

Brussels Equity Products

Business Day Mon 6 Sep 2010

Equity Index Futures

	Opening Trans	Settle	Change	Daily		Lifetime		Closing Price	CONNECT* Volume	Previous Business Day Fri 3 Sep 2010		
				High	Low	High	Low			Official Volume	Open Interest	Change
Bel 20 Index Futures												
Sep 10	2553.00	2561.50	+11.70	2566.90	2553.00	2572.90	2410.10	2561.50	167	241	2,563	+72
Oct 10		2557.50	+11.40					2557.50	0	0	0	0
Nov 10		2557.50	+11.40					2557.50	0	0	0	0
Dec 10		2547.50	+11.40					2547.50	0	0	0	0
									167	241	2,563	0
							Grand Total		167	241	2,563	+72

* CONNECT means LIFFE CONNECT (Registered Trademark)

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Brussels Equity Products

Business Day Mon 6 Sep 2010

Equity Index Options Volume Summary

		Index Point Value	Calls Volume	Puts Volume	Total Volume	Previous Business Day		
						Fri 3 Sep 2010		
						Official Volume	Open Interest	Change
BXO	Bel 20 Index Option	2.00EUR	0	0	0	10	6,083	+10
			0	0	0	10	6,083	+10

Brussels Equity Products

Business Day Mon 6 Sep 2010

Equity Options Volume Summary

		Standard Contract Size	Calls Volume	Puts Volume	Total Volume	Previous Business Day		
						Fri 3 Sep 2010		
						Official Volume	Open Interest	Change
FRB	ageas NV/SA (B)	100	20	1,010	1,030	187	76,789	+177
AGE	Agfa Gevaert	100	191	50	241	195	10,226	+84
INT	Anheuser - Busch InBev NV	100	874	561	1,435	684	62,244	+300
BAR	Barco NV	100	0	0	0	0	907	0
BLG	Belgacom	100	14	5	19	89	4,327	+76
COL	Colruyt N.V.	100	5	64	69	98	1,832	+3
DEL	Delhaize	100	10	10	20	72	4,019	+30
DXB	DEXIA	100	43	172	215	100	28,077	+90
GBL	GBL	100	80	20	100	34	2,901	+26
KBC	KBC-Bank	100	100	187	287	511	11,830	+163
MOB	Mobistar	100	5	5	10	23	5,194	+1
NYR	Nyrstar	100	129	253	382	494	12,015	+45
OME	Omega Pharma N.V.	100	190	36	226	103	1,794	+91
SOL	Solvay	100	30	2	32	53	3,256	+34
TLN	Telenet Group	100	5	35	40	68	1,282	+68
UMC	Umicore	100	30	5	35	287	5,099	+247
UCB	Union Chimique Belge	100	938	45	983	43	4,276	+38
			2,664	2,460	5,124	3,041	236,068	+1,473

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 Mon 6 Sep 2010				Prev Business Day Fri 3 Sep 2010			
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume

Puts

Business Day Mon 6 Sep 2010				Prev Business Day Fri 3 Sep 2010			
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume

Bel 20 Index Option (BXO)

Indicative a-t-m Vol	Underlying Price	2559.10	Sep 10	Time to expiry:	11 Days	Indicative a-t-m Vol	17.05	
958.96	1.00	25.09	0	0.01	0.00	25.09	0	
758.99	1.00	30.90	0	0.01	0.00	30.90	0	
559.02	1.00	29.81	0	0.01	0.00	29.81	0	
459.03	1.00	27.99	0	0.01	0.00	27.99	0	
359.07	1.00	25.78	0	0.02	0.00	25.78	5	
309.12	1.00	24.61	0	0.06	0.00	24.61	0	
259.26	0.99	23.43	0	0.20	-0.01	23.43	0	
209.69	0.98	22.26	0	0.62	-0.02	22.26	50	
185.15	0.97	21.68	0	1.07	-0.03	21.68	0	
160.92	0.95	21.12	0	1.84	-0.05	21.12	105	
137.17	0.93	20.57	0	3.09	-0.07	20.57	0	
115.38	0.87	21.33	0	6.30	-0.13	21.33	4	
93.14	0.82	20.20	0	9.05	-0.18	20.20	10	
72.09	0.76	19.06	0	13.00	-0.24	19.06	1	
53.10	0.66	18.12	0	19.00	-0.34	18.12	0	
36.47	0.55	17.17	0	27.37	-0.45	17.17	0	
24.00	0.43	16.86	0	39.90	-0.57	16.86	0	
14.00	0.30	16.15	0	54.89	-0.70	16.15	15	
3.75	0.11	15.48	0	94.64	-0.89	15.48	0	
0.90	0.03	15.81	0	141.78	-0.97	15.81	43	
0.30	0.01	17.22	0	191.17	-0.99	17.22	0	
0.01	0.00	14.78	0	240.87	-1.00	14.78	0	
0.01	0.00	14.29	0	340.85	-1.00	14.29	0	
0.01	0.00	14.34	0	440.84	-1.00	14.34	0	
0.01	0.00	16.12	0	640.81	-1.00	16.12	0	
0.01	0.00	20.10	0	840.78	-1.00	20.10	0	
Total			10				252	
Indicative a-t-m Vol	18.78	Underlying Price	2556.30	Oct 10	Time to expiry:	39 Days	Indicative a-t-m Vol	18.78
458.41	0.98	30.70	0	0	2.37	-0.02	30.70	0
361.66	0.95	28.79	0	0	5.57	-0.05	28.79	0
267.32	0.90	26.08	0	0	11.17	-0.10	26.08	0
221.56	0.86	24.49	0	0	15.38	-0.14	24.49	0
177.96	0.81	23.10	0	0	21.75	-0.19	23.10	0
136.86	0.74	21.66	0	2	30.63	-0.26	21.66	0
99.39	0.64	20.25	0	20	43.12	-0.36	20.25	0
67.05	0.53	18.95	0	0	60.75	-0.47	18.95	0
41.00	0.40	17.73	0	0	84.67	-0.60	17.73	0
22.37	0.27	16.73	0	0	116.02	-0.73	16.73	0
11.00	0.16	16.06	0	0	154.62	-0.84	16.06	0
1.88	0.04	15.20	0	0	245.44	-0.96	15.20	0
0.30	0.01	15.40	0	0	343.80	-0.99	15.40	0
Total			0	22				0
Indicative a-t-m Vol	19.73	Underlying Price	2548.60	Nov 10	Time to expiry:	74 Days	Indicative a-t-m Vol	19.73
459.75	0.93	30.57	0	0	11.79	-0.07	30.57	0
366.75	0.89	28.17	0	0	18.65	-0.11	28.17	0
277.23	0.83	25.61	0	0	28.98	-0.17	25.61	0
234.32	0.79	24.27	0	0	36.00	-0.21	24.27	0
193.89	0.73	23.11	0	0	45.50	-0.27	23.11	0
155.71	0.67	21.90	0	30	57.25	-0.33	21.90	0
120.53	0.60	20.69	0	0	72.00	-0.40	20.69	0
90.00	0.52	19.71	0	0	91.40	-0.48	19.71	0
63.50	0.42	18.67	0	0	114.83	-0.58	18.67	0
26.12	0.24	16.89	0	0	177.31	-0.76	16.89	0
8.10	0.10	15.63	0	0	259.14	-0.90	15.63	0
1.95	0.03	14.89	0	0	352.85	-0.97	14.89	0
Total			0	30				0
Indicative a-t-m Vol	20.20	Underlying Price	2544.60	Dec 10	Time to expiry:	102 Days	Indicative a-t-m Vol	20.20
1341.43	1.00	25.51	0	0	0.01	0.00	25.51	0
1142.05	1.00	37.58	0	0	0.15	0.00	37.58	0
944.50	0.99	39.87	0	0	2.13	-0.01	39.87	0
749.80	0.97	37.39	0	0	6.95	-0.03	37.39	0
558.38	0.93	32.88	0	0	15.06	-0.07	32.88	10
373.54	0.86	27.78	0	0	29.75	-0.14	27.78	1,000
287.02	0.79	25.47	0	0	43.00	-0.21	25.47	0
207.01	0.70	23.27	0	0	62.75	-0.30	23.27	1,000
135.74	0.58	21.03	0	1	91.25	-0.42	21.03	10
79.00	0.44	19.19	0	4	134.27	-0.56	19.19	0
38.88	0.28	17.58	0	6	193.91	-0.72	17.58	1
15.75	0.14	16.33	0	1	270.55	-0.86	16.33	0
1.55	0.02	14.99	0	5	455.88	-0.98	14.99	0
0.09	0.00	14.47	0	0	653.94	-1.00	14.47	0
0.01	0.00	15.38	0	0	853.40	-1.00	15.38	0
0.01	0.00	17.50	0	0	1052.92	-1.00	17.50	0
Total			0	17				2,021

Equity Index Options

Calls

Business Day Mon 6 Sep 2010				Prev Business Day				Fri 3 Sep 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	21.26			Underlying Price 2545.60						Mar 11	
954.77	0.96	40.10				0	0	0	0	1600	
765.89	0.93	35.93				0	0	0	0	1800	
581.52	0.88	31.46				0	0	0	0	2000	
406.12	0.80	27.14				0	0	0	0	2200	
325.37	0.74	25.30				0	0	0	0	2300	
250.62	0.67	23.56				0	0	1	0	2400	
183.12	0.58	21.86				0	0	0	0	2500	
127.37	0.47	20.56				0	0	0	0	2600	
81.25	0.36	19.17				0	0	0	0	2700	
48.00	0.26	18.07				0	0	0	0	2800	
13.12	0.10	16.52				0	0	0	0	3000	
2.76	0.03	15.70				0	0	0	0	3200	
0.16	0.00	16.10				0	0	60	0	3600	
Total						0	0	61	0		
Indicative a-t-m Vol	22.18			Underlying Price 2489.10						Jun 11	
902.49	0.94	35.00				0	0	0	0	1600	
722.70	0.90	32.65				0	0	0	0	1800	
549.40	0.83	29.52				0	0	0	0	2000	
387.17	0.74	26.20				0	0	0	0	2200	
313.26	0.68	24.68				0	0	0	0	2300	
245.35	0.61	23.22				0	0	0	0	2400	
186.75	0.53	22.07				0	0	0	0	2500	
134.50	0.44	20.75				0	0	1	0	2600	
92.25	0.35	19.61				0	0	0	0	2700	
60.25	0.26	18.68				0	0	0	0	2800	
22.38	0.13	17.34				0	0	0	0	3000	
7.39	0.05	16.66				0	0	0	0	3200	
1.07	0.01	17.10				0	0	0	0	3600	
Total						0	0	1	0		
Indicative a-t-m Vol	22.05			Underlying Price 2553.30						Dec 11	
1727.19	1.00	39.71				0	0	0	0	800	
1346.00	0.97	39.18				0	0	0	0	1200	
991.62	0.91	36.69				0	0	0	0	1600	
647.00	0.81	29.84				0	0	1,320	0	2000	
489.77	0.74	26.90				0	0	0	0	2200	
345.20	0.64	23.97				0	0	0	0	2400	
222.98	0.52	21.48				0	0	0	0	2600	
128.42	0.38	19.37				0	0	0	0	2800	
67.63	0.25	18.02				0	0	0	0	3000	
34.10	0.15	17.34				0	0	0	0	3200	
7.55	0.04	16.66				0	0	0	0	3600	
Total						0	0	1,320	0		
Total Calls						0	10	2,468	+10		

