

Brussels Equity Products

Business Day Tue 31 Aug 2010

Equity Index Futures

	Opening Trans	Settle	Change	Daily		Lifetime		Closing Price	CONNECT* Volume
				High	Low	High	Low		
Bel 20 Index Futures									
Sep 10	2441.00	2445.00	-15.00	2456.10	2427.00	2525.00	2410.10	2445.00	121
Oct 10		2442.50	-15.00					2442.50	0
Nov 10		2442.50	-15.00					2442.50	0
Dec 10		2432.50	-15.00					2432.50	0
									121
									Grand Total
									121

Previous Business Day Mon 30 Aug 2010

	Official Volume	Open Interest	Change
Sep 10	340	2,768	+212
Oct 10	0	0	0
Nov 10	0	0	0
Dec 10	0	0	0
	340	2,768	0
	340	2,768	+212

* CONNECT means LIFFE CONNECT (Registered Trademark)

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Brussels Equity Products

Business Day Tue 31 Aug 2010

Equity Index Options Volume Summary

		Index Point Value	Calls Volume	Puts Volume	Total Volume	Previous Business Day Mon 30 Aug 2010		
						Official Volume	Open Interest	Change
BXO	Bel 20 Index Option	2.00EUR	34	6	40	5	6,039	-5
			34	6	40	5	6,039	-5

Brussels Equity Products

Business Day Tue 31 Aug 2010

Equity Options Volume Summary

		Standard Contract Size	Calls Volume	Puts Volume	Total Volume	Previous Business Day Mon 30 Aug 2010		
						Official Volume	Open Interest	Change
FRB	ageas NV/SA (B)	100	26	0	26	0	76,602	0
AGE	Agfa Gevaert	100	14	22	36	129	9,095	+122
INT	Anheuser - Busch InBev NV	100	299	224	523	125	60,080	+115
BAR	Barco NV	100	11	0	11	0	911	0
BLG	Belgacom	100	3	10	13	24	4,198	+16
COL	Colruyt N.V.	100	20	93	113	54	1,621	+52
DEL	Delhaize	100	0	0	0	33	3,929	+33
DXB	DEXIA	100	34	0	34	10	27,636	+10
GBL	GBL	100	0	4	4	48	2,823	0
KBC	KBC-Bank	100	15	419	434	141	11,469	+39
MOB	Mobistar	100	0	0	0	0	5,126	0
NYR	Nyrstar	100	10	3	13	173	11,869	+98
OME	Omega Pharma N.V.	100	16	11	27	172	1,544	+164
SOL	Solvay	100	20	8	28	79	3,199	+41
TLN	Telenet Group	100	0	5	5	3	1,197	+3
UMC	Umicore	100	8	5	13	14	4,730	+14
UCB	Union Chimique Belge	100	471	16	487	200	3,550	+190
			947	820	1,767	1,205	229,579	+897

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

Equity Index Options

Calls

Business Day Tue 31 Aug 2010

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

Business Day Tue 31 Aug 2010

Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price
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Bel 20 Index Option (BXO)

Indicative a-t-m Vol	Underlying Price	2447.40	Sep 10	Time to expiry:	17 Days	Indicative a-t-m Vol	22.20
847.21	1.00	24.98	0	0.01	0.00	24.98	0
647.26	1.00	31.95	0	0.01	0.00	31.95	0
447.39	1.00	31.59	0	0.09	0.00	31.59	0
347.88	0.99	30.00	0	0.56	-0.01	30.00	0
249.87	0.96	27.94	0	2.52	-0.04	27.94	5
202.34	0.93	26.81	0	4.98	-0.07	26.81	0
156.82	0.87	25.66	0	9.46	-0.13	25.66	0
115.13	0.78	24.83	0	17.75	-0.22	24.83	50
95.13	0.72	23.87	0	22.75	-0.28	23.87	0
76.76	0.66	23.06	0	29.37	-0.34	23.06	105
61.00	0.58	22.71	0	38.60	-0.42	22.71	0
46.75	0.50	22.15	0	49.35	-0.50	22.15	4
34.41	0.42	21.52	0	62.00	-0.58	21.52	6
24.41	0.33	21.00	0	77.00	-0.67	21.00	1
16.75	0.25	20.61	0	94.33	-0.75	20.61	0
10.83	0.18	20.12	0	113.40	-0.82	20.12	0
3.88	0.08	19.31	0	156.44	-0.92	19.31	15
1.04	0.03	18.45	0	203.59	-0.97	18.45	0
0.20	0.01	17.71	0	252.75	-0.99	17.71	43
0.01	0.00	16.54	0	352.53	-1.00	16.54	0
0.01	0.00	15.83	0	452.50	-1.00	15.83	0
0.01	0.00	15.61	0	552.48	-1.00	15.61	0
0.01	0.00	16.76	0	752.43	-1.00	16.76	0
0.01	0.00	20.10	0	952.39	-1.00	20.10	0
Total			1,003				6

Indicative a-t-m Vol	Underlying Price	2444.60	Oct 10	Time to expiry:	45 Days	Indicative a-t-m Vol	23.00
353.54	0.93	30.71	0	9.17	-0.07	30.71	0
263.69	0.86	29.14	0	19.25	-0.14	29.14	0
178.88	0.76	26.37	0	34.38	-0.24	26.37	0
140.29	0.69	24.99	0	45.75	-0.31	24.99	0
106.50	0.60	24.01	0	61.93	-0.40	24.01	0
76.60	0.51	22.89	0	82.00	-0.49	22.89	0
55.00	51.14	0.40	21.62	106.50	-0.60	21.62	0
31.67	0.29	20.52	0	137.00	-0.71	20.52	0
18.75	0.20	19.88	0	174.05	-0.80	19.88	0
9.87	0.12	19.10	0	215.14	-0.88	19.10	0
4.73	0.07	18.44	0	259.96	-0.93	18.44	0
1.36	0.02	18.81	0	356.52	-0.98	18.81	0
0.51	0.01	20.02	0	455.61	-0.99	20.02	0
Total			4				0

Indicative a-t-m Vol	Underlying Price	2436.90	Nov 10	Time to expiry:	80 Days	Indicative a-t-m Vol	23.45
363.43	0.86	31.23	0	27.05	-0.14	31.23	0
276.16	0.80	28.43	0	39.62	-0.20	28.43	0
196.94	0.70	26.13	0	60.25	-0.30	26.13	0
160.77	0.64	24.97	0	74.00	-0.36	24.97	0
127.59	0.58	23.85	0	90.75	-0.42	23.85	0
94.50	100.42	0.50	23.31	113.50	-0.50	23.31	0
74.50	0.42	22.24	0	137.50	-0.58	22.24	0
35.75	0.26	20.33	0	198.60	-0.74	20.33	0
14.13	0.13	18.91	0	276.82	-0.87	18.91	0
4.55	0.05	17.89	0	367.09	-0.95	17.89	0
Total			30				0

Indicative a-t-m Vol	Underlying Price	2432.90	Dec 10	Time to expiry:	108 Days	Indicative a-t-m Vol	23.50
1229.89	1.00	39.98	0	0.06	0.00	39.98	0
1031.75	0.99	43.29	0	1.43	-0.01	43.29	0
836.48	0.97	41.55	0	5.66	-0.03	41.55	0
644.81	0.94	37.59	0	13.49	-0.06	37.59	0
459.32	0.88	32.85	0	27.50	-0.12	32.85	10
287.82	0.77	28.35	0	55.50	-0.23	28.35	1,000
210.82	0.68	26.12	0	78.25	-0.32	26.12	0
143.07	0.57	23.99	0	110.25	-0.43	23.99	5
90.07	0.44	22.50	0	157.00	-0.56	22.50	10
49.38	0.30	20.82	0	216.06	-0.70	20.82	0
23.25	0.18	19.38	0	289.68	-0.82	19.38	1
9.58	0.09	18.37	0	375.76	-0.91	18.37	0
0.95	0.01	16.79	0	566.63	-0.99	16.79	0
0.06	0.00	16.14	0	765.25	-1.00	16.14	0
0.01	0.00	16.40	0	964.69	-1.00	16.40	0
0.01	0.00	17.51	0	1164.19	-1.00	17.51	0
Total			0				5

Equity Index Options

Calls

Business Day Tue 31 Aug 2010				Prev Business Day				Mon 30 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 24.03				Underlying Price 2433.90				Mar 11			
850.14	0.94	40.08				0	0	0	0	1600	
664.84	0.90	35.60				0	0	0	0	1800	
487.91	0.83	31.37				0	0	0	0	2000	
326.94	0.72	27.71				0	0	0	0	2200	
254.50	0.65	25.95				0	0	0	0	2300	
190.50	0.57	24.41				0	0	1	0	2400	
137.74	0.47	23.29				0	0	0	0	2500	
91.76	0.37	21.82				0	0	0	0	2600	
57.00	0.27	20.54				0	0	0	0	2700	
33.25	0.19	19.56				0	0	0	0	2800	
9.02	0.07	18.04				0	0	0	0	3000	
1.78	0.02	16.93				0	0	0	0	3200	
0.05	0.00	16.08				0	0	60	0	3600	
Total				Total				Total			
Indicative a-t-m Vol 24.58				Underlying Price 2377.40				Jun 11			
800.21	0.92	35.08				0	0	0	0	1600	
627.02	0.86	32.79				0	0	0	0	1800	
464.66	0.78	30.04				0	0	0	0	2000	
315.38	0.67	26.82				0	0	0	0	2200	
249.49	0.60	25.35				0	0	0	0	2300	
194.09	0.53	24.36				0	0	0	0	2400	
143.25	0.44	23.05				0	0	0	0	2500	
101.00	0.36	21.83				0	0	1	0	2600	
68.00	0.28	20.77				0	0	0	0	2700	
44.00	0.20	19.93				0	0	0	0	2800	
15.61	0.09	18.47				0	0	0	0	3000	
4.73	0.03	17.52				0	0	0	0	3200	
0.44	0.00	17.08				0	0	0	0	3600	
Total				Total				Total			
Indicative a-t-m Vol 23.45				Underlying Price 2441.60				Dec 11			
1617.28	1.00	39.71				0	0	0	0	800	
1239.64	0.97	39.18				0	0	0	0	1200	
893.71	0.89	36.69				0	0	0	0	1600	
560.94	0.78	29.84				0	0	1,320	0	2000	
412.71	0.69	26.90				0	0	0	0	2200	
279.59	0.58	23.97				0	0	0	0	2400	
171.39	0.45	21.48				0	0	0	0	2600	
92.17	0.30	19.37				0	0	0	0	2800	
45.03	0.18	18.02				0	0	0	0	3000	
21.18	0.10	17.34				0	0	0	0	3200	
4.12	0.03	16.66				0	0	0	0	3600	
Total				Total				Total			
Total Calls				Total Calls				Total Calls			
				34				2,424			

Puts

Business Day Tue 31 Aug 2010				Prev Business Day				Mon 30 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 24.03				Underlying Price 2433.90				Mar 11			
Time to expiry: 199 Days											
20.55	-0.06	40.08				0	0	0	0	1600	
34.22	-0.10	35.60				0	0	0	0	1800	
56.25	-0.17	31.37				0	0	0	0	2000	
94.25	-0.28	27.71				0	0	2	0	2200	
121.29	-0.35	25.95				0	0	0	0	2300	
156.78	-0.43	24.41				0	0	0	0	2400	
203.50	-0.53	23.29				0	0	0	0	2500	
257.00	-0.63	21.82				0	0	0	0	2600	
321.72	-0.73	20.54				0	0	0	0	2700	
397.46	-0.81	19.56				0	0	0	0	2800	
572.19	-0.93	18.04				0	0	0	0	3000	
763.92	-0.98	16.93				0	0	0	0	3200	
1160.12	-1.00	16.08				0	0	0	0	3600	
Total				Total				Total			
Indicative a-t-m Vol 24.58				Underlying Price 2377.40				Jun 11			
Time to expiry: 290 Days											
29.49	-0.08	35.08				0	0	0	0	1600	
54.58	-0.14	32.79				0	0	0	0	1800	
90.50	-0.22	30.04				0	0	20	0	2000	
139.50	-0.33	26.82				0	0	0	0	2200	
172.75	-0.40	25.35				0	0	0	0	2300	
216.50	-0.47	24.36				0	0	0	0	2400	
264.80	-0.56	23.05				0	0	0	0	2500	
321.69	-0.64	21.83				0	0	0	0	2600	
387.83	-0.72	20.77				0	0	0	0	2700	
462.97	-0.80	19.93				0	0	0	0	2800	
632.86	-0.91	18.47				0	0	0	0	3000	
820.27	-0.97	17.52				0	0	0	0	3200	
1212.54	-1.00	17.08				0	0	0	0	3600	
Total				Total				Total			
Indicative a-t-m Vol 23.45				Underlying Price 2441.60				Dec 11			
Time to expiry: 472 Days											
1.35	0.00	39.71				0	0	0	0	800	
17.45	-0.03	39.18				0	0	0	0	1200	
65.27	-0.11	36.69				0	0	0	0	1600	
126.25	-0.22	29.84				0	0	1,320	0	2000	
174.89	-0.31	26.90				0	0	0	0	2200	
238.64	-0.42	23.97				0	0	0	0	2400	
327.31	-0.55	21.48				0	0	0	0	2600	
444.97	-0.70	19.37				0	0	0	0	2800	
594.70	-0.82	18.02				0	0	0	0	3000	
767.72	-0.90	17.34				0	0	0	0	3200	
1144.41	-0.97	16.66				0	0	0	0	3600	
Total				Total				Total			
Total Puts				Total Puts				Total Puts			
				6				3,615			
Grand Total				Grand Total				Grand Total			
				40				6,039			

Equity Options

Calls

Business Day Tue 31 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 Tue 31 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)

Calls											Puts										
Business Day Tue 31 Aug 2010											Business Day Tue 31 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
Indicative a-t-m Vol 40.50											Indicative a-t-m Vol 39.92										
Underlying Price 1.999											Underlying Price 1.999										
Sep 10											Sep 10										
Time to expiry: 17 Days											Time to expiry: 17 Days										
0.80	0.99	107.20				0	0	0	0	120	0.01	-0.01	95.88				0	0	0	0	0
0.60	0.98	85.32				0	0	0	0	140	0.01	-0.02	81.89				0	0	0	0	0
0.41	0.93	73.70				0	0	15	0	160	0.01	-0.06	67.41				0	0	61,250	0	0
0.32	0.88	66.48				0	0	0	0	170	0.01	-0.10	60.54				0	0	0	0	0
0.22	0.85	47.83				0	0	20	0	180	0.02	-0.17	53.18				0	0	10,000	0	0
0.14	0.70	49.64				0	0	70	0	190	0.04	-0.29	46.55				0	0	0	0	0
0.07	0.52	40.50				0	0	83	0	200	0.07	-0.48	39.92				0	0	0	3	0
0.03	0.30	38.98				0	0	32	0	210	0.13	-0.71	37.42				0	0	0	0	0
0.01	0.14	38.98				0	0	125	0	220	0.21	-0.88	35.57				0	0	0	0	0
0.01	0.07	41.68				0	0	0	0	230	0.30	-0.96	35.57				0	0	0	0	0
0.01	0.02	40.20				0	0	124	0	240	0.40	-0.99	36.65				0	0	62	0	0
0.01	0.01	48.13				0	0	54	0	260	0.60	-1.00	40.54				0	0	75	0	0
0.01	0.00	42.03				0	0	75	0	280	0.80	-1.00	42.40				0	0	202	0	0
0.01	0.00	43.85				0	0	20	0	300	1.00	-1.00	43.64				0	0	25	0	0
0.01	0.00	45.68				0	0	0	0	320	1.20	-1.00	45.19				0	0	2	0	0
0.01	0.00	47.51				0	0	200	0	340	1.40	-1.00	46.74				0	0	0	0	0
0.01	0.00	49.34				0	0	20	0	360	1.60	-1.00	49.53				0	0	0	0	0
0.01	0.00	52.64				0	0	0	0	400	2.00	-1.00	54.81				0	0	0	0	0
Total											Total										
838											71,619										
Indicative a-t-m Vol 47.05											Indicative a-t-m Vol 41.42										
Underlying Price 1.999											Underlying Price 1.999										
Oct 10											Oct 10										
Time to expiry: 45 Days											Time to expiry: 45 Days										
0.61	0.94	70.95				0	0	0	0	140	0.01	-0.06	68.28				0	0	0	0	0
0.43	0.87	61.36				0	0	0	0	160	0.03	-0.12	59.75				0	0	0	0	0
0.36	0.80	62.88				0	0	0	0	170	0.04	-0.18	55.65				0	0	0	0	0
0.26	0.75	50.58				0	0	0	0	180	0.06	-0.25	50.54				0	0	0	0	0
0.18	0.66	44.44				0	0	24	0	190	0.08	-0.35	45.65				0	0	0	0	0
0.13	0.53	47.05				0	0	30	0	200	0.12	-0.47	41.42				0	0	0	0	0
0.07	0.40	40.63				0	0	0	0	210	0.17	-0.61	39.42				0	0	0	0	0
0.04	0.27	39.23				0	0	3	0	220	0.24	-0.74	37.64				0	0	0	0	0
0.02	0.17	38.72				0	0	0	0	230	0.32	-0.85	36.24				0	0	5	0	0
0.01	0.10	37.83				0	0	0	0	240	0.41	-0.93	34.41				0	0	0	0	0
0.01	0.04	41.63				0	0	0	0	260	0.60	-0.98	37.28				0	0	0	0	0
0.01	0.02	45.00				0	0	0	0	280	0.80	-0.99	42.70				0	0	0	0	0
Total											Total										
57											5										
Indicative a-t-m Vol 44.84											Indicative a-t-m Vol 42.36										
Underlying Price 1.999											Underlying Price 1.999										
Nov 10											Nov 10										
Time to expiry: 80 Days											Time to expiry: 80 Days										
0.62	0.94	54.95				0	0	0	0	140	0.03	-0.09	62.91				0	0	0	0	0
0.45	0.84	55.49				0	0	0	0	160	0.05	-0.16	54.80				0	0	0	0	0
0.30	0.72	50.44				0	0	0	0	180	0.09	-0.28	48.15				0	0	0	0	0
0.23	0.64	47.55				0	0	0	0	190	0.12	-0.36	45.13				0	0	0	0	0
0.17	0.54	44.84				0	0	0	0	200	0.16	-0.46	42.36				0	0	0	0	0
0.12	0.44	42.06				0	0	0	0	210	0.21	-0.56	40.45				0	0	0	0	0
0.08	0.34	39.84				0	0	0	0	220	0.27	-0.67	38.83				0	0	10	0	0
0.03	0.18	37.90				0	0	0	0	240	0.43	-0.84	35.97				0	0	0	0	0
Total											Total										
0											10										
Indicative a-t-m Vol 43.08											Indicative a-t-m Vol 43.11										
Underlying Price 1.999											Underlying Price 1.999										
Dec 10											Dec 10										
Time to expiry: 108 Days											Time to expiry: 108 Days										
0.83	0.93	73.36				0	0	7	0	120	0.01	-0.04	60.41				0	0	0	0	0
0.46	0.83	50.79	0.41	0.41		16	0	52	0	160	0.06	-0.17	50.84				0	0	0	0	0
0.31	0.71	46.38				0	0	36	0	180	0.11	-0.29	46.24				0	0	150	0	0
0.19	0.55	43.08				0	0	203	0	200	0.19	-0.45	43.11				0	0	100	0	0
0.10	0.38	40.33				0	0	134	0	220	0.30	-0.63	39.79				0	0	12	0	0
0.05	0.22	37.95				0	0	123	0	240	0.44	-0.79	37.22				0	0	155	0	0
0.02	0.12	37.77				0	0	701	0	260	0.62	-0.89	37.22				0	0	114	0	0
0.01	0.06	37.58				0	0	1,042	0	280	0.81	-0.94	37.58				0	0	104	0	0
0.01	0.03	37.40				0	0	185	0	300	1.00	-0.98	37.77				0	0	1	0	0
0.01	0.02	39.05				0	0	207	0	320	1.20	-0.99	39.61				0	0	17	0	0
Total											Total										
16											653										
Indicative a-t-m Vol 43.59											Indicative a-t-m Vol 42.24										
Underlying Price 1.999											Underlying Price 1.999										
Mar 11											Mar 11										
Time to expiry: 199 Days											Time to expiry: 199 Days										
0.84	0.93	55.89				0	0	0	0	120	0.03	-0.07	55.59				0	0	0	0	0
0.51	0.79	49.43				0	0	10	0	160	0.10	-0.21	48.19				0	0	0	0	0
0.38	0.69	46.37				0	0	15	0	180	0.16	-0.31	44.85				0	0	0	0	0
0.26	0.57	43.59	0.20	0.20		10	0	67	0	200	0.24	-0.43	42.24				0	0	27	0	0
0.17	0.44	41.50				0	0	8	0	220	0.36	-0.56	40.49				0	0	0	0	0
0.11	0.32	39.56				0	0	354	0	240	0.49	-0.69	38.61				0	0	35	0	0
0.06	0.22	38.03				0	0	26	0	260	0.65	-0.79	38.03				0	0	10	0	0
0.04	0.15	37.61				0	0	30	0	280	0.83	-0.86	37.45				0	0	7	0	0
0.02	0.10	38.03				0	0	12	0	300	1.02	-0.91	37.88				0	0	8	0	0
0.02	0.07	38.86				0	0	0	0	320	1.21	-0.94	39.19				0	0	2	0	0
Total											Total										
10											89										

