0	0	400
0.76	-0.89	42.00		0	0	0	410
0.85	-0.92	40.89		0	0	0	420
1.05	-0.95	42.33		0	0	0	440
<b>Total</b>				0	0	265	0

Business Day Fri 27 Aug 2010				Prev Business Day Thu 26 Aug 2010			
Opening Trans	Settle Price	Delta	Volatility	Official Volume	Open Int	Change	Exercise Price
Indicative a-t-m Vol	45.62	Underlying Price		3,362	Nov 10		
0.67	0.81	51.50		0	0	0	280
0.53	0.72	51.16		0	0	0	300
0.45	0.68	48.32		0	0	0	310
0.37	0.64	44.32		0	0	0	320
0.33	0.58	46.64		0	0	0	330
0.28	0.53	44.94		0	0	0	340
0.23	0.47	43.80		0	0	0	350
0.19	0.41	42.87		0	0	0	360
0.12	0.31	42.42		0	0	0	380
<b>Total</b>				0	0	0	0

Business Day Fri 27 Aug 2010				Prev Business Day Thu 26 Aug 2010			
Opening Trans	Settle Price	Delta	Volatility	Official Volume	Open Int	Change	Exercise Price
Indicative a-t-m Vol	46.66	Underlying Price		3,362	Nov 10		
0.12	-0.20	55.17		0	0	0	280
0.17	-0.28	52.17		0	0	0	300
0.20	-0.32	50.48		0	0	0	310
0.23	-0.37	48.45		0	0	0	320
0.27	-0.42	47.87		0	0	0	330
0.31	-0.47	45.86		0	0	0	340
0.37	-0.53	45.03		0	0	0	350
0.43	-0.58	44.14		0	0	0	360
0.57	-0.68	44.33		0	0	0	380
<b>Total</b>				0	0	0	0

# Equity Options

## Calls

Business Day				Fri 27 Aug 2010				Prev Business Day				Thu 26 Aug 2010															
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change							
Indicative a-t-m Vol				45.73				Underlying Price 3.362				Dec 10															
1.03	0.90	55.13				0	0	5	0	240	0.13	0.07	-0.11	58.46			0	0	0	0	260						
0.86	0.85	52.52				0	0	0	0	260	0.15	-0.16	-0.16	56.22	0.13	0.13	40	0	40	0	280						
0.70	0.79	50.68				0	0	5	0	280	0.21	-0.22	-0.22	53.68			0	0	16	0	300						
0.58	0.71	52.27				0	0	17	0	300	0.27	-0.29	-0.29	51.41			0	0	5	0	320						
0.44	0.63	47.56				0	0	77	0	320	0.36	-0.37	-0.37	48.64			0	0	21	0	340						
0.32	0.54	45.28				0	0	140	0	340	0.47	-0.46	-0.46	45.44			0	0	3	0	360						
0.23	0.44	43.51				0	0	11	0	360	0.59	-0.56	-0.56	44.32			0	0	10	0	380						
0.16	0.34	41.38				0	0	218	0	380	0.74	-0.65	-0.65	42.30			0	0	25	0	400						
0.10	0.25	39.79				0	0	168	0	400	0.90	-0.74	-0.74	40.77			0	0	288	0	420						
0.09	0.22	43.61				0	0	505	0	420	1.08	-0.81	-0.81	40.08			0	0	788	0	440						
0.04	0.12	38.08				0	0	224	0	440	1.26	-0.87	-0.87	39.38			0	0	175	0	460						
0.02	0.08	37.66				0	0	76	0	460	1.45	-0.91	-0.91	39.49			0	0	62	0	480						
0.01	0.05	36.36				0	0	112	0	480	1.84	-0.95	-0.95	37.77			0	0	16	0	520						
0.01	0.02	37.58				0	0	823	0	520	2.24	-0.98	-0.98	39.16			0	0	70	0	560						
0.01	0.01	39.52				0	0	9,028	0	560	3.04	-1.00	-1.00	39.15			0	0	103	0	640						
0.01	0.01	44.97				0	0	270	0	640							0	0	19	0							
<b>Total</b>				<b>0</b>				<b>11,679</b>				<b>0</b>				<b>40</b>				<b>1,641</b>				<b>0</b>			

## Puts

Business Day				Fri 27 Aug 2010				Prev Business Day				Thu 26 Aug 2010																			
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change											
Indicative a-t-m Vol				46.08				Underlying Price 3.362				Mar 11																			
1.10	0.85	55.01				0	0	15	0	240	0.14	-0.15	-0.15	55.96			0	0	5	0	260										
0.95	0.81	52.21				0	0	0	0	260	0.18	-0.20	-0.20	53.25			0	0	0	0	280										
0.80	0.76	49.69				0	0	10	0	280	0.24	-0.25	-0.25	51.42			0	0	0	0	300										
0.67	0.70	47.92				0	0	0	0	300	0.30	-0.31	-0.31	48.79			0	0	17	0	320										
0.55	0.63	46.62				0	0	62	0	320	0.37	-0.37	-0.37	46.06			0	0	18	0	340										
0.44	0.56	45.00				0	0	50	0	340	0.45	-0.44	-0.44	44.28			0	0	100	0	360										
0.35	0.49	43.89				0	20	189	+20	360	0.56	-0.52	-0.52	42.79			0	0	11	0	380										
0.28	0.42	42.98				0	0	63	0	380	0.68	-0.59	-0.59	41.79			0	0	2	0	400										
0.21	0.35	41.13				0	0	208	0	400	0.82	-0.66	-0.66	40.59			0	0	10	0	420										
0.15	0.28	39.95				0	0	260	0	420	0.99	-0.71	-0.71	41.59			0	0	0	0	440										
0.11	0.22	38.70				0	0	62	0	440	1.13	-0.79	-0.79	38.66			0	0	0	0	460										
0.08	0.17	37.46				0	0	15	0	460	1.30	-0.84	-0.84	37.67			0	0	0	0	480										
0.05	0.13	36.54				0	0	11	0	480	1.47	-0.88	-0.88	36.80			0	0	12	0	520										
0.03	0.07	36.13				0	0	0	0	520	1.86	-0.93	-0.93	38.20			0	0	10	0	560										
0.01	0.03	34.71				0	0	4	0	560	2.25	-0.94	-0.94	41.17			0	0	22	0											
<b>Total</b>				<b>0</b>				<b>20</b>				<b>949</b>				<b>+20</b>				<b>0</b>				<b>207</b>				<b>0</b>			

Business Day				Fri 27 Aug 2010				Prev Business Day				Thu 26 Aug 2010																			
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change											
Indicative a-t-m Vol				43.87				Underlying Price 3.362				Jun 11																			
1.15	0.84	52.85				0	0	4	0	240	0.20	-0.18	-0.18	54.34			0	0	0	0	260										
1.01	0.79	51.57				0	0	0	0	260	0.26	-0.22	-0.22	52.35			0	0	0	0	280										
0.86	0.75	48.98				0	0	0	0	280	0.32	-0.27	-0.27	50.57			0	0	20	0	300										
0.72	0.69	45.71				0	0	10	0	300	0.39	-0.32	-0.32	48.10			0	0	0	0	320										
0.63	0.64	46.64				0	0	0	0	320	0.47	-0.38	-0.38	46.08			0	0	40	0	340										
0.50	0.57	43.18				0	0	25	0	340	0.56	-0.44	-0.44	44.39			0	0	40	0	360										
0.40	0.51	41.65				0	0	51	0	360	0.66	-0.50	-0.50	42.71			0	0	42	0	380										
0.32	0.44	40.70				0	0	0	0	380	0.78	-0.56	-0.56	41.36			0	0	4	0	400										
0.26	0.38	39.77				0	0	30	0	400	0.92	-0.62	-0.62	40.57			0	0	45	0	420										
0.20	0.32	38.98				0	0	0	0	420	1.04	-0.69	-0.69	38.13			0	0	0	0	440										
0.16	0.27	38.51				0	0	5	0	440	1.20	-0.74	-0.74	37.59			0	0	0	0											
<b>Total</b>				<b>0</b>				<b>125</b>				<b>0</b>				<b>191</b>				<b>0</b>											
<b>Total Calls</b>				<b>5</b>				<b>36</b>				<b>24,009</b>				<b>+32</b>				<b>40</b>				<b>3,572</b>				<b>0</b>			