Puts

Business Day Mon 6 Sep 2010				Prev Business Day				Fri 3 Sep 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	21.26			Underlying Price 2545.60						Mar 11	
Time to expiry:	193 Days										
13.91	-0.04	40.10				0	0	0	0	1600	
24.03	-0.07	35.93				0	0	0	0	1800	
38.66	-0.12	31.46				0	0	0	0	2000	
62.25	-0.20	27.14				0	0	2	0	2200	
81.00	-0.26	25.30				0	0	0	0	2300	
105.75	-0.33	23.56				0	0	0	0	2400	
137.75	-0.42	21.86				0	0	0	0	2500	
181.50	-0.53	20.56				0	0	0	0	2600	
234.88	-0.64	19.17				0	0	0	0	2700	
301.12	-0.74	18.07				0	0	0	0	2800	
465.25	-0.90	16.52				0	0	0	0	3000	
653.88	-0.97	15.70				0	0	0	0	3200	
1049.27	-1.00	16.10				0	0	0	0	3600	
Total						0	0	2	0		
Indicative a-t-m Vol	22.18			Underlying Price 2489.10						Jun 11	
Time to expiry:	284 Days										
20.87	-0.06	35.00				0	0	0	0	1600	
39.40	-0.10	32.65				0	0	0	0	1800	
64.41	-0.17	29.52				0	0	20	0	2000	
100.50	-0.26	26.20				0	0	0	0	2200	
125.75	-0.32	24.68				0	0	0	0	2300	
157.00	-0.39	23.22				0	0	0	0	2400	
197.56	-0.47	22.07				0	0	0	0	2500	
244.47	-0.56	20.75				0	0	0	0	2600	
301.38	-0.65	19.61				0	0	0	0	2700	
368.53	-0.74	18.68				0	0	0	0	2800	
528.98	-0.87	17.34				0	0	0	0	3000	
712.31	-0.95	16.66				0	0	0	0	3200	
1102.63	-0.99	17.10				0	0	0	0	3600	
Total						0	0	20	0		
Indicative a-t-m Vol	22.05			Underlying Price 2553.30						Dec 11	
Time to expiry:	466 Days										
0.95	0.00	39.71				0	0	0	0	800	
13.59	-0.03	39.18				0	0	0	0	1200	
53.04	-0.09	36.69				0	0	0	0	1600	
102.24	-0.19	29.84				0	0	1,320	0	2000	
141.93	-0.26	26.90				0	0	0	0	2200	
194.26	-0.36	23.97				0	0	0	0	2400	
268.96	-0.48	21.48				0	0	0	0	2600	
371.31	-0.62	19.37				0	0	0	0	2800	
507.43	-0.75	18.02				0	0	0	0	3000	
670.82	-0.85	17.34				0	0	0	0	3200	
1038.09	-0.96	16.66				0	0	0	0	3600	
Total						0	0	1,320	0		
Total Puts						0	10	3,615	0		
Grand Total						0	10	6,083	+10		

Equity Index Options

Calls

Business Day Mon 6 Sep 2010				Prev Business Day Fri 3 Sep 2010			
Opening Trans	Settle Price	Delta	Volatility	Total Volume	Official Volume	Open Int	Change
			High Low				

Puts

Business Day Mon 6 Sep 2010				Prev Business Day Fri 3 Sep 2010			
Opening Trans	Settle Price	Delta	Volatility	Total Volume	Official Volume	Open Int	Change
			High Low				

Equity Options

Calls

Business Day	Mon 6 Sep 2010	Prev Business Day	Fri 3 Sep 2010
Opening Trans	Settle Price	Delta	Volatility

Puts

Business Day	Mon 6 Sep 2010	Prev Business Day	Fri 3 Sep 2010
Opening Trans	Settle Price	Delta	Volatility

ageas NV/SA (B) (FRB)

Business Day	Mon 6 Sep 2010	Prev Business Day	Fri 3 Sep 2010	Business Day	Mon 6 Sep 2010	Prev Business Day	Fri 3 Sep 2010
Opening Trans	Settle Price	Delta	Volatility	Opening Trans	Settle Price	Delta	Volatility
Indicative a-t-m Vol 38.98				Indicative a-t-m Vol 36.86			
Underlying Price 2.127				Underlying Price 2.127			
Time to expiry: 11 Days				Time to expiry: 11 Days			
0.93	1.00	107.20	0	0.01	0.00	95.88	0
0.73	1.00	85.32	0	0.01	0.00	81.89	0
0.53	0.99	73.70	0.53 0.53	0.01	-0.01	67.41	0
0.43	0.97	66.48	0	0.01	-0.02	60.54	0
0.33	0.98	47.83	0	0.01	-0.04	53.18	0
0.24	0.90	49.64	0	0.01	-0.08	46.55	0
0.14	0.81	40.50	0	0.02	-0.19	39.92	0
0.07	0.59	38.98	0	0.04	-0.41	37.42	0
0.03	0.33	38.98	0	0.10	-0.69	35.57	0
0.01	0.16	41.68	0	0.18	-0.88	35.57	0
0.01	0.05	40.20	0	0.27	-0.96	36.65	0
0.01	0.01	48.13	0	0.47	-1.00	40.54	0
0.01	0.00	42.03	0	0.67	-1.00	42.40	0
0.01	0.00	43.85	0	0.87	-1.00	43.64	0
0.01	0.00	45.68	0	1.07	-1.00	45.19	0
0.01	0.00	47.51	0	1.27	-1.00	46.74	0
0.01	0.00	49.34	0	1.47	-1.00	49.53	0
0.01	0.00	52.64	0	1.87	-1.00	54.81	0
Total				Total			
Indicative a-t-m Vol 34.83		Underlying Price 2.127		Indicative a-t-m Vol 37.70		Underlying Price 2.127	
0.73	0.97	70.95	0	0.01	-0.02	68.28	0
0.54	0.94	61.36	0	0.01	-0.06	59.75	0
0.46	0.88	62.88	0	0.02	-0.09	55.65	0
0.35	0.86	50.58	0	0.03	-0.14	50.54	0
0.27	0.80	44.44	0	0.04	-0.20	45.65	0
0.18	0.71	38.03	0	0.06	-0.30	41.42	0
0.11	0.57	32.95	0	0.10	-0.43	39.42	0
0.08	0.42	39.23	0	0.14	-0.60	33.67	0
0.05	0.29	38.72	0	0.21	-0.72	36.24	0
0.03	0.18	37.83	0	0.29	-0.84	34.41	0
0.01	0.08	41.63	0	0.48	-0.94	37.28	0
0.01	0.04	45.00	0	0.68	-0.97	42.70	0
Total				Total			
Indicative a-t-m Vol 36.63		Underlying Price 2.127		Indicative a-t-m Vol 38.92		Underlying Price 2.127	
0.74	0.97	54.95	0	0.02	-0.05	62.91	0
0.56	0.90	55.49	0	0.03	-0.10	54.80	0
0.39	0.80	50.44	0	0.05	-0.19	48.15	0
0.31	0.74	47.55	0	0.07	-0.25	45.13	0
0.23	0.67	40.96	0	0.07	-0.32	36.27	0
0.16	0.57	36.97	0	0.14	-0.43	40.45	0
0.10	0.45	35.83	0	0.18	-0.55	35.36	0
0.06	0.27	37.90	0	0.32	-0.74	35.97	0
0.03	0.15	38.76	0	0.49	-0.89	34.67	0
Total				Total			
Indicative a-t-m Vol 38.71		Underlying Price 2.127		Indicative a-t-m Vol 37.76		Underlying Price 2.127	
0.95	0.95	73.36	0	0.01	-0.02	60.41	0
0.57	0.89	50.79	0	0.04	-0.12	50.84	0
0.40	0.79	46.38	0	0.07	-0.21	46.24	0
0.26	0.65	43.08	0	0.11	-0.34	39.23	0
0.13	0.47	36.36	0	0.21	-0.53	36.97	0
0.08	0.31	37.95	0	0.34	-0.69	37.22	0
0.04	0.19	37.77	0	0.51	-0.82	37.22	0
0.02	0.10	37.58	0	0.69	-0.90	37.58	0
0.01	0.07	41.00	0	0.88	-0.95	37.77	0
0.01	0.03	39.05	0	1.08	-0.97	39.61	0
Total				Total			
Indicative a-t-m Vol 39.51		Underlying Price 2.127		Indicative a-t-m Vol 39.89		Underlying Price 2.127	
0.96	0.95	55.89	0	0.02	-0.05	55.59	0
0.61	0.84	49.43	0	0.07	-0.16	48.19	0
0.45	0.76	43.80	0	0.12	-0.25	44.85	0
0.33	0.64	43.59	0	0.19	-0.36	42.24	0
0.20	0.51	37.31	0	0.28	-0.49	38.62	0
0.13	0.38	35.67	0	0.40	-0.62	37.66	0
0.09	0.29	38.03	0	0.55	-0.72	38.03	0
0.06	0.20	37.61	0	0.72	-0.81	37.45	0
0.04	0.14	38.03	0	0.90	-0.87	37.88	0
0.03	0.10	38.86	0	1.09	-0.91	39.19	0
Total				Total			

Equity Options

Calls

Business Day Mon 6 Sep 2010				Prev Business Day Fri 3 Sep 2010				
Opening Trans	Settle Price	Delta	Volatility	Official Volume	Open Int	Change	Exercise Price	
Indicative a-t-m Vol	49.07	Underlying Price 2.127						Jun 11
0.99	0.92	65.89		0	0	0	120	
0.67	0.81	57.26		0	0	0	160	
0.53	0.73	53.76		0	0	0	180	
0.42	0.65	51.25		0	0	20	200	
0.31	0.55	47.89		0	100	100	220	
0.18	0.42	39.36		0	0	0	240	
0.14	0.34	41.07		0	0	0	260	
0.10	0.27	40.89		0	0	22	280	
Total				0	100	142	+100	
Total Calls				20	127	4,276	+117	

Puts

Business Day Mon 6 Sep 2010				Prev Business Day Fri 3 Sep 2010				
Opening Trans	Settle Price	Delta	Volatility	Official Volume	Open Int	Change	Exercise Price	
Indicative a-t-m Vol	46.86	Underlying Price 2.127						Jun 11
0.06	-0.09	58.47		0	0	0	120	
0.16	-0.22	53.64		0	0	0	160	
0.23	-0.30	50.93		0	0	0	180	
0.31	-0.39	48.22		0	0	55	200	
0.41	-0.48	46.13		0	0	0	220	
0.51	-0.59	41.07		0	0	22	240	
0.64	-0.71	36.63		0	0	0	260	
0.78	-0.84	31.17		0	0	0	280	
Total				0	0	77	0	
Total Puts				1,010	60	72,513	+60	
Grand Total				1,030	187	76,789	+177	