Equity Options

Calls

Business Day Tue 31 Aug 2010				Prev Business Day				Mon 30 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	51.25	Underlying Price 1.999										
0.88	0.90	65.89										120
0.57	0.77	57.26										160
0.45	0.68	53.76										180
0.34	0.59	51.25										200
0.24	0.49	47.89										220
0.13	0.35	39.36										240
0.10	0.28	41.07										260
0.07	0.21	40.89										280
Total									0	42	0	
Total Calls									26	4,149	0	

Puts

Business Day Tue 31 Aug 2010				Prev Business Day				Mon 30 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	48.22	Time to expiry: 290 Days										
0.08	-0.12	58.47										0
0.19	-0.26	53.64										0
0.27	-0.35	50.93										0
0.37	-0.44	48.22										55
0.48	-0.54	46.13										0
0.60	-0.66	41.07										22
0.73	-0.77	36.63										0
0.89	-0.88	31.17										0
Total									0	77	0	
Total Puts									0	72,453	0	
Grand Total									26	0	76,602	0

Agfa Gevaert (AGE)

Business Day Tue 31 Aug 2010				Prev Business Day				Mon 30 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	44.27	Underlying Price 5.400										
2.60	1.00	77.02										280
2.20	1.00	70.37										320
2.00	1.00	68.71										340
1.80	1.00	66.63										360
1.60	1.00	61.23										380
1.40	0.99	59.15										400
1.30	0.99	57.07										410
1.21	0.98	55.83										420
1.11	0.97	54.75										430
1.01	0.96	53.75										440
0.92	0.95	52.58										450
0.82	0.93	51.38										460
0.73	0.90	51.14										470
0.65	0.86	50.97										480
0.55	0.83	47.96										490
0.47	0.79	46.50										500
0.33	0.67	44.72										520
0.21	0.52	44.27										540
0.13	0.37	43.51										560
0.07	0.24	43.32										580
0.04	0.15	42.83										600
0.01	0.03	40.97										640
0.01	0.01	40.39										680
0.01	0.00	40.10										720
0.01	0.00	40.07										760
0.01	0.00	40.29										800
Total									0	1,146	0	

Business Day Tue 31 Aug 2010				Prev Business Day				Mon 30 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	43.63	Underlying Price 5.400										
1.62	0.97	57.72										380
1.43	0.95	55.60										400
1.34	0.93	55.37										410
1.24	0.92	54.40										420
1.15	0.91	52.66										430
1.06	0.89	51.40										440
0.97	0.87	50.97										450
0.89	0.84	50.58										460
0.81	0.81	50.02										470
0.73	0.78	48.84										480
0.66	0.75	47.87										490
0.58	0.71	46.80										500
0.45	0.63	45.63										520
0.33	0.53	43.63										540
0.25	0.44	43.18										560
0.12	0.27	42.57										600
0.06	0.15	42.50										640
Total									0	17	0	

Business Day Tue 31 Aug 2010				Prev Business Day				Mon 30 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	43.63	Underlying Price 5.400										
1.66	0.93	56.80										380
1.47	0.91	53.92										400
1.38	0.89	52.69										410
1.29	0.88	51.56										420
1.21	0.86	50.73										430
1.13	0.84	50.02										440
1.04	0.82	48.88										450
0.97	0.80	48.47										460
0.82	0.74	47.13										480
0.74	0.71	46.11										490
0.67	0.68	44.88										500
0.55	0.62	44.36										520
0.44	0.54	43.63										540
0.35	0.47	43.03										560
0.22	0.34	42.20										600
0.13	0.23	41.92										640
Total									0	16	0	

Equity Options

Calls

Business Day Tue 31 Aug 2010				Prev Business Day				Mon 30 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			43.17	Underlying Price 5.400							
1.85	0.94	53.14	0	0	0	0	0	0	0	360	
1.49	0.90	49.38	0	0	5	0	0	5	0	400	
1.32	0.86	48.31	0	0	7	0	0	7	0	420	
1.16	0.83	47.06	0	0	44	0	0	44	0	440	
1.01	0.78	46.16	0	0	26	0	0	26	0	460	
0.87	0.73	45.81	0	0	213	0	0	213	0	480	
0.62	0.61	43.53	0	0	848	0	0	848	0	520	
0.42	0.49	42.81	0	0	50	261	+50	261	0	560	
0.29	0.37	42.54	0	0	233	0	0	233	0	600	
0.18	0.27	42.17	0	0	137	0	0	137	0	640	
0.12	0.19	42.22	0	0	122	0	0	122	0	680	
0.07	0.13	42.11	0	0	155	0	0	155	0	720	
0.05	0.09	42.06	0	0	50	0	0	50	0	760	
0.03	0.05	41.63	0	0	289	0	0	289	0	800	
Total						50	2,390		+50		
Indicative a-t-m Vol			42.21	Underlying Price 5.400							
1.91	0.91	47.98	0	0	10	0	0	10	0	360	
1.58	0.86	46.54	0	0	0	0	0	0	0	400	
1.42	0.83	45.30	0	0	0	0	0	0	0	420	
1.27	0.79	44.22	0	0	5	0	0	5	0	440	
1.14	0.75	43.91	0	0	0	0	0	0	0	460	
1.01	0.71	43.76	0	0	33	0	0	33	0	480	
0.79	0.62	42.83	0	0	78	0	0	78	0	520	
0.59	0.52	41.59	0	0	140	0	0	140	0	560	
0.44	0.43	41.28	0	0	39	111	+39	111	0	600	
0.34	0.35	41.63	0.30	0.30	40	140	+33	140	0	640	
0.20	0.22	39.57	0.20	0.20	5	42	0	42	0	680	
0.15	0.20	39.11	0	0	0	190	0	190	0	720	
0.11	0.15	38.80	0	0	0	20	0	20	0	760	
0.08	0.12	39.09	0	0	0	1,083	0	1,083	0	800	
Total					14	79	1,852		+72		
Indicative a-t-m Vol			42.28	Underlying Price 5.400							
1.99	0.88	47.68	0	0	10	0	0	10	0	360	
1.68	0.83	46.06	0	0	0	0	0	0	0	400	
1.53	0.80	45.30	0	0	0	0	0	0	0	420	
1.40	0.77	44.88	0	0	10	0	0	10	0	440	
1.27	0.73	44.42	0	0	4	0	0	4	0	460	
1.15	0.70	43.94	0	0	20	0	0	20	0	480	
0.93	0.62	42.80	0	0	6	0	0	6	0	520	
0.74	0.55	41.76	0	0	10	0	0	10	0	560	
0.58	0.47	40.81	0	0	0	0	0	0	0	600	
0.45	0.39	40.24	0	0	0	0	0	0	0	640	
Total					60	0	0	60	0		
Total Calls					14	129	5,481		+122		

Puts

Business Day Tue 31 Aug 2010				Prev Business Day				Mon 30 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			43.52	Underlying Price 5.400							
Time to expiry: 108 Days											
0.05	-0.06	53.37	0	0	0	0	0	0	0	0	
0.09	-0.11	50.68	0	0	58	0	0	58	0	0	
0.12	-0.14	49.54	0	0	15	0	0	15	0	0	
0.16	-0.18	48.57	0	0	89	0	0	89	0	0	
0.21	-0.22	47.51	0	0	144	0	0	144	0	0	
0.25	-0.27	45.26	0	0	61	0	0	61	0	0	
0.42	-0.39	44.69	0	0	81	0	0	81	0	0	
0.61	-0.51	42.34	0	0	296	0	0	296	0	0	
0.86	-0.64	41.18	0	0	165	0	0	165	0	0	
1.16	-0.74	41.01	0	0	0	0	0	0	0	0	
1.50	-0.82	41.23	0	0	4	0	0	4	0	0	
1.86	-0.88	41.60	0	0	15	0	0	15	0	0	
2.23	-0.92	41.97	0	0	0	0	0	0	0	0	
2.62	-0.94	43.91	0	0	275	0	0	275	0	0	
Total						0	0	1,203	0		
Indicative a-t-m Vol			41.11	Underlying Price 5.400							
Time to expiry: 199 Days											
0.10	-0.09	48.04	0	0	10	0	0	10	0	0	
0.16	-0.14	46.25	0	0	0	0	0	0	0	0	
0.20	-0.17	44.91	0	0	0	0	0	0	0	0	
0.25	-0.21	44.27	0	0	60	0	0	60	0	0	
0.31	-0.25	43.56	0	0	0	0	0	0	0	0	
0.37	-0.29	42.61	0	0	25	0	0	25	0	0	
0.54	-0.39	41.27	0	0	83	0	0	83	0	0	
0.75	-0.48	40.96	0	0	37	0	0	37	0	0	
0.99	-0.58	39.86	0	0	0	0	0	0	0	0	
1.29	-0.66	40.40	0	0	0	0	0	0	0	0	
1.60	-0.74	39.74	0	0	0	0	0	0	0	0	
1.92	-0.81	38.75	0	0	0	0	0	0	0	0	
2.28	-0.86	38.75	0	0	0	0	0	0	0	0	
2.65	-0.90	38.75	0	0	55	0	0	55	0	0	
Total						0	0	270	0		
Indicative a-t-m Vol			44.60	Underlying Price 5.400							
Time to expiry: 290 Days											
0.19	-0.13	50.67	0	0	0	0	0	0	0	0	
0.28	-0.18	48.71	0	0	0	0	0	0	0	0	
0.34	-0.21	48.09	0	0	15	0	0	15	0	0	
0.39	-0.24	46.85	0	0	0	0	0	0	0	0	
0.43	-0.27	44.06	0	0	15	0	0	15	0	0	
0.52	-0.30	44.37	0	0	0	0	0	0	0	0	
0.73	-0.38	44.84	0	0	0	0	0	0	0	0	
0.94	-0.45	44.37	0	0	50	0	0	50	0	0	
1.19	-0.52	44.06	0	0	160	0	0	160	0	0	
1.47	-0.59	44.28	0	0	0	0	0	0	0	0	
Total						0	0	240	0		
Total Puts						22	0	3,614	0		
Grand Total						36	129	9,095		+122	

Equity Options

Calls

Business Day Tue 31 Aug 2010							Prev Business Day				Mon 30 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		
Anheuser - Busch InBev NV (INT)																						
Indicative a-t-m Vol 19.79							Underlying Price 41.045				Sep 10				Time to expiry: 17 Days				Indicative a-t-m Vol 22.58			
17.03	1.00	63.44				0	0	0	0	2400	0.01	0.00	97.54			0	0	0	1,307	0		
13.05	1.00	51.73				0	0	4	0	2800	0.01	0.00	8.50			0	0	0	1,435	0		
11.05	1.00	45.77				0	0	7	0	3000	0.01	0.00	34.28			0	0	0	381	0		
9.05	1.00	41.23				0	0	195	0	3200	0.02	-0.01	50.65			0	0	0	6,471	0		
7.05	1.00	31.43				0	0	63	0	3400	0.02	-0.02	40.76			0	0	0	2,217	0		
5.07	0.99	27.73				0	0	65	0	3600	0.03	-0.03	31.94			0	0	0	936	0		
4.08	0.97	25.03				0	0	0	0	3700	0.06	-0.05	29.61			0	0	0	52	0		
3.12	0.93	23.83				0	0	178	0	3800	0.11	-0.09	26.79			0	0	20	5,046	+20		
2.20	0.86	21.97				0	0	70	0	3900	0.40	0.21	-0.17	24.86	0.40	Q 0.25 Q	29	0	1,703	0		
1.38	0.72	20.51				0	0	3,032	0	4000	0.75	0.41	-0.30	23.12	0.75	Q 0.45	86	50	2,115	+50		
0.78	0.75	0.52	19.84	0.78	0.71	100	3	245	+3	4100	0.80	-0.48	22.64			0	0	0	123	0		
0.29	0.32	0.30	18.91	0.29	0.29	10	0	134	0	4200	1.36	-0.68	21.39			0	0	0	70	0		
0.13	0.11	0.13	18.49	0.13	0.13	60	0	1,064	0	4300	2.13	-0.83	21.37			0	0	0	16	0		
	0.05	0.06	20.00			0	0	1,160	0	4400	3.01	-0.93	20.90			0	0	0	40	0		
	0.01	0.01	21.04			0	0	296	0	4600	4.97	-0.98	25.37			0	0	0	0	0		
	0.01	0.00	23.24			0	0	24	0	4800	6.98	-0.98	34.09			0	0	0	0	0		
						170	3	6,537	+3								115	70	21,912	+70		
Indicative a-t-m Vol 23.75							Underlying Price 41.045				Oct 10				Time to expiry: 45 Days				Indicative a-t-m Vol 24.22			
7.15	0.95	32.90				0	0	0	0	3400	0.12	-0.05	34.24			0	0	0	0	0		
5.27	0.90	29.94				0	0	0	0	3600	0.23	-0.10	30.73			0	0	0	251	0		
3.53	0.80	27.51				0	0	67	0	3800	0.47	-0.20	27.50			0	0	0	231	0		
2.74	0.73	26.16				0	0	68	0	3900	0.91	0.68	-0.27	26.21	0.91	Q 0.74 Q	14	0	275	0		
1.89	2.03	0.63	24.99	1.89	1.89	8	0	101	0	4000	0.98	-0.37	25.18			0	0	16	144	+16		
	1.41	0.52	23.79			0	0	80	0	4100	1.38	-0.48	24.25			0	0	0	62	0		
	0.94	0.41	23.05			0	0	99	0	4200	1.90	-0.59	23.49			0	0	0	0	0		
	0.58	0.29	22.40			0	0	40	0	4300	2.55	-0.70	22.91			0	0	0	0	0		
0.23	0.35	0.20	22.03	0.32	Q 0.23 Q	72	0	2,250	0	4400	3.27	-0.81	21.61			0	0	0	0	0		
	0.10	0.07	21.46			0	0	1,037	0	4600	5.06	-0.92	22.24			0	0	0	0	0		
	0.02	0.02	20.55			0	0	0	0	4800	6.98	-0.98	22.18			0	0	0	0	0		
						80	0	3,742	0								14	16	963	+16		
Indicative a-t-m Vol 26.46							Underlying Price 41.045				Nov 10				Time to expiry: 80 Days				Indicative a-t-m Vol 26.83			
5.64	0.84	30.92				0	0	0	0	3600	0.58	-0.17	31.44			0	0	0	0	0		
4.03	0.74	28.84				0	0	0	0	3800	1.21	0.95	-0.26	29.07	1.22	1.21	26	0	14	0		
3.31	0.68	27.98				0	0	0	0	3900	1.23	-0.32	28.17			0	0	0	0	0		
2.64	0.61	27.00				0	0	0	0	4000	1.59	-0.39	27.55			0	0	0	0	0		
1.95	2.09	0.53	26.50	1.95	1.95	25	10	75	0	4100	2.05	2.02	-0.47	26.88	2.05	2.05	20	10	100	+10		
	1.59	0.45	25.76			0	0	0	0	4200	2.50	-0.55	25.86			0	0	0	0	0		
	0.83	0.30	24.49			0	0	0	0	4400	3.75	-0.71	24.60			0	0	0	0	0		
	0.40	0.17	23.80			0	0	0	0	4600	5.33	-0.83	24.18			0	0	0	0	0		
						25	10	75	0								46	10	114	+10		
Indicative a-t-m Vol 26.71							Underlying Price 41.045				Dec 10				Time to expiry: 108 Days				Indicative a-t-m Vol 26.90			
13.18	0.98	36.82				0	0	12	0	2800	0.13	-0.03	41.12			0	0	0	8,182	0		
9.45	0.92	35.93				0	0	35	0	3200	0.37	-0.09	36.89			0	0	0	1,179	0		
7.65	0.87	33.62				0	0	35	0	3400	0.56	-0.13	34.24			0	0	0	313	0		
5.96	0.80	31.69				2	0	164	0	3600	0.83	-0.19	31.47			0	0	0	1,823	0		
4.36	0.72	28.89				0	0	2,139	0	3800	1.27	-0.28	29.33			0	0	0	1,410	0		
2.88	3.01	0.60	27.30	2.90	2.88	12	0	1,347	0	4000	1.92	-0.40	27.65			0	0	0	86	0		
1.87	1.96	0.47	26.18	1.87	1.83	10	0	205	0	4200	2.83	-0.53	26.21			0	0	0	14	0		
	1.15	0.33	24.87			0	0	187	0	4400	4.04	-0.67	25.12			0	0	0	60	0		
	0.32	0.13	23.58			0	0	30	0	4800	7.24	-0.87	24.42			0	0	0	15	0		
						24	0	4,154	0								0	0	13,082	0		
Indicative a-t-m Vol 27.04							Underlying Price 41.045				Mar 11				Time to expiry: 199 Days				Indicative a-t-m Vol 27.35			
9.91	0.87	33.80				0	0	36	0	3200	0.80	-0.13	34.80			0	0	0	3,390	0		
8.23	0.82	32.11				0	0	49	0	3400	1.10	-0.18	32.86			0	0	0	1,455	0		
6.67	0.76	30.64				0	0	0	0	3600	1.51	-0.24	31.04			0	0	0	31	0		
5.24	0.69	29.14				0	0	1,612	0	3800	2.05	-0.31	29.35			0	0	0	1,570	0		
3.95	0.60	27.64				0	0	24	0	4000	2.89	2.77	-0.40	27.99	2.89	2.89	2	0	88	0		
2.88	0.50	26.51				0	0	158	0	4200	3.69	-0.50	26.78			0	0	0	6	0		
2.00	0.40	25.52				0	0	383	0	4400	4.83	-0.60	25.95			0	0	0	4	0		
0.85	0.22	23.95				0	0	0	0	4800	7.66	-0.78	24.17			0	0	0	11	0		
						0	0	2,262	0								2	0	6,555	0		
Indicative a-t-m Vol 27.54							Underlying Price 41.045				Jun 11				Time to expiry: 290 Days				Indicative a-t-m Vol 27.68			
10.28	0.85	33.52				0	0	0	0	3200	1.27	-0.17	33.87			0	0	0	37	0		
7.17	0.74	30.52				0	0	7	0	3600	2.46	2.19	-0.27	30.84	2.46	2.46	8	0	38	0		
5.79	0.68	29.20				0	0	0	0	3800	2.82	-0.34	29.41			0	0	0	88	0		
4.56	0.60	28.00				0	0	20	0	4000	3.62	-0.42	28.26			0	0	0	58	0		
3.52	0.52	27.12				0	0	71	0	4200	4.56	-0.50	27.16			0	0	0	0	0		
2.63	0.43	26.23				0	0	90	0	4400	5.70	-0.58	26.35			0	0	0	0	0		
1.36	0.28	24.83				0	0	42	0	4800	9.00	8.41	-0.73	24.76	9.06	8.90	39	16	233	+16		
						0	0	230	0								47	16	454	+16		
						299	13	17,000	+3								224	112	43,080	+112		
																	523	125	60,080	+115		