**Total Puts** 40  
**Grand Total** 45

# Equity Options

## Calls

Business Day				Fri 27 Aug 2010		Prev Business Day		Thu 26 Aug 2010									
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price							
<b>GBL (GBL)</b>																	
Indicative a-t-m Vol				21.69		Underlying Price		58.520		Sep 10		Time to expiry:	21 Days	Indicative a-t-m Vol		20.26	
10.54	1.00	32.23				0	0	0	0	4800	0.02	-0.01	35.18	0	0	32	0
6.60	0.96	28.51				0	0	0	0	5200	0.12	-0.06	31.07	0	0	0	0
4.76	0.89	28.07				0	0	0	0	5400	0.21	-0.11	26.81	0	0	12	0
3.01	0.78	24.94				0	0	2	0	5600	0.44	-0.22	23.45	0	0	136	0
1.54	0.58	22.23				0	0	0	0	5800	0.98	-0.43	20.76	0	0	44	0
0.31	0.57	0.31	0.45	0.31		17	0	27	0	6000	2.05	-0.71	18.83	0	0	76	0
	0.12	0.10	17.98			0	0	47	0	6200	3.65	-0.92	16.74	0	0	8	0
	0.01	0.01	15.00			0	0	157	0	6400	5.57	-0.99	14.69	0	0	113	0
	0.01	0.00	14.30			0	0	97	0	6800	9.56	-1.00	13.97	0	0	8	0
	0.01	0.00	15.16			0	0	33	0	7200	13.56	-1.00	14.72	0	0	0	0
	0.01	0.00	16.34			0	0	5	0	8000	21.56	-1.00	15.92	0	0	0	0
<b>Total</b>						17	0	368	0		<b>Total</b>			0	0	429	0
Indicative a-t-m Vol				22.10		Underlying Price		58.520		Oct 10		Time to expiry:	49 Days	Indicative a-t-m Vol		21.45	
10.63	0.96	32.79				0	0	0	0	4800	0.16	-0.05	33.61	0	0	0	0
6.89	0.88	28.99				0	0	0	0	5200	0.38	-0.12	28.16	0	0	3	0
3.58	0.70	25.20				0	0	0	0	5600	0.98	-0.29	23.33	0	0	2	0
2.19	0.56	22.66				0	0	0	0	5800	1.67	-0.45	21.94	0	0	73	0
1.13	0.38	20.49				0	0	3	0	6000	2.63	-0.62	20.04	0	0	2	0
0.45	0.20	18.48				0	0	5	0	6200	3.98	-0.80	18.33	0	0	0	0
0.14	0.08	17.22				0	0	8	0	6400	5.66	-0.93	16.49	0	0	0	0
0.01	0.00	15.01				0	0	0	0	6800	9.56	-1.00	15.10	0	0	0	0
0.01	0.00	15.09				0	0	0	0	7200	13.56	-1.00	22.05	0	0	0	0
<b>Total</b>						0	0	16	0		<b>Total</b>			0	0	80	0
Indicative a-t-m Vol				22.07		Underlying Price		58.520		Nov 10		Time to expiry:	84 Days	Indicative a-t-m Vol		21.77	
10.84	0.92	30.91				0	0	0	0	4800	0.38	-0.09	31.92	0	0	0	0
7.36	0.82	29.04				0	0	0	0	5200	0.75	-0.17	27.55	0	0	0	0
4.18	0.66	24.93				0	0	0	0	5600	1.59	-0.33	24.11	0	0	0	0
2.78	0.55	22.40				0	0	2	0	5800	2.24	-0.45	22.19	0	0	2	0
1.74	0.42	21.13				0	0	0	0	6000	3.17	-0.58	20.59	0	0	0	0
0.50	0.18	19.26				0	0	0	0	6400	5.89	-0.85	17.59	0	0	0	0
0.06	0.03	16.73				0	0	0	0	6800	9.57	-0.98	15.44	0	0	0	0
<b>Total</b>						0	0	2	0		<b>Total</b>			0	0	2	0
Indicative a-t-m Vol				22.27		Underlying Price		58.520		Dec 10		Time to expiry:	112 Days	Indicative a-t-m Vol		21.82	
11.00	0.90	29.41				0	0	0	0	4800	0.55	-0.11	30.56	0	0	32	0
7.61	0.80	27.63				0	0	0	0	5200	1.02	-0.20	26.96	0	0	18	0
4.48	0.66	23.95				0	0	8	0	5600	1.97	-0.35	24.00	2.20	1.90	63	0
2.12	0.44	21.28				0	0	51	0	6000	3.52	-0.57	20.53			115	0
0.70	0.21	18.81				0	0	44	0	6400	6.17	-0.80	18.47			59	0
0.19	0.07	18.10				0	0	25	0	6800	9.61	-0.96	15.72			12	0
0.01	0.01	15.39				0	0	82	0	7200	13.58	-0.98	18.90			0	0
0.01	0.00	15.77				0	0	26	0	8000	21.57	-0.99	26.30			0	0
<b>Total</b>						0	0	236	0		<b>Total</b>			63	0	293	0
Indicative a-t-m Vol				22.84		Underlying Price		58.520		Mar 11		Time to expiry:	203 Days	Indicative a-t-m Vol		22.05	
11.78	0.84	30.13				0	0	0	0	4800	1.14	-0.15	29.25	0	0	1,022	0
8.44	0.76	26.86				0	0	6	0	5200	1.85	-0.24	26.56	0	0	10	0
5.61	0.63	24.72				0	0	2	0	5600	2.83	-0.37	23.37	0	0	94	0
3.16	0.48	21.73				0	0	12	0	6000	4.51	-0.53	21.27	0	0	71	0
1.57	0.30	20.11				0	0	17	0	6400	6.84	-0.71	18.98	0	0	11	0
0.60	0.15	18.28				0	0	21	0	6800	9.91	-0.87	17.03	0	0	0	0
0.18	0.06	17.10				0	0	16	0	7200	13.60	-0.96	16.26	0	0	0	0
0.01	0.01	16.49				0	0	0	0	8000	21.58	-0.98	21.92	0	0	0	0
<b>Total</b>						0	0	74	0		<b>Total</b>			0	0	1,208	0
Indicative a-t-m Vol				22.41		Underlying Price		58.520		Jun 11		Time to expiry:	294 Days	Indicative a-t-m Vol		21.79	
12.01	0.83	30.86				0	0	0	0	4800	2.13	-0.23	28.06	0	0	2	0
8.55	0.76	26.36				0	0	0	0	5200	3.03	-0.33	24.77	0	0	1	0
5.62	0.63	23.64				0	0	5	0	5600	4.59	-0.46	23.11	0	0	0	0
3.35	0.48	21.69				0	0	30	0	6000	6.59	-0.61	21.01	0	0	13	0
1.76	0.32	20.17				0	0	5	0	6400	9.19	-0.76	18.89	0	0	0	0
0.29	0.08	17.71				0	0	0	0	7200	16.18	-0.93	18.16	0	0	0	0
<b>Total</b>						0	0	40	0		<b>Total</b>			0	0	16	0
<b>Total Calls</b>						17	0	736	0		<b>Total Puts</b>			63	0	2,028	0
											<b>Grand Total</b>			80	0	2,764	0

## Puts

Business Day				Fri 27 Aug 2010		Prev Business Day		Thu 26 Aug 2010									
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price							
<b>GBL (GBL)</b>																	
Indicative a-t-m Vol				21.69		Underlying Price		58.520		Sep 10		Time to expiry:	21 Days	Indicative a-t-m Vol		20.26	
10.54	1.00	32.23				0	0	0	0	4800	0.02	-0.01	35.18	0	0	32	0
6.60	0.96	28.51				0	0	0	0	5200	0.12	-0.06	31.07	0	0	0	0
4.76	0.89	28.07				0	0	0	0	5400	0.21	-0.11	26.81	0	0	12	0
3.01	0.78	24.94				0	0	2	0	5600	0.44	-0.22	23.45	0	0	136	0
1.54	0.58	22.23				0	0	0	0	5800	0.98	-0.43	20.76	0	0	44	0
0.31	0.57	0.31	0.45	0.31		17	0	27	0	6000	2.05	-0.71	18.83	0	0	76	0
	0.12	0.10	17.98			0	0	47	0	6200	3.65	-0.92	16.74	0	0	8	0
	0.01	0.01	15.00			0	0	157	0	6400	5.57	-0.99	14.69	0	0	113	0
	0.01	0.00	14.30			0	0	97	0	6800	9.56	-1.00	13.97	0	0	8	0
	0.01	0.00	15.16			0	0	33	0	7200	13.56	-1.00	14.72	0	0	0	0
	0.01	0.00	16.34			0	0	5	0	8000	21.56	-1.00	15.92	0	0	0	0
<b>Total</b>						17	0	368	0		<b>Total</b>			0	0	429	0
Indicative a-t-m Vol				22.10		Underlying Price		58.520		Oct 10		Time to expiry:	49 Days	Indicative a-t-m Vol		21.45	
10.63	0.96	32.79				0	0	0	0	4800	0.16	-0.05	33.61	0	0	0	0
6.89	0.88	28.99				0	0	0	0	5200	0.38	-0.12	28.16	0	0	3	0
3.58	0.70	25.20				0	0	0	0	5600	0.98	-0.29	23.33	0	0	2	0
2.19	0.56	22.66				0	0	0	0	5800	1.67	-0.45	21.94	0	0	73	0
1.13	0.38	20.49				0	0	3	0	6000	2.63	-0.62	20.04	0	0	2	0
0.45	0.20	18.48				0	0	5	0	6200	3.98	-0.80	18.33	0	0	0	0
0.14	0.08	17.22				0	0	8	0	6400	5.66	-0.93	16.49	0	0	0	0
0.01	0.00	15.01				0	0	0	0	6800	9.56	-1.00	15.10	0	0	0	0
0.01	0.00	15.09				0	0	0	0	7200	13.56	-1.00	22.05	0	0	0	0
<b>Total</b>						0	0	16	0		<b>Total</b>			0	0	80	0
Indicative a-t-m Vol				22.07		Underlying Price		58.520		Nov 10		Time to expiry:	84 Days	Indicative a-t-m Vol		21.77	
10.84	0.92	30.91				0	0	0	0	4800	0.38	-0.09	31.92	0	0	0	0
7.36	0.82	29.04				0	0	0	0	5200	0.75	-0.17	27.55	0	0	0	0
4.18	0.66	24.93				0	0	0	0	5600							

# Equity Options

## Calls

Business Day Fri 27 Aug 2010

Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Prev Business Day Official Volume	Open Int	Change	Exercise Price
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## Puts

Business Day Fri 27 Aug 2010

Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Prev Business Day Official Volume	Open Int	Change	Exercise Price
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### KBC-Bank (KBC)