Agfa Gevaert (AGE)

Business Day Mon 6 Sep 2010				Prev Business Day Fri 3 Sep 2010				
Opening Trans	Settle Price	Delta	Volatility	Official Volume	Open Int	Change	Exercise Price	
Indicative a-t-m Vol	41.57	Underlying Price 5.740						Sep 10
2.94	1.00	77.02		0	0	1	280	
2.54	1.00	70.37		0	0	0	320	
2.34	1.00	68.71		0	0	1	340	
2.14	1.00	66.63		0	0	110	360	
1.94	1.00	61.23		0	0	105	380	
1.74	1.00	59.15		0	0	46	400	
1.64	1.00	57.07		0	0	26	410	
1.54	1.00	55.83		0	0	60	420	
1.44	1.00	54.75		0	0	14	430	
1.34	1.00	53.75		0	0	35	440	
1.24	1.00	52.58		0	0	110	450	
1.14	0.99	55.14		0	0	34	460	
1.04	0.98	55.14		0	0	11	470	
0.93	0.95	50.97	0.93	0.93	2	31	480	
0.85	0.96	51.42		0	0	0	490	
0.75	0.94	50.18		0	0	56	500	
0.58	0.87	50.18		0	0	18	520	
0.39	0.80	42.46		0	0	39	540	
0.25	0.64	41.70	0.21	0.19	20	54	560	
0.15	0.46	41.51		0	30	30	580	
0.08	0.30	42.83		0	0	85	600	
0.01	0.08	40.97		0	0	51	640	
0.01	0.01	40.39		0	0	16	680	
0.01	0.00	40.10		0	0	189	720	
0.01	0.00	40.07		0	0	0	760	
0.01	0.00	40.29		0	0	37	800	
Total				22	30	1,159	+30	
Indicative a-t-m Vol	42.84	Underlying Price 5.740						Oct 10
1.95	0.99	60.41		0	0	0	380	
1.75	0.98	58.29		0	0	0	400	
1.66	0.97	58.06		0	0	0	410	
1.56	0.96	57.09		0	0	0	420	
1.46	0.95	55.35		0	0	0	430	
1.37	0.94	54.09		0	0	0	440	
1.28	0.93	53.66		0	0	0	450	
1.19	0.91	53.27		0	0	0	460	
1.10	0.89	52.71		0	0	0	470	
1.01	0.87	51.53		0	0	0	480	
0.92	0.85	50.56		0	0	5	490	
0.84	0.82	49.49	0.72	0.72	20	0	500	
0.67	0.77	45.63		0	0	12	520	
0.53	0.69	44.33		0	0	0	540	
0.40	0.60	43.18		0	0	14	560	
0.30	0.50	42.70		0	0	0	580	
0.20	0.40	39.93		0	0	0	600	
0.11	0.24	42.50		0	0	70	640	
Total				20	0	101	0	
Indicative a-t-m Vol	42.66	Underlying Price 5.740						Nov 10
1.98	0.95	59.23		0	0	0	380	
1.79	0.94	56.35		0	0	0	400	
1.69	0.93	55.12		0	0	0	410	
1.60	0.92	53.99		0	0	0	420	
1.51	0.91	53.16		0	0	0	430	
1.42	0.89	52.45		0	0	0	440	
1.33	0.88	51.31		0	0	0	450	
1.25	0.86	50.90		0	0	0	460	
1.09	0.82	49.56		0	0	0	480	
1.01	0.80	48.54		0	0	0	490	
0.93	0.78	47.31		0	0	0	500	
0.78	0.72	45.65		0	0	0	520	
0.64	0.66	44.45		0	0	0	540	
0.52	0.59	43.03		0	0	36	560	
0.42	0.52	42.50		0	0	0	580	
0.33	0.45	42.20		0	0	0	600	
0.20	0.32	41.92		0	0	0	640	
Total				0	0	36	0	

Business Day Mon 6 Sep 2010				Prev Business Day Fri 3 Sep 2010				
Opening Trans	Settle Price	Delta	Volatility	Official Volume	Open Int	Change	Exercise Price	
Indicative a-t-m Vol	41.31	Underlying Price 5.740						Oct 10
0.01	-0.01	54.28		0	0	0	380	
0.01	-0.02	52.87		0	0	0	400	
0.01	-0.02	52.16		0	0	0	410	
0.01	-0.03	51.58		0	0	50	420	
0.01	-0.04	50.98		0	0	0	430	
0.02	-0.05	50.41		0	0	0	440	
0.02	-0.06	49.38		0	0	140	450	
0.03	-0.07	48.35		0	0	0	460	
0.04	-0.09	47.25		0	0	0	470	
0.05	-0.10	46.15		0	0	0	480	
0.06	-0.13	45.49		0	0	0	490	
0.07	-0.16	44.71		0	0	0	500	
0.11	-0.22	43.53		0	0	0	520	
0.17	-0.31	42.43		0	0	0	540	
0.29	0.25	-0.40	0.29	0.28	40	20	560	
0.34	-0.50	40.93		0	0	0	580	
0.46	-0.60	40.38		0	10	10	600	
0.74	-0.79	37.78		0	0	0	640	
Total				40	30	244	+26	

Business Day Mon 6 Sep 2010				Prev Business Day Fri 3 Sep 2010				
Opening Trans	Settle Price	Delta	Volatility	Official Volume	Open Int	Change	Exercise Price	
Indicative a-t-m Vol	41.46	Underlying Price 5.740						Nov 10
0.02	-0.04	54.73		0	0	3	380	
0.03	-0.05	52.40		0	0	0	400	
0.04	-0.06	51.62		0	0	90	410	
0.04	-0.07	50.77		0	0	0	420	
0.05	-0.08	50.07		0	0	0	430	
0.06	-0.10	49.58		0	0	0	440	
0.08	-0.11	48.74		0	0	50	450	
0.09	-0.13	47.97		0	0	0	460	
0.12	-0.17	46.42		0	0	8	480	
0.14	-0.19	45.56		0	0	0	490	
0.16	-0.22	44.94		0	0	0	500	
0.22	-0.27	44.01		0	0	0	520	
0.28	-0.34	42.87		0	0	0	540	
0.36	-0.41	41.60		0	0	0	560	
0.46	-0.48	41.40		0	0	0	580	
0.57	-0.55	41.14		0	0	0	600	
0.84	-0.69	40.51		0	0	151	640	
Total				0	0	151	0	

Equity Options

Calls

Business Day Mon 6 Sep 2010				Prev Business Day Fri 3 Sep 2010				Business Day Mon 6 Sep 2010				Prev Business Day Fri 3 Sep 2010								
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change
Indicative a-t-m Vol 44.00				Underlying Price 5.740				Dec 10				Time to expiry: 102 Days								
2.18	0.96	55.78				0	0	0	0	360	0.03	-0.04	53.37				0	0	0	0
1.81	0.93	52.02				0	0	5	0	400	0.05	-0.07	50.68				0	0	58	0
1.63	0.90	50.95				0	0	7	0	420	0.07	-0.09	49.54				0	0	15	0
1.46	0.88	49.70				0	0	44	0	440	0.10	-0.12	48.57				0	0	89	0
1.29	0.84	48.80				0	0	506	0	460	0.13	-0.16	47.51				0	0	144	0
1.14	0.80	48.45				0	0	213	0	480	0.16	-0.19	45.26				0	0	61	0
0.85	0.70	46.17				0	0	1,248	0	520	0.29	-0.29	44.69				0	0	81	0
0.63	0.59	45.45				0	14	274	-6	560	0.45	0.44	-0.41	42.34	0.45	0.45	5	0	296	0
0.37	0.40	41.30	0.38	0.37		49	16	169	+16	600	0.64	-0.53	41.18				0	25	190	+25
	0.26	0.35	40.27			0	0	217	0	640	0.91	-0.65	41.01				0	0	0	0
0.19	0.16	0.25	40.32	0.19	0.19	100	0	122	0	680	1.20	-0.76	38.93				0	0	4	0
	0.10	0.17	40.21			0	0	155	0	720	1.52	-0.86	36.55				0	0	15	0
	0.06	0.12	40.16			0	0	50	0	760	1.92	-0.88	41.97				0	0	0	0
	0.04	0.07	39.73			0	0	289	0	800	2.30	-0.91	43.91				0	0	275	0
Total				Total				Total				Total								
149				30				3,299				5								
25				1,228				+25												

Business Day Mon 6 Sep 2010				Prev Business Day Fri 3 Sep 2010				Business Day Mon 6 Sep 2010				Prev Business Day Fri 3 Sep 2010								
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change
Indicative a-t-m Vol 41.42				Underlying Price 5.740				Mar 11				Time to expiry: 193 Days								
2.23	0.93	49.66				0	0	10	0	360	0.07	-0.06	48.04				0	0	10	0
1.89	0.89	48.22				0	0	0	0	400	0.11	-0.10	46.25				0	0	25	0
1.72	0.86	46.98				0	0	0	0	420	0.14	-0.13	44.91				0	0	0	0
1.56	0.84	45.90				0	0	5	0	440	0.18	-0.16	44.27				0	0	60	0
1.41	0.80	45.59				0	0	0	0	460	0.23	-0.19	43.56				0	0	0	0
1.28	0.77	45.44				0	0	33	0	480	0.28	-0.23	42.61				0	0	25	0
1.00	0.69	42.83				0	0	78	0	520	0.41	-0.31	41.27				0	0	83	0
0.77	0.60	41.59				0	0	140	0	560	0.59	-0.40	40.96				0	0	37	0
0.59	0.51	41.11				0	10	121	+10	600	0.80	-0.50	39.86				0	0	0	0
0.44	0.42	40.44				0	0	140	0	640	1.05	-0.59	39.32				0	0	0	0
0.32	0.33	39.57				0	0	37	0	680	1.34	-0.67	39.02				0	0	0	0
0.23	0.26	39.11				0	5	185	+5	720	1.65	-0.75	38.75				0	0	0	0
0.16	0.20	38.80				0	0	20	0	760	1.99	-0.81	38.75				0	0	0	0
0.11	0.15	38.47				0	0	1,083	0	800	2.35	-0.85	38.75				0	0	55	0
Total				Total				Total				Total								
0				15				1,852				0								
295				+15																