Puts

Business Day Tue 31 Aug 2010							Prev Business Day				Mon 30 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		
Anheuser - Busch InBev NV (INT)																						
Indicative a-t-m Vol 19.79							Underlying Price 41.045				Sep 10				Time to expiry: 17 Days				Indicative a-t-m Vol 22.58			
17.03	1.00	63.44				0	0	0	0	2400	0.01	0.00	97.54			0	0	0	1,307	0		
13.05	1.00	51.73				0	0	4	0	2800	0.01	0.00	8.50			0	0	0	1,435	0		
11.05	1.00	45.77				0	0	7	0	3000	0.01	0.00	34.28			0	0	0	381	0		
9.05	1.00	41.23				0	0	195	0	3200	0.02	-0.01	50.65			0	0	0	6,471	0		
7.05	1.00	31.43				0	0	63	0	3400	0.02	-0.02	40.76			0	0					

Equity Options

Calls

Business Day Tue 31 Aug 2010				Prev Business Day Mon 30 Aug 2010			
Opening Trans	Settle Price	Delta	Volatility	Official Volume	Open Int	Change	Exercise Price
Indicative a-t-m Vol	33.05			36.340			Jun 11
6.68	0.73	33.30		0	0	0	3200
5.57	0.65	33.64		0	0	0	3400
4.51	0.58	33.07		0	0	0	3600
3.65	0.51	32.96		0	0	0	3800
2.87	0.43	32.39		0	0	0	4000
2.14	0.36	31.14		0	0	5	4200
1.78	0.31	32.11		0	0	0	4400
1.05	0.21	31.85		0	0	10	4800
		Total		0	0	15	
		Total Calls		11	0	533	0

Puts

Business Day Tue 31 Aug 2010				Prev Business Day Mon 30 Aug 2010			
Opening Trans	Settle Price	Delta	Volatility	Official Volume	Open Int	Change	Exercise Price
Indicative a-t-m Vol	38.73						
2.80	-0.29	39.11		0	0	12	
3.71	-0.35	39.28		0	0	2	
4.68	-0.41	38.79		0	0	1	
5.81	-0.48	38.43		0	0	0	
7.11	-0.54	38.67		0	0	10	
8.42	-0.60	38.19		0	0	0	
9.87	-0.65	37.94		0	0	8	
13.17	-0.73	39.07		0	0	0	
		Total		0	0	33	
		Total Puts		0	0	378	
		Grand Total		11	0	911	0

Equity Options

Calls

Business Day Tue 31 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 Tue 31 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 Tue 31 Aug 2010											Business Day Tue 31 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				
Indicative a-t-m Vol 12.75						Underlying Price 28.120					Sep 10					Time to expiry: 17 Days					Indicative a-t-m Vol 12.39				
6.12	1.00	29.55				0	0	0	0	2200	0.01	0.00	40.00				0	0	45	0	0				
5.13	1.00	27.53				0	0	0	0	2300	0.01	0.00	35.00				0	0	20	0	0				
4.13	1.00	22.33				0	0	30	0	2400	0.04	0.01	-0.01	32.90	0.04	0.04	5	0	183	0	0				
3.13	1.00	15.98				0	0	0	0	2500	0.02	-0.03	28.58				0	0	2	0	0				
2.13	0.99	14.74				0	0	217	0	2600	0.04	-0.06	23.44				0	0	52	0	0				
1.17	0.90	14.59				0	0	72	0	2700	0.05	-0.11	15.35				0	0	40	0	0				
0.39	0.57	12.98				0	0	262	0	2800	0.25	-0.43	12.34				0	0	5	0	0				
0.04	0.11	11.08				0	20	20	+20	2900	0.93	-0.86	12.72				0	0	0	0	0				
0.01	0.00	10.73				0	0	17	0	3000	1.89	-0.97	15.66				0	0	0	0	0				
0.01	0.00	15.90				0	0	0	0	3200	3.88	-1.00	21.64				0	0	0	0	0				
0.01	0.00	20.86				0	0	0	0	3600	7.88	-1.00	23.26				0	0	0	0	0				
Total						0	20	618	+20		Total						5	0	347	0					
Indicative a-t-m Vol 14.83						Underlying Price 28.120					Oct 10					Time to expiry: 45 Days					Indicative a-t-m Vol 15.10				
5.14	1.00	19.48				0	0	0	0	2300	0.01	-0.01	26.39				0	0	0	0	0				
4.14	0.99	18.22				0	0	0	0	2400	0.03	-0.03	24.24				0	0	0	0	0				
2.20	0.92	16.10				0	0	0	0	2600	0.11	-0.11	19.00				0	0	5	0	0				
1.36	0.77	16.27				0	0	0	0	2700	0.26	-0.24	17.54				0	0	0	0	0				
0.67	0.55	15.05				0	0	20	0	2800	0.54	-0.45	15.32				0	0	0	0	0				
0.21	0.27	13.21				0	0	3	0	2900	1.08	-0.73	13.52				0	0	0	0	0				
0.05	0.08	12.92				0	0	0	0	3000	1.94	-0.90	14.37				0	0	0	0	0				
0.01	0.01	14.46				0	0	0	0	3200	3.90	-0.97	19.97				0	0	0	0	0				
Total						0	0	23	0		Total						0	0	5	0					
Indicative a-t-m Vol 16.19						Underlying Price 28.120					Nov 10					Time to expiry: 80 Days					Indicative a-t-m Vol 16.67				
4.20	0.96	19.74				0	0	0	0	2400	0.08	-0.06	22.49				0	0	0	0	0				
2.44	0.82	19.95				0	0	0	0	2600	0.26	-0.18	19.49				0	0	0	0	0				
1.62	0.71	17.90				0	0	0	0	2700	0.48	-0.30	18.31				0	0	3	0	0				
0.95	0.55	16.35				0	0	0	0	2800	0.81	-0.46	16.80				0	0	0	0	0				
0.46	0.35	15.03				0	0	3	0	2900	1.33	-0.64	15.74				0	0	0	0	0				
0.18	0.18	14.17				0	0	0	0	3000	2.07	-0.80	15.52				0	0	0	0	0				
0.03	0.04	14.85				0	0	0	0	3200	3.93	-0.93	18.53				0	0	0	0	0				
Total						0	0	3	0		Total						0	0	3	0					
Indicative a-t-m Vol 16.01						Underlying Price 28.120					Dec 10					Time to expiry: 108 Days					Indicative a-t-m Vol 16.98				
8.16	1.00	24.14				0	0	0	0	2000	0.02	-0.01	28.37				0	0	4	0	0				
6.17	0.99	21.50				0	0	4	0	2200	0.07	-0.04	25.49				0	0	0	0	0				
5.19	0.98	20.73				0	0	0	0	2300	0.11	-0.07	23.57				0	0	25	0	0				
4.23	0.95	19.83				0	0	0	0	2400	0.19	-0.11	22.42				0	0	100	0	0				
2.45	0.81	18.95				0	0	33	0	2600	0.51	-0.26	19.88				0	0	187	0	0				
1.00	0.55	16.14				0	0	546	0	2800	1.20	-0.53	17.08				0	4	62	-4	0				
0.21	0.19	14.03				0	0	45	0	3000	2.53	-0.82	15.44				0	0	40	0	0				
0.03	0.04	14.03				0	0	0	0	3200	4.39	-0.93	17.38				0	0	0	0	0				
0.01	0.00	17.86				0	0	0	0	3600	8.31	-1.00	17.70				0	0	0	0	0				
0.01	0.00	18.52				0	0	0	0	4000	12.30	-1.00	17.94				0	0	5	0	0				
Total						0	0	628	0		Total						0	4	423	-4					
Indicative a-t-m Vol 16.99						Underlying Price 28.120					Mar 11					Time to expiry: 199 Days					Indicative a-t-m Vol 18.40				
6.20	0.98	21.26				0	0	0	0	2200	0.20	-0.08	24.04				0	0	0	0	0				
5.24	0.95	20.76				0	0	0	0	2300	0.29	-0.12	22.88				0	0	43	0	0				
4.31	0.91	19.87				0	0	0	0	2400	0.41	-0.16	21.61				0	0	24	0	0				
2.62	0.76	18.44				0	0	430	0	2600	0.85	-0.30	19.92				0	0	47	0	0				
1.32	0.53	17.06	1.16	1.16		3	0	24	0	2800	1.64	-0.50	18.44				0	0	17	0	0				
0.53	0.28	15.96				0	0	414	0	3000	2.90	-0.71	17.81				0	0	18	0	0				
0.17	0.11	15.19				0	0	0	0	3200	4.57	-0.85	18.35				0	0	1	0	0				
0.01	0.01	15.58				0	0	0	0	3600	8.35	-0.96	20.16				0	0	0	0	0				
Total						3	0	868	0		Total						0	0	150	0					
Indicative a-t-m Vol 18.47						Underlying Price 28.120					Jun 11					Time to expiry: 290 Days					Indicative a-t-m Vol 17.61				
6.22	0.97	23.05				0	0	0	0	2200	0.46	-0.16	21.60				0	0	0	0	0				
4.36	0.89	21.37				0	0	2	0	2400	0.92	-0.29	20.20				0	0	3	0	0				
2.72	0.74	19.79				0	0	6	0	2600	1.65	-0.45	18.72	1.80	1.80		5	0	55	0	0				
1.47	0.52	18.53				0	0	4	0	2800	2.76	-0.64	17.60				0	0	0	0	0				
0.68	0.31	17.58				0	0	0	0	3000	4.29	-0.79	17.70				0	0	0	0	0				
0.26	0.15	16.79				0	0	0	0	3200	6.10	-0.87	19.14				0	0	0	0	0				
Total						0	0	12	0		Total						5	0	58	0					
Indicative a-t-m Vol 18.16						Underlying Price 28.120					Dec 11					Time to expiry: 472 Days					Indicative a-t-m Vol 18.52				
8.18	1.00	23.05				0	0	0	0	2000	0.50	-0.13	22.92				0	0	0	0	0				
6.23	0.96	22.33				0	0	0	0	2200	0.85	-0.21	21.30				0	0	4	0	0				
4.38	0.88	20.29				0	0	0	0	2400	1.44	-0.33	20.12				0	0	2	0	0				
2.81	0.72	19.21				0	0	500	0	2600	2.28	-0.47	19.03				0	0	507	0	0				
1.63	0.51	18.14				0	0	42	0	2800	3.44	-0.61	18.55				0	0	5	0	0				
0.60	0.22	19.00				0	0	0	0	3200	6.46	-0.83	17.59				0	0	0	0	0				
Total						0	0	542	0		Total						0	0	518	0					
Total Calls						3	20	2,694	+20		Total Puts						10	4	1,504	-4					
												Grand Total						13	24	4,198	+16				

Equity Options

Calls

Business Day Tue 31 Aug 2010				Prev Business Day				Mon 30 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 20.50				Underlying Price 52.920				Sep 10			
12.93	1.00	43.86				0	0	0	0	4000	
8.93	1.00	27.49				0	0	0	0	4400	
6.93	1.00	24.74				0	0	0	0	4600	
4.96	0.97	23.10				0	0	0	0	4800	
3.10	0.88	22.55				0	0	0	0	5000	
1.52	0.66	21.11				0	0	28	0	5200	
0.50	0.33	19.78				0	0	39	0	5400	
0.10	0.09	19.06				0	0	46	0	5600	
0.01	0.02	19.40				0	0	36	0	5800	
0.01	0.01	22.49				0	0	38	0	6000	
0.01	0.00	23.14				0	0	22	0	6200	
0.01	0.00	26.91				0	0	92	0	6400	
0.01	0.00	29.86				0	0	22	0	6600	
0.01	0.00	31.36				0	0	83	0	6800	
0.01	0.00	31.58				0	0	121	0	7200	
0.01	0.00	31.36				0	0	0	0	7600	
0.01	0.00	30.92				0	0	0	0	8000	
Total				527				0			
Indicative a-t-m Vol 20.64				Underlying Price 52.920				Oct 10			
7.11	0.93	27.67				0	0	0	0	4600	
5.25	0.88	24.95				0	0	5	0	4800	
3.53	0.78	22.56				0	0	0	0	5000	
2.10	0.61	21.25				0	0	17	0	5200	
1.05	0.41	19.92				0	0	17	0	5400	
0.45	0.22	19.62				0	0	25	0	5600	
0.16	0.10	19.15				0	0	32	0	5800	
0.05	0.04	19.46				0	0	45	0	6000	
0.03	0.02	21.11				0	0	3	0	6200	
0.01	0.01	22.21				0	0	10	0	6400	
0.01	0.00	24.19				0	0	0	0	6800	
0.01	0.00	26.29				0	0	0	0	7200	
Total				154				0			
Indicative a-t-m Vol 22.47				Underlying Price 52.920				Nov 10			
7.42	0.88	27.25				0	0	0	0	4600	
5.66	0.82	25.14				0	0	0	0	4800	
4.11	0.72	23.80				0	0	0	0	5000	
2.79	0.59	22.89				0	0	0	0	5200	
1.74	0.45	21.97				0	0	0	0	5400	
0.98	0.31	21.08				0	0	2	0	5600	
0.29	0.12	21.12				0	0	0	0	6000	
0.07	0.03	21.20				0	0	0	0	6400	
Total				2				0			
Indicative a-t-m Vol 21.98				Underlying Price 52.920				Dec 10			
21.03	0.99	40.50				0	0	1	0	3200	
17.09	0.98	36.09				0	0	0	0	3600	
13.21	0.95	32.47				0	0	3	0	4000	
9.46	0.90	28.75				0	0	0	0	4400	
6.00	0.79	25.30				0	0	0	0	4800	
3.11	0.59	22.35				0	0	10	0	5200	
1.27	0.34	20.74				0	0	22	0	5600	
0.41	0.14	20.17				0	0	385	0	6000	
0.12	0.05	20.40				0	0	178	0	6400	
0.06	0.02	22.33				0	0	653	0	6800	
0.01	0.00	20.36				0	0	74	0	7200	
0.01	0.00	20.79				0	0	10	0	8000	
Total				1,336				0			
Indicative a-t-m Vol 22.22				Underlying Price 52.920				Mar 11			
10.00	0.86	26.65				0	0	0	0	4400	
6.75	0.75	24.15				0	0	5	0	4800	
4.10	0.59	22.43				0	0	0	0	5200	
2.23	0.40	21.50				0	0	4	0	5600	
1.00	0.23	20.23				0	0	20	0	6000	
0.40	0.11	19.50				0	0	57	0	6400	
0.14	0.05	19.07				0	0	61	0	6800	
0.04	0.02	18.63				0	0	181	0	7200	
0.01	0.00	20.30				0	0	0	0	8000	
Total				328				0			
Indicative a-t-m Vol 23.31				Underlying Price 52.920				Jun 11			
10.41	0.84	26.66				0	0	0	0	4400	
7.42	0.73	25.41				0	0	0	0	4800	
4.83	0.59	23.71				0	0	0	0	5200	
2.80	0.43	21.96				0	0	67	0	5600	
1.51	0.28	21.08				0	0	44	0	6000	
0.71	0.16	20.14				0	0	0	0	6400	
0.32	0.08	19.78				0	0	15	0	6800	
0.14	0.04	19.55				0	0	2	0	7200	
Total				128				0			