Business Day	Fri 27 Aug 2010	Prev Business Day	Thu 26 Aug 2010	Business Day	Fri 27 Aug 2010	Prev Business Day	Thu 26 Aug 2010									
Indicative a-t-m Vol	40.75	Underlying Price	32.515	Sep 10	Time to expiry:	21 Days	Indicative a-t-m Vol	42.16								
8.56	0.98	61.66	0	0	39	0	2400	0.05	-0.02	64.31	0	0	155	0		
6.61	0.95	57.00	0	0	86	0	2600	0.11	-0.05	59.25	0	0	93	0		
4.74	0.90	51.34	0	5	51	+5	2800	0.26	-0.12	53.93	0	0	203	0		
3.03	0.78	46.39	0	5	109	0	3000	0.53	-0.23	47.61	0	10	244	0		
2.08	2.27	0.69	44.14	2.08	2.08	4	5	20	-5	3100	0.78	-0.31	45.59	0	0	47
1.60	0.58	41.67	0	0	11	206	-11	3200	1.12	-0.42	43.16	0	0	596	0	
0.95	1.06	0.46	39.90	0.95	0.95	2	5	135	+5	3300	1.58	-0.54	41.24	0	0	68
0.65	0.65	0.34	38.33	0.65	0.65	7	71	665	+11	3400	2.20	-0.65	40.97	0	0	152
0.31	0.37	0.23	37.55	0.36	0.31	6	0	174	0	3500	2.89	-0.76	39.21	3	0	43
0.21	0.14	37.03	0	0	0	222	0	3600	3.72	-0.85	38.76	0	0	72	0	
0.11	0.09	37.29	0	0	0	12	0	3700	4.60	-0.91	37.76	0	0	0	0	
0.06	0.05	37.29	0	0	0	1,153	0	3800	6.00	-0.95	37.44	6.00	6.00	3	0	26
0.02	0.02	39.63	0	0	0	76	0	4000	7.49	-0.99	36.44	0	0	0	0	10
0.01	0.01	44.31	0	0	0	39	0	4200	9.49	-1.00	37.29	0	0	0	0	20
0.01	0.01	47.70	0	0	0	793	0	4400	11.49	-1.00	38.77	0	0	0	0	43
<b>Total</b>			19	102	3,780	+5						<b>Total</b>	6	10	1,772	0
Indicative a-t-m Vol	42.68	Underlying Price	32.515	Oct 10	Time to expiry:	49 Days	Indicative a-t-m Vol	42.78								
6.96	0.88	55.83	0	0	10	0	2600	0.35	0.41	-0.12	55.41	0.35	0.35	11	0	78
5.22	0.81	51.03	0	0	50	0	2800	0.65	-0.18	49.91	0	0	11	21	+11	
3.66	0.71	46.78	0	0	10	0	3000	1.25	1.11	-0.29	46.54	1.25	1.25	5	0	5
2.98	0.65	45.30	0	0	0	0	3100	1.44	-0.35	45.29	0	0	0	12	0	
2.36	0.57	43.64	0	0	6	0	3200	2.05	1.82	-0.43	43.52	2.05	2.05	6	0	13
1.80	0.49	41.79	0	0	5	0	3300	2.28	-0.50	42.10	0	0	0	7	0	
1.35	0.41	40.64	0	0	21	0	3400	2.83	-0.58	41.03	0	0	0	30	0	
0.80	0.99	0.34	39.74	0.80	0.80	5	4	27	+4	3500	3.43	-0.67	39.26	0	0	1
0.68	0.26	38.31	0	0	109	0	3600	4.16	-0.74	38.72	0	0	0	14	0	
0.49	0.20	38.46	0	0	20	0	3700	4.96	-0.80	38.55	0	0	0	0	0	
0.33	0.15	37.72	0	0	55	0	3800	5.82	-0.85	38.55	0	0	0	0	0	
0.16	0.08	38.28	0	0	18	0	4000	7.63	-0.92	38.55	0	0	0	0	0	
<b>Total</b>			5	4	331	+4						<b>Total</b>	22	11	181	+11
Indicative a-t-m Vol	42.04	Underlying Price	32.515	Nov 10	Time to expiry:	84 Days	Indicative a-t-m Vol	42.24								
5.61	0.78	47.29	0	0	0	0	2800	1.08	-0.22	48.04	0	0	0	0	0	
4.22	0.69	45.86	0	0	0	0	3000	1.60	-0.31	44.85	0	0	4	0		
3.55	0.63	44.20	0	0	0	0	3100	2.15	1.96	-0.37	43.84	2.15	2.15	1	0	
2.94	0.58	42.69	0	0	20	20	3200	2.38	-0.43	42.78	0	0	5	0		
2.40	0.51	41.43	2.15	2.15	1	2	10	3300	2.86	-0.49	41.75	0	0	0	0	
1.98	0.45	41.30	0	0	0	0	3400	3.36	-0.55	40.41	0	0	0	0		
1.24	0.33	39.56	0	0	0	0	3600	4.63	-0.67	38.78	0	0	0	0		
0.73	0.23	38.32	0	0	23	0	3800	6.17	-0.77	38.48	0	0	0	0		
<b>Total</b>			1	22	53	+20						<b>Total</b>	1	0	9	0
Indicative a-t-m Vol	42.47	Underlying Price	32.515	Dec 10	Time to expiry:	112 Days	Indicative a-t-m Vol	41.36								
9.23	0.88	53.63	0	0	107	0	2400	0.65	-0.12	53.53	0	0	181	0		
7.56	0.83	50.91	0	0	80	0	2600	0.98	-0.17	50.92	0	0	24	0		
5.99	0.76	47.64	0	0	39	0	2800	1.40	-0.24	47.61	0	20	106	0		
4.55	0.68	44.58	0	0	39	0	3000	1.96	-0.32	44.57	0	0	200	0		
3.37	0.58	42.90	0	0	76	0	3200	2.71	-0.42	41.84	0	0	89	0		
2.38	0.47	41.26	2.15	2.15	1	0	3400	3.69	-0.53	39.99	0	0	87	0		
1.51	0.36	38.23	0	0	166	0	3600	4.91	-0.64	38.07	0	20	30	-5		
0.95	0.26	36.98	0	0	1,012	0	3800	6.30	-0.75	36.08	0	0	19	0		
0.56	0.57	0.18	36.01	0.56	0.56	3	0	1,316	0	4000	8.01	-0.82	36.59	0	70	64
0.25	0.09	36.95	0	0	122	0	4400	11.57	-0.95	32.85	0	0	0	0	-20	
<b>Total</b>			4	0	3,060	0						<b>Total</b>	0	110	800	-25
Indicative a-t-m Vol	41.13	Underlying Price	32.515	Mar 11	Time to expiry:	203 Days	Indicative a-t-m Vol	40.50								
9.89	0.84	51.19	0	0	25	0	2400	1.23	-0.16	50.97	0	0	134	0		
8.28	0.79	47.91	0	0	50	0	2600	1.62	-0.21	47.83	0	0	51	0		
6.83	0.73	45.64	0	0	61	0	2800	2.12	-0.26	44.96	0	0	36	0		
5.50	0.67	43.41	0	0	2	0	3000	2.81	-0.34	43.21	0	0	43	0		
4.33	0.59	41.53	0	0	25	0	3200	3.56	-0.41	40.52	0	0	32	0		
3.33	0.51	40.01	0	0	43	0	3400	4.69	-0.49	40.45	0	0	62	0		
2.52	0.43	38.86	0	0	96	0	3600	5.69	-0.58	37.37	0	0	54	0		
1.79	0.34	37.08	0	0	40	0	3800	6.99	-0.67	35.87	0	0	50	0		
1.30	0.27	36.40	0	0	74	0	4000	8.47	-0.75	34.67	0	0	0	0		
0.63	0.16	35.03	0	0	242	-5	4400	11.85	-0.87	33.09	0	0	40	0		
<b>Total</b>			0	5	658	-5						<b>Total</b>	0	0	502	0
Indicative a-t-m Vol	42.07	Underlying Price	32.515	Jun 11	Time to expiry:	294 Days	Indicative a-t-m Vol	38.74								
10.37	0.83	52.67	0	0	20	0	2400	1.87	-0.19	48.80	0	0	5	0		
7.47	0.72	47.47	0	0	60	0	2800	3.02	-0.30	44.07	0	0	12	0		
6.19	0.66	45.26	0	0	2	0	3000	3.73	-0.37	41.65	0	0	13	0		
4.93	0.60	42.39	0	0	51	0	3200	4.57	-0.44	39.45	0	0	20	0		
3.96	0.53	41.17	0	0	21	0	3400	5.47	-0.52	36.71	0	0	10	0		
3.13	0.46	39.96	0	0	10	20	3600	6.57	-0.60	34.50	0	0	35	0		
2.42	0.39	38.64	0	0	0	0	3800	7.92	-0.67	33.34	0	0	10	0		
1.86	0.32	37.78	0	0	3	0	4000	9.34	-0.75	31.51	0	0	55	0		
<b>Total</b>			0	10	177	+10						<b>Total</b>	0	0	160	0
<b>Total Calls</b>			29	143	8,059	+34						<b>Total Puts</b>	29	131	3,424	-14
												<b>Grand Total</b>	58	274	11,483	+20

# Equity Options

## Calls

Business Day				Fri 27 Aug 2010		Prev Business Day		Thu 26 Aug 2010			
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	
<b>Mobistar (MOB)</b>											
Indicative a-t-m Vol 15.45 Underlying Price 44.105											
Time to expiry: 21 Days											
9.44	1.00	22.93				0	0	0	0	3467	
7.52	1.00	20.91				0	0	0	0	3659	
5.60	1.00	19.26				0	0	0	0	3852	
4.64	0.99	18.49				0	0	0	0	3948	
3.69	0.98	17.91				0	0	0	0	4044	
3.14	0.96	17.01				0	0	0	0	4100	
2.75	0.94	16.42				0	0	281	0	4141	
1.87	0.86	15.65				0	0	29	0	4237	
1.14	0.69	15.65				0	0	5	0	4333	
0.61	0.58	0.46	0.61	0.60		15	0	80	0	4430	
0.10	0.10	0.12				0	0	133	0	4622	
0.01	0.01	0.16				0	0	0	0	4800	
0.01	0.00	0.16				0	0	269	0	5007	
0.01	0.00	0.16				0	0	249	0	5393	
0.01	0.00	0.17				0	0	0	0	6163	
<b>Total</b>						15	0	1,046	0		

## Puts

Business Day				Fri 27 Aug 2010		Prev Business Day		Thu 26 Aug 2010			
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	
<b>Mobistar (MOB)</b>											
Indicative a-t-m Vol 16.69											
Time to expiry: 21 Days											
0.01	0.00	24.76				0	0	10	0		
0.01	0.00	21.76				0	0	0	0		
0.01	0.00	21.50				0	0	18	0		
0.01	-0.01	19.54				0	0	179	0		
0.02	-0.03	18.69				0	0	18	0		
0.04	-0.05	18.29				0	0	0	0		
0.07	-0.08	18.39				0	0	4	0		
0.17	-0.17	17.47				0	0	12	0		
0.40	-0.33	16.95				0	0	2	0		
0.82	-0.53	16.63				0	0	67	0		
2.22	-0.87	16.59				0	0	6	0		
3.91	-0.98	17.63				0	0	0	0		
5.97	-1.00	19.43				0	0	20	0		
9.82	-1.00	19.07				0	0	0	0		
17.52	-1.00	20.91				0	0	10	0		
<b>Total</b>						0	0	346	0		

<b>Indicative a-t-m Vol 16.87</b>										
<b>Underlying Price 44.105</b>										
<b>Time to expiry: 49 Days</b>										
5.65	0.97	19.85				0	0	0	0	3852
3.83	0.90	18.60				0	0	0	0	4044
3.33	0.87	18.21				0	0	0	0	4100
2.98	0.84	17.98				0	0	0	0	4141
2.21	0.75	17.53				0	0	0	0	4237
1.55	0.63	16.97				0	0	385	0	4333
1.02	0.49	16.85				0	0	2	0	4430
0.36	0.24	16.63				0	0	0	0	4622
0.12	0.09	16.82				0	0	0	0	4800
0.03	0.03	17.64				0	0	0	0	5007
<b>Total</b>						0	0	387	0	

<b>Indicative a-t-m Vol 18.18</b>										
<b>Time to expiry: 49 Days</b>										
0.06	-0.04	21.29				0	0	0	0	
0.18	-0.11	19.96				0	0	0	0	
0.25	-0.15	19.59				0	0	0	0	
0.32	-0.18	19.54				0	0	2	0	
0.51	-0.27	18.75				0	0	10	0	
0.83	-0.38	18.46				0	0	3	0	
1.27	-0.51	18.09				0	0	3	0	
2.53	-0.75	18.08				0	0	0	0	
4.03	-0.89	18.10				0	0	0	0	
5.99	-0.97	18.73				0	0	0	0	
<b>Total</b>						0	0	0	0	