Business Day Mon 6 Sep 2010				Prev Business Day Fri 3 Sep 2010				Business Day Mon 6 Sep 2010				Prev Business Day Fri 3 Sep 2010								
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change
Indicative a-t-m Vol 41.43				Underlying Price 5.740				Jun 11				Time to expiry: 284 Days								
2.29	0.91	47.68				0	0	10	0	360	0.15	-0.10	50.67				0	0	0	0
1.96	0.87	46.06				0	0	10	0	400	0.22	-0.14	48.71				0	0	0	0
1.81	0.84	45.30				0	0	0	0	420	0.27	-0.17	48.09				0	0	15	0
1.66	0.81	44.88				0	0	10	0	440	0.31	-0.19	46.85				0	0	0	0
1.52	0.78	44.42				0	0	4	0	460	0.34	-0.22	44.06				0	0	15	0
1.39	0.75	43.94				0	20	3	-17	480	0.42	-0.25	44.37				0	0	0	0
1.14	0.68	42.80				0	0	6	0	520	0.60	-0.32	44.84				0	0	0	0
0.92	0.61	41.76				0	0	10	0	560	0.79	-0.39	44.37				0	0	50	0
0.74	0.53	40.81				0	0	10	0	600	1.02	-0.46	44.06				0	0	160	0
0.58	0.46	40.24				0	0	5	0	640	1.28	-0.53	44.28				0	0	0	0
Total				Total				Total				Total								
0				20				-17				0								
240				+20				-17				0								

Business Day Mon 6 Sep 2010				Prev Business Day Fri 3 Sep 2010				Business Day Mon 6 Sep 2010				Prev Business Day Fri 3 Sep 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
Total Calls				Total Calls				Total Calls				Total Puts				Grand Total				
191				95				6,515				+38				50				
100				3,711				+46				241				195				
10,226				+84																

Equity Options

Calls

Business Day Mon 6 Sep 2010										Prev Business Day				Fri 3 Sep 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 19.52										Underlying Price 42.870										
										Sep 10										
										Time to expiry: 11 Days										
										Indicative a-t-m Vol 18.92										
18.87	1.00	99.80				0	0	0	0	2400	0.01	0.00	100.58			0	0	0	1,307	0
14.88	1.00	86.28				0	0	4	0	2800	0.01	0.00	85.08			0	0	0	1,435	0
12.88	1.00	73.61				0	0	7	0	3000	0.01	0.00	70.06			0	0	0	381	0
10.88	1.00	60.18				0	0	195	0	3200	0.01	0.00	62.53			0	0	0	6,471	0
8.88	1.00	47.23				0	0	63	0	3400	0.01	0.00	50.56			0	0	0	2,217	0
6.91	0.98	49.69				0	0	65	0	3600	0.01	-0.01	38.95			0	0	0	936	0
5.88	0.99	34.69				0	0	0	0	3700	0.01	-0.01	34.56			0	0	0	52	0
4.90	0.97	35.35				0	0	178	0	3800	0.01	-0.01	28.24			0	0	0	5,046	0
3.91	0.96	30.37				0	0	65	0	3900	0.01	-0.01	24.15			0	0	0	1,703	0
2.93	0.94	25.75				0	0	3,027	0	4000	0.04	-0.05	23.47			0	50	0	2,130	-25
1.99	0.87	22.35				0	0	345	0	4100	0.14	0.11	-0.13	21.90	0.14	0.14	12	27	162	+9
1.06	1.15	0.72	20.21	1.06	1.06	24	0	176	0	4200	0.26	0.28	-0.28	20.15	0.26	0.26	5	50	120	+50
0.47	0.54	0.47	19.42	0.47	0.47	15	30	1,127	0	4300	0.65	-0.53	18.73			0	14	30	30	+14
	0.19	0.23	18.75			0	30	1,233	+30	4400	1.30	-0.79	17.95			0	0	0	40	0
	0.04	0.05	23.59			0	0	306	0	4600	3.14	-0.98	18.64			0	0	0	0	0
	0.02	0.02	30.81			0	0	24	0	4800	5.13	-1.00	22.39			0	0	0	0	0
Total						39	60	6,815	+30								17	141	22,030	+48
Indicative a-t-m Vol 21.51										Underlying Price 42.870										
										Oct 10										
										Time to expiry: 39 Days										
										Indicative a-t-m Vol 21.42										
8.93	0.98	36.69				0	0	0	0	3400	0.05	0.03	-0.02	34.63	0.05	0.05	4	0	0	0
6.96	0.96	31.84				0	0	0	0	3600	0.06	-0.04	30.09			0	0	0	251	0
5.04	0.91	27.58				0	0	67	0	3800	0.16	-0.08	27.48			0	0	0	231	0
4.13	0.87	26.06				0	0	68	0	3900	0.24	-0.13	25.91			0	0	0	275	0
3.25	0.81	24.67				0	0	119	0	4000	0.36	-0.18	24.51			0	41	0	463	+29
2.54	2.46	0.73	23.60	2.54	2.54	18	0	80	0	4100	0.56	-0.27	23.35			0	0	0	68	0
	1.73	0.63	22.09			0	0	99	0	4200	0.85	-0.37	22.12			0	10	10	10	+10
	1.16	0.50	21.43			0	0	40	0	4300	1.27	-0.50	21.32			0	0	0	0	0
	0.71	0.37	20.67			0	20	2,310	+20	4400	1.81	-0.64	20.39			0	0	0	0	0
	0.21	0.15	19.75			0	53	1,044	+16	4600	3.31	-0.86	18.98			0	0	0	0	0
	0.05	0.05	19.96			0	0	0	0	4800	5.15	-0.98	17.48			0	0	0	0	0
Total						18	73	3,827	+36								4	51	1,298	+39
Indicative a-t-m Vol 23.96										Underlying Price 42.870										
										Nov 10										
										Time to expiry: 74 Days										
										Indicative a-t-m Vol 23.97										
7.19	0.91	31.11				0	0	0	0	3600	0.29	-0.10	31.50			0	0	0	0	0
5.40	0.84	28.59				0	0	0	0	3800	0.50	-0.16	28.79			0	25	10	-25	0
4.59	0.79	27.91				0	0	0	0	3900	0.66	-0.20	27.64			0	0	0	0	0
3.78	0.74	26.68				0	0	0	0	4000	0.86	-0.26	26.53			0	0	0	0	0
3.05	0.68	25.61				0	60	150	+36	4100	1.12	-0.33	25.55			0	12	132	+12	0
2.37	0.60	24.43				0	0	4	0	4200	1.47	-0.40	24.67			0	20	20	+20	0
1.70	1.81	0.52	23.89	1.70	1.70	14	0	0	0	4300	1.89	-0.49	23.87			0	0	0	0	0
1.23	1.32	0.43	23.00	1.23	1.21	240	0	1	0	4400	2.40	-0.58	23.00			0	0	0	0	0
	0.65	0.26	22.12			0	0	0	0	4600	3.71	-0.75	21.77			0	0	0	0	0
	0.29	0.14	21.74			0	28	28	+28	4800	5.36	-0.87	21.41			0	0	0	0	0
Total						254	88	183	+64								0	57	162	+7
Indicative a-t-m Vol 24.52										Underlying Price 42.870										
										Dec 10										
										Time to expiry: 102 Days										
										Indicative a-t-m Vol 24.59										
14.99	0.98	40.90				0	0	12	0	2800	0.07	-0.02	41.46			0	0	0	8,182	0
11.13	0.95	36.23				0	0	35	0	3200	0.20	-0.05	36.29			0	0	0	1,179	0
9.23	0.92	33.15				0	0	35	0	3400	0.31	-0.08	33.69			0	0	0	313	0
7.40	0.88	30.82				0	0	166	0	3600	0.48	-0.13	31.22			0	0	0	1,823	0
5.70	0.81	29.05				0	20	2,149	+10	3800	0.75	-0.19	29.01			0	23	1,410	0	0
4.15	0.71	27.20				0	10	1,347	0	4000	1.18	-0.28	26.92			0	0	0	86	0
2.76	0.59	25.01				0	0	1,210	0	4200	1.83	-0.41	25.26	1.87	1.87	5	0	14	0	0
1.71	0.45	23.87				0	22	209	+22	4400	2.74	-0.55	23.70			0	0	0	60	0
0.51	0.50	0.19	22.30	0.51	0.51	10	0	30	0	4800	5.53	-0.82	21.84			0	0	0	15	0
Total						10	52	5,193	+32								5	23	13,082	0
Indicative a-t-m Vol 25.11										Underlying Price 42.870										
										Mar 11										
										Time to expiry: 193 Days										
										Indicative a-t-m Vol 25.43										
11.45	0.91	32.75				0	0	36	0	3200	0.53	-0.09	34.25			0	0	0	3,390	0
9.70	0.87	31.47				0	0	49	0	3400	0.74	-0.13	32.27			0	0	0	1,455	0
7.99	0.83	29.71				0	0	0	0	3600	1.03	-0.18	30.48			0	0	0	31	0
6.42	0.76	28.36				0	0	1,612	0	3800	1.43	-0.24	28.77			0	0	0	1,570	0
4.98	0.68	26.88				0	10	39	+10	4000	1.97	-0.32	27.21			0	20	98	+10	0
3.71	0.59	25.60				0	10	168	+10	4200	2.68	-0.41	25.87	2.68	2.68	10	0	6	0	0
2.51	2.64	0.49	24.48	2.69	2.51	53	15	407	+15	4400	3.63	-0.51	24.85	3.69	3.63	15	0	3	0	0
	1.14	0.28	22.59			0	0	0	0	4800	6.15	-0.72	23.16			0	0	0	11	0
Total						53	35	2,311	+35								25	20	6,564	+10
Indicative a-t-m Vol 25.67										Underlying Price 42.870										
										Jun 11										
										Time to expiry: 284 Days										
										Indicative a-t-m Vol 25.77										
11.92	0.88	34.75				0	0	0	0	3200	0.90	-0.13	33.02			0	0	0	37	0
8.47	0.80	30.08				0	0	7	0	3600	1.60	-0.22	29.99			0	0	0	46	0
6.94	0.74	28.55				0	0	0	0	3800	2.10	-0.28	28.51			0	0	0	88	0
5.54	0.67	27.12				0	0	20	0	4000	2.75	-0.35	27.36			0	2	60	+2	0
4.32	0.59	26.07				500	60	46	-25	4200	3.65	-0.43	26.24	3.65	3.65	510	0	0	0	0
3.28	0.50	25.16				0	12	151	+12	4400	4.49	-0.51	25.17			0	0	0	0	0
1.72	0.33	23.68				0	0	42	0	4800	6.96	-0.68	23.74			0	10	282	+10	0
Total						500	72	266	-13								510	12	513	+12
Total Calls						874	380	18,595	+184								1,435	684	62,244	+300

Puts

Business Day Mon 6 Sep 2010										Prev Business Day				Fri 3 Sep 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 19.52										Underlying Price 42.870										
										Sep 10										
										Time to expiry: 11 Days										
										Indicative a-t-m Vol 18.92										
18.87	1.00	99.80				0	0	0	0	2400	0.01	0.00	100.58			0	0	0	1,307	0
14.88	1.00	86.28				0	0	4</												

Equity Options

Calls

Business Day	Mon	6 Sep 2010				Prev Business Day	Fri	3 Sep 2010												
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change