Puts

Business Day Tue 31 Aug 2010				Prev Business Day				Mon 30 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 20.65				Underlying Price 52.920				Sep 10			
				Time to expiry: 17 Days							
0.01	0.00	36.96				0	0	0	0	4000	
0.01	-0.01	33.48				0	0	0	0	4400	
0.02	-0.01	29.46				0	0	0	0	4600	
0.06	-0.04	26.37				0	0	0	0	4800	
0.18	-0.13	23.18				0	10	54	+10	5000	
0.59	-0.34	21.32				0	23	90	+23	5200	
1.57	-0.67	19.87				0	0	11	0	5400	
3.17	-0.91	19.12				0	0	55	0	5600	
5.08	-0.99	17.99				0	0	28	0	5800	
7.08	-1.00	17.03				0	0	65	0	6000	
9.08	-1.00	15.82				0	0	0	0	6200	
11.08	-1.00	15.38				0	0	124	0	6400	
13.08	-1.00	15.45				0	0	0	0	6600	
15.08	-1.00	15.56				0	0	0	0	6800	
19.08	-1.00	16.60				0	0	0	0	7200	
23.08	-1.00	16.48				0	0	0	0	7600	
27.08	-1.00	16.47				0	0	0	0	8000	
Total				33				508			
Indicative a-t-m Vol 21.11				Underlying Price 52.920				Oct 10			
				Time to expiry: 45 Days							
0.15	-0.07	27.26				0	0	0	0	4600	
0.29	-0.12	24.67				0	0	27	0	4800	
0.58	-0.22	22.58				0	0	0	0	5000	
1.16	-0.39	21.37				0	0	30	0	5200	
2.16	-0.59	20.80				0	0	13	0	5400	
3.52	-0.78	19.96				0	0	16	0	5600	
5.20	-0.91	18.77				0	0	6	0	5800	
7.10	-0.98	18.13				0	0	7	0	6000	
9.08	-1.00	17.27				0	0	0	0	6200	
11.08	-1.00	16.43				0	0	0	0	6400	
15.08	-1.00	17.03				0	0	0	0	6800	
19.08	-1.00	19.31				0	0	0	0	7200	
Total				99				0			
Indicative a-t-m Vol 22.19				Underlying Price 52.920				Nov 10			
				Time to expiry: 80 Days							
0.45	-0.12	27.49				0	0	0	0	4600	
0.69	-0.19	25.48				0	0	0	0	4800	
1.12	-0.28	23.89				0	0	0	0	5000	
1.77	-0.41	22.62				0	0	0	0	5200	
2.71	-0.55	21.69				0	0	0	0	5400	
4.02	-0.69	21.52				0	0	0	0	5600	
7.22	-0.91	19.32				0	0	0	0	6000	
11.08	-1.00	17.71				0	0	0	0	6400	
Total				0				0			
Indicative a-t-m Vol 22.66				Underlying Price 52.920				Dec 10			
				Time to expiry: 108 Days							
0.03	-0.01	40.26				0	0	0	0	3200	
0.09	-0.02	36.52				0	0	0	0	3600	
0.22	-0.05	33.50				0	0	7	0	4000	
0.41	-0.10	28.43				0	0	20	0	4400	
0.93	-0.21	25.00				0	0	85	0	4800	
2.14	-0.41	22.99				0	0	74	0	5200	
4.31	-0.66	21.53				0	0	57	0	5600	
7.39	-0.86	20.27				0	0	300	0	6000	
11.09	-0.98	18.73				0	0	21	0	6400	
15.08	-1.00	18.05				0	0	0	0	6800	
19.08	-1.00	19.60				0	0	2	0	7200	
27.08	-1.00	26.26				0	0	0	0	8000	
Total				566				0			
Indicative a-t-m Vol 23.03				Underlying Price 52.920				Mar 11			
				Time to expiry: 199 Days							
0.89	-0.15	27.09				0	0	0	0	4400	
1.74	-0.26	25.32				0	0	25	0	4800	
3.05	-0.42	23.28				0	0	4	0	5200	
5.16	-0.60	22.17				0	0	27	0	5600	
7.93	-0.77	20.97				0	0	19	0	6000	
11.35	-0.89	20.64									

Equity Options

Calls

Business Day Tue 31 Aug 2010				Prev Business Day				Mon 30 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	23.13			Underlying Price 52.920						Dec 11	
13.99	0.89	26.13				0	0	0	0	4000	
10.72	0.81	24.82				0	0	0	0	4400	
8.17	0.70	25.30				0	0	20	0	4800	
3.64	0.45	21.78				0	0	0	0	5600	
2.30	0.33	21.07				0	0	52	0	6000	
1.34	0.22	20.27				0	0	4	0	6400	
0.12	0.03	18.94				0	0	0	0	8000	
Total						0	0	76	0		
Total Calls						0	0	2,551	0		

Puts

Business Day Tue 31 Aug 2010				Prev Business Day				Mon 30 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	22.08			Underlying Price 52.920						Dec 11	
1.29	-0.15	25.53				0	0	3	0		
2.33	-0.23	25.17				0	0	10	0		
3.59	-0.34	23.89				0	0	12	0		
7.31	-0.58	20.94				0	0	5	0		
9.54	-0.74	17.71				0	0	2	0		
12.77	-0.85	16.88				0	0	0	0		
27.99	-1.00	14.73				0	0	0	0		
Total						0	0	32	0		
Total Puts						0	33	1,378	+33		
Grand Total						0	33	3,929	+33		

DEXIA (DXB)

Business Day Tue 31 Aug 2010				Prev Business Day				Mon 30 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	43.97			Underlying Price 3.289						Sep 10	
0.89	0.98	75.00				0	0	0	0	240	
0.71	0.94	73.15				0	0	0	0	260	
0.61	0.93	65.02				0	0	0	0	270	
0.52	0.88	66.00				0	0	50	0	280	
0.43	0.84	60.00				0	0	18	0	290	
0.33	0.81	51.72				0	0	19	0	300	
0.26	0.72	50.65				0	0	3	0	310	
0.19	0.62	48.54				0	0	18	0	320	
0.12	0.51	43.46				0	0	10	0	330	
0.08	0.38	42.68				0	0	128	0	340	
0.06	0.29	45.81				0	0	7,587	0	350	
0.03	0.17	40.41				0	0	211	0	360	
0.02	0.11	41.17				0	0	4	0	370	
0.01	0.07	43.58				0	0	206	0	380	
0.01	0.03	38.83				0	0	0	0	390	
0.01	0.02	40.77				0	0	309	0	400	
0.01	0.01	40.35				0	0	0	0	410	
0.01	0.00	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	
Total						0	0	11,006	0		

Business Day Tue 31 Aug 2010				Prev Business Day				Mon 30 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	50.00			Underlying Price 3.289						Sep 10	
0.01	-0.02	74.99				0	0	0	0		
0.01	-0.06	70.65				0	0	40	0		
0.02	-0.08	67.32				0	0	50	0		
0.03	-0.11	62.18				0	0	0	0		
0.03	-0.15	58.12				0	0	10	0		
0.04	-0.20	52.72				0	0	225	0		
0.09	-0.30	57.63				0	0	0	0		
0.11	-0.38	51.66				0	0	47	0		
0.15	-0.49	49.81				0	0	0	0		
0.21	-0.60	48.31				0	0	47	0		
0.27	-0.71	47.34				0	0	40	0		
0.34	-0.80	44.92				0	0	24	0		
0.43	-0.88	43.23				0	0	16	0		
0.52	-0.93	42.53				0	0	104	0		
0.61	-0.96	41.99				0	0	10	0		
0.71	-0.98	41.62				0	0	217	0		
0.81	-0.99	41.69				0	0	0	0		
0.91	-1.00	39.68				0	0	112	0		
1.11	-1.00	38.37				0	0	270	0		
1.31	-1.00	39.74				0	0	9	0		
1.51	-1.00	39.70				0	0	7	0		
1.91	-1.00	41.66				0	0	8	0		
2.31	-1.00	40.91				0	0	11	0		
2.71	-1.00	41.14				0	0	7	0		
3.11	-1.00	41.03				0	0	1	0		
3.51	-1.00	41.62				0	0	0	0		
3.91	-1.00	42.44				0	0	10	0		
4.71	-1.00	44.20				0	0	3	0		
Total						0	0	1,268	0		

Business Day Tue 31 Aug 2010				Prev Business Day				Mon 30 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	43.93			Underlying Price 3.289						Oct 10	
0.72	0.90	55.89				0	0	0	0	260	
0.55	0.83	52.52				0	0	0	0	280	
0.40	0.73	50.00				0	0	0	0	300	
0.33	0.67	48.90				0	0	0	0	310	
0.27	0.60	47.87				0	0	0	0	320	
0.20	0.52	43.49				0	0	70	0	330	
0.16	0.45	44.52				0	0	0	0	340	
0.13	0.38	45.32				0	0	0	0	350	
0.10	0.31	44.24				0	0	0	0	360	
0.07	0.25	43.78				0	0	0	0	370	
0.05	0.20	43.71				0	0	80	0	380	
0.04	0.15	42.91				0	0	0	0	390	
0.02	0.11	42.24				0	0	65	0	400	
0.02	0.08	42.15				0	0	0	0	410	
0.01	0.06	41.80				0	0	0	0	420	
0.01	0.03	41.36				0	0	40	0	440	
Total						0	0	255	0		

Business Day Tue 31 Aug 2010				Prev Business Day				Mon 30 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	47.47			Underlying Price 3.289						Oct 10	
0.04	-0.12	61.15				0	0	0	0		
0.07	-0.18	55.97				0	0	0	0		
0.12	-0.28	53.11				0	0	0	0		
0.15	-0.34	50.55				0	0	0	0		
0.19	-0.40	50.06				0	0	5	0		
0.22	-0.47	47.18				0	0	170	0		
0.28	-0.55	46.90				0	0	0	0		
0.34	-0.62	45.87				0	0	10	0		
0.40	-0.69	43.91				0	0	70	0		
0.48	-0.76	42.89				0	0	10	0		
0.55	-0.83	40.45				0	0	0	0		
0.64	-0.86	41.59				0	0	0	0		
0.73	-0.89	42.34				0	0	0	0		
0.83	-0.92	42.00				0	0	0	0		
0.92	-0.95	40.89				0	0	0	0		
1.12	-0.97	42.33				0	0	0	0		
Total						0	0	265			

Equity Options

Calls

Business Day Tue 31 Aug 2010				Prev Business Day				Mon 30 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	46.53			Underlying Price		3.289				Dec 10	
0.96	0.89	55.13				0	0	5	0	240	
0.79	0.84	52.52				0	0	0	0	260	
0.64	0.77	50.68				0	0	5	0	280	
0.50	0.69	48.61				0	0	17	0	300	
0.35	0.39	0.60	47.56	0.35	0.35	34	0	77	0	320	
0.28	0.50	45.28				0	0	140	0	340	
0.20	0.40	43.51				0	0	11	0	360	
0.14	0.31	42.69				0	0	218	0	380	
0.09	0.24	42.37				0	0	168	0	400	
0.06	0.18	42.21				0	0	505	0	420	
0.04	0.12	41.33				0	0	224	0	440	
0.03	0.08	40.61				0	0	76	0	460	
0.02	0.06	40.45				0	0	112	0	480	
0.01	0.02	40.29				0	0	823	0	520	
0.01	0.01	41.25				0	0	9,028	0	560	
0.01	0.00	44.97				0	0	270	0	640	
Total						34	0	11,679	0		
Indicative a-t-m Vol	45.89			Underlying Price		3.289				Mar 11	
1.04	0.84	55.01				0	0	15	0	240	
0.88	0.79	52.21				0	0	0	0	260	
0.74	0.74	49.69				0	0	10	0	280	
0.61	0.67	47.92				0	0	0	0	300	
0.50	0.61	46.62				0	0	62	0	320	
0.40	0.53	45.00				0	0	50	0	340	
0.31	0.46	43.89				0	0	189	0	360	
0.24	0.39	42.98				0	0	63	0	380	
0.18	0.32	41.13				0	10	218	+10	400	
0.13	0.25	39.95				0	0	260	0	420	
0.09	0.20	38.70				0	0	62	0	440	
0.06	0.15	37.46				0	0	15	0	460	
0.04	0.11	36.54				0	0	11	0	480	
0.02	0.06	36.13				0	0	0	0	520	
0.01	0.03	34.71				0	0	4	0	560	
Total						0	10	959	+10		

Puts

Business Day Tue 31 Aug 2010				Prev Business Day				Mon 30 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	47.20			Underlying Price		3.289				Dec 10	
0.07	-0.12	58.46				0	0	0	0	240	
0.11	-0.18	56.22				0	0	0	0	260	
0.16	-0.24	53.68				0	0	5	0	280	
0.22	-0.32	51.41				0	0	17	0	300	
0.30	-0.40	48.64				0	0	77	0	320	
0.39	-0.50	45.44				0	0	140	0	340	
0.50	-0.60	44.32				0	0	11	0	360	
0.64	-0.69	42.30				0	0	218	0	380	
0.79	-0.78	40.77				0	0	168	0	400	
0.96	-0.84	40.08				0	0	505	0	420	
1.14	-0.90	39.38				0	0	224	0	440	
1.33	-0.93	39.49				0	0	76	0	460	
1.53	-0.93	44.86				0	0	112	0	480	
1.91	-0.99	39.16				0	0	823	0	520	
2.31	-1.00	39.15				0	0	9,028	0	560	
3.11	-1.00	47.89				0	0	270	0	640	
Total						0	0	1,681	0		
Indicative a-t-m Vol	45.26			Underlying Price		3.289				Mar 11	
0.14	-0.16	55.96				0	0	15	0	240	
0.19	-0.21	53.25				0	0	0	0	260	
0.25	-0.27	51.42				0	0	10	0	280	
0.31	-0.33	48.79				0	0	0	0	300	
0.39	-0.40	46.06				0	0	62	0	320	
0.48	-0.47	44.28				0	0	50	0	340	
0.60	-0.55	42.79				0	0	189	0	360	
0.73	-0.62	41.79				0	0	63	0	380	
0.87	-0.69	40.59				0	10	218	+10	400	
1.03	-0.74	41.59				0	0	260	0	420	
1.18	-0.81	38.66				0	0	62	0	440	
1.36	-0.86	37.67				0	0	15	0	460	
1.54	-0.90	36.80				0	0	11	0	480	
1.92	-0.94	38.20				0	0	0	0	520	
2.32	-0.96	41.17				0	0	4	0	560	
Total						0	10	959	+10		
Indicative a-t-m Vol	45.32			Underlying Price		3.289				Jun 11	
0.21	-0.19	54.34				0	0	4	0	240	
0.27	-0.23	52.35				0	0	0	0	260	
0.34	-0.28	50.57				0	0	0	0	280	
0.41	-0.34	48.10				0	0	10	0	300	
0.49	-0.40	46.08				0	0	0	0	320	
0.59	-0.46	44.39				0	0	25	0	340	
0.70	-0.53	42.71				0	0	51	0	360	
0.82	-0.59	41.36				0	0	0	0	380	
0.96	-0.65	40.57				0	0	30	0	400	
1.09	-0.72	38.13				0	0	0	0	420	
1.25	-0.76	37.59				0	0	5	0	440	
Total						0	0	125	0		
Total Calls						34	10	24,024	+10		
Total Puts						0	0				
Grand Total						34	10	27,636	+10		