<b>Indicative a-t-m Vol 18.86</b>										
<b>Underlying Price 44.105</b>										
<b>Time to expiry: 84 Days</b>										
6.24	0.96	18.97				0	0	0	0	3800
4.44	0.87	18.97				0	0	0	0	4000
3.62	0.81	18.97				0	0	0	0	4100
2.89	0.73	18.97				0	0	0	0	4200
2.25	0.63	18.97				0	0	0	0	4300
1.69	0.54	18.89	1.30	1.30		3	0	12	0	4400
0.84	0.34	18.29				0	0	0	0	4600
0.36	0.18	18.06				0	0	0	0	4800
<b>Total</b>						3	0	12	0	

<b>Indicative a-t-m Vol 20.15</b>										
<b>Time to expiry: 84 Days</b>										
0.16	-0.07	22.34				0	0	0	0	
0.40	-0.16	21.67				0	0	0	0	
0.53	-0.21	20.15				0	0	0	0	
0.81	-0.29	20.15				0	0	0	0	
1.17	-0.37	20.15				0	0	0	0	
1.62	-0.47	20.15				0	0	0	0	
2.81	-0.65	20.15				0	0	1	0	
4.32	-0.79	20.15				0	0	0	0	
<b>Total</b>						0	0	1	0	

<b>Indicative a-t-m Vol 19.04</b>										
<b>Underlying Price 44.105</b>										
<b>Time to expiry: 112 Days</b>										
9.59	0.97	23.64				0	0	0	0	3467
7.73	0.95	21.80				0	0	0	0	3659
5.96	0.89	20.85				0	0	0	0	3852
4.34	0.80	20.18				0	6	8	+6	4044
2.94	0.67	19.52				0	0	52	0	4237
1.82	0.51	18.99				0	0	428	0	4430
1.05	0.36	18.82				0	0	1,049	0	4622
0.59	0.23	18.75				0	50	50	+50	4800
0.28	0.13	18.72				0	0	5	0	5007
0.05	0.03	18.70				0	0	10	0	5393
<b>Total</b>						56	1,602	+56		

<b>Indicative a-t-m Vol 20.16</b>										
<b>Time to expiry: 112 Days</b>										
0.11	-0.04	26.00				0	0	17	0	
0.17	-0.06	23.34				0	0	20	0	
0.35	-0.12	22.46				0	0	14	0	
0.67	-0.21	21.53				0	0	125	0	
1.21	-0.34	20.83				0	0	100	0	
2.02	-0.49	20.09				0	0	49	0	
3.16	-0.64	19.90				0	0	6	0	
4.52	-0.75	20.53				0	0	0	0	
6.30	-0.84	21.41				0	0	1	0	
9.89	-0.95	22.36				0	0	0	0	
<b>Total</b>						0	0	332	0	

<b>Indicative a-t-m Vol 20.54</b>										
<b>Underlying Price 44.105</b>										
<b>Time to expiry: 203 Days</b>										
9.85	0.93	23.18				0	0	0	0	3467
8.15	0.89	22.72				0	0	0	0	3659
6.52	0.83	22.01				0	0	25	0	3852
5.08	0.74	21.52				0	0	91	0	4044
3.79	0.64	20.94				0	0	20	0	4237
2.71	0.53	20.50				0	0	1,020	0	4430
1.84	0.42	19.90				0	0	40	0	4622
1.34	0.33	20.41				0	0	0	0	4800
<b>Total</b>						0	0	1,196	0	

<b>Indicative a-t-m Vol 21.49</b>										
<b>Time to expiry: 203 Days</b>										
0.33	-0.08	25.11				0	0	29	0	
0.53	-0.12	24.13				0	0	10	0	
0.85	-0.19	23.36				0	0	33	0	
1.33	-0.27	22.69				0	0	50	0	
2.03	-0.36	22.55				0	0	10	0	
2.80	-0.47	21.37				0	0	0	0	
3.87	-0.58	20.92				0	0	0	0	
4.97	-0.68	19.97				0	0	0	0	
<b>Total</b>						0	0	132	0	

<b>Indicative a-t-m Vol 22.31</b>										
<b>Underlying Price 44.105</b>										
<b>Time to expiry: 294 Days</b>										
8.88	0.89	24.14				0	0	0	0	3600
6.86	0.81	23.71				0	0	0	0	3852
5.46	0.73	23.22				0	0	0	0	4044
4.21	0.64	22.64				0	0	4	0	4237
3.18	0.54	22.27				0	0	0	0	4430
2.34	0.45	21.99				0	0	10	0	4622
1.74	0.36	21.97				0	0	0	0	4800
<b>Total</b>						0	0	14	0	
<b>Total Calls</b>						18	56	4,257	+56	

<b>Indicative a-t-m Vol 22.15</b>										
<b>Time to expiry: 294 Days</b>										
1.32	-0.22	24.71				0	0	0	0	
2.14	-0.32	24.16				0	0	26	0	
2.90	-0.41	23.52				0	0	0	0	
3.85	-0.50	22.99				0	0	4	0	
4.89	-0.59	22.06				0	0	10	0	
6.12	-0.68	21.29				0	0	0	0	
7.39	-0.76	20.41				0	0	0	0	
<b>Total</b>						0	0	40	0	
<b>Total Puts</b>						0	0	869	0	
<b>Grand Total</b>						18	56	5,126	+56	

## Nyrstar (NYR)

# Equity Options

## Calls

Business Day Fri 27 Aug 2010				Prev Business Day Thu 26 Aug 2010											
Opening Trans	Settle Price	Delta	Volatility	Official Volume	Open Int	Change	Exercise Price								
High	Low	Total Volume	High	Low	Total Volume	Official Volume	Open Int								
Indicative a-t-m Vol 42.22				Underlying Price 8.470				Sep 10	Time to expiry: 21 Days	Indicative a-t-m Vol 40.79					
2.08	0.98	56.71		0	0	10	640	0.01	-0.01	50.60		0	0	10	0
1.69	0.96	53.90		0	0	0	680	0.01	-0.03	47.54		0	0	0	0
1.32	0.91	51.52		0	0	201	720	0.03	-0.07	46.31		0	0	87	0
0.96	0.84	47.84		0	0	52	760	0.08	-0.15	45.19		0	2	53	+2
0.80	0.79	45.99		0	0	0	780	0.11	-0.21	43.95		0	0	7	0
0.65	0.72	45.27		0	0	56	800	0.16	-0.27	42.55		0	0	240	0
0.51	0.64	43.64		0	0	0	820	0.23	-0.36	42.21		0	0	40	0
0.39	0.55	42.78		0	15	101	840	0.30	-0.45	41.02		0	150	463	+150
0.28	0.46	41.17		0	0	222	860	0.41	-0.54	40.36		0	0	262	0
0.21	0.37	41.68		0	5	107	880	0.52	-0.63	39.67		0	0	463	0
0.14	0.29	40.09		0	0	56	900	0.66	-0.72	39.48		0	0	44	0
0.10	0.21	39.99		0	0	154	920	0.81	-0.80	37.61		0	0	213	0
0.06	0.15	39.27		0	0	25	940	0.99	-0.85	38.88		0	0	20	0
0.04	0.10	38.62		0	0	193	960	1.16	-0.91	37.50		0	0	147	0
0.03	0.07	39.45		0	0	0	980	1.35	-0.94	38.08		0	0	0	0
0.02	0.06	42.29		0	0	444	1000	1.54	-0.96	38.13		0	0	116	0
0.01	0.01	42.16		0	0	167	1100	2.69	-1.00	41.09	2.69 S 2.69 S	29	0	50	0
0.01	0.00	42.16		0	0	237	1200	3.53	-1.00	41.46		0	0	13	0
0.01	0.00	45.09		0	0	10	1300	4.53	-1.00	42.28		0	0	0	0
0.01	0.00	44.75		0	0	30	1400	5.53	-1.00	45.02		0	0	0	0
<b>Total</b>				<b>20</b>				<b>2,065</b>				<b>+20</b>			
Indicative a-t-m Vol 43.08				Underlying Price 8.470				Oct 10	Time to expiry: 49 Days	Indicative a-t-m Vol 41.90					
1.43	0.83	50.37		0	0	0	720	0.14	-0.16	48.21		0	0	0	0
1.10	0.76	47.44		0	0	0	760	0.25	-0.23	44.39	0.26 0.25	25	0	0	0
0.81	0.67	44.00		0	0	0	800	0.33	-0.33	43.68		0	0	7	0
0.69	0.61	43.94		0	0	10	820	0.40	-0.39	42.85		0	0	15	0
0.58	0.55	43.34		0	0	15	840	0.58	-0.49	42.30	0.58 0.58	3	38	64	+38
0.48	0.50	42.58		0	0	0	860	0.58	-0.51	41.17		0	0	0	0
0.38	0.43	41.61		0	0	98	880	0.69	-0.57	40.24		0	0	3	0
0.29	0.37	39.70		0	0	10	900	0.81	-0.63	39.48		0	2	78	+2
0.24	0.32	40.44		0	0	4	920	0.95	-0.69	39.11		0	0	4	0
0.19	0.27	39.93		0	0	150	940	1.10	-0.74	38.64		0	0	2	0
0.14	0.22	39.20		0	0	19	960	1.26	-0.79	38.26		0	0	3	0
0.08	0.14	38.46		0	0	10	1000	1.60	-0.87	37.42		0	0	0	0
0.01	0.03	35.47		0	0	0	1100	2.54	-0.97	36.99		0	0	0	0
<b>Total</b>				<b>316</b>				<b>0</b>				<b>+40</b>			
Indicative a-t-m Vol 43.70				Underlying Price 8.470				Nov 10	Time to expiry: 84 Days	Indicative a-t-m Vol 42.67					
1.54	0.79	48.50		0	0	0	720	0.25	-0.20	47.16		0	0	0	0
1.25	0.73	46.80		0	0	0	760	0.35	-0.27	45.81		0	0	0	0
0.98	0.65	44.79		0	0	0	800	0.49	-0.35	44.25		0	0	15	0
0.86	0.61	44.39		0	0	0	820	0.57	-0.39	43.57	0.58 0.58	3	0	12	0
0.76	0.56	44.07		0	0	0	840	0.61	-0.44	42.95	0.61 0.61	15	0	30	0
0.65	0.52	43.01		0	0	0	860	0.75	-0.49	42.16		0	0	0	0
0.55	0.47	42.28		0	0	0	880	0.86	-0.53	41.43		0	0	0	0
0.39	0.38	40.95		0	0	6	920	1.10	-0.63	40.41		0	4	4	+4
0.27	0.29	39.95		0	0	0	960	1.38	-0.71	39.52		0	0	0	0
<b>Total</b>				<b>6</b>				<b>0</b>				<b>+4</b>			
Indicative a-t-m Vol 43.50				Underlying Price 8.470				Dec 10	Time to expiry: 112 Days	Indicative a-t-m Vol 42.45					
2.27	0.87	52.24		0	0	20	640	0.16	-0.12	50.20		0	0	100	0
1.93	0.83	49.57		0	0	8	680	0.25	-0.17	48.28	0.25 0.25	5	0	0	0
1.62	0.78	47.64		0	0	116	720	0.32	-0.22	46.73		0	0	14	0
1.34	0.71	46.28		0	0	71	760	0.44	-0.29	45.48		0	10	143	+10
1.10	0.64	45.46		0	0	87	800	0.58	-0.36	43.80		0	0	188	0
0.86	0.57	43.65		0	0	50	840	0.75	-0.44	42.59		0	5	120	+5
0.67	0.49	42.81		0	27	198	880	0.96	-0.52	41.79		0	0	489	0
0.50	0.41	41.36		0	0	87	920	1.21	-0.59	41.45		0	0	87	0
0.37	0.33	40.55		0	0	155	960	1.48	-0.67	40.52		0	0	242	0
0.19	0.28	40.07	0.19 0.19	6	0	731	1000	1.84	-0.74	40.05	1.84 S 1.84 S	29	0	328	0
0.12	0.14	39.01		0	0	715	1100	2.63	-0.86	39.28		0	0	35	0
0.05	0.07	38.67		0	0	498	1200	3.56	-0.94	39.28		0	0	81	0
0.02	0.03	38.49		0	0	18	1300	4.54	-0.97	40.16		0	0	0	0
0.01	0.01	37.77		0	0	418	1400	5.53	-0.99	40.54		0	0	20	0
<b>Total</b>				<b>6</b>				<b>27</b>				<b>3,172</b>			
Indicative a-t-m Vol 42.37				Underlying Price 8.470				Mar 11	Time to expiry: 203 Days	Indicative a-t-m Vol 42.80					
2.44	0.83	49.16		0	0	5	640	0.33	-0.17	48.74		0	0	18	0
2.14	0.79	48.03		0	0	20	680	0.43	-0.21	47.99		0	0	35	0
1.87	0.74	47.06		0	0	41	720	0.56	-0.26	47.24		0	0	4	0
1.61	0.69	46.10		0	0	0	760	0.71	-0.31	46.52		0	0	2	0
1.37	0.64	44.71		0	0	27	800	0.85	-0.36	44.46		0	0	25	0
1.12	0.58	42.47		0	0	41	840	1.02	-0.42	43.01		0	0	30	0
0.94	0.52	41.90		0	0	107	880	1.22	-0.48	41.80		0	0	215	0
0.78	0.46	41.36		0	0	40	920	1.46	-0.54	41.29		0	0	47	0
0.63	0.41	40.85		0	0	52	960	1.74	-0.60	41.48		0	0	0	0
0.53	0.36	40.95		0	0	136	1000	2.02	-0.65	41.01		0	0	13	0
0.30	0.23	39.30		0	0	232	1100	2.81	-0.76	40.93		0	0	50	0
0.16	0.15	38.38		0	0	324	1200	3.68	-0.85	40.32		0	0	0	0
0.08	0.09	37.59		0	0	10	1300	4.60	-0.91	40.09		0	0	41	0
0.04	0.05	36.89		0	0	91	1400	5.56	-0.95	40.41		0	0	53	0
<b>Total</b>				<b>0</b>				<b>1,126</b>				<b>0</b>			