Puts

Business Day	Mon	6 Sep 2010				Prev Business Day	Fri	3 Sep 2010													
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	

Barco NV (BAR)

Indicative a-t-m Vol	26.35	Underlying Price	37.130	Sep 10	Time to expiry:	11 Days	Indicative a-t-m Vol	26.41						
15.13	1.00	43.38	0	0	1	0	2200	0.01	0.00	44.20	0	0	19	0
13.13	1.00	40.72	0	0	1	0	2400	0.01	0.00	41.59	0	0	11	0
11.13	1.00	39.91	0	0	0	0	2600	0.01	0.00	40.42	0	0	0	0
9.13	1.00	39.21	0	0	0	0	2800	0.01	0.00	37.97	0	0	5	0
7.14	1.00	38.52	0	0	0	0	3000	0.01	0.00	36.14	0	0	0	0
5.15	0.99	37.90	0	0	0	0	3200	0.01	-0.01	34.30	0	0	10	0
3.18	0.95	30.00	0	0	4	0	3400	0.04	-0.04	29.13	0	0	12	0
2.28	0.86	30.51	0	0	0	0	3500	0.12	-0.12	29.00	0	0	0	0
1.50	0.72	30.59	0	0	0	0	3600	0.30	-0.26	27.92	0	0	10	0
0.78	0.54	26.54	0	0	0	0	3700	0.64	-0.46	26.42	0	0	10	0
0.34	0.32	25.13	0	0	0	0	3800	1.23	-0.68	26.33	0	0	1	0
0.13	0.15	25.49	0	0	5	0	3900	2.01	-0.84	26.63	0	0	50	0
0.06	0.07	27.45	0	0	14	0	4000	2.92	-0.94	26.59	0	0	2	0
0.02	0.03	28.44	0	0	0	0	4100	3.88	-0.98	26.20	0	0	0	0
0.01	0.01	29.94	0	0	19	0	4200	4.87	-1.00	25.80	0	0	0	0
0.01	0.00	29.49	0	0	50	0	4400	6.87	-1.00	25.80	0	0	0	0
0.01	0.00	29.19	0	0	0	0	4600	8.87	-1.00	26.01	0	0	0	0
0.01	0.00	30.09	0	0	52	0	4800	10.87	-1.00	26.45	0	0	0	0
Total			0	0	146	0		Total			0	0	130	0
Indicative a-t-m Vol	28.76	Underlying Price	37.130	Oct 10	Time to expiry:	39 Days	Indicative a-t-m Vol	30.22						
5.36	0.90	36.39	0	0	0	0	3200	0.18	-0.09	34.90	0	0	0	0
3.60	0.81	32.94	0	0	0	0	3400	0.44	-0.19	32.66	0	0	0	0
2.82	0.73	31.65	0	0	0	0	3500	0.65	-0.26	31.21	0	0	0	0
2.18	0.64	31.77	0	0	0	0	3600	0.97	-0.36	30.54	0	0	0	0
1.48	0.54	28.77	0	0	0	0	3700	1.41	-0.46	30.24	0	0	1	0
1.04	0.42	28.69	0	0	0	0	3800	1.96	-0.57	30.09	0	0	10	0
0.71	0.32	28.73	0	0	0	0	3900	2.61	-0.67	30.01	0	0	20	0
0.45	0.23	28.53	0	0	0	0	4000	3.39	-0.75	30.70	0	0	0	0
0.27	0.16	28.17	0	0	0	0	4100	4.20	-0.82	30.70	0	0	0	0
0.22	0.12	30.84	0	0	0	0	4200	5.06	-0.88	30.22	0	0	0	0
0.08	0.05	30.54	0	0	0	0	4400	6.93	-0.95	29.85	0	0	0	0
Total			0	0	0	0		Total			0	0	31	0
Indicative a-t-m Vol	30.28	Underlying Price	37.130	Nov 10	Time to expiry:	74 Days	Indicative a-t-m Vol	32.80						
5.74	0.84	36.50	0	0	0	0	3200	0.53	-0.16	35.49	0	0	0	0
4.02	0.76	32.05	0	0	0	0	3400	0.94	-0.25	33.79	0	0	0	0
3.34	0.69	31.79	0	0	0	0	3500	1.26	-0.32	33.56	0	0	0	0
2.64	0.62	30.26	0	0	0	0	3600	1.64	-0.39	33.05	0	0	0	0
2.12	0.54	30.37	0	0	0	0	3700	2.11	-0.46	32.83	0	0	0	0
1.63	0.46	29.64	0	0	0	0	3800	2.65	-0.53	32.62	0	0	0	0
0.94	0.31	29.34	0	0	0	0	4000	3.90	-0.67	31.59	0	0	0	0
0.52	0.20	29.51	0	0	0	0	4200	5.42	-0.79	31.05	0	0	0	0
Total			0	0	0	0		Total			0	0	0	0
Indicative a-t-m Vol	29.65	Underlying Price	37.130	Dec 10	Time to expiry:	102 Days	Indicative a-t-m Vol	32.68						
13.21	0.99	37.54	0	0	0	0	2400	0.06	-0.02	41.80	0	0	0	0
11.26	0.98	35.82	0	0	0	0	2600	0.13	-0.04	40.59	0	0	2	0
9.33	0.95	33.53	0	0	0	0	2800	0.26	-0.07	39.06	0	0	6	0
7.48	0.91	32.11	0	0	2	0	3000	0.39	-0.11	35.44	0	0	0	0
5.83	0.83	32.39	0	0	0	0	3200	0.72	-0.18	34.52	0	0	0	0
4.22	0.74	30.09	0	0	0	0	3400	1.25	-0.28	33.68	0	0	3	0
2.96	0.61	29.81	0	0	30	0	3600	1.98	-0.39	32.84	0	0	13	0
1.98	0.48	29.52	0	0	0	0	3800	3.01	-0.51	32.56	0	0	10	0
1.27	0.35	29.52	0	0	2	0	4000	4.22	-0.64	31.72	0	0	3	0
0.72	0.24	28.66	0	0	13	0	4200	5.68	-0.74	31.26	0	0	0	0
0.44	0.16	28.94	0	0	13	0	4400	7.34	-0.83	31.26	0	0	2	0
0.24	0.09	32.92	0	0	26	0	4800	10.98	-0.94	30.97	0	0	0	0
Total			0	0	86	0		Total			0	0	39	0
Indicative a-t-m Vol	32.24	Underlying Price	37.130	Mar 11	Time to expiry:	193 Days	Indicative a-t-m Vol	33.59						
9.77	0.90	34.32	0	0	0	0	2800	0.62	-0.11	36.70	0	0	130	0
8.13	0.84	33.89	0	0	0	0	3000	1.01	-0.17	36.41	0	0	14	0
6.62	0.78	33.37	0	0	0	0	3200	1.52	-0.24	35.65	0	0	1	0
5.30	0.69	32.97	0	0	0	0	3400	2.19	-0.31	34.91	0	0	0	0
4.16	0.61	32.70	0	0	0	0	3600	2.98	-0.40	33.88	0	0	0	0
3.15	0.52	31.88	0	0	50	0	3800	4.00	-0.48	33.37	0	0	0	0
2.33	0.43	31.33	0	0	5	0	4000	5.21	-0.57	33.12	0	0	0	0
1.75	0.34	31.51	0	0	0	0	4200	6.56	-0.65	32.73	0	0	0	0
1.33	0.28	32.00	0	0	227	0	4400	8.05	-0.72	32.35	0	0	0	0
0.73	0.17	32.47	0	0	0	0	4800	11.45	-0.83	32.74	0	0	0	0
Total			0	0	282	0		Total			0	0	145	0

Equity Options

Calls

Business Day Mon 6 Sep 2010				Prev Business Day Fri 3 Sep 2010			
Opening Trans	Settle Price	Delta	Volatility	Official Volume	Open Int	Change	Exercise Price
Indicative a-t-m Vol	33.01			37.130			Jun 11
7.24	0.75	33.30		0	0	0	3200
6.07	0.68	33.64		0	0	0	3400
4.95	0.61	33.07		0	0	0	3600
4.03	0.54	32.96		0	0	0	3800
3.18	0.46	32.39		0	0	0	4000
2.39	0.39	31.14		0	0	5	4200
1.98	0.33	32.11		0	0	0	4400
1.20	0.23	31.85		0	0	10	4800
		Total		0	0	15	
		Total Calls		0	0	529	0

Puts

Business Day Mon 6 Sep 2010				Prev Business Day Fri 3 Sep 2010			
Opening Trans	Settle Price	Delta	Volatility	Official Volume	Open Int	Change	Exercise Price
Indicative a-t-m Vol	38.59						Time to expiry: 284 Days
2.53	-0.27	39.11		0	0	12	0
3.40	-0.33	39.28		0	0	2	0
4.33	-0.39	38.79		0	0	1	0
5.39	-0.45	38.43		0	0	0	0
6.64	-0.51	38.67		0	0	10	0
7.91	-0.57	38.19		0	0	0	0
9.33	-0.63	37.94		0	0	8	0
12.57	-0.71	39.07		0	0	0	0
		Total		0	0	33	0
		Total Puts		0	0	378	0
		Grand Total		0	0	907	0