Equity Options

Calls

Business Day Tue 31 Aug 2010				Prev Business Day				Mon 30 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
GBL (GBL)																				
Indicative a-t-m Vol		21.49		Underlying Price 58.210																
				Sep 10 Time to expiry: 17 Days																
10.22	1.00	33.14		0	0	0	0	0	0	4800	0.01	-0.01	37.17		0	0	0	0	32	0
6.28	0.96	29.42		0	0	0	0	0	0	5200	0.10	-0.05	31.86		0	0	0	0	0	0
4.38	0.91	26.73		0	0	0	0	0	0	5400	0.19	-0.11	27.48		0	0	0	0	12	0
2.62	0.78	23.86		0	0	0	0	2	0	5600	0.43	-0.23	23.78		0	0	0	0	136	0
1.22	0.54	21.68		0	0	0	0	0	0	5800	1.01	-0.47	20.79		0	0	0	0	44	0
0.38	0.25	19.90		0	0	0	0	29	0	6000	2.50	2.16	-0.78	17.97	2.50	2.50	2	0	76	0
0.05	0.05	17.58		0	0	0	0	47	0	6200		3.89	-0.98	14.35			0	0	8	0
0.01	0.00	15.91		0	0	0	0	157	0	6400		5.88	-1.00	11.75			0	24	89	-24
0.01	0.00	15.21		0	0	0	0	97	0	6800		9.88	-1.00	11.46			0	0	8	0
0.01	0.00	16.07		0	0	0	0	33	0	7200		13.87	-1.00	11.23			0	0	0	0
0.01	0.00	17.25		0	0	0	0	5	0	8000		21.87	-1.00	17.91			0	0	0	0
Total				Total																
Indicative a-t-m Vol		21.90		Underlying Price 58.210																
				Oct 10 Time to expiry: 45 Days																
10.32	0.96	33.71		0	0	0	0	0	0	4800	0.12	-0.04	32.54		0	0	0	0	0	0
6.60	0.87	29.91		0	0	0	0	0	0	5200	0.37	-0.12	28.20		0	0	0	0	3	0
3.21	0.69	24.14		0	0	0	0	0	0	5600	1.01	-0.31	23.36		0	0	0	0	2	0
1.89	0.53	22.09		0	0	0	0	0	0	5800	1.67	-0.47	21.22		0	0	0	0	73	0
0.93	0.34	20.29		0	0	0	0	3	0	6000	2.69	-0.67	19.00		0	0	0	0	2	0
0.34	0.17	18.53		0	0	0	0	5	0	6200	4.16	-0.84	17.73		0	0	0	0	0	0
0.10	0.06	17.46		0	0	0	0	8	0	6400	5.91	-0.97	14.91		0	0	0	0	0	0
0.01	0.00	15.93		0	0	0	0	0	0	6800	9.88	-0.99	18.40		0	0	0	0	0	0
0.01	0.00	16.01		0	0	0	0	0	0	7200	13.87	-1.00	22.05		0	0	0	0	0	0
Total				Total																
Indicative a-t-m Vol		22.49		Underlying Price 58.210																
				Nov 10 Time to expiry: 80 Days																
10.52	0.92	30.91		0	0	0	0	0	0	4800	0.35	-0.08	31.25		0	0	0	0	0	0
7.00	0.82	28.32		0	0	0	0	0	0	5200	0.76	-0.18	27.58		0	0	0	0	0	0
3.86	0.65	24.41		0	0	0	0	0	0	5600	1.59	-0.34	23.61	1.68	1.68	2	0	0	0	0
2.57	0.53	22.65		0	0	0	0	2	0	5800	2.30	-0.47	21.96		0	0	0	0	2	0
1.56	0.40	21.14		0	0	0	0	0	0	6000	3.28	-0.61	20.35		0	0	0	0	0	0
0.33	0.14	17.83		0	0	0	0	0	0	6400	6.10	-0.88	17.03		0	0	0	0	0	0
0.04	0.03	16.73		0	0	0	0	0	0	6800	9.88	-0.99	15.47		0	0	0	0	0	0
Total				Total																
Indicative a-t-m Vol		22.76		Underlying Price 58.210																
				Dec 10 Time to expiry: 108 Days																
10.69	0.90	29.41		0	0	0	0	0	0	4800	0.50	-0.10	29.80		0	0	0	0	32	0
7.32	0.80	27.76		0	0	0	0	0	0	5200	1.00	-0.20	26.48		0	0	0	0	18	0
4.29	0.64	24.48		0	0	0	0	8	0	5600	1.92	-0.36	23.04		0	0	0	0	114	0
1.95	0.42	21.36		0	0	0	0	51	0	6000	3.63	-0.59	20.26		0	0	0	0	115	0
0.57	0.19	18.45		0	0	0	0	44	0	6400	6.26	-0.84	16.84		0	0	0	0	59	0
0.11	0.05	16.76		0	0	0	0	25	0	6800	9.91	-0.97	15.72		0	0	0	0	12	0
0.01	0.01	15.39		0	0	0	0	82	0	7200	13.88	-0.98	18.90		0	0	0	0	0	0
0.01	0.00	15.77		0	0	0	0	26	0	8000	21.88	-0.99	26.30		0	0	0	0	0	0
Total				Total																
Indicative a-t-m Vol		22.60		Underlying Price 58.210																
				Mar 11 Time to expiry: 199 Days																
11.48	0.84	30.13		0	0	0	0	0	0	4800	1.11	-0.16	28.76		0	0	0	0	1,022	0
8.13	0.75	26.55		0	0	0	0	6	0	5200	1.78	-0.25	25.78		0	0	0	0	10	0
5.24	0.62	23.92		0	0	0	0	2	0	5600	2.89	-0.38	23.26		0	0	0	0	94	0
2.94	0.46	21.53		0	0	0	0	12	0	6000	4.58	-0.55	20.87		0	0	0	0	71	0
1.38	0.28	19.61		0	0	0	0	17	0	6400	6.98	-0.73	18.57		0	0	0	0	11	0
0.51	0.14	18.03		0	0	0	0	21	0	6800	10.18	-0.88	17.03		0	0	0	0	0	0
0.13	0.05	16.60		0	0	0	0	16	0	7200	13.90	-0.97	16.26		0	0	0	0	0	0
0.01	0.01	16.49		0	0	0	0	0	0	8000	21.88	-0.98	21.92		0	0	0	0	0	0
Total				Total																
Indicative a-t-m Vol		22.56		Underlying Price 58.210																
				Jun 11 Time to expiry: 290 Days																
11.73	0.83	30.86		0	0	0	0	0	0	4800	2.18	-0.24	28.06		0	0	0	0	2	0
8.28	0.75	26.36		0	0	0	0	0	0	5200	3.10	-0.34	24.77		0	0	0	0	1	0
5.40	0.62	23.64		0	0	0	0	5	0	5600	4.71	-0.47	23.11		0	0	0	0	0	0
3.17	0.47	21.69		0	0	0	0	30	0	6000	6.77	-0.62	21.01		0	0	0	0	13	0
1.64	0.30	20.17		0	0	0	0	5	0	6400	9.41	-0.77	18.89		0	24	24	24	24	+24
0.26	0.07	17.71		0	0	0	0	0	0	7200	16.47	-0.94	18.16		0	0	0	0	0	0
Total				Total																
Total Calls				Total Puts																
				Grand Total																

Puts

Business Day Tue 31 Aug 2010				Prev Business Day				Mon 30 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
GBL (GBL)																				
Indicative a-t-m Vol		20.50		Underlying Price 58.210																
				Sep 10 Time to expiry: 17 Days																
0.01	-0.01	37.17		0	0	0	0	0	0	4800	0.01	-0.01	37.17		0	0	0	0	32	0
0.10	-0.05	31.86		0	0	0	0	0	0	5200	0.10	-0.05	31.86		0	0	0	0	0	0
0.19	-0.11	27.48		0	0	0	0	0	0	5400	0.19	-0.11	27.48		0	0	0	0	12	0
0.43	-0.23	23.78		0	0	0	0	2	0	5600	0.43	-0.23	23.78		0	0	0	0	136	0
1.01	-0.47	20.79		0	0	0	0	0	0	5800	1.01	-0.47	20.79		0	0	0	0	44	0
2.16	-0.78	17.97		2.50	2.50	2	0	29	0	6000	2.50	2.16	-0.78	17.97	2.50	2.50	2	0	76	0
3.89	-0.98	14.35		0	0	0	0	47	0	6200		3.89	-0.98	14.35			0	0	8	0
5.88	-1.00	11.75		0	0	0	0	157	0	6400		5.88	-1.00	11.75			0	24	89	-24
9.88	-1.00	11.46		0	0	0	0	97	0	6800		9.88	-1.00	11.46			0	0	8	0
13.87	-1.00	11.23		0	0	0	0	33	0	7200		13.87	-1.00	11.23			0	0	0	0
21.87	-1.00	17.91		0	0	0	0	5	0	8000		21.87	-1.00	17.91			0	0	0	0
Total				Total																
Indicative a-t-m Vol		20.99		Underlying Price 58.210																
				Oct 10 Time to expiry: 45 Days																
0.12	-0.04	32.54		0	0	0	0	0	0	4800	0.12	-0.04	32.54		0	0	0	0	0	0
0.37	-0.12	28.20		0	0	0	0	0	0	5200	0.37	-0.12	28.20		0	0	0	0	3	0
1.01	-0.31	23.36		0	0	0	0	0	0	5600	1.01	-0.31	23.36		0	0	0	0	2	0
1.67	-0.47	21.22		0	0	0	0	0	0	5800	1.67	-0.47	21.22		0	0	0	0	73	0
2.69	-0.67	19.00		0	0	0	0	3	0	6000	2.69	-0.67	19.00		0	0	0	0	2	0
4.16	-0.84	17.73		0	0	0	0	5	0	6200	4.16	-0.84	17.73		0	0	0	0	0	0
5.91	-0.97	14.91		0	0	0	0	8	0	6400	5.91	-0.97	14.91		0	0				

Equity Options

Calls

Business Day	Tue 31 Aug 2010	Prev Business Day	Mon 30 Aug 2010
Opening Trans	Settle Price	Delta	Volatility

Puts

Business Day	Tue 31 Aug 2010	Prev Business Day	Mon 30 Aug 2010
Opening Trans	Settle Price	Delta	Volatility

Mobistar (MOB)

Indicative a-t-m Vol	14.71	Underlying Price	44.215	Sep 10	Time to expiry:	17 Days	Indicative a-t-m Vol	16.66						
9.55	1.00	22.93	0	0	0	3467	0.01	0.00	24.76	0	0	10	0	
7.63	1.00	20.91	0	0	0	3659	0.01	0.00	21.76	0	0	0	0	
5.70	1.00	19.26	0	0	0	3852	0.01	0.00	21.50	0	0	18	0	
4.75	1.00	18.49	0	0	0	3948	0.01	0.00	19.54	0	0	179	0	
3.79	0.99	17.91	0	0	0	4044	0.01	-0.01	18.69	0	0	18	0	
3.24	0.98	17.01	0	0	0	4100	0.02	-0.03	18.29	0	0	0	0	
2.84	0.97	16.42	0	0	281	4141	0.04	-0.05	18.39	0	0	4	0	
1.90	0.92	13.62	0	0	29	4237	0.11	-0.13	17.47	0	0	12	0	
1.13	0.74	14.87	0	0	5	4333	0.31	-0.29	16.95	0	0	2	0	
0.54	0.49	14.69	0	0	80	4430	0.69	-0.51	16.63	0	0	67	0	
0.27	0.30	14.57	0	0	0	4500	1.15	-0.67	17.43	0	0	0	0	
0.08	0.11	15.74	0	0	133	4622	2.09	-0.88	16.59	0	0	6	0	
0.01	0.01	15.67	0	0	0	4800	3.79	-0.98	17.63	0	0	0	0	
0.01	0.00	16.37	0	0	269	5007	5.86	-1.00	19.43	0	0	20	0	
0.01	0.00	16.46	0	0	249	5393	9.71	-1.00	19.07	0	0	0	0	
0.01	0.00	17.16	0	0	0	6163	17.42	-1.00	20.91	0	0	10	0	
Total			0	0	1,046					Total	0	0	346	0

Indicative a-t-m Vol	16.86	Underlying Price	44.215	Oct 10	Time to expiry:	45 Days	Indicative a-t-m Vol	18.12						
5.75	0.98	19.85	0	0	0	3852	0.04	-0.03	21.29	0	0	0	0	
3.91	0.92	18.60	0	0	0	4044	0.15	-0.10	19.96	0	0	0	0	
3.40	0.89	18.21	0	0	0	4100	0.21	-0.13	19.59	0	0	0	0	
3.04	0.86	17.98	0	0	0	4141	0.27	-0.16	19.54	0	0	2	0	
2.26	0.77	17.53	0	0	0	4237	0.45	-0.25	18.75	0	0	10	0	
1.57	0.65	16.97	0	0	385	4333	0.75	-0.36	18.46	0	0	3	0	
1.03	0.50	16.85	0	0	2	4430	1.16	-0.50	18.09	0	0	3	0	
0.72	0.40	16.68	0	0	0	4500	1.56	-0.59	18.06	0	0	0	0	
0.36	0.24	16.63	0	0	0	4622	2.41	-0.74	18.08	0	0	0	0	
0.11	0.09	16.82	0	0	0	4800	3.91	-0.90	18.10	0	0	0	0	
0.03	0.03	17.64	0	0	0	5007	5.88	-0.97	18.73	0	0	0	0	
Total			0	0	387					Total	0	0	18	0

Indicative a-t-m Vol	18.83	Underlying Price	44.215	Nov 10	Time to expiry:	80 Days	Indicative a-t-m Vol	20.12						
6.34	0.96	18.97	0	0	0	3800	0.14	-0.07	22.34	0	0	0	0	
4.52	0.88	18.97	0	0	0	4000	0.36	-0.15	21.67	0	0	0	0	
3.69	0.82	18.97	0	0	0	4100	0.53	-0.21	21.14	0	0	0	0	
2.94	0.74	18.97	0	0	0	4200	0.74	-0.27	20.15	0	0	0	0	
2.28	0.65	18.97	0	0	0	4300	1.09	-0.36	20.15	0	0	0	0	
1.71	0.55	18.89	0	0	12	4400	1.54	-0.46	20.15	0	0	0	0	
1.23	0.44	18.64	0	0	0	4500	2.06	-0.55	20.02	0	0	0	0	
0.82	0.34	18.00	0	0	0	4600	2.70	-0.64	20.15	0	0	1	0	
0.36	0.18	18.06	0	0	0	4800	4.21	-0.79	20.15	0	0	0	0	
Total			0	0	12					Total	0	0	1	0

Indicative a-t-m Vol	19.01	Underlying Price	44.215	Dec 10	Time to expiry:	108 Days	Indicative a-t-m Vol	20.12						
9.69	0.98	23.64	0	0	0	3467	0.09	-0.04	26.00	0	0	17	0	
7.82	0.95	21.80	0	0	0	3659	0.19	-0.07	24.90	0	0	20	0	
6.03	0.90	20.85	0	0	0	3852	0.32	-0.11	22.46	0	0	14	0	
4.40	0.81	20.18	0	0	8	4044	0.62	-0.20	21.53	0	0	125	0	
2.97	0.68	19.52	0	0	52	4237	1.14	-0.33	20.83	0	0	100	0	
1.84	0.52	18.99	0	0	428	4430	1.93	-0.48	20.09	0	0	49	0	
1.06	0.36	18.82	0	0	1,049	4622	3.06	-0.63	19.90	0	0	6	0	
0.58	0.23	18.75	0	0	50	4800	4.41	-0.75	20.53	0	0	0	0	
0.27	0.13	18.72	0	0	5	5007	6.19	-0.84	21.41	0	0	1	0	
0.05	0.03	18.70	0	0	10	5393	9.78	-0.95	22.36	0	0	0	0	
Total			0	0	1,602					Total	0	0	332	0

Indicative a-t-m Vol	20.52	Underlying Price	44.215	Mar 11	Time to expiry:	199 Days	Indicative a-t-m Vol	21.42						
9.94	0.94	23.18	0	0	0	3467	0.31	-0.08	25.11	0	0	29	0	
8.23	0.89	22.72	0	0	0	3659	0.50	-0.12	24.13	0	0	10	0	
6.59	0.83	22.01	0	0	25	3852	0.81	-0.18	23.36	0	0	33	0	
5.13	0.75	21.52	0	0	91	4044	1.28	-0.26	22.69	0	0	50	0	
3.83	0.65	20.94	0	0	20	4237	1.97	-0.36	22.55	0	0	10	0	
2.74	0.54	20.50	0	0	1,020	4430	2.72	-0.46	21.37	0	0	0	0	
1.86	0.42	19.90	0	0	40	4622	3.79	-0.57	20.92	0	0	0	0	
1.35	0.33	20.41	0	0	0	4800	4.88	-0.68	19.97	0	0	0	0	
Total			0	0	1,196					Total	0	0	132	0

Indicative a-t-m Vol	22.29	Underlying Price	44.215	Jun 11	Time to expiry:	290 Days	Indicative a-t-m Vol	21.28						
8.96	0.89	24.14	0	0	0	3600	1.28	-0.22	24.71	0	0	0	0	
6.93	0.81	23.71	0	0	0	3852	1.96	-0.31	23.23	0	0	26	0	
5.52	0.74	23.22	0	0	0	4044	2.70	-0.40	22.59	0	0	0	0	
4.26	0.65	22.64	0	0	4	4237	3.63	-0.49	22.06	0	0	4	0	
3.21	0.55	22.27	0	0	0	4430	4.69	-0.59	21.25	0	0	10	0	
2.36	0.45	21.99	0	0	10	4622	5.94	-0.68	20.58	0	0	0	0	
1.76	0.37	21.97	0	0	0	4800	7.29	-0.75	20.41	0	0	0	0	
Total			0	0	14					Total	0	0	40	0
Total Calls			0	0	4,257					Total Puts	0	0	869	0
										Grand Total	0	0	5,126	0

Nyrstar (NYR)

Equity Options

Calls

Business Day Tue 31 Aug 2010				Prev Business Day				Mon 30 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 42.38				Underlying Price 8.450				Sep 10			
2.06	0.99	56.71				0	0	10	0	640	
1.66	0.97	53.90				0	0	0	0	680	
1.28	0.93	51.52				0	0	201	0	720	
0.92	0.86	47.84				0	0	52	0	760	
0.75	0.80	45.99				0	0	0	0	780	
0.60	0.72	45.27				0	0	56	0	800	
0.46	0.64	43.64				0	0	0	0	820	
0.35	0.54	42.78				0	0	101	0	840	
0.24	0.44	41.17				0	10	222	0	860	
0.16	0.34	39.85				0	0	107	0	880	
0.10	0.25	39.15				0	0	56	0	900	
0.06	0.17	38.45				0	50	154	0	920	
0.04	0.11	38.10				0	0	25	0	940	
0.02	0.07	38.62				0	0	193	0	960	
0.01	0.05	39.45				0	0	0	0	980	
0.01	0.04	42.29				0	0	444	0	1000	
0.01	0.00	42.16				0	0	167	0	1100	
0.01	0.00	42.16				0	0	237	0	1200	
0.01	0.00	45.09				0	0	10	0	1300	
0.01	0.00	44.75				0	0	30	0	1400	
Total				Total				Total			
Indicative a-t-m Vol 41.76				Underlying Price 8.450				Oct 10			
1.40	0.84	50.37				0	0	0	0	720	
1.07	0.76	47.44				0	0	0	0	760	
0.77	0.67	44.00				0	0	0	0	800	
0.64	0.61	42.55				0	0	10	0	820	
0.53	0.55	41.95				0	0	15	0	840	
0.43	0.48	41.19				0	0	0	0	860	
0.34	0.42	40.22				0	100	183	+85	880	
0.27	0.36	39.70				0	0	10	0	900	
0.20	0.29	38.78				0	0	4	0	920	
0.15	0.24	38.27				0	0	150	0	940	
0.11	0.19	37.54				0	0	19	0	960	
0.06	0.11	36.80				0	0	10	0	1000	
0.01	0.02	33.81				0	0	0	0	1100	
Total				Total				Total			
Indicative a-t-m Vol 43.80				Underlying Price 8.450				Nov 10			
1.51	0.79	48.50				0	0	0	0	720	
1.22	0.73	46.80				0	0	0	0	760	
0.95	0.65	44.79				0	0	0	0	800	
0.83	0.60	44.39				0	0	0	0	820	
0.73	0.56	44.07				0	0	0	0	840	
0.62	0.51	43.01				0	0	0	0	860	
0.53	0.46	42.28				0	0	0	0	880	
0.37	0.37	40.95				0	0	6	0	920	
0.25	0.28	39.95				0	0	0	0	960	
Total				Total				Total			
Indicative a-t-m Vol 43.54				Underlying Price 8.450				Dec 10			
2.25	0.87	52.24				0	0	20	0	640	
1.91	0.83	49.57				0	0	8	0	680	
1.59	0.78	47.64				0	0	116	0	720	
1.31	0.71	46.28				0	0	71	0	760	
1.07	0.64	45.46				0	0	87	0	800	
0.83	0.56	43.65				0	0	50	0	840	
0.65	0.48	42.81				0	0	198	0	880	
0.48	0.40	41.36				0	0	87	0	920	
0.35	0.32	40.55				0	0	155	0	960	
0.26	0.26	40.07				0	0	737	0	1000	
0.11	0.13	39.01				0	0	715	0	1100	
0.04	0.06	38.67				0	0	498	0	1200	
0.02	0.03	38.49				0	0	18	0	1300	
0.01	0.01	37.77				0	0	418	0	1400	
Total				Total				Total			
Indicative a-t-m Vol 42.40				Underlying Price 8.450				Mar 11			
2.41	0.83	49.16				0	0	5	0	640	
2.11	0.79	48.03				0	0	20	0	680	
1.84	0.74	47.06				0	0	41	0	720	
1.59	0.69	46.10				0	0	0	0	760	
1.34	0.64	44.71				0	0	27	0	800	
1.10	0.58	42.47				0	0	41	0	840	
0.92	0.52	41.90				0	0	107	0	880	
0.76	0.46	41.36				0	0	40	0	920	
0.62	0.40	40.85				0	0	52	0	960	
0.51	0.35	40.95				0	0	136	0	1000	
0.29	0.23	39.30				0	0	232	0	1100	
0.15	0.14	38.38				0	0	324	0	1200	
0.08	0.08	37.59				0	0	10	0	1300	
0.04	0.04	36.89				0	0	91	0	1400	
Total				Total				Total			