## Puts

Business Day Fri 27 Aug 2010				Prev Business Day Thu 26 Aug 2010											
Opening Trans	Settle Price	Delta	Volatility	Official Volume	Open Int	Change	Exercise Price								
High	Low	Total Volume	High	Low	Total Volume	Official Volume	Open Int								
Indicative a-t-m Vol 40.79				Underlying Price 8.470				Sep 10	Time to expiry: 21 Days	Indicative a-t-m Vol 40.79					
0.01	-0.01	50.60		0	0	10	640	0.01	-0.01	50.60		0	0	10	0
0.01	-0.03	47.54		0	0	0	680	0.01	-0.03	47.54		0	0	0	0
0.03	-0.07	46.31		0	0	201	720	0.03	-0.07	46.31		0	0	87	0
0.08	-0.15	45.19		0	0	52	760	0.08	-0.15	45.19		0	2	53	+2
0.11	-0.21	43.95		0	0	0	780	0.11	-0.21	43.95		0	0	7	0
0.16	-0.27	42.55		0	0	56	800	0.16	-0.27	42.55		0	0	240	0
0.23	-0.36	42.21		0	0	0	820	0.23	-0.36	42.21		0	0	40	0
0.30	-0.45	41.02		0	15	101	840	0.30	-0.45	41.02		0	150	463	+150
0.41	-0.54	40.36		0	0	222	860	0.41	-0.54	40.36		0	0	262	0
0.52	-0.63	39.67		0	5	107	880	0.52	-0.63	39.67		0	0	463	0
0.66	-0.72	39.48		0	0	56	900	0.66	-0.72	39.48		0	0	44	0
0.81	-0.80	37.61		0	0	154	920	0.81	-0.80	37.61		0	0	213	0
0.99	-0.85	38.88		0	0	25	940	0.99	-0.85	38.88		0	0	20	0
1.16	-0.91	37.50		0	0	193	960	1.16	-0.91	37.50		0	0	147	0
1.35	-0.94	38.08		0	0	0	980	1.35	-0.94	38.08		0	0	0	0
1.54	-0.96	38.13		0	0	444	1000	1.54	-0.96	38.13		0			

# Equity Options

## Calls

Business Day		Fri 27 Aug 2010				Prev Business Day		Thu 26 Aug 2010		
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price
Indicative	a-t-m	Vol	45.56	Underlying Price		8.470				Jun 11
	2.07	0.73	48.33			0	0	8	0	720
	1.83	0.69	47.45			0	0	0	0	760
	1.61	0.64	46.77			0	0	25	0	800
	1.40	0.59	45.76			0	0	0	0	840
1.03	1.21	0.55	44.63	1.03	1.03	8	0	105	0	880
	1.04	0.50	43.88			0	0	7	0	920
	0.89	0.45	43.42			0	0	0	0	960
	0.77	0.41	42.98			0	0	35	0	1000
	0.31	0.21	40.19			0	0	0	0	1200
						8	0	180	0	
						<b>Total</b>				
						<b>Total Calls</b>	14	47	6,865	+20

## Puts

Business Day		Fri 27 Aug 2010				Prev Business Day		Thu 26 Aug 2010		
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price
Indicative	a-t-m	Vol	44.92	Time to expiry:		294 Days				
	0.76	-0.28	46.43			0	0	2	0	
	0.93	-0.32	46.22			0	0	0	0	
	1.12	-0.37	45.63			0	0	20	0	
	1.31	-0.42	44.90			0	0	0	0	
	1.56	-0.46	45.00			0	0	11	0	
	1.79	-0.51	44.39			0	0	6	0	
	2.03	-0.55	43.27			0	0	0	0	
	2.30	-0.60	42.59			0	0	0	0	
	3.87	-0.78	41.11			0	0	0	0	
						0	0	39	0	
						<b>Total</b>				
						<b>Total Puts</b>	109	211	4,884	+211
						<b>Grand Total</b>	123	258	11,749	+231