Equity Options

Calls

Business Day				Mon 6 Sep 2010		Prev Business Day		Fri 3 Sep 2010		Business Day				Mon 6 Sep 2010		Prev Business Day		Fri 3 Sep 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	
Belgacom (BLG)																					
Indicative a-t-m Vol				13.04		Underlying Price		27.955		Sep 10				Time to expiry:		11 Days		Indicative a-t-m Vol		13.09	
5.96	1.00	29.55				0	0	0	0	2200	0.01	0.00	40.00			0	0	0	45	0	
4.96	1.00	27.53				0	0	0	0	2300	0.01	0.00	35.00			0	0	0	20	0	
3.96	1.00	22.33				0	0	30	0	2400	0.01	0.00	32.90			0	0	0	178	0	
2.96	1.00	15.98				0	0	0	0	2500	0.01	-0.01	28.58			0	0	0	2	0	
1.96	1.00	14.74				0	0	217	0	2600	0.02	-0.04	23.44			0	0	0	52	0	
0.99	0.91	14.59				0	0	72	0	2700	0.04	-0.10	15.35			0	0	0	40	0	
0.36	0.24	0.48	12.98	0.36	S 0.36	2	0	262	0	2800	0.28	-0.52	13.00			0	0	0	5	0	
0.01	0.03	11.08				0	0	20	0	2900	1.06	-0.95	12.72			0	0	0	0	0	
0.01	0.00	10.73				0	0	17	0	3000	2.05	-1.00	15.66			0	0	0	0	0	
0.01	0.00	15.90				0	0	0	0	3200	4.05	-1.00	21.64			0	0	0	0	0	
0.01	0.00	20.86				0	0	0	0	3600	8.05	-1.00	23.26			0	0	0	0	0	
Total						2	0	618	0		Total						0	0	342	0	
Indicative a-t-m Vol				15.10		Underlying Price		27.955		Oct 10				Time to expiry:		39 Days		Indicative a-t-m Vol		15.41	
4.97	1.00	19.48				0	0	0	0	2300	0.01	-0.01	26.39			0	0	0	0	0	
3.97	1.00	18.22				0	0	0	0	2400	0.02	-0.03	24.24			0	0	0	0	0	
2.03	0.92	16.10				0	0	0	0	2600	0.10	-0.12	19.00			0	0	0	5	0	
1.20	0.75	16.27				0	0	0	0	2700	0.26	-0.26	17.54			0	0	0	0	0	
0.54	0.50	15.05				0	0	20	0	2800	0.58	-0.50	15.32			0	0	0	0	0	
0.14	0.21	13.21				0	0	3	0	2900	1.18	-0.79	13.52			0	0	0	0	0	
0.03	0.05	12.92				0	0	0	0	3000	2.08	-0.93	14.37			0	0	0	0	0	
0.01	0.00	14.46				0	0	0	0	3200	4.05	-0.98	19.97			0	0	0	0	0	
Total						0	0	23	0		Total						0	0	5	0	
Indicative a-t-m Vol				16.41		Underlying Price		27.955		Nov 10				Time to expiry:		74 Days		Indicative a-t-m Vol		16.86	
4.03	0.96	19.74				0	0	0	0	2400	0.08	-0.06	22.49			0	0	0	0	0	
2.27	0.81	19.95				0	0	60	0	2600	0.27	-0.19	19.49			0	0	0	0	0	
1.47	0.69	17.90				0	0	0	0	2700	0.50	-0.32	18.31			0	0	0	3	0	
0.82	0.51	16.35				0	0	0	0	2800	0.85	-0.49	16.80			0	0	0	0	0	
0.37	0.31	14.85				0	0	3	0	2900	1.42	-0.68	15.74			0	0	0	0	0	
0.13	0.15	14.17				0	0	0	0	3000	2.19	-0.84	15.52			0	0	0	0	0	
0.02	0.02	14.85				0	0	0	0	3200	4.08	-0.95	18.53			0	0	0	0	0	
Total						0	0	63	0		Total						0	0	3	0	
Indicative a-t-m Vol				16.19		Underlying Price		27.955		Dec 10				Time to expiry:		102 Days		Indicative a-t-m Vol		17.14	
8.00	1.00	24.14				0	0	0	0	2000	0.02	-0.01	28.37			0	0	0	4	0	
6.01	0.99	21.50				0	0	4	0	2200	0.07	-0.04	25.49			0	0	0	0	0	
5.02	0.98	20.73				0	0	0	0	2300	0.11	-0.07	23.57			0	0	0	25	0	
4.06	0.95	19.83				0	0	0	0	2400	0.19	-0.11	22.42			0	0	0	99	0	
2.30	0.80	18.95				0	0	33	0	2600	0.53	-0.28	19.88	0.47	0.47	5	0	0	187	0	
0.88	0.52	16.14	0.95	S 0.95	S	2	0	546	0	2800	1.26	-0.56	17.08			0	0	0	62	0	
0.16	0.16	14.03				0	0	45	0	3000	2.66	-0.85	15.44			0	0	0	40	0	
0.02	0.03	14.03				0	0	0	0	3200	4.54	-0.95	17.38			0	0	0	0	0	
0.01	0.00	17.86				0	0	0	0	3600	8.47	-1.00	17.70			0	0	0	0	0	
0.01	0.00	18.52				0	0	0	0	4000	12.46	-1.00	17.94			0	0	0	5	0	
Total						2	0	628	0		Total						5	0	422	0	
Indicative a-t-m Vol				17.09		Underlying Price		27.955		Mar 11				Time to expiry:		193 Days		Indicative a-t-m Vol		18.47	
6.03	0.98	21.26				0	0	0	0	2200	0.20	-0.08	24.04			0	0	0	0	0	
5.07	0.95	20.76				0	0	0	0	2300	0.29	-0.12	22.88			0	0	0	43	0	
4.14	0.91	19.87				0	0	0	0	2400	0.42	-0.17	21.61			0	0	0	24	0	
2.47	0.75	18.44				0	0	430	0	2600	0.88	-0.32	19.92			0	0	0	48	82	
1.21	0.50	17.06				0	0	27	0	2800	1.71	-0.52	18.44			0	0	0	17	0	
0.45	0.47	0.26	15.96	0.45	0.45	10	41	455	+41	3000	3.01	-0.73	17.81			0	0	0	18	0	
0.14	0.10	15.19				0	0	0	0	3200	4.70	-0.86	18.35			0	0	0	1	0	
0.01	0.01	15.58				0	0	0	0	3600	8.51	-0.97	20.16			0	0	0	0	0	
Total						10	41	912	+41		Total						0	48	185	+35	
Indicative a-t-m Vol				18.55		Underlying Price		27.955		Jun 11				Time to expiry:		284 Days		Indicative a-t-m Vol		17.62	
6.05	0.97	23.05				0	0	0	0	2200	0.48	-0.17	21.60			0	0	0	0	0	
4.19	0.89	21.37				0	0	2	0	2400	0.95	-0.30	20.20			0	0	0	3	0	
2.58	0.73	19.79				0	0	6	0	2600	1.71	-0.47	18.72			0	0	0	51	0	
1.37	0.50	18.53				0	0	4	0	2800	2.85	-0.66	17.60			0	0	0	0	0	
0.62	0.29	17.58				0	0	0	0	3000	4.41	-0.80	17.70			0	0	0	0	0	
0.23	0.14	16.79				0	0	0	0	3200	6.24	-0.88	19.14			0	0	0	0	0	
Total						0	0	12	0		Total						0	0	54	0	
Indicative a-t-m Vol				18.16		Underlying Price		27.955		Dec 11				Time to expiry:		466 Days		Indicative a-t-m Vol		18.56	
8.02	1.00	23.05				0	0	0	0	2000	0.51	-0.14	22.92			0	0	0	0	0	
6.07	0.96	22.33				0	0	0	0	2200	0.88	-0.22	21.30			0	0	0	4	0	
4.23	0.88	20.29				0	0	0	0	2400	1.48	-0.34	20.12			0	0	0	2	0	
2.68	0.70	19.21				0	0	500	0	2600	2.34	-0.48	19.03			0	0	0	507	0	
1.54	0.49	18.14				0	0	42	0	2800	3.54	-0.62	18.55			0	0	0	5	0	
0.56	0.21	19.00				0	0	0	0	3200	6.60	-0.84	17.59			0	0	0	0	0	
Total						0	0	542	0		Total						0	0	518	0	
Total Calls						14	41	2,798	+41		Total Puts						5	48	1,529	+35	
											Grand Total						19	89	4,327	+76	

Puts

Business Day				Mon 6 Sep 2010		Prev Business Day		Fri 3 Sep 2010		Business Day				Mon 6 Sep 2010		Prev Business Day		Fri 3 Sep 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	
Belgacom (BLG)																					
Indicative a-t-m Vol				13.04		Underlying Price		27.955		Sep 10				Time to expiry:		11 Days		Indicative a-t-m Vol		13.09	
5.96	1.00	29.55				0	0	0	0	2200	0.01	0.00	40.00			0	0	0	45	0	
4.96	1.00	27.53				0	0	0	0	2300	0.01	0.00	35.00			0	0	0	20	0	
3.96	1.00	22.33				0	0	30	0	2400	0.01	0.00	32.90			0	0	0	178	0	
2.96	1.00	15.98				0	0	0	0	2500	0.01	-0.01	28.58			0	0	0	2	0	
1.96	1.00	14.74				0	0	217	0	2600	0.02	-0.04	23.44			0	0	0	52	0	
0.99	0.91	14.59				0	0	72	0	2700	0.04	-0.10	15.35			0	0	0	40	0	
0.36	0.24	0.48	12.98	0.36	S 0.36	2	0	262	0	2800	0.28	-0.52	13.00			0	0	0	5	0	
0.01	0.03	11.08				0	0	20	0	2900	1.06	-0.95	12.72		</						