Puts

Business Day Tue 31 Aug 2010				Prev Business Day				Mon 30 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 40.86				Underlying Price 8.450				Sep 10			
Time to expiry: 17 Days											
0.01	-0.01	50.60				0	0	10	0	640	
0.01	-0.02	47.54				0	0	0	0	680	
0.02	-0.05	46.31				0	0	87	0	720	
0.06	-0.13	45.19				0	0	53	0	760	
0.09	-0.19	43.95				0	0	7	0	780	
0.13	-0.26	42.55				0	0	240	0	800	
0.20	-0.36	42.21				0	0	40	0	820	
0.28	-0.45	41.02				0	0	463	0	840	
0.38	-0.56	40.36				0	0	262	0	860	
0.51	-0.66	39.67				0	0	463	0	880	
0.65	-0.75	39.48				0	0	44	0	900	
0.81	-0.84	37.61				0	0	213	0	920	
0.99	-0.88	38.88				0	0	20	0	940	
1.17	-0.93	37.50				0	0	147	0	960	
1.36	-0.96	38.08				0	0	0	0	980	
1.56	-0.98	38.13				0	0	116	0	1000	
2.55	-1.00	41.09				0	0	21	0	1100	
3.55	-1.00	41.46				0	0	13	0	1200	
4.55	-1.00	42.28				0	0	0	0	1300	
5.55	-1.00	45.02				0	0	0	0	1400	
Total				Total				Total			
Indicative a-t-m Vol 42.02				Underlying Price 8.450				Oct 10			
Time to expiry: 45 Days											
0.12	-0.15	48.21				0	0	0	0	720	
0.19	-0.22	44.39				0	5	30	+5	760	
0.31	-0.33	43.68				0	3	10	+3	800	
0.39	-0.39	42.85				0	0	15	0	820	
0.48	-0.45	42.30				0	0	61	0	840	
0.57	-0.52	41.17				0	0	0	0	860	
0.68	-0.58	40.24				0	0	3	0	880	
0.81	-0.65	39.48				0	0	78	0	900	
0.95	-0.71	39.11				0	0	4	0	920	
1.10	-0.76	38.64				0	0	2	0	940	
1.26	-0.81	38.26				0	0	3	0	960	
1.61	-0.89	37.42				0	0	0	0	1000	
2.56	-0.98	36.99				0	0	0	0	1100	
Total				Total				Total			
Indicative a-t-m Vol 42.75				Underlying Price 8.450				Nov 10			
Time to expiry: 80 Days											
0.24	-0.20	47.16				0	0	0	0	720	
0.34	-0.27	45.81				0	0	0	0	760	
0.48	-0.35	44.25				0	0	15	0	800	
0.56	-0.40	43.57				0	5	20	+5	820	
0.65	-0.45	42.95				0	0	45	0	840	
0.75	-0.49	42.16				0	0	0	0	860	
0.85	-0.54	41.43				0	0	0	0	880	
1.10	-0.64	40.41				0	0	4	0	920	
1.39	-0.72	39.52				0	0	0	0	960	
Total				Total				Total			
Indicative a-t-m Vol 42.49				Underlying Price 8.450				Dec 10			
Time to expiry: 108 Days											
0.16	-0.12	50.20				0	0	100	0	640	
0.22	-0.17	48.28				0	0	5	0	680	
0.31	-0.22	46.73				0	0	14	0	720	
0.43	-0.29	45.48				0	0	143	0	760	
0.57	-0.36	43.80				0	0	188	0	800	
0.75	-0.44	42.59				0	0	120	0	840	
0.96	-0.52	41.79				0	0	489	0	880	
1.17	-0.61	39.06				0	0	87	0	920	
1.48	-0.68	40.52				0	0	242	0	960	
1.79	-0.74	40.05				1.86	3	328	0	1000	
2.64	-0.87	39.28				1.86	0	35	0	1100	
3.58	-0.94	39.28				1.86	0	81	0	1200	
4.56	-0.98	40.16				1.86					

Equity Options

Calls

Business Day Tue 31 Aug 2010				Prev Business Day				Mon 30 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 45.62				Underlying Price 8.450				Jun 11			
1.75	2.04	0.73	48.33	1.75	1.75	0	0	8	0	720	
	1.80	0.69	47.45			10	0	0	0	760	
	1.59	0.64	46.77			0	0	25	0	800	
	1.38	0.59	45.76			0	0	0	0	840	
	1.19	0.54	44.63			0	0	105	0	880	
	1.02	0.50	43.88			0	0	7	0	920	
	0.88	0.45	43.42			0	0	0	0	960	
	0.75	0.40	42.98			0	0	35	0	1000	
	0.30	0.21	40.19			0	0	0	0	1200	
Total						10	0	180	0		
Total Calls						10	160	6,956	+85		

Puts

Business Day Tue 31 Aug 2010				Prev Business Day				Mon 30 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 44.91				Time to expiry: 290 Days				Indicative a-t-m Vol 44.91			
	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		
	1.32	-0.42	44.90			0	0	0	0		
	1.56	-0.46	45.00			0	0	11	0		
	1.80	-0.51	44.39			0	0	6	0		
	2.03	-0.56	43.27			0	0	0	0		
	2.30	-0.60	42.59			0	0	0	0		
	3.88	-0.78	41.11			0	0	0	0		
Total						0	0	39	0		
Total Puts						3	13	4,913	+13		
Grand Total						13	173	11,869	+98		

Omega Pharma N.V. (OME)

Business Day Tue 31 Aug 2010				Prev Business Day				Mon 30 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 26.72				Underlying Price 28.655				Sep 10			
0.78	4.68	0.98	39.14	0.78	0.78	0	0	0	0	2400	
	2.76	0.91	34.15			0	2	6	+2	2600	
	1.84	0.83	29.44			0	0	0	0	2700	
	1.06	0.66	27.09			1	0	0	0	2800	
	0.52	0.43	26.53			0	0	2	0	2900	
	0.22	0.23	26.64			0	2	22	+2	3000	
	0.07	0.09	25.85			0	0	16	0	3100	
	0.02	0.03	25.26			0	0	68	0	3200	
	0.01	0.00	24.07			0	0	60	0	3300	
	0.01	0.00	22.30			0	0	40	0	3400	
	0.01	0.00	21.41			0	0	0	0	3500	
	0.01	0.00	20.91			0	0	75	0	3600	
	0.01	0.00	20.95			0	0	0	0	3700	
	0.01	0.00	20.58			0	0	39	0	3800	
	0.01	0.00	20.00			0	0	0	0	3900	
	0.01	0.00	20.31			0	8	72	0	4000	
	0.01	0.00	20.19			0	0	0	0	4200	
	0.01	0.00	20.06			0	0	0	0	4400	
Total						1	12	400	+4		

Business Day Tue 31 Aug 2010				Prev Business Day				Mon 30 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 25.48				Time to expiry: 17 Days				Indicative a-t-m Vol 25.48			
	0.02	-0.02	40.56			0	0	0	0		
	0.06	-0.07	30.72			0	0	0	0		
	0.15	-0.16	27.97			0	0	0	0		
	0.37	-0.33	25.99			0	0	3	0		
	0.83	-0.57	25.22			0	0	0	0		
	1.50	-0.80	23.41			0	0	10	0		
	2.44	-0.89	28.45			0	0	0	0		
	3.44	-0.90	37.13			0	0	52	0		
	4.41	-0.94	40.49			0	0	11	0		
	5.40	-0.95	45.95			3	0	17	0		
	6.43	-0.94	55.68			0	0	0	0		
	7.43	-0.95	61.53			0	0	7	0		
	8.43	-0.95	67.23			0	0	41	0		
	9.43	-0.95	72.76			0	0	10	0		
	10.61	-0.90	99.81			0	0	0	0		
	11.42	-0.96	82.99			0	0	0	0		
	13.57	-0.92	111.92			0	0	0	0		
	15.65	-0.91	129.81			0	0	0	0		
Total						3	0	19	0		
Total						3	0	17	0		
Grand Total						13	173	11,869	+98		

Business Day Tue 31 Aug 2010				Prev Business Day				Mon 30 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 26.60				Underlying Price 28.655				Oct 10			
0.45	4.71	0.97	28.19	0.45	0.45	0	0	0	0	2400	
	2.90	0.85	27.96			0	0	0	0	2600	
	2.12	0.75	27.71			0	0	0	0	2700	
	1.46	0.62	27.23			0	0	0	0	2800	
	0.92	0.47	26.28			0	0	0	0	2900	
	0.53	0.33	25.58			3	0	0	0	3000	
	0.29	0.21	25.37			0	0	0	0	3100	
	0.14	0.11	24.80			0	0	0	0	3200	
	0.04	0.05	23.03			0	0	0	0	3300	
	0.01	0.01	21.69			0	0	8	0	3400	
	0.01	0.00	20.97			0	0	6	0	3500	
	0.01	0.00	20.86			0	0	17	0	3600	
	0.01	0.00	20.79			0	0	0	0	3700	
	0.01	0.00	20.60			0	0	0	0	3800	
	0.01	0.00	20.54			0	0	0	0	4000	
	0.01	0.00	21.28			0	0	0	0	4200	
Total						3	0	31	0		

Business Day Tue 31 Aug 2010				Prev Business Day				Mon 30 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 25.83				Time to expiry: 45 Days				Indicative a-t-m Vol 25.83			
	0.05	-0.04	29.91			0	0	0	0		
	0.25	-0.15	28.54			0	0	0	0		
	0.43	-0.25	26.98			0	0	0	0		
	0.76	-0.38	26.47			5	6	6	+6		
	1.21	-0.53	25.50			0	0	0	0		
	1.84	-0.68	25.00			0	0	0	0		
	2.67	-0.78	27.22			0	0	0	0		
	3.52	-0.86	27.48			0	0	0	0		
	4.44	-0.91	28.47			0	0	12	0		
	5.44	-0.93	32.33			0	0	0	0		
	6.44	-0.93	36.56			0	0	1	0		
	7.43	-0.94	39.35			0	0	0	0		
	8.43	-0.95	42.91			0	0	0	0		
	9.43	-0.95	46.39			0	0	0	0		
	11.44	-0.95	54.09			0	0	0	0		
	13.57	-0.92	70.83			0	0	0	0		
Total						5	6	19	+6		

Business Day Tue 31 Aug 2010				Prev Business Day				Mon 30 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 27.24				Underlying Price 28.655				Nov 10			
	4.86	0.91	29.19			0	0	0	0	2400	
	3.18	0.79	28.24			0	0	0	0	2600	
	2.50	0.70	28.82			0	0	0	0	2700	
	1.85	0.60	27.67			0	0	0	0	2800	
	1.32	0.49	27.02			0	0	0	0	2900	
	0.90	0.39	26.56			0	0	0	0	3000	
	0.59	0.28	25.98			0	0	0	0	3100	
	0.38	0.20	25.89			0	0	4	0	3200	
	0.22	0.13	25.53			0	0	0	0	3300	
	0.13	0.09	25.38			0	0	5	0	3400	
	0.07	0.05	27.70			0	0	0	0	3600	
Total						0	0	9	0		

Business Day Tue 31 Aug 2010				Prev Business Day				Mon 30 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 26.57											

Equity Options

Calls

Business Day Tue 31 Aug 2010				Daily		Total Volume	Prev Business Day Mon 30 Aug 2010			
Opening Trans	Settle Price	Delta	Volatility	High	Low		Official Volume	Open Int	Change	Exercise Price
Indicative a-t-m Vol	28.13			Underlying Price		28.655				
5.46	0.82	30.20				0	0	1	0	2400
4.03	0.72	29.61				0	0	0	0	2600
2.77	2.79	0.60	28.39	2.77	2.77	1	50	60	+50	2800
1.82	1.83	0.46	27.59	1.82	1.82	11	0	14	0	3000
1.13	0.33	26.88				0	0	0	0	3200
0.66	0.22	26.17				0	0	13	0	3400
0.36	0.14	25.85				0	0	209	0	3600
0.20	0.09	25.68				0	0	5	0	3800
0.10	0.05	25.41				0	0	12	0	4000
0.03	0.01	25.23				0	0	0	0	4400
Total						12	50	314	+50	
Indicative a-t-m Vol	30.32			Underlying Price		28.655				
5.79	0.80	31.81				0	0	0	0	2400
4.44	0.70	31.26				0	0	0	0	2600
3.30	0.60	30.59				0	100	209	+100	2800
2.35	0.49	29.76				0	0	0	0	3000
1.63	0.38	29.11				0	0	0	0	3200
1.12	0.29	28.99				0	0	6	0	3400
0.74	0.21	28.68				0	0	2	0	3600
0.47	0.15	28.21				0	0	0	0	3800
0.29	0.10	27.67				0	0	8	0	4000
0.13	0.05	28.05				0	0	0	0	4400
Total						0	100	225	+100	
Total Calls						16	162	1,139	+154	

Puts

Business Day Tue 31 Aug 2010				Daily		Total Volume	Prev Business Day Mon 30 Aug 2010			
Opening Trans	Settle Price	Delta	Volatility	High	Low		Official Volume	Open Int	Change	Exercise Price
Indicative a-t-m Vol	28.52			Underlying Price		28.655				
0.74	-0.18	31.20				0	0	4	0	0
1.27	-0.28	29.99				0	0	0	0	0
2.04	-0.41	28.83				0	0	0	0	0
3.06	-0.54	27.89				0	0	110	0	0
4.35	-0.67	27.05				0	0	0	0	0
5.97	-0.77	27.80				0	0	10	0	0
7.69	-0.84	28.03				0	0	13	0	0
9.53	-0.90	28.44				0	0	3	0	0
11.45	-0.93	29.57				0	0	0	0	0
15.65	-0.89	42.37				0	0	0	0	0
Total						0	0	140	0	
Indicative a-t-m Vol	29.35			Underlying Price		28.655				
1.26	-0.24	30.84				0	0	0	0	0
2.20	-0.34	32.66				0	0	0	0	0
2.86	-0.45	29.11				0	0	2	0	0
4.13	-0.55	29.83				0	0	6	0	0
5.40	-0.65	28.62				0	0	6	0	0
6.98	-0.73	29.13				0	0	6	0	0
8.62	-0.80	28.85				0	0	2	0	0
10.57	-0.82	31.90				0	0	0	0	0
12.20	-0.90	28.65				0	0	0	0	0
15.94	-0.97	25.89				0	0	0	0	0
Total						0	0	22	0	
Total Puts						11	10	405	+10	
Grand Total						27	172	1,544	+164	

Equity Options

Calls

Business Day Tue 31 Aug 2010				Daily		Total Volume	Prev Business Day				Mon 30 Aug 2010			
Opening Trans	Settle Price	Delta	Volatility	High	Low		Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta	Volatility

Puts

Business Day Tue 31 Aug 2010				Daily		Total Volume	Prev Business Day				Mon 30 Aug 2010			
Opening Trans	Settle Price	Delta	Volatility	High	Low		Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta	Volatility

Solvay (SOL)

Business Day Tue 31 Aug 2010				Daily		Total Volume	Prev Business Day				Mon 30 Aug 2010							
Opening Trans	Settle Price	Delta	Volatility	High	Low		Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta	Volatility				
Indicative a-t-m Vol 21.46				Underlying Price		71.510					Sep 10 Time to expiry: 17 Days							
15.52	1.00	31.56				0	0	0	5600	0.01	0.00	36.95			0	0	66	0
11.53	1.00	28.67				0	0	0	6000	0.01	-0.01	33.30			0	0	0	0
7.56	0.98	25.77				0	0	26	6400	0.06	-0.03	27.54			0	0	62	0
5.64	0.93	24.50				0	0	0	6600	0.14	-0.08	25.90			0	0	7	0
3.84	0.84	23.44				0	0	57	6800	0.32	-0.16	23.41			0	0	161	0
2.28	0.68	22.17				0	0	0	7000	0.72	-0.32	22.02	0.72	0.72	3	0	91	0
1.13	0.45	21.23				0	0	23	7200	1.54	-0.55	20.26			0	0	91	0
0.41	0.23	19.99	0.37	0.37		10	35	150	7400	2.84	-0.79	18.96			0	0	12	0
0.10	0.08	18.90				0	0	84	7600	4.58	-0.93	18.67			0	0	21	0
0.02	0.02	18.73				0	0	0	7800	6.50	-0.99	18.36			0	0	0	0
0.01	0.01	21.78				0	0	90	8000	8.50	-0.99	22.58			0	0	0	0
0.01	0.00	17.08				0	0	68	8400	12.50	-0.99	30.68			0	0	0	0
0.01	0.00	17.81				0	0	50	8800	16.50	-0.99	38.12			0	0	0	0
Total						10	35	548	0	Total				3	0	511	0	

Business Day Tue 31 Aug 2010				Daily		Total Volume	Prev Business Day				Mon 30 Aug 2010							
Opening Trans	Settle Price	Delta	Volatility	High	Low		Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta	Volatility				
Indicative a-t-m Vol 22.48				Underlying Price		71.510					Oct 10 Time to expiry: 45 Days							
36.53	1.00	36.42				0	0	0	3500	0.01	0.00	55.46			0	0	0	0
11.67	0.96	28.85				0	0	0	6000	0.21	-0.06	32.39			0	0	0	0
7.91	0.89	26.43				0	0	0	6400	0.49	-0.13	28.91			0	0	0	0
4.58	0.74	24.26				0	0	0	6800	1.13	-0.27	25.52	1.20	1.20	2	0	51	0
3.19	0.62	23.21				0	0	0	7000	1.72	-0.38	24.12			0	0	63	0
2.05	0.48	22.24	1.99	1.99		10	0	5	7200	2.51	-0.52	22.38			0	0	20	0
1.19	0.34	21.28				0	0	1	7400	3.64	-0.66	21.38			0	0	19	0
0.64	0.22	20.81				0	0	39	7600	5.10	-0.78	21.08			0	0	9	0
0.32	0.13	20.73				0	0	0	7800	6.70	-0.90	19.12			0	0	1	0
0.18	0.07	21.27				0	0	17	8000	8.55	-0.96	18.52			0	0	0	0
0.02	0.01	19.75				0	0	5	8400	12.51	-0.98	21.68			0	0	0	0
0.01	0.00	20.38				0	0	0	8800	16.51	-0.99	26.87			0	0	0	0
Total						10	0	67	0	Total				2	0	163	0	