# Equity Options

## Calls

Calls														Puts													
Business Day Fri 27 Aug 2010														Business Day Thu 26 Aug 2010													
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change							
<b>Omega Pharma N.V. (OME)</b>																											
Indicative a-t-m Vol 27.03														Indicative a-t-m Vol 26.12													
Underlying Price 28.280														Underlying Price 28.280													
Time to expiry: 21 Days														Time to expiry: 21 Days													
4.32	0.97	37.88				0	0	0	0	2400	0.01	-0.02	31.98			0	0	0	0	0							
2.45	0.86	32.89				0	0	4	4	2600	0.11	-0.11	28.86			0	0	0	0	0							
0.91	0.57	27.36				0	0	0	0	2800	0.67	0.59	-0.42	26.31	0.67	0.65	7	4	4	+4							
0.43	0.43	0.36	26.20	0.43	0.43	2	0	0	0	2900	1.13	-0.64	25.62			0	0	0	0	0							
0.17	0.18	25.38				0	20	20	+20	3000	1.92	1.88	-0.82	25.22	1.93	1.92	6	6	16	+6							
0.05	0.07	24.59				0	10	16	+10	3100		2.77	-0.93	25.02			0	0	0	0							
0.02	0.03	26.36				0	38	68	+32	3200		3.72	-0.99	22.84			0	0	52	0							
0.01	0.02	29.47				0	50	60	+50	3300		4.72	-1.00	21.63			0	0	11	0							
0.01	0.00	22.30				0	0	40	0	3400		5.72	-1.00	21.94			0	0	17	0							
0.01	0.00	21.41				0	0	0	0	3500		6.72	-1.00	22.43			0	0	0	0							
0.01	0.00	20.91				0	4	79	0	3600		7.72	-1.00	19.98			0	0	7	0							
0.01	0.00	20.95				0	0	0	0	3700		8.72	-1.00	20.56			0	0	41	0							
0.01	0.00	20.58				0	0	39	0	3800		9.72	-1.00	21.14			0	0	10	0							
0.01	0.00	20.00				0	0	0	0	3900		10.72	-1.00	30.15			0	0	0	0							
0.01	0.00	20.31				0	0	72	0	4000		11.72	-1.00	22.43			0	0	0	0							
0.01	0.00	20.19				0	0	0	0	4200		13.72	-1.00	21.98			0	0	0	0							
0.01	0.00	20.06				0	0	0	0	4400		15.72	-1.00	22.13			0	0	0	0							
<b>Total</b>						2	122	398	+112	<b>Total</b>						13	10	158	+10								
Indicative a-t-m Vol 26.27														Indicative a-t-m Vol 25.55													
Underlying Price 28.280														Underlying Price 28.280													
Time to expiry: 49 Days														Time to expiry: 49 Days													
2.59	0.82	26.82				0	0	0	0	2600	0.31	-0.19	27.35			0	0	0	0	0							
1.25	0.56	26.27				0	0	0	0	2800	0.94	-0.44	25.92			0	0	0	0	0							
0.80	0.42	26.28				0	0	0	0	2900	1.43	-0.59	24.61			0	0	0	0	0							
0.47	0.29	26.06				0	0	0	0	3000	2.10	-0.73	23.93			0	0	0	0	0							
0.24	0.18	25.37				0	0	0	0	3100	2.90	-0.84	23.74			0	0	0	0	0							
0.12	0.10	24.80				0	0	0	0	3200	3.79	-0.92	23.03			0	0	0	0	0							
0.04	0.04	23.03				0	0	0	0	3300	4.73	-0.98	21.00			0	0	12	0	0							
0.01	0.01	21.69				0	0	8	0	3400	5.72	-0.99	22.32			0	0	0	0	0							
0.01	0.00	20.97				0	0	6	0	3500	6.72	-1.00	22.03			0	0	1	0	0							
0.01	0.00	20.86				0	0	17	0	3600	7.72	-1.00	20.83			0	0	0	0	0							
0.01	0.00	20.79				0	0	0	0	3700	8.72	-1.00	20.84			0	0	0	0	0							
0.01	0.00	20.60				0	0	0	0	3800	9.72	-1.00	20.40			0	0	0	0	0							
0.01	0.00	20.54				0	0	0	0	4000	11.72	-1.00	19.80			0	0	0	0	0							
0.01	0.00	21.28				0	0	0	0	4200	13.72	-1.00	20.08			0	0	0	0	0							
<b>Total</b>						0	0	31	0	<b>Total</b>						0	0	13	0								
Indicative a-t-m Vol 27.15														Indicative a-t-m Vol 26.55													
Underlying Price 28.280														Underlying Price 28.280													
Time to expiry: 84 Days														Time to expiry: 84 Days													
2.92	0.76	28.47				0	0	0	0	2600	0.63	0.60	-0.24	28.50	0.63	0.63	3	3	3	+3							
1.65	0.56	27.28				0	0	0	0	2800	1.35	1.29	-0.44	26.58	1.35	1.35	4	0	0	0							
1.16	0.45	26.80				0	0	0	0	2900	1.82	-0.55	26.48			0	0	0	0	0							
0.81	0.35	26.71				0	0	0	0	3000	2.41	-0.66	25.20			0	0	0	0	0							
0.53	0.26	26.31				0	0	0	0	3100	3.12	-0.76	24.41			0	0	0	0	0							
0.32	0.18	25.87				0	0	4	0	3200	3.94	-0.84	24.03			0	0	0	0	0							
0.19	0.12	25.33				0	0	0	0	3300	4.82	-0.91	23.28			0	0	0	0	0							
0.12	0.08	25.68				0	5	5	+5	3400	5.77	-0.95	23.32			0	0	0	0	0							
0.05	0.04	26.85				0	0	0	0	3600	7.72	-1.00	22.40			0	0	0	0	0							
<b>Total</b>						0	5	9	+5	<b>Total</b>						7	3	3	+3								
Indicative a-t-m Vol 26.97														Indicative a-t-m Vol 26.69													
Underlying Price 28.280														Underlying Price 28.280													
Time to expiry: 112 Days														Time to expiry: 112 Days													
4.67	0.87	29.00				0	0	0	0	2400	0.34	-0.13	29.42			0	0	0	0	0							
1.88	0.56	27.19				0	0	0	0	2800	1.58	1.51	-0.44	26.85	1.58	1.58	4	0	5	0							
0.96	0.37	25.61				0	5	5	+5	3000	2.61	-0.63	25.69			0	0	3	0	0							
0.44	0.21	24.93				0	0	20	0	3200	4.06	-0.80	24.12			0	0	38	0	0							
0.18	0.10	24.70				0	0	35	0	3400	5.83	-0.91	24.13			0	0	6	0	0							
0.05	0.04	23.26				0	0	17	0	3600	7.74	-0.97	23.66			0	0	8	0	0							
0.01	0.01	22.85				0	0	65	0	3800	9.72	-1.00	22.71			0	0	8	0	0							
0.01	0.00	23.03				0	0	11	0	4000	11.72	-1.00	22.48			0	0	0	0	0							
0.01	0.00	22.97				0	0	7	0	4400	15.72	-1.00	24.42			0	0	0	0	0							
<b>Total</b>						0	5	160	+5	<b>Total</b>						4	0	68	0								
Indicative a-t-m Vol 27.57														Indicative a-t-m Vol 27.39													
Underlying Price 28.280														Underlying Price 28.280													
Time to expiry: 203 Days														Time to expiry: 203 Days													
5.21	5.10	0.81	28.90	5.21	5.21	1	0	0	0	2400	0.79	0.74	-0.19	29.66	0.79	0.79	4	0	0	0							
2.54	0.57	27.68				0	0	10	0	2800	2.11	-0.43	27.54			0	0	0	0	0							
1.63	0.43	26.88	1.60	1.60		14	0	0	0	3000	3.18	-0.57	26.48			0	0	110	0	0							
0.98	0.31	26.17				0	0	0	0	3200	4.52	-0.71	25.58			0	0	0	0	0							
0.55	0.20	25.46				0	0	13	0	3400	6.10	-0.82	24.84			0	0	10	0	0							
0.25	0.11	23.94				0	0	209	0	3600	7.89	-0.89	24.98			0	0	13	0	0							
0.12	0.06	23.77				0	0	5	0	3800	9.76	-0.95	24.40			0	0	3	0	0							
0.06	0.03	23.50				0	0	12	0	4000	11.72	-0.99	24.03			0	0	0	0	0							
0.01	0.01	23.32				0	0	0	0	4400	15.72	-1.00	24.55			0	0	0	0	0							
<b>Total</b>						15	0	249	0	<b>Total</b>						4	0	136	0								

# Equity Options

## Calls

Business Day Fri 27 Aug 2010							Prev Business Day Thu 26 Aug 2010				
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	
Indicative	a-t-m	Vol	28.40	Underlying Price			28.280				
3.16	5.37	0.79	29.74			0	0	0	0	2400	
	2.90	0.58	28.52	3.16	2.95	104	0	5	0	2800	
	1.99	0.46	27.69			0	0	0	0	3000	
	1.31	0.34	27.04			0	0	0	0	3200	
	0.87	0.25	26.92			0	0	6	0	3400	
	0.48	0.16	25.57			0	0	2	0	3600	
	0.32	0.12	26.14			0	0	0	0	3800	
	0.18	0.07	25.60			0	0	8	0	4000	
	0.07	0.03	25.98			0	0	0	0	4400	
<b>Total</b>						104	0	21	0		
<b>Total Calls</b>						121	132	868	+122		

## Puts

Business Day Fri 27 Aug 2010							Prev Business Day Thu 26 Aug 2010				
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	
Indicative	a-t-m	Vol	28.60	Underlying Price			28.60				
	1.23	-0.25	29.05			0	0	0	0	2400	
	3.00	3.01	-0.47	28.72	3.00	3.00	2	0	0	2800	
	4.20	4.16	-0.58	27.87	4.20	4.20	6	0	0	3000	
		5.58	-0.68	27.74			0	0	0	3200	
		7.14	-0.76	27.40			0	0	6	3400	
		8.79	-0.84	26.55			0	0	2	3600	
		10.56	-0.90	25.91			0	0	0	3800	
		12.42	-0.94	25.31			0	0	0	4000	
		16.28	-0.98	24.78			0	0	0	4400	
<b>Total</b>						8	0	14	0		
<b>Total Puts</b>						36	13	392	+13		
<b>Grand Total</b>						157	145	1,260	+135		

# Equity Options

## Calls

Business Day				Fri 27 Aug 2010		Prev Business Day		Thu 26 Aug 2010			
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	

## Puts

Business Day				Fri 27 Aug 2010		Prev Business Day		Thu 26 Aug 2010			
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	