Equity Options

Calls

Business Day				Mon 6 Sep 2010		Prev Business Day		Fri 3 Sep 2010			Business Day				Mon 6 Sep 2010		Prev Business Day		Fri 3 Sep 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				
Colruyt N.V. (COL)																								
Indicative a-t-m Vol				18.19		Underlying Price		196.700			Sep 10				Time to expiry:		11 Days		Indicative a-t-m Vol			18.28		
56.72	1.00	26.56				0	0	0	0	14000	0.01	0.00	26.33			0	0	0	6	0				
46.72	1.00	24.41				0	0	0	0	15000	0.01	0.00	23.83			0	0	0	0	0				
36.72	1.00	22.63				0	0	0	0	16000	0.02	0.00	44.63			0	0	60	0	0				
26.72	1.00	20.93				0	0	0	0	17000	0.03	-0.01	33.01			0	0	45	0	0				
16.74	0.99	19.99				0	0	35	0	18000	0.04	-0.01	22.45			0	0	28	0	0				
11.84	0.96	19.81				0	0	6	0	18500	0.15	-0.05	20.65			0	0	5	86	-5				
7.29	0.84	19.44				0	0	41	0	19000	0.62	-0.16	19.71			0	0	0	171	0				
4.19	3.58	0.61	18.73	4.19	S 4.11 S	5	18	32	0	19500	1.60	1.89	-0.40	18.49	1.60	S 1.52 S	5	1	109	+1				
	1.15	0.30	17.15			0	30	250	-4	20000		4.60	-0.69	17.88			0	0	56	0				
	0.06	0.02	18.14			0	0	34	0	21000		13.41	-0.98	16.98			0	0	0	0				
	0.01	0.00	17.95			0	0	0	0	22000		23.37	-1.00	16.67			0	0	0	0				
	0.01	0.00	18.88			0	0	0	0	24000		43.37	-1.00	18.70			0	0	0	0				
Total						5	48	398	-4		Total						5	6	561	-4				
Indicative a-t-m Vol				17.81		Underlying Price		196.700			Oct 10				Time to expiry:		39 Days		Indicative a-t-m Vol			15.92		
26.76	0.99	25.51				0	0	0	0	17000	0.15	-0.03	20.21			0	0	31	0	0				
16.86	0.96	20.29				0	0	0	0	18000	0.91	-0.14	19.17			0	0	15	0	0				
12.12	0.90	19.10				0	0	0	0	18500	1.59	1.69	-0.25	17.62	1.59	1.59	5	1	32	+1				
7.85	0.78	18.24				0	0	0	0	19000		3.35	-0.41	17.36			0	0	0	0				
4.48	0.58	17.79				0	0	0	0	19500		5.67	-0.60	16.11			0	5	7	+5				
2.27	0.36	17.84				0	20	25	-10	20000		9.05	-0.77	15.54			0	0	0	0				
0.32	0.07	17.01				0	0	38	0	21000		17.84	-0.99	11.80			0	0	0	0				
0.03	0.01	16.99				0	0	49	0	22000		27.81	-1.00	13.62			0	0	0	0				
0.01	0.00	13.52				0	0	0	0	24000		47.78	-0.92	45.27			0	0	0	0				
Total						0	20	112	-10		Total						5	6	85	+6				
Indicative a-t-m Vol				17.56		Underlying Price		196.700			Nov 10				Time to expiry:		74 Days		Indicative a-t-m Vol			16.68		
26.78	0.99	23.38				0	0	0	0	17000	0.77	-0.09	20.89			0	0	0	0	0				
16.94	0.95	19.01				0	0	0	0	18000	1.76	-0.19	17.98			0	3	7	+3					
8.56	0.71	18.32				0	0	0	0	19000	4.85	-0.42	17.24			0	0	0	0	0				
5.40	0.53	17.64				0	0	0	0	19500	7.28	-0.56	16.80			0	0	0	0	0				
3.25	0.36	17.40				0	0	0	0	20000	10.43	-0.69	16.44			0	0	0	0	0				
1.08	0.14	17.40				0	0	0	0	21000	18.48	-0.89	16.08			0	0	0	0	0				
0.22	0.04	16.57				0	0	0	0	22000	27.81	-0.99	13.27			0	0	0	0	0				
0.01	0.00	13.80				0	0	0	0	24000	47.78	-1.00	6.84			0	0	0	0	0				
Total						0	0	0	0		Total						0	3	7	+3				
Indicative a-t-m Vol				18.35		Underlying Price		196.700			Dec 10				Time to expiry:		102 Days		Indicative a-t-m Vol			17.68		
56.73	1.00	24.61				0	0	0	0	14000	0.10	-0.01	26.82			0	0	20	0	0				
36.74	1.00	21.93				0	0	0	0	16000	0.47	-0.05	21.84			0	0	21	0	0				
26.80	0.98	21.61				0	0	0	0	17000	1.19	-0.11	20.19			0	0	14	0	0				
17.30	0.89	20.14				0	0	1	0	18000	2.82	2.73	-0.23	18.63	2.82	2.82	10	10	32	+10				
9.42	0.65	18.83				0	0	10	0	19000	6.00	6.03	-0.43	17.76	6.00	5.90	13	0	10	0				
4.41	0.38	18.11				0	0	17	0	20000	11.69	-0.64	17.64			0	0	10	0	0				
0.59	0.08	17.08				0	0	65	0	22000	27.81	-0.99	12.79			0	0	0	0	0				
0.01	0.00	14.98				0	0	110	0	24000	47.78	-0.99	18.45			0	0	0	0	0				
Total						0	0	203	0		Total						23	10	107	+10				
Indicative a-t-m Vol				18.67		Underlying Price		196.700			Mar 11				Time to expiry:		193 Days		Indicative a-t-m Vol			18.44		
36.77	0.99	22.39				0	0	0	0	16000	1.58	-0.10	21.59			0	5	88	+2					
27.19	0.92	21.36				0	0	0	0	17000	2.91	-0.18	20.32			0	0	52	0	0				
18.72	0.76	19.99				0	0	0	0	18000	5.31	-0.29	19.44			0	0	0	0	0				
12.14	0.58	19.08				0	0	5	0	19000	9.08	-0.43	18.80			0	0	5	0	0				
7.38	0.42	18.46				0	0	26	0	20000	14.37	-0.59	18.26			0	0	0	0	0				
2.05	0.17	17.45				0	0	10	0	22000	29.42	-0.84	18.01			0	0	0	0	0				
0.47	0.05	17.44				0	0	60	0	24000	49.11	-0.89	24.11			0	0	0	0	0				
Total						0	0	101	0		Total						0	5	145	+2				
Indicative a-t-m Vol				19.27		Underlying Price		196.700			Jun 11				Time to expiry:		284 Days		Indicative a-t-m Vol			19.10		
36.85	0.97	20.78				0	0	1	0	16000	2.51	2.82	-0.14	21.66	2.51	2.44	31	0	33	0				
20.98	0.69	20.21				0	0	1	0	18000	7.56	-0.31	20.15			0	0	2	0	0				
15.03	0.58	19.68				0	0	5	0	19000	11.41	-0.43	19.39			0	0	0	0	0				
10.16	0.46	19.07				0	0	3	0	20000	16.65	-0.55	18.95			0	0	0	0	0				
4.03	0.24	18.30				0	0	5	0	22000	31.43	-0.75	19.80			0	0	0	0	0				
1.33	0.10	17.89				0	0	63	0	24000	50.09	-0.84	23.54			0	0	0	0	0				
Total						0	0	78	0		Total						31	0	35	0				
Total Calls						5	68	892	-14		Total Puts						64	30	940	+17				
											Grand Total						69	98	1,832	+3				

Delhaize (DEL)

Equity Options

Calls

Business Day Mon 6 Sep 2010				Prev Business Day Fri 3 Sep 2010			
Opening Trans	Settle Price	Delta	Volatility	Official Volume	Open Int	Change	Exercise Price
Indicative a-t-m Vol	19.02			54.180			Sep 10
14.19	1.00	43.86		0	0	0	4000
10.19	1.00	27.49		0	0	0	4400
8.19	1.00	24.74		0	0	0	4600
6.19	1.00	23.10		0	0	0	4800
4.21	0.98	22.55		0	0	0	5000
2.33	0.86	21.11		0	28	0	5200
0.85	0.55	19.10		0	39	0	5400
0.15	0.16	18.22		0	46	0	5600
0.02	0.03	19.40		0	36	0	5800
0.01	0.01	22.49		0	38	0	6000
0.01	0.00	23.14		0	22	0	6200
0.01	0.00	26.91		0	92	0	6400
0.01	0.00	29.86		0	22	0	6600
0.01	0.00	31.36		0	83	0	6800
0.01	0.00	31.58		0	121	0	7200
0.01	0.00	31.36		0	0	0	7600
0.01	0.00	30.92		0	0	0	8000
Total				0	527	0	
Indicative a-t-m Vol	19.37			54.180			Oct 10
8.27	0.97	27.67		0	0	0	4600
6.34	0.94	24.95		0	5	0	4800
4.49	0.87	22.56		0	0	0	5000
2.80	0.74	20.51		0	17	0	5200
1.50	0.54	19.44		0	17	0	5400
0.65	0.31	18.72		0	35	0	5600
0.25	0.15	18.78		0	32	0	5800
0.09	0.06	19.46		0	45	0	6000
0.04	0.03	21.11		0	3	0	6200
0.02	0.01	22.21		0	10	0	6400
0.01	0.00	24.19		0	0	0	6800
0.01	0.00	26.29		0	0	0	7200
Total				0	164	0	
Indicative a-t-m Vol	21.46			54.180			Nov 10
8.51	0.92	27.25		0	0	0	4600
6.67	0.87	25.14		0	0	0	4800
4.98	0.79	23.80		0	0	0	5000
3.50	0.68	22.89		0	0	0	5200
2.24	0.54	21.54		0	5	+5	5400
1.31	0.39	20.68		0	2	0	5600
0.66	0.24	19.75		0	0	0	5800
0.29	0.13	19.00		0	5	0	6000
0.10	0.05	21.20		0	0	0	6400
Total				0	5	+5	
Indicative a-t-m Vol	21.47			54.180			Dec 10
22.27	1.00	40.50		0	1	0	3200
18.31	0.99	36.09		0	0	0	3600
14.40	0.97	32.47		0	3	0	4000
10.57	0.93	28.75		0	0	0	4400
6.96	0.84	25.30		0	0	0	4800
3.83	0.66	22.35		0	10	0	5200
1.67	0.41	20.74		0	32	0	5600
0.52	0.18	19.47		0	42	385	6000
0.18	0.07	20.40		0	178	0	6400
0.08	0.03	22.33		0	653	0	6800
0.01	0.01	20.36		0	74	0	7200
0.01	0.00	20.79		0	10	0	8000
Total				0	42	1,346	
Indicative a-t-m Vol	21.92			54.180			Mar 11
11.05	0.88	26.65		0	0	0	4400
7.67	0.79	24.15		0	5	0	4800
4.81	0.64	22.43		0	0	0	5200
2.66	0.46	21.50	2.66	10	5	0	5600
1.29	0.28	20.23		0	20	0	6000
0.53	0.14	19.50		0	57	0	6400
0.19	0.06	19.07		0	61	0	6800
0.06	0.02	18.63		0	181	0	7200
0.01	0.01	20.30		0	0	0	8000
Total				10	0	329	
Indicative a-t-m Vol	22.76			54.180			Jun 11
11.44	0.86	26.66		0	0	0	4400
8.32	0.76	25.41		0	0	0	4800
5.57	0.64	23.71		0	0	0	5200
3.34	0.48	21.96		0	5	+5	5600
1.86	0.33	21.08		0	44	0	6000
0.91	0.19	20.14		0	0	0	6400
0.43	0.11	19.78		0	15	0	6800
0.19	0.05	19.55		0	2	0	7200
Total				0	5	133	+5