Business Day Tue 31 Aug 2010				Daily		Total Volume	Prev Business Day				Mon 30 Aug 2010							
Opening Trans	Settle Price	Delta	Volatility	High	Low		Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta	Volatility				
Indicative a-t-m Vol 23.94				Underlying Price		71.510					Nov 10 Time to expiry: 80 Days							
12.11	0.90	30.85				0	0	0	6000	0.54	-0.10	31.39			0	20	30	+20
8.62	0.82	28.46				0	0	0	6400	0.99	-0.18	28.19			0	0	0	0
5.51	0.69	25.99				0	0	0	6800	1.86	-0.31	25.67			0	0	0	0
4.16	0.60	24.76				0	0	10	7000	2.49	-0.40	24.35			0	1	1	+1
3.01	0.50	23.67				0	0	0	7200	3.38	-0.50	23.57			0	0	0	0
2.08	0.40	22.84				0	0	0	7400	4.41	-0.60	22.43			0	0	0	0
1.33	0.30	21.93				0	0	0	7600	5.70	-0.70	21.76			0	0	0	0
0.51	0.14	21.19				0	0	0	8000	8.89	-0.86	20.88			0	0	0	0
Total						0	0	10	0	Total				0	21	31	+21	

Business Day Tue 31 Aug 2010				Daily		Total Volume	Prev Business Day				Mon 30 Aug 2010							
Opening Trans	Settle Price	Delta	Volatility	High	Low		Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta	Volatility				
Indicative a-t-m Vol 24.01				Underlying Price		71.510					Dec 10 Time to expiry: 108 Days							
16.06	0.93	32.35				0	0	0	5600	0.49	-0.08	33.79			0	0	41	0
9.07	0.79	28.19				0	0	1	6400	1.50	-0.20	27.70	1.50	1.50	1	11	269	+9
6.00	0.67	25.60				0	0	75	6800	2.40	-0.33	25.78	2.40	2.40	1	0	104	0
3.57	0.51	23.79				0	1	55	7200	3.85	-0.49	23.55			0	0	78	0
1.88	0.34	22.57				0	0	152	7600	6.16	-0.67	22.31			0	0	47	0
0.83	0.19	21.48				0	0	280	8000	9.07	-0.83	20.50			0	0	0	0
0.30	0.09	20.44				0	0	20	8400	12.64	-0.93	19.94			0	0	20	0
0.09	0.03	19.73				0	0	53	8800	16.51	-0.98	20.23			0	0	0	0
Total						0	1	636	+1	Total				2	11	559	+9	

Business Day Tue 31 Aug 2010				Daily		Total Volume	Prev Business Day				Mon 30 Aug 2010							
Opening Trans	Settle Price	Delta	Volatility	High	Low		Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta	Volatility				
Indicative a-t-m Vol 24.07				Underlying Price		71.510					Mar 11 Time to expiry: 199 Days							
16.34	0.91	30.27				0	0	0	5600	1.17	-0.13	31.14			0	0	106	0
9.68	0.76	26.91				0	0	0	6400	2.71	-0.27	26.47	2.71	2.71	1	0	117	0
6.85	0.65	25.32				0	0	0	6800	4.01	-0.38	25.65			0	0	75	0
4.53	0.52	23.90				0	0	13	7200	5.62	-0.51	23.40			0	0	20	0
2.74	0.38	22.53				0	0	40	7600	8.08	-0.64	22.94			0	0	18	0
1.53	0.25	21.65				0	0	35	8000	10.88	-0.76	21.91			0	0	20	0
0.84	0.16	21.22				0	0	37	8400	14.20	-0.85	21.45			0	0	0	0
0.43	0.09	20.84				0	0	22	8800	17.80	-0.91	21.28			0	0	0	0
Total						0	0	147	0	Total				1	0	356	0	

Business Day Tue 31 Aug 2010				Daily		Total Volume	Prev Business Day				Mon 30 Aug 2010							
Opening Trans	Settle Price	Delta	Volatility	High	Low		Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta	Volatility				
Indicative a-t-m Vol 24.55				Underlying Price		71.510					Jun 11 Time to expiry: 290 Days							
16.71	0.88	31.04				0	0	0	5600	1.96	-0.18	29.62			0	0	18	0
10.27	0.73	27.43				0	0	10	6400	4.02	-0.33	26.57			0	1	4	0
7.55	0.63	25.81				0	0	2	6800	5.46	-0.43	24.85			0	0	17	0
5.26	0.52	24.37				0	0	6	7200	7.41	-0.53	23.66			0	0	50	0
3.52	0.40	23.37				0	0	20	7600	9.87	-0.64	22.82			0	10	12	+10
2.29	0.30	22.80				0	0	6	8000	12.54	-0.75	21.21			0	0	3	0
0.74	0.13	21.00				0	0	23	8800	19.38	-0.89	20.85			0	0	0	0
Total						0	0	67	0	Total				0	11	104	+10	
Total Calls						20	36	1,475	+1	Total Puts				8	43	1,724	+40	
						Grand Total						28	79	3,199	+41			

Telenet Group (TLN)

Equity Options

Calls

Business Day Tue 31 Aug 2010				Prev Business Day				Mon 30 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	23.69			Underlying Price 23.550						Sep 10	
10.85	1.00	41.29				0	0	1	0	1270	
9.04	1.00	38.68				0	0	8	0	1451	
8.13	1.00	37.76				0	0	0	0	1542	
7.22	1.00	36.74				0	0	4	0	1633	
6.31	1.00	35.32				0	0	4	0	1724	
5.41	1.00	34.48				0	0	5	0	1814	
4.95	1.00	33.76				0	0	0	0	1860	
4.51	1.00	33.07				0	0	14	0	1905	
4.06	1.00	32.20				0	0	0	0	1950	
3.60	1.00	27.64				0	0	28	0	1996	
3.15	0.99	27.82				0	0	0	0	2041	
2.71	0.98	28.12				0	0	61	0	2086	
2.26	0.95	27.10				0	0	0	0	2132	
1.84	0.91	26.81				0	0	59	0	2177	
1.44	0.85	26.09				0	0	20	0	2222	
0.85	0.67	25.45				0	0	0	0	2300	
0.47	0.50	23.57				0	0	13	0	2359	
0.28	0.36	22.44				0	0	0	0	2400	
0.15	0.22	22.73				0	0	0	0	2450	
0.03	0.06	21.91				0	0	0	0	2540	
0.01	0.00	19.99				0	0	0	0	2800	
Total						0	0	217	0		
Indicative a-t-m Vol	25.17			Underlying Price 23.550						Oct 10	
4.53	0.98	29.08				0	0	0	0	1905	
3.65	0.96	28.32				0	0	0	0	1996	
2.81	0.91	27.22				0	0	0	0	2086	
2.40	0.86	26.82				0	0	0	0	2132	
2.02	0.82	26.18				0	0	0	0	2177	
1.67	0.76	25.74				0	0	5	0	2222	
1.15	0.62	25.30				0	0	0	0	2300	
0.83	0.51	25.16				0	0	8	0	2359	
0.63	0.43	24.80				0	0	0	0	2400	
0.45	0.34	24.66				0	0	0	0	2450	
0.23	0.21	24.59				0	0	0	0	2540	
0.03	0.04	26.30				0	0	0	0	2800	
Total						0	0	13	0		
Indicative a-t-m Vol	25.71			Underlying Price 23.550						Nov 10	
2.95	0.81	30.41				0	0	0	0	2100	
2.15	0.73	27.78				0	0	0	0	2200	
1.78	0.67	26.76				0	0	0	0	2250	
1.45	0.61	25.89				0	0	0	0	2300	
1.18	0.54	25.80				0	0	0	0	2350	
0.91	0.46	24.83				0	0	0	0	2400	
0.70	0.39	24.39				0	0	0	0	2450	
0.29	0.20	23.48				0	0	0	0	2600	
0.07	0.07	23.53				0	0	0	0	2800	
Total						0	0	0	0		
Indicative a-t-m Vol	26.27			Underlying Price 23.550						Dec 10	
9.08	1.00	36.05				0	0	5	0	1451	
7.29	0.98	34.33				0	0	6	0	1633	
6.42	0.97	33.47				0	0	0	0	1724	
5.55	0.95	31.60				0	0	3	0	1814	
4.71	0.92	30.42				0	0	3	0	1905	
3.91	0.87	29.69				0	0	26	0	1996	
3.12	0.82	27.35				0	0	6	0	2086	
2.43	0.74	26.66				0	0	31	0	2177	
1.66	0.60	26.37				0	0	2	0	2300	
1.35	0.53	26.26				0	0	1	0	2359	
1.11	0.48	24.96				0	0	0	0	2400	
0.60	0.32	24.48				0	0	22	0	2540	
0.17	0.11	24.52				0	0	0	0	2800	
Total						0	0	105	0		
Indicative a-t-m Vol	25.97			Underlying Price 23.550						Mar 11	
7.45	0.95	33.67				0	0	8	0	1633	
6.61	0.93	32.29				0	0	0	0	1724	
5.80	0.90	31.29				0	0	6	0	1814	
4.96	0.87	28.87				0	0	0	0	1905	
4.25	0.82	28.87				0	0	10	0	1996	
3.54	0.76	27.80				0	0	5	0	2086	
2.93	0.70	27.53				0	0	13	0	2177	1.03
2.18	0.60	26.59				0	0	8	0	2300	1.03
1.84	0.55	25.93				0	0	11	0	2359	1.03
1.66	0.51	25.97				0	0	0	0	2400	
1.09	0.39	25.42				0	0	20	0	2540	
0.45	0.20	24.61				0	0	0	0	2800	
Total						0	0	81	0		

Puts

Business Day Tue 31 Aug 2010				Prev Business Day				Mon 30 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	24.50			Underlying Price 23.550						Sep 10	
0.01	0.00	47.74				0	0	0	0	1270	
0.01	0.00	42.63				0	0	20	0	1451	
0.01	0.00	41.27				0	0	0	0	1542	
0.01	0.00	39.22				0	0	96	0	1633	
0.01	0.00	38.12				0	0	3	0	1724	
0.01	0.00	35.78				0	0	5	0	1814	
0.01	0.00	35.03				0	0	0	0	1860	
0.01	0.00	34.36				0	0	7	0	1905	
0.01	0.00	31.59				0	0	7	0	1950	
0.01	-0.01	30.75				0	0	19	0	1996	
0.01	-0.01	29.08				0	0	5	0	2041	
0.01	-0.02	28.18				0	0	11	0	2086	
0.03	-0.05	27.56				0	0	0	0	2132	
0.06	-0.09	27.08				0	0	190	0	2177	
0.11	-0.15	26.38				0	0	172	0	2222	
0.28	-0.32	24.75				0	0	0	0	2300	
0.53	-0.50	24.48				0	0	7	0	2359	
0.76	-0.63	24.07				0	0	0	0	2400	
1.11	-0.77	23.53				0	0	0	0	2450	
1.89	-0.92	23.52				0	0	2	0	2540	
4.45	-1.00	21.68				0	0	0	0	2800	
Total						0	0	559	0		
Indicative a-t-m Vol	23.48			Underlying Price 23.550						Oct 10	
0.00	0.00	31.65				0	0	3	0	1905	
0.06	-0.05	29.91				0	0	0	0	1996	
0.11	-0.10	27.46				0	0	0	0	2086	
0.16	-0.13	26.71				0	0	0	0	2132	
0.22	-0.18	25.84				0	0	3	0	2177	
0.32	-0.24	25.22				0	0	30	0	2222	
0.55	-0.37	24.18				0	0	0	0	2300	
0.79	-0.49	23.43				0	0	0	0	2359	
1.01	-0.57	22.98				0	0	0	0	2400	
1.34	-0.67	23.13				0	0	0	0	2450	
2.04	-0.81	23.52				0	0	2	0	2540	
4.51	-0.94	30.85				0	0	0	0	2800	
Total						0	0	38	0		
Indicative a-t-m Vol	25.02			Underlying Price 23.550						Nov 10	
0.00	0.00	29.37				0	0	0	0	2100	
0.03	-0.03	26.86				0	0	3	0	2200	
0.06	-0.05	26.55				0	0	3	0	2250	
0.69	-0.33	26.55				0	0	0	0	2300	
0.88	-0.40	26.25				0	0	0	0	2350	
1.06	-0.47	25.01				0	0	0	0	2400	
1.34	-0.54	25.14				0	0	0	0	2450	
1.64	-0.61	24.93				0	0	0	0	2600	
2.74	-0.78	24.76									

Equity Options

Calls

Business Day Tue 31 Aug 2010				Prev Business Day				Mon 30 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	26.64				Underlying Price	23.550			Jun 11	
7.66	0.92	34.00				0	0	2	0	1633	
6.09	0.86	31.68				0	0	4	0	1814	
5.33	0.83	30.35				0	0	0	0	1905	
4.61	0.79	29.33				0	0	0	0	1996	
3.95	0.74	28.38				0	0	0	0	2086	
3.33	0.68	27.44				0	0	25	0	2177	
2.61	0.60	26.89				0	0	0	0	2300	
2.30	0.56	26.62				0	0	10	0	2359	
2.10	0.53	26.34				0	0	0	0	2400	
1.53	0.43	26.00				0	0	0	0	2540	
0.73	0.26	24.59				0	0	0	0	2800	
Total						0	0	41	0		
Total Calls						0	0	457	0		

Puts

Business Day Tue 31 Aug 2010				Prev Business Day				Mon 30 Aug 2010			
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change		
Indicative a-t-m	Vol	27.27								Time to expiry: 290 Days	
0.27	-0.08	32.68				0	0	4	0		
0.54	-0.14	31.93				0	0	5	0		
0.65	-0.17	30.01				0	0	0	0		
0.84	-0.21	29.04				0	0	0	0		
1.08	-0.26	28.23				0	0	0	0		
1.39	-0.32	27.79				0	0	15	0		
1.91	-0.40	27.27				0	0	0	0		
2.21	-0.44	27.27				0	0	0	0		
2.41	-0.47	26.94				0	0	0	0		
3.28	-0.57	27.06				0	0	0	0		
5.35	-0.70	29.58				0	0	0	0		
Total						0	0	24	0		
Total Puts						5	3	740	+3		
Grand Total						5	3	1,197	+3		

Equity Options

Calls

Business Day	Tue 31 Aug 2010	Prev Business Day	Mon 30 Aug 2010
Opening Trans	Settle Price	Delta	Volatility

Puts

Business Day	Tue 31 Aug 2010	Prev Business Day	Mon 30 Aug 2010
Opening Trans	Settle Price	Delta	Volatility

Umicore (UMC)