### Solvay (SOL)

Business Day				Fri 27 Aug 2010		Prev Business Day		Thu 26 Aug 2010				Business Day				Fri 27 Aug 2010		Prev Business Day		Thu 26 Aug 2010												
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price
Indicative a-t-m Vol 21.08						Underlying Price 72.240						Sep 10						Time to expiry: 21 Days						Indicative a-t-m Vol 21.19								
16.26	1.00	31.56				0	0	0	0	5600	0.01	0.00	36.95			0	0	66	0		0.02	-0.01	33.30			0	0	0	0	6000		
12.26	1.00	28.67				0	0	0	0	6400	0.06	-0.03	27.54			0	0	62	0		0.15	-0.07	25.90			0	0	7	6600			
8.30	0.97	25.77				0	0	26	0	6800	0.30	-0.14	23.41			0	0	161	0		0.71	-0.28	22.88			0	0	91	7200			
6.38	0.94	24.50				0	0	0	0	7400	1.39	-0.46	21.39			0	0	91	0		2.45	-0.68	19.73			0	0	12	7600			
4.56	0.86	23.44				0	0	57	0	7800	3.98	-0.86	18.67			0	0	21	0		5.81	-0.96	18.36			0	0	0	8000			
2.93	0.73	22.17				0	0	0	0	8400	7.80	-0.97	22.58			0	0	0	0		11.80	-0.98	30.68			0	0	0	8800			
1.64	0.54	21.23				0	0	23	0	8800	15.79	-0.98	38.12			0	0	0	0							0	0	0	0			
0.62	0.73	0.32	19.99	0.62	0.62	5	0	150	0	7400						0	0	0	0							0	0	0	0			
0.24	0.14	18.90				0	0	84	0	7600						0	0	21	0							0	0	0	0			
0.07	0.05	18.73				0	0	0	0	7800						0	0	0	0							0	0	0	0			
0.04	0.03	21.78				0	0	90	0	8000						0	0	0	0							0	0	0	0			
0.01	0.00	17.08				0	0	68	0	8400						0	0	0	0							0	0	0	0			
0.01	0.00	17.81				0	0	50	0	8800						0	0	0	0							0	0	0	0			
<b>Total</b>						5	0	548	0		<b>Total</b>						0	0	511	0		<b>Total</b>										
Indicative a-t-m Vol 22.12						Underlying Price 72.240						Oct 10						Time to expiry: 49 Days						Indicative a-t-m Vol 22.26								
37.27	1.00	36.42				0	0	0	0	3500	0.01	0.00	55.46			0	0	0	0		0.20	-0.05	32.39			0	0	0	0	6000		
12.40	0.96	28.85				0	0	0	0	6000	0.41	-0.11	27.88			0	0	0	0		0.41	-0.11	27.88			0	0	0	0	6400		
8.62	0.90	26.43				0	0	0	0	6400	1.03	-0.24	25.52			0	0	51	0		1.75	-0.34	24.12	1.75	1.75	3	0	60	0	6800		
5.22	0.77	24.26				0	0	0	0	7000	2.37	-0.46	22.38	2.37	S 2.37	10	0	20	0		3.27	-0.60	21.38			0	0	19	0	7200		
3.75	0.66	23.21				0	0	0	0	7400	4.62	-0.73	21.08			0	0	9	0		6.10	-0.85	19.12			0	0	1	0	7600		
2.52	0.54	22.24				0	0	5	0	7800	7.88	-0.93	18.52			0	0	0	0		11.80	-0.97	21.68			0	0	0	0	8000		
1.55	0.40	21.28				0	0	1	0	8400	15.80	-0.98	26.87			0	0	0	0		15.80	-0.98	26.87			0	0	0	0	8800		
0.89	0.27	20.81				0	0	39	0	7600						0	0	9	0							0	0	0	0			
0.48	0.17	20.73				0	0	0	0	7800						0	0	1	0							0	0	0	0			
0.28	0.11	21.27				0	0	17	0	8000						0	0	0	0							0	0	0	0			
0.04	0.02	19.75				0	0	5	0	8400						0	0	0	0							0	0	0	0			
0.01	0.00	20.38				0	0	0	0	8800						0	0	0	0							0	0	0	0			
<b>Total</b>						67	0	67	0		<b>Total</b>						13	0	160	0		<b>Total</b>										
Indicative a-t-m Vol 23.03						Underlying Price 72.240						Nov 10						Time to expiry: 84 Days						Indicative a-t-m Vol 22.96								
12.70	0.92	28.56				0	0	0	0	6000	0.51	0.52	-0.09	31.39	0.51	0.51	10	0	0	0		0.93	-0.17	28.19			0	0	0	6400		
9.20	0.84	27.41				0	0	0	0	6800	1.72	-0.29	25.67			0	0	0	0		1.72	-0.29	25.67			0	0	0	0	7000		
6.11	0.71	25.99				0	0	0	0	7200	2.29	-0.37	24.35			0	0	0	0		3.02	-0.46	23.03			0	0	0	0	7400		
4.70	0.63	24.76				0	0	10	0	7600	4.05	-0.56	22.43			0	0	0	0		5.27	-0.66	21.76			0	0	0	0	7800		
3.38	0.54	23.10				0	0	0	0	8000	8.30	-0.83	20.88			0	0	0	0		8.30	-0.83	20.88			0	0	0	0	8400		
2.41	0.44	22.50				0	0	0	0	8800						0	0	0	0							0	0	0	0			
1.64	0.34	21.93				0	0	0	0	8800						0	0	0	0							0	0	0	0			
0.66	0.17	21.19				0	0	0	0	8800						0	0	0	0							0	0	0	0			
<b>Total</b>						10	0	10	0		<b>Total</b>						10	0	0	0		<b>Total</b>										
Indicative a-t-m Vol 23.72						Underlying Price 72.240						Dec 10						Time to expiry: 112 Days						Indicative a-t-m Vol 23.48								
16.77	0.94	32.35				0	0	0	0	5600	0.43	-0.07	33.20			0	0	41	0		1.25	-0.19	27.70			0	0	260	0	6000		
9.71	0.81	28.19				0	0	1	0	6400	2.18	-0.30	25.78	2.17	S 2.17	10	0	104	0		3.56	-0.46	23.55			0	0	78	0	6400		
6.57	0.70	25.60				0	0	75	0	6800	5.73	-0.63	22.31			0	0	47	0		8.52	-0.80	20.50			0	0	0	0	7000		
4.02	0.54	23.79				0	0	54	0	7200	11.98	-0.91	19.94			0	0	20	0		15.81	-0.97	20.23			0	0	0	0	7400		
2.18	0.37	22.57				0	0	152	0	7600						0	0	47	0							0	0	0	0			
1.03	0.22	21.48				0	0	280	0	8000						0	0	0	0							0	0	0	0			
0.40	0.11	20.44				0	0	20	0	8400						0	0	20	0							0	0	0	0			
0.13	0.04	19.73				0	0	53	0	8800						0	0	0	0							0	0	0	0			
<b>Total</b>						635	0	635	0		<b>Total</b>						10	0	550	0		<b>Total</b>										
Indicative a-t-m Vol 23.82						Underlying Price 72.240						Mar 11						Time to expiry: 203 Days						Indicative a-t-m Vol 23.37								
17.06	0.91	30.27				0	0	0	0	5600	1.11	-0.12	31.14			0	0	106	0		2.43	-0.26	26.47			0	0	117	0	6000		
10.30	0.78	26.91				0	0	0	0	6400	3.78	-0.36	25.65			0	1	75	+1		5.30	-0.49	23.40			0	0	20	0	6800		
7.40	0.67	25.32				0	0	0	0	7200	7.64	-0.61	22.94			0	0	18	0		10.38	-0.73	21.91			0	0	0	0	7600		
4.99	0.54	23.90				0	0	13	0	7600	13.60	-0.83	21.45			0	0	0	0		17.15	-0.90	21.28			0	0	0	0	8000		
3.06	0.40	22.53				0	0	40	0	8000						0	0	20	0							0	0	0	0			
1.78	0.28	21.65				0	0	35	0	8400						0	0	0	0							0	0	0	0			
0.99	0.18	21.22				0	0	37	0	8800						0	0	0	0							0	0	0	0			
0.52	0.10	20.84				0	0	22	0	8800						0	0	0	0							0	0	0	0			
<b>Total</b>						147	0	147	0		<b>Total</b>						0	1	356	+1		<b>Total</b>										
Indicative a-t-m Vol 24.31						Underlying Price 72.240						Jun 11						Time to expiry: 294 Days						Indicative a-t-m Vol 23.61								
17.41	0.89	31.04				0	0	0	0	5600	1.85	-0.17	29.62			0	0	18	0		3.82	-0.31	26.57			0	0	4	0	6000		
10.87	0.75	27.43				0	0	10	0	6400	5.20	-0.41	2																			



# Equity Options

## Calls

Business Day				Fri 27 Aug 2010				Prev Business Day				Thu 26 Aug 2010							
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta	Volatility					
Indicative	a-t-m	Vol	26.40	Underlying Price				23.905	Jun 11										
8.00	0.92	34.00	0	0	0	0	0	2	0	1633	0.25	-0.07	32.68	0	0	0	0	0	0
6.41	0.87	31.68	0	0	0	0	0	4	0	1814	0.50	-0.13	31.93	0	0	0	0	0	0
5.64	0.84	30.35	0	0	0	0	0	0	0	1905	0.60	-0.16	30.01	0	0	0	0	0	0
4.91	0.80	29.33	0	0	0	0	0	0	0	1996	0.78	-0.20	29.04	0	0	0	0	0	0
4.23	0.76	28.38	0	0	0	0	0	0	0	2086	1.00	-0.24	28.23	0	0	0	0	0	0
3.58	0.71	27.44	0	0	0	0	0	25	0	2177	1.29	-0.30	27.79	0	0	0	15	0	0
2.84	0.62	26.89	0	0	0	0	0	0	0	2300	1.78	-0.38	27.27	0	0	0	0	0	0
2.52	0.58	26.62	0	0	0	0	0	10	0	2359	2.07	-0.42	27.27	0	0	0	0	0	0
2.30	0.56	26.34	0	0	0	0	0	0	0	2400	2.26	-0.45	26.94	0	0	0	0	0	0
1.71	0.46	26.00	0	0	0	0	0	0	0	2540	3.09	-0.54	27.06	0	0	0	0	0	0
<b>Total</b>			0	0	0	0	0	41	0		<b>Total</b>			0	0	0	24	0	0
<b>Total Calls</b>			32	0	0	0	0	457	0		<b>Total Puts</b>			32	0	0	747	0	0
											<b>Grand Total</b>			64	0	0	1,204	0	0

## Puts

Business Day				Fri 27 Aug 2010				Prev Business Day				Thu 26 Aug 2010							
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta	Volatility					
Indicative	a-t-m	Vol	27.02	Time to expiry: 294 Days				27.02											
0.25	-0.07	32.68	0	0	0	0	0	4	0		0.25	-0.07	32.68	0	0	0	0	0	
0.50	-0.13	31.93	0	0	0	0	0	5	0		0.50	-0.13	31.93	0	0	0	0	0	
0.60	-0.16	30.01	0	0	0	0	0	0	0		0.60	-0.16	30.01	0	0	0	0	0	
0.78	-0.20	29.04	0	0	0	0	0	0	0		0.78	-0.20	29.04	0	0	0	0	0	
1.00	-0.24	28.23	0	0	0	0	0	0	0		1.00	-0.24	28.23	0	0	0	0	0	
1.29	-0.30	27.79	0	0	0	0	0	15	0		1.29	-0.30	27.79	0	0	0	15	0	
1.78	-0.38	27.27	0	0	0	0	0	0	0		1.78	-0.38	27.27	0	0	0	0	0	
2.07	-0.42	27.27	0	0	0	0	0	0	0		2.07	-0.42	27.27	0	0	0	0	0	
2.26	-0.45	26.94	0	0	0	0	0	0	0		2.26	-0.45	26.94	0	0	0	0	0	
3.09	-0.54	27.06	0	0	0	0	0	0	0		3.09	-0.54	27.06	0	0	0	0	0	
<b>Total</b>			0	0	0	0	0	0	0		<b>Total</b>			0	0	0	24	0	0
<b>Total Puts</b>			32	0	0	0	0	747	0		<b>Total Puts</b>			32	0	0	747	0	0
<b>Grand Total</b>			64	0	0	0	0	1,204	0		<b>Grand Total</b>			64	0	0	1,204	0	0



# Equity Options

## Calls

Business Day				Fri 27 Aug 2010			Prev Business Day			Thu 26 Aug 2010		
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price		
Indicative	a-t-m	Vol	32.08	Underlying Price			27.360					
7.83	0.88	36.75	0	0	0	0	0	5	0	2000		
6.31	0.80	36.30	0	0	0	0	0	0	0	2200		
5.59	0.76	35.36	0	0	0	0	0	5	0	2300		
4.87	0.72	34.22	0	0	0	0	0	13	0	2400		
3.67	0.62	32.96	0	0	0	0	0	0	0	2600		
2.64	0.51	31.66	0	0	0	0	0	2	0	2800		
2.20	0.46	30.89	0	0	0	0	0	0	0	2900		
1.83	0.41	30.55	0	0	0	0	0	23	0	3000		
1.24	0.31	29.66	0	0	0	0	0	21	0	3200		
<b>Total</b>						0	0	69	0			
<b>Total Calls</b>						6	9	1,529	+9			

## Puts

Business Day				Fri 27 Aug 2010			Prev Business Day			Thu 26 Aug 2010		
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price		
Indicative	a-t-m	Vol	32.49	Time to expiry:			294 Days					
0.78	-0.14	37.11	0	0	0	0	0	2	0			
1.23	-0.21	35.66	0	0	0	0	0	25	0			
1.53	-0.25	34.99	0	0	0	0	0	40	0			
1.86	-0.30	34.36	0	0	0	0	0	34	0			
2.65	-0.39	32.90	0	0	0	0	0	0	0			
3.71	-0.50	32.30	0	0	0	0	0	10	0			
4.28	-0.55	31.65	0	0	0	0	0	5	0			
4.90	-0.60	31.23	0	0	0	0	0	5	0			
6.33	-0.69	30.71	0	0	0	0	0	0	0			
<b>Total</b>						0	0	121	0			
<b>Total Puts</b>						40	76	3,184	+33			
<b>Grand Total</b>						46	85	4,713	+42			

# Equity Options

## Calls

Business Day Fri 27 Aug 2010  
 Opening Trans Settle Price Delta Volatility Daily High Low Total Volume

## Puts

Business Day Fri 27 Aug 2010  
 Opening Trans Settle Price Delta Volatility Daily High Low Total Volume

### Union Chimique Belge (UCB)

Calls										Puts									
Business Day Fri 27 Aug 2010										Business Day Fri 27 Aug 2010									
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change
<b>Indicative a-t-m Vol 23.78</b>										<b>Indicative a-t-m Vol 24.50</b>									
Underlying Price 23.015										Underlying Price 23.015									
Sep 10										Sep 10									
Time to expiry: 21 Days										Time to expiry: 21 Days									
3.04	0.97	30.25				0	0	0	0	0.02	-0.03	31.18				0	0	0	0
2.08	0.92	27.22				0	0	0	0	0.07	-0.09	28.59				0	0	0	0
1.21	0.78	25.42				0	0	3	0	0.22	-0.24	26.95				0	0	135	0
0.84	0.66	24.38				0	0	0	0	0.35	-0.35	25.51				0	0	0	0
0.55	0.52	23.76				0	0	5	0	0.54	-0.48	24.53				0	0	26	0
0.35	0.38	24.20				0	0	3	0	0.82	-0.63	23.90				0	0	8	0
0.18	0.24	23.32	0.15	0.15		10	0	10	0	1.15	-0.77	22.52				0	0	31	0
0.10	0.15	23.39				0	0	5	0	1.56	-0.87	22.08				0	0	9	0
0.03	0.06	20.99				0	0	9	0	2.02	-0.93	22.06				0	0	0	0
0.01	0.01	20.11				0	0	110	0	2.99	-0.99	21.20				0	0	1,102	0
0.01	0.00	20.28				0	0	35	0	3.99	-1.00	20.94				0	0	3	0
0.01	0.00	19.90				0	0	136	0	4.99	-1.00	20.42				0	0	2	0
0.01	0.00	21.31				0	0	75	0	6.99	-1.00	18.95	7.11	7.11		2	0	251	0
0.01	0.00	20.82				0	0	17	0	8.99	-1.00	26.30				0	0	6	0
0.01	0.00	22.27				0	0	16	0	10.99	-1.00	19.01				0	0	0	0
0.01	0.00	24.44				0	0	15	0	12.99	-1.00	19.32				0	0	19	0
0.01	0.00	27.59				0	0	59	0	16.99	-1.00	21.03				0	0	30	0
<b>Total</b>						10	0	498	0	<b>Total</b>						2	0	1,622	0
<b>Indicative a-t-m Vol 25.92</b>										<b>Indicative a-t-m Vol 25.09</b>									
Underlying Price 23.015										Underlying Price 23.015									
Oct 10										Oct 10									
Time to expiry: 49 Days										Time to expiry: 49 Days									
3.12	0.92	28.18				0	0	0	0	0.13	-0.10	30.72				0	0	0	0
2.25	0.83	27.32				0	0	0	0	0.25	-0.18	28.61				0	0	0	0
1.49	0.70	26.50				0	0	0	0	0.47	-0.30	26.73				0	0	3	0
1.16	0.61	25.95				0	0	0	0	0.63	-0.39	25.91				0	0	7	0
0.90	0.52	25.96				0	0	0	0	0.84	-0.48	25.12				0	0	5	0
0.64	0.43	25.02				0	0	5	0	1.10	-0.57	24.48				0	0	0	0
0.44	0.34	24.16				0	0	0	0	1.41	-0.66	23.99				0	0	11	0
0.33	0.27	24.79				0	0	63	0	1.76	-0.75	23.44				0	0	0	0
0.19	0.18	23.30				0	0	6	0	2.15	-0.83	22.84				0	0	0	0
0.07	0.08	22.80				0	0	219	0	3.03	-0.93	22.16				0	0	11	0
0.02	0.03	21.81				0	0	20	0	4.00	-0.98	22.07				0	0	0	0
0.01	0.01	21.80				0	0	0	0	4.99	-1.00	22.17				0	0	0	0
0.01	0.00	22.19				0	0	0	0	6.99	-1.00	23.17				0	0	0	0
<b>Total</b>						0	0	313	0	<b>Total</b>						0	0	37	0
<b>Indicative a-t-m Vol 25.91</b>										<b>Indicative a-t-m Vol 25.78</b>									
Underlying Price 23.015										Underlying Price 23.015									
Nov 10										Nov 10									
Time to expiry: 84 Days										Time to expiry: 84 Days									
3.29	0.86	28.92				0	0	0	0	0.28	-0.15	30.52				0	0	0	0
2.46	0.78	27.29				0	0	0	0	0.45	-0.23	28.45				0	0	0	0
1.80	0.66	27.68				0	0	0	0	0.71	-0.34	26.87				0	0	0	0
1.45	0.60	26.40				0	0	0	0	0.90	-0.40	26.35				0	0	0	0
1.17	0.53	25.93				0	0	0	0	1.11	-0.47	25.80				0	0	0	0
0.92	0.46	25.23				0	0	0	0	1.37	-0.54	25.35				0	0	0	0
0.74	0.39	25.44				0	0	0	0	1.66	-0.61	24.75				0	0	0	0
0.23	0.17	24.29				0	0	0	0	3.15	-0.85	23.08				0	0	0	0
0.05	0.05	23.61				0	0	0	0	5.00	-0.97	21.75				0	0	0	0
<b>Total</b>						0	0	0	0	<b>Total</b>						0	0	0	0
<b>Indicative a-t-m Vol 26.80</b>										<b>Indicative a-t-m Vol 25.67</b>									
Underlying Price 23.015										Underlying Price 23.015									
Dec 10										Dec 10									
Time to expiry: 112 Days										Time to expiry: 112 Days									
3.44	0.83	29.51				0	0	20	0	0.40	-0.18	30.35				0	0	0	0
1.95	0.65	26.95				0	0	1	0	0.88	-0.35	26.88				0	15	41	+15
1.40	0.54	26.84				0	0	0	0	1.27	-0.46	25.69				0	0	4	0
0.88	0.41	24.79				0	0	15	0	1.81	-0.59	24.77				0	0	14	0
0.35	0.21	24.60				0	0	7	0	3.24	-0.81	23.37				0	0	22	0
0.08	0.07	22.41				0	0	34	0	5.03	-0.94	22.74	5.21	5.21		3	0	24	0
0.02	0.02	22.56				0	0	70	0	7.00	-0.98	25.38				0	0	238	0
0.01	0.00	22.17				0	0	45	0	8.99	-0.99	29.17				0	0	31	0
0.01	0.00	22.57				0	0	10	0	10.99	-1.00	26.89				0	0	0	0
0.01	0.00	22.60				0	0	0	0	12.99	-0.99	36.26				0	0	0	0
0.01	0.00	23.94				0	0	36	0	16.99	-1.00	43.43				0	0	0	0
<b>Total</b>						0	0	238	0	<b>Total</b>						3	15	374	+15
<b>Indicative a-t-m Vol 26.49</b>										<b>Indicative a-t-m Vol 27.46</b>									
Underlying Price 23.015										Underlying Price 23.015									
Mar 11										Mar 11									
Time to expiry: 203 Days										Time to expiry: 203 Days									
3.83	0.78	29.33				0	0	0	0	0.79	-0.23	30.89				0	0	5	0
2.46	0.64	27.59				0	0	2	0	1.38	-0.37	28.29				0	0	61	0
1.88	0.55	26.49				0	0	0	0	1.81	-0.45	27.48				0	0	10	0
1.46	0.47	26.71				0	0	1	0	2.32	-0.54	26.53				0	0	2	0
0.71	0.29	24.42				0	0	0	0	3.61	-0.71	24.98				0	0	0	0
0.31	0.16	23.51				0	0	11	0	5.22	-0.85	24.04				0	0	24	0
0.12	0.07	22.78				0	0	26	0	7.05	-0.93	23.64				0	0	60	0
0.04	0.03	22.13				0	0	12	0	9.00	-0.97	25.01				0	0	6	0
0.02	0.01	22.13				0	0	0	0	10.99	-1.00	23.96				0	0	0	0
0.01	0.01	22.79				0	0	0	0	12.99	-1.00	27.39				0	0	0	0
<b>Total</b>						0	0	52	0	<b>Total</b>						0	0	168	0

# Equity Options

## Calls

Business Day				Fri 27 Aug 2010			Prev Business Day			Thu 26 Aug 2010		
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price		
Indicative	a-t-m	Vol	27.40	Underlying Price			23.015					
3.99	0.77	29.48	0	0	0	0	0	0	0	2000		
2.70	0.63	28.42	0	0	0	0	0	0	0	2200		
2.13	0.56	27.41	0	0	0	0	0	0	0	2300		
1.66	0.48	26.67	0	0	0	0	0	0	0	2400		
0.96	0.33	25.80	0	0	0	0	0	20	0	2600		
0.52	0.21	25.18	0	0	0	0	0	0	0	2800		
0.12	0.07	24.14	0	0	0	0	0	0	0	3200		
<b>Total</b>			0	0	0	0	0	20	0			
<b>Total Calls</b>			10	0	1,121	0						

## Puts

Business Day				Fri 27 Aug 2010			Prev Business Day			Thu 26 Aug 2010		
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price		
Indicative	a-t-m	Vol	27.36	Time to expiry: 294 Days								
1.37	-0.30	30.94	0	0	0	0	0	10	0			
2.09	-0.43	28.29	0	0	0	0	0	10	0			
2.59	-0.50	27.38	0	0	0	0	0	0	0			
3.16	-0.58	26.60	0	0	0	0	0	15	0			
4.51	-0.72	25.26	0	0	0	0	0	0	0			
6.14	-0.82	24.90	0	0	0	0	0	0	0			
9.80	-0.94	24.90	0	0	0	0	0	0	0			
<b>Total</b>			0	0	0	0	0	35	0			
<b>Total Puts</b>			5	15	2,236	+15						
<b>Grand Total</b>			15	15	3,357	+15						