Business Day	Tue 31 Aug 2010	Prev Business Day	Mon 30 Aug 2010	Business Day	Tue 31 Aug 2010	Prev Business Day	Mon 30 Aug 2010														
Opening Trans	Settle Price	Delta	Volatility	High	Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta	Volatility	High	Low	Total Volume	Official Volume	Open Int	Change	
Indicative a-t-m Vol		29.49	Underlying Price		27.430	Sep 10		Time to expiry:		17 Days	Indicative a-t-m Vol		30.48								
11.43	1.00	59.75	0	0	0	0	0	0	0	1600	0.01	0.00	60.48	0	0	0	0	0	0	56	0
9.43	1.00	53.18	0	0	6	0	0	0	0	1800	0.01	0.00	53.51	0	0	0	0	0	0	103	0
8.43	1.00	49.28	0	0	0	0	0	0	0	1900	0.01	0.00	50.40	0	0	0	0	0	0	400	0
7.44	1.00	46.50	0	0	0	0	0	0	0	2000	0.01	0.00	46.96	0	0	0	0	0	0	150	0
6.44	1.00	44.47	0	0	45	0	0	0	0	2100	0.01	0.00	45.35	0	0	0	0	0	0	54	0
5.44	0.99	42.17	0	0	37	0	0	0	0	2200	0.01	-0.01	42.35	0	0	0	0	0	0	152	0
4.95	0.99	41.43	0	0	0	0	0	0	0	2250	0.01	-0.01	41.06	0	0	0	0	0	0	5	0
4.46	0.98	40.36	0	0	0	0	0	0	0	2300	0.02	-0.02	40.00	0	0	0	0	0	0	9	0
3.97	0.96	39.67	0	0	0	0	0	0	0	2350	0.03	-0.03	38.56	0	0	0	0	0	0	1	0
3.49	0.94	39.13	0	0	0	13	0	0	0	2400	0.05	-0.05	37.55	0	0	0	0	0	0	55	0
3.02	0.92	36.92	0	0	0	0	0	0	0	2450	0.08	-0.07	36.35	0	0	0	0	0	0	11	0
2.55	0.89	34.70	0	0	0	14	0	0	0	2500	0.12	-0.11	35.42	0	0	0	0	0	0	20	0
1.66	0.79	30.89	0	0	0	48	0	0	0	2600	0.25	-0.22	32.22	0	0	0	0	0	0	128	0
0.96	0.61	29.99	0	0	0	17	0	0	0	2700	0.56	-0.40	31.59	0	0	0	0	0	0	21	0
0.46	0.39	28.83	0	0	0	207	0	0	0	2800	1.03	-0.61	29.00	0	0	0	0	0	0	20	0
0.18	0.19	28.00	0	0	0	12	0	0	0	2900	1.77	-0.79	29.50	0	0	0	0	0	0	8	0
0.06	0.08	27.42	0	0	0	40	0	0	0	3000	2.63	-0.92	28.62	0	0	0	0	0	0	21	0
0.01	0.01	27.60	0	0	0	0	0	0	0	3200	4.57	-0.99	30.00	0	0	0	0	0	0	0	0
0.01	0.00	27.94	0	0	0	0	0	0	0	3400	6.57	-1.00	34.07	0	0	0	0	0	0	0	0
Total			0	0	0	439	0	0	0		Total		0	0	0	1,214	0				
Indicative a-t-m Vol		33.34	Underlying Price		27.430	Oct 10		Time to expiry:		45 Days	Indicative a-t-m Vol		27.80								
5.52	0.95	41.03	0	0	0	0	0	0	0	2200	0.08	-0.05	37.38	0	0	0	0	0	0	74	0
4.59	0.92	39.43	0	0	0	0	0	0	0	2300	0.15	-0.09	35.96	0	0	0	0	0	0	5	0
4.13	0.90	38.50	0	0	0	0	0	0	0	2350	0.20	-0.11	35.12	0	0	0	0	0	0	0	0
3.69	0.87	37.67	0	0	0	0	0	0	0	2400	0.25	-0.14	34.19	0	0	0	0	0	0	0	0
3.27	0.83	36.85	0	0	0	0	0	0	0	2450	0.33	-0.18	33.30	0	0	0	0	0	0	0	0
2.86	0.79	36.30	0	0	0	0	0	0	0	2500	0.44	-0.23	33.12	0	0	0	0	0	0	9	0
2.12	0.70	35.11	0	0	0	0	0	0	0	2600	0.66	-0.33	30.14	0	0	0	0	0	0	19	0
1.49	0.58	33.91	0	0	0	5	0	0	0	2700	1.05	-0.46	28.94	0	0	0	0	0	0	6	0
0.97	0.45	32.58	0	0	0	29	0	0	0	2800	1.52	-0.62	26.30	0	0	0	0	0	0	29	0
0.59	0.32	31.54	0	0	0	0	0	0	0	2900	2.16	-0.77	23.79	0	0	0	0	0	0	0	0
0.32	0.21	30.39	0	0	0	17	0	0	0	3000	2.99	-0.89	22.74	0	0	0	0	0	0	0	0
0.06	0.06	27.47	0	0	0	0	0	0	0	3200	5.01	4.87	-0.98	23.00	5.01	5.01	5	0	0	0	0
0.01	0.01	27.37	0	0	0	0	0	0	0	3400	6.89	-0.98	29.94	0	0	0	0	0	0	0	0
Total			0	0	0	51	0	0	0		Total		5	0	0	142	0				
Indicative a-t-m Vol		31.58	Underlying Price		27.430	Nov 10		Time to expiry:		80 Days	Indicative a-t-m Vol		31.83								
4.68	0.89	36.86	0	0	0	0	0	0	0	2300	0.36	-0.14	35.90	0	0	0	0	0	0	0	0
3.81	0.83	34.81	0	0	0	0	0	0	0	2400	0.54	-0.20	34.53	0	0	0	0	0	0	0	0
3.04	0.75	34.18	0	0	0	0	0	0	0	2500	0.79	-0.27	33.49	0	0	0	0	0	0	0	0
2.31	0.67	32.54	0	0	0	0	0	0	0	2600	1.14	-0.36	33.03	0	0	0	0	0	0	5	0
1.70	0.56	31.33	0	0	0	0	0	0	0	2700	1.55	-0.46	31.96	0	0	0	0	0	0	0	0
1.27	0.46	31.90	0	0	0	0	0	0	0	2800	2.10	-0.55	31.66	0	0	0	0	0	0	10	0
0.82	0.35	29.64	0	0	0	5	0	0	0	2900	2.70	-0.65	30.44	0	0	0	0	0	0	0	0
0.58	0.27	30.22	0	0	0	0	0	0	0	3000	3.36	-0.75	28.35	0	0	0	0	0	0	0	0
0.21	0.12	28.49	0	0	0	0	0	0	0	3200	5.10	-0.87	29.65	0	0	0	0	0	0	0	0
Total			0	0	0	5	0	0	0		Total		0	0	0	15	0				
Indicative a-t-m Vol		30.81	Underlying Price		27.430	Dec 10		Time to expiry:		108 Days	Indicative a-t-m Vol		31.18								
9.46	0.99	40.49	0	0	0	5	0	0	0	1800	0.11	-0.04	45.82	0	0	0	0	0	0	23	0
7.51	0.97	38.75	0	0	0	10	0	0	0	2000	0.16	-0.06	38.87	0	0	0	0	0	0	10	0
6.56	0.94	37.99	0	0	0	1	0	0	0	2100	0.25	-0.09	37.68	0	0	0	0	0	0	22	0
5.65	0.91	36.97	0	0	0	17	0	0	0	2200	0.36	-0.12	36.43	0	0	0	0	0	0	6	0
4.78	0.86	35.63	0	0	0	8	0	0	0	2300	0.50	-0.17	34.78	0	0	0	0	0	0	17	0
4.01	0.79	35.74	0	0	0	102	0	0	0	2400	0.75	-0.23	34.80	0	0	0	0	0	0	151	0
2.20	2.53	0.65	32.23	2.20	2.20	8	0	32	0	2600	1.35	-0.37	32.55	0	0	0	0	0	0	51	0
1.43	0.46	30.24	0	0	0	61	0	0	0	2800	2.28	-0.54	30.64	0	0	0	0	0	0	38	0
1.05	0.38	29.86	0	0	0	45	0	0	0	2900	2.92	-0.62	30.49	0	0	0	0	0	0	22	0
0.75	0.30	29.36	0	0	0	143	0	0	0	3000	3.59	-0.71	29.58	0	0	0	0	0	0	38	0
0.38	0.17	29.31	0	0	0	70	0	0	0	3200	5.28	-0.81	31.06	0	0	0	0	0	0	100	0
Total			8	0	0	494	0	0	0		Total		0	0	0	478	0				
Indicative a-t-m Vol		31.53	Underlying Price		27.430	Mar 11		Time to expiry:		199 Days	Indicative a-t-m Vol		31.70								
7.65	0.92	36.39	0	0	0	2	0	0	0	2000	0.47	-0.11	38.61	0	0	0	0	0	0	6	0
5.96	0.84	35.10	0	0	0	22	0	0	0	2200	0.74	-0.17	35.48	0	0	0	0	0	0	35	0
5.22	0.79	35.05	0	0	0	7	0	0	0	2300	0.98	-0.22	34.73	0	0	0	0	0	0	25	0
4.50	0.74	34.08	0	0	0	32	0	0	0	2400	1.27	-0.27	34.12	0	0	0					

Equity Options

Calls

Business Day Tue 31 Aug 2010				Prev Business Day				Mon 30 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	32.03		Underlying Price 27.430						
7.87	0.88	36.75	0	0	0	0	0	5	0	2000
6.34	0.80	36.30	0	0	0	0	0	0	0	2200
5.61	0.76	35.36	0	0	0	0	0	5	0	2300
4.89	0.72	34.22	0	0	0	0	0	13	0	2400
3.68	0.62	32.96	0	0	0	0	0	0	0	2600
2.65	0.52	31.66	0	0	0	0	0	2	0	2800
2.21	0.46	30.89	0	0	0	14	14	14	+14	2900
1.84	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
Total			0	0	0	14	14	83	+14	
Total Calls			8	14	1,543				+14	

Puts

Business Day Tue 31 Aug 2010				Prev Business Day				Mon 30 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	32.47		Time to expiry: 290 Days						
0.76	-0.14	37.11	0	0	0	0	0	0	2	0
1.20	-0.21	35.66	0	0	0	0	0	25	0	0
1.49	-0.25	34.99	0	0	0	0	0	40	0	0
1.82	-0.30	34.36	0	0	0	0	0	34	0	0
2.61	-0.39	32.90	0	0	0	0	0	0	0	0
3.66	-0.49	32.30	0	0	0	0	0	10	0	0
4.22	-0.55	31.65	0	0	0	0	0	5	0	0
4.84	-0.60	31.23	0	0	0	0	0	5	0	0
6.27	-0.69	30.71	0	0	0	0	0	0	0	0
Total			0	0	0	0	0	121	0	
Total Puts			5	13	14	5	0	3,187	0	
Grand Total			13	14	4,730				+14	

Equity Options

Calls

Business Day Tue 31 Aug 2010				Prev Business Day				Mon 30 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
Union Chimique Belge (UCB)																				
Indicative a-t-m Vol 24.86 Underlying Price 22.510																				
Time to expiry: 17 Days																				
2.56	0.94	35.62				0	0	0	0	2000	0.06	-0.07	36.93			0	0	0	0	0
1.61	0.87	28.88				0	0	0	0	2100	0.11	-0.14	29.88			0	0	0	0	0
0.80	0.67	25.68				0	0	3	0	2200	0.29	-0.33	25.93			0	0	135	0	0
0.50	0.52	24.85				0	0	0	0	2250	0.49	-0.48	25.09			0	0	0	0	0
0.40	0.30	0.36	25.18	0.40	0.40	5	0	5	0	2300	0.77	-0.64	24.40	0.70	0.70	5	0	26	0	0
0.16	0.23	24.96				0	0	3	0	2350	1.12	-0.79	23.08			0	0	8	0	0
0.04	0.08	20.61				0	200	200	+190	2400	1.57	-0.87	25.05			0	0	31	0	0
0.02	0.04	21.90				0	0	5	0	2450	2.02	-0.93	25.08			0	0	9	0	0
0.02	0.03	25.52				0	0	9	0	2500	2.50	-0.98	22.90			0	0	0	0	0
0.02	0.03	34.06				0	0	110	0	2600	3.49	-1.00	22.02			0	0	1,102	0	0
0.02	0.03	41.39				0	0	35	0	2700	4.49	-1.00	18.99			0	0	3	0	0
0.02	0.02	48.11				0	0	136	0	2800	5.49	-1.00	14.23			0	0	2	0	0
0.02	0.02	60.45				0	0	75	0	3000	7.49	-1.00	16.83			0	0	251	0	0
0.02	0.01	69.17				0	0	17	0	3200	9.49	-1.00	8.34			0	0	6	0	0
0.02	0.01	79.34				0	0	16	0	3400	11.49	-1.00	64.06			0	0	0	0	0
0.02	0.01	91.40				0	0	15	0	3600	13.49	-1.00	76.03			0	0	19	0	0
0.02	0.01	109.08				0	0	59	0	4000	17.51	-0.99	111.88			0	0	30	0	0
Total						5	200	688	+190	Total						5	0	1,622	0	
Indicative a-t-m Vol 27.40 Underlying Price 22.510																				
Time to expiry: 45 Days																				
2.72	0.86	33.06				0	0	0	0	2000	0.19	-0.14	32.59			0	0	0	0	0
1.89	0.76	30.44				0	0	0	0	2100	0.35	-0.24	29.86			0	0	0	0	0
1.18	0.61	28.26				0	0	0	0	2200	0.64	-0.39	27.81			0	0	3	0	0
0.88	0.52	27.40				0	0	0	0	2250	0.75	0.85	-0.48	27.14	0.75	0.75	4	0	7	0
0.65	0.43	27.03				0	0	0	0	2300	1.11	-0.57	26.43			0	0	5	0	0
0.47	0.34	26.72				0	0	5	0	2350	1.43	-0.66	26.25			0	0	0	0	0
0.32	0.26	26.41				0	0	0	0	2400	1.80	-0.74	26.26			0	0	11	0	0
0.23	0.20	26.55				0	0	63	0	2450	2.20	-0.80	26.36			0	0	0	0	0
0.16	0.15	27.17				0	0	6	0	2500	2.63	-0.86	26.37			0	0	0	0	0
0.09	0.09	28.65				0	0	219	0	2600	3.55	-0.93	26.97			0	0	11	0	0
0.03	0.03	27.02				0	0	20	0	2700	4.51	-0.97	27.91			0	0	0	0	0
0.02	0.02	30.04				0	0	0	0	2800	5.49	-0.99	26.38			0	0	0	0	0
0.02	0.02	37.77				0	0	0	0	3000	7.49	-1.00	27.63			0	0	0	0	0
Total						313	0	0	0	Total						41	0	37	0	
Indicative a-t-m Vol 27.62 Underlying Price 22.510																				
Time to expiry: 80 Days																				
2.92	0.81	31.62				0	0	0	0	2000	0.30	0.37	-0.19	31.34	0.30	0.30	5	0	0	0
2.13	0.72	29.48				0	0	0	0	2100	0.59	-0.28	29.46			0	0	0	0	0
1.46	0.60	28.08				0	0	0	0	2200	0.92	-0.40	28.07			0	0	0	0	0
1.36	1.19	0.53	27.63	1.36	1.36	10	0	0	0	2250	1.14	-0.47	27.63			0	0	0	0	0
0.95	0.46	27.25				0	0	0	0	2300	1.40	-0.54	27.15			0	0	0	0	0
0.74	0.40	26.77				0	0	0	0	2350	1.70	-0.61	26.90			0	0	0	0	0
0.62	0.57	0.33	26.50	0.62	0.62	10	0	0	0	2400	2.03	-0.67	26.50			0	0	0	0	0
0.20	0.18	0.14	26.16	0.22	0.20	155	0	0	0	2600	3.64	-0.87	26.23			0	0	0	0	0
0.09	0.06	0.05	27.40	0.10	0.09	131	0	0	0	2800	5.52	-0.96	26.43			0	0	0	0	0
Total						306	0	0	0	Total						51	0	0		
Indicative a-t-m Vol 27.43 Underlying Price 22.510																				
Time to expiry: 108 Days																				
3.08	0.78	31.48				0	0	20	0	2000	0.51	-0.21	31.25			0	0	0	0	0
1.64	0.60	27.68				0	0	1	0	2200	1.09	-0.40	27.78			0	0	41	0	0
1.14	0.48	27.19				0	0	0	0	2300	1.56	-0.52	26.89			0	0	4	0	0
0.75	0.36	26.61				0	0	15	0	2400	2.15	-0.65	25.67			0	0	14	0	0
0.31	0.29	0.18	26.05	0.32	0.31	140	0	7	0	2600	3.68	-0.85	24.27			0	0	22	0	0
0.12	0.13	0.09	27.86	0.12	0.12	20	0	34	0	2800	5.52	-0.96	23.64			0	0	27	0	0
0.07	0.05	30.19				0	0	70	0	3000	7.49	-1.00	24.21			0	0	238	0	0
0.03	0.02	31.14				0	0	45	0	3200	9.49	-1.00	26.00			0	0	31	0	0
0.02	0.01	33.15				0	0	10	0	3400	11.49	-1.00	27.79			0	0	0	0	0
0.02	0.01	37.00				0	0	0	0	3600	13.49	-1.00	27.78			0	0	0	0	0
0.02	0.01	44.09				0	0	36	0	4000	17.52	-0.98	52.66			0	0	0	0	0
Total						160	0	238	0	Total						0	0	377	0	
Indicative a-t-m Vol 27.93 Underlying Price 22.510																				
Time to expiry: 199 Days																				
3.44	0.75	29.60				0	0	0	0	2000	0.87	-0.25	30.26			0	0	5	0	0
2.19	0.59	28.33				0	0	2	0	2200	1.58	-0.41	28.52	1.48	1.48	2	0	61	0	0
1.67	0.51	27.55				0	0	0	0	2300	2.05	-0.49	27.62			0	0	10	0	0
1.24	0.42	26.97				0	0	1	0	2400	2.63	-0.58	27.13			0	0	2	0	0
0.61	0.26	25.51				0	0	0	0	2600	4.02	-0.74	25.96			0	0	0	0	0
0.30	0.15	25.31				0	0	11	0	2800	5.89	-0.81	30.21			0	0	24	0	0
0.14	0.08	25.26				0	0	26	0	3000	7.74	-0.87	32.29			0	0	60	0	0
0.06	0.04	24.83				0	0	12	0	3200	9.59	-0.93	31.53			0	0	6	0	0
0.02	0.02	25.11				0	0	0	0	3400	11.49	-1.00	25.20			0	0	0	0	0
0.02	0.01	27.19				0	0	0	0	3600	13.49	-1.00	24.75			0	0	0	0	0
Total						0	0	52	0	Total						21	0	168	0	

Puts

Business Day Tue 31 Aug 2010				Prev Business Day				Mon 30 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
Union Chimique Belge (UCB)																				
Indicative a-t-m Vol 25.08 Underlying Price 22.510																				
Time to expiry: 17 Days																				
2.56	0.94	35.62				0	0	0	0	2000	0.06	-0.07	36.93			0	0	0	0	0
1.61	0.87	28.88				0	0	0	0	2100	0.11	-0.14	29.88			0	0	0	0	0
0.80	0.67	25.68				0	0	3	0	2200	0.29	-0.33	25.93			0	0	135	0	0
0.50	0.52	24.85				0	0	0	0	2250	0.49	-0.48	25.09			0	0	0	0	0
0.40	0.30	0.36	25.18	0.40	0.40	5	0	5	0	2300	0.77	-0.64	24.40	0.70	0.70	5	0	26	0	0
0.16	0.23	24.96				0	0	3	0	2350	1.12	-0.79	23.08			0	0	8	0	0
0.04	0.08	20.61				0	200	200	+190	2400	1.57	-0.87	25.05			0	0	31	0	0
0.02	0.04	21.90				0	0	5	0	2450	2.02	-0.93	25.08			0	0	9	0	0
0.02	0.03	25.52				0	0	9	0	2500	2.50	-0.98	22.90			0	0	0	0	0
0.02	0.03	34.06				0	0	110	0	2600	3.49	-1.00	22.02			0	0	1,102	0	0
0.02	0.03	41.39				0	0	35	0	2700										

Equity Options

Calls

Business Day Tue 31 Aug 2010				Prev Business Day				Mon 30 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	27.90		Underlying Price				22.510		Jun 11	
3.59	0.74	29.48				0	0	0	0	2000	
2.37	0.60	28.42				0	0	0	0	2200	
1.84	0.52	27.41				0	0	0	0	2300	
1.40	0.44	26.67				0	0	0	0	2400	
0.77	0.29	25.80				0	0	20	0	2600	
0.40	0.18	25.18				0	0	0	0	2800	
0.09	0.05	24.14				0	0	0	0	3200	
Total						0	0	20	0		
Total Calls						471	200	1,311	+190		

Puts

Business Day Tue 31 Aug 2010				Prev Business Day				Mon 30 Aug 2010			
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change		
Indicative a-t-m	Vol	27.83		Time to expiry: 290 Days							
1.48	-0.33	30.40				0	0	10	0		
2.31	-0.47	28.29				0	0	10	0		
2.84	-0.54	27.38				0	0	0	0		
3.45	-0.62	26.60				0	0	15	0		
4.87	-0.75	25.26				0	0	0	0		
6.56	-0.85	24.90				0	0	0	0		
10.28	-0.95	24.90				0	0	0	0		
Total						0	0	35	0		
Total Puts						16	0	2,239	0		
Grand Total						487	200	3,550	+190		