Puts

Business Day Mon 6 Sep 2010				Prev Business Day Fri 3 Sep 2010			
Opening Trans	Settle Price	Delta	Volatility	Official Volume	Open Int	Change	Exercise Price
Indicative a-t-m Vol	18.34			18.34			Sep 10
0.01	0.00	36.96		0	0	0	4000
0.01	0.00	33.48		0	0	0	4400
0.01	0.00	29.46		0	0	0	4600
0.01	-0.01	26.37		0	0	0	4800
0.02	-0.03	23.18		0	0	0	5000
0.15	0.15	-0.14	21.32	10	10	+10	5200
0.63	-0.45	18.26		0	0	0	5400
1.99	-0.83	19.12		0	0	0	5600
3.83	-0.98	17.99		0	0	0	5800
5.82	-1.00	17.03		0	0	0	6000
7.82	-1.00	15.82		0	0	0	6200
9.82	-1.00	15.38		0	0	124	6400
11.82	-1.00	15.45		0	0	0	6600
13.82	-1.00	15.56		0	0	0	6800
17.82	-1.00	16.60		0	0	0	7200
21.82	-1.00	16.48		0	0	0	7600
25.82	-1.00	16.47		0	0	0	8000
Total				10	10	515	+10
Indicative a-t-m Vol	19.83			19.83			Oct 10
0.06	-0.03	27.26		0	0	0	4600
0.13	-0.06	24.67		0	0	37	4800
0.28	-0.13	22.58		0	0	13	5000
0.58	-0.26	20.35		0	0	30	5200
1.33	-0.46	20.00		0	0	13	5400
2.40	-0.70	18.09		0	0	16	5600
4.04	-0.86	18.77		0	0	6	5800
5.86	-0.96	18.13		0	0	7	6000
7.82	-1.00	17.27		0	0	0	6200
9.82	-1.00	16.43		0	0	0	6400
13.82	-1.00	17.03		0	0	0	6800
17.82	-1.00	19.31		0	0	0	7200
Total				0	0	122	
Indicative a-t-m Vol	21.58			21.58			Nov 10
0.27	-0.08	27.49		0	0	0	4600
0.44	-0.13	25.48		0	0	0	4800
0.68	-0.20	23.13		0	0	0	5000
1.22	-0.32	22.62		0	0	0	5200
2.00	-0.46	21.69		0	0	0	5400
3.03	-0.62	20.46		0	0	0	5600
4.43	-0.76	19.92		0	0	0	5800
6.07	-0.87	19.32		0	0	4	6000
9.86	-0.97	20.46		0	0	4	6400
Total				0	0	4	
Indicative a-t-m Vol	22.09			22.09			Dec 10
0.02	0.00	40.26		0	0	0	3200
0.05	-0.01	36.52		0	0	0	3600
0.14	-0.04	33.50		0	0	7	4000
0.27	-0.07	28.43		0	0	20	4400
0.65	-0.16	25.00		0	0	85	4800
1.58	-0.34	22.76		0	0	74	5200
3.46	-0.59	21.53		0	0	57	5600
6.30	-0.82	20.27		0	0	300	6000
9.87	-0.96	18.73		0	0	21	6400
13.82	-1.00	18.05		0	0	0	6800
17.82	-1.00	19.60		0	0	2	7200
25.82	-1.00	26.26		0	0	0	8000
Total				0	0	566	
Indicative a-t-m Vol	22.68			22.68			Mar 11
0.69	-0.12	27.09		0	0	0	4400
1.38	-0.22	25.32		0	0	25	4800
2.51	-0.36	23.28		0	10	14	5200
4.38	-0.54	22.17		0	0	27	5600
6.96	-0.72	20.97		0	0	29	6000
10.24	-0.85	20.64		0	0	30	6400
13.90	-0.95	20.01		0	0	0	6800
17.82	-0.99	20.36		0	0	0	7200
25.82	-1.00	23.81		0	0	0	8000
Total				0	10	125	+10
Indicative a-t-m Vol	22.99			22.99			Jun 11
1.42	-0.18	26.93		0	0	20	4400
2.36	-0.29	24.98		0	0	2	4800
3.90	-0.42	23.79		0	0	12	5200
5.93	-0.57	22.33		0	0	7	5600
8.47	-0.72	20.59		0	0	16	6000
11.58	-0.85	19.06		0	0	8	6400
15.14	-0.94	17.79		0	0	2	6800
18.94	-0.98	16.57		0	0	1	7200
Total				0	0	68	

Equity Options

Calls

Business Day Mon 6 Sep 2010				Prev Business Day Fri 3 Sep 2010			
Opening Trans	Settle Price	Delta	Volatility	Official Volume	Open Int	Change	Exercise Price
Indicative a-t-m Vol	22.58	Underlying Price		54,180	Dec 11		
15.11	0.91	26.13		0	0	0	4000
11.73	0.84	24.82		0	0	0	4400
9.05	0.73	25.30		0	20	0	4800
4.20	0.49	21.78		0	0	0	5600
2.70	0.37	21.07		0	52	0	6000
1.62	0.25	20.27		0	4	0	6400
0.15	0.04	18.94		0	0	0	8000
Total				0	76	0	
Total Calls				10	52	2,587	+10

Puts

Business Day Mon 6 Sep 2010				Prev Business Day Fri 3 Sep 2010			
Opening Trans	Settle Price	Delta	Volatility	Official Volume	Open Int	Change	Exercise Price
Indicative a-t-m Vol	21.61	Underlying Price		54,180	Dec 11		
1.10	-0.13	25.53		0	0	3	0
2.02	-0.21	25.17		0	0	10	0
3.17	-0.30	23.89		0	0	12	0
6.58	-0.54	20.94		0	0	5	0
8.62	-0.70	17.71		0	0	2	0
11.71	-0.82	16.88		0	0	0	0
26.75	-1.00	14.73		0	0	0	0
Total				0	0	32	0
Total Puts				10	20	1,432	+20
Grand Total				20	72	4,019	+30

DEXIA (DXB)

Business Day Mon 6 Sep 2010				Prev Business Day Fri 3 Sep 2010			
Opening Trans	Settle Price	Delta	Volatility	Official Volume	Open Int	Change	Exercise Price
Indicative a-t-m Vol	42.99	Underlying Price		3,364	Sep 10		
0.97	0.99	75.00		0	0	0	240
0.77	0.98	73.15		0	0	0	260
0.67	0.97	65.02		0	0	0	270
0.57	0.94	66.00		0	50	0	280
0.48	0.92	60.00		0	18	0	290
0.38	0.90	51.72		0	19	0	300
0.29	0.83	50.65		0	3	0	310
0.22	0.73	48.54		0	18	0	320
0.14	0.61	43.46		0	5	-5	330
0.09	0.46	42.68	0.12 0.12	4	128	0	340
0.06	0.33	45.81		0	7,587	0	350
0.02	0.19	40.41		0	211	0	360
0.01	0.11	41.17		0	4	0	370
0.01	0.07	43.58		0	216	0	380
0.01	0.02	38.83		0	0	0	390
0.01	0.01	40.77		0	327	0	400
0.01	0.00	40.35		0	0	0	410
0.01	0.00	38.95		0	289	0	420
0.01	0.00	38.60		0	121	0	440
0.01	0.00	39.31		0	128	0	460
0.01	0.00	39.57		0	216	0	480
0.01	0.00	39.83		0	209	0	520
0.01	0.00	39.43		0	18	0	560
0.01	0.00	40.14		0	287	0	600
0.01	0.00	40.14		0	216	0	640
0.01	0.00	40.97		0	203	0	680
0.01	0.00	41.44		0	492	0	720
0.01	0.00	43.83		0	264	0	800
Total				4	5	11,029	-5
Indicative a-t-m Vol	44.11	Underlying Price		3,364	Oct 10		
0.79	0.93	55.89		0	0	0	260
0.61	0.87	52.52		0	0	0	280
0.44	0.78	50.00		0	0	0	300
0.37	0.72	48.90		0	0	0	310
0.30	0.66	47.87		0	0	0	320
0.23	0.58	43.49		0	70	0	330
0.18	0.50	44.52		0	0	0	340
0.15	0.43	45.32		0	0	0	350
0.11	0.35	44.24		0	0	0	360
0.08	0.28	43.78		0	0	0	370
0.06	0.22	43.71		0	80	0	380
0.04	0.17	42.91		0	0	0	390
0.03	0.12	42.24		0	115	0	400
0.02	0.09	42.15		0	0	0	410
0.01	0.06	41.80		0	0	0	420
0.01	0.03	41.36		0	90	0	440
Total				0	0	355	0
Indicative a-t-m Vol	45.32	Underlying Price		3,364	Nov 10		
0.66	0.81	53.40		0	0	0	280
0.51	0.73	50.34		0	0	0	300
0.44	0.69	48.32		0	0	0	310
0.37	0.64	47.23		0	0	0	320
0.31	0.58	45.88		0	35	0	330
0.26	0.52	44.94		0	0	0	340
0.21	0.46	44.33		0	0	0	350
0.18	0.41	44.38		0	0	0	360
0.12	0.31	43.84		0	50	0	380
Total				0	0	85	0

Business Day Mon 6 Sep 2010				Prev Business Day Fri 3 Sep 2010			
Opening Trans	Settle Price	Delta	Volatility	Official Volume	Open Int	Change	Exercise Price
Indicative a-t-m Vol	48.91	Underlying Price		3,364	Sep 10		
0.01	-0.01	74.99		0	0	0	240
0.01	-0.02	70.65		0	0	0	260
0.01	-0.03	67.32		0	0	0	270
0.01	-0.05	62.18		0	0	0	280
0.01	-0.07	58.12		0	0	10	290
0.02	-0.10	52.72		0	0	225	300
0.04	-0.20	57.63		0	0	0	310
0.06	-0.28	51.66		0	0	47	320
0.09	-0.40	49.81		0	0	0	330
0.14	-0.53	48.31		0	0	47	340
0.20	-0.66	47.34		0	0	40	350
0.27	-0.79	44.92		0	0	24	360
0.35	-0.88	43.23		0	0	16	370
0.44	-0.94	42.53		0	0	104	380
0.54	-0.97	41.99		0	0	10	390
0.64	-0.99	41.62		0	0	217	400
0.74	-1.00	41.69		0	0	0	410
0.84	-1.00	39.68		0	0	112	420
1.04	-1.00	38.37		0	0	270	440
1.24	-1.00	39.74		0	0	9	460
1.44	-1.00	39.70		0	0	7	480
1.84	-1.00	41.66		0	0	8	520
2.24	-1.00	40.91		0	0	11	560
2.64	-1.00	41.14		0	0	7	600
3.04	-1.00	41.03		0	0	1	640
3.44	-1.00	41.62		0	0	0	680
3.84	-1.00	42.44		0	0	10	720
4.64	-1.00	44.20		0	0	3	800
Total				0	0	1,268	0
Indicative a-t-m Vol	47.01	Underlying Price		3,364	Oct 10		
0.03	-0.08	61.15		0	0	0	260
0.05	-0.14	55.97		0	0	0	280
0.09	-0.23	53.11		0	0	0	300
0.11	-0.28	50.55		0	0	0	310
0.14	-0.35	50.06		0	0	5	320
0.18	-0.42	47.18		0	0	170	330
0.23	-0.49	46.90	0.20 0.20	8	0	0	340
0.28	-0.57	45.87		0	0	10	350
0.34	-0.65	43.91		0	0	70	360
0.41	-0.72	42.89		0	0	10	370
0.48	-0.80	40.45		0	0	0	380
0.57	-0.84	41.59		0	0	0	390
0.66	-0.88	42.34		0	0	0	400
0.75	-0.91	42.00		0	0	0	410
0.85	-0.94	40.89		0	0	0	420
1.04	-0.97	42.33		0	0	0	440
Total				8	0	265	0
Indicative a-t-m Vol	46.66	Underlying Price		3,364	Nov 10		
0.10	-0.19	55.17		0	0	0	280
0.15	-0.27	52.17		0	0	0	300
0.18	-0.32	50.48		0	0	0	310
0.21	-0.37	48.45		0	0	0	320
0.26	-0.42	47.87		0	0	0	330
0.30	-0.48	45.86		0	0	0	340
0.35	-0.53	45.03		0	0	0	350
0.41	-0.59	44.14		0	0	0	360
0.55	-0.69	44.33		0	0	0	380
Total				0	0	0	0

Equity Options

Calls

Business Day Mon 6 Sep 2010				Prev Business Day Fri 3 Sep 2010			
Opening Trans	Settle Price	Delta	Volatility	Official Volume	Open Int	Change	Exercise Price
Indicative a-t-m Vol	45.73	Underlying Price		3.364	Dec 10		
1.02	0.91	55.13		0	0	10	240
0.85	0.86	52.52		0	0	0	260
0.69	0.80	50.68		0	0	5	280
0.54	0.72	48.61		0	0	17	300
0.42	0.63	47.56		0	0	57	320
0.31	0.53	45.28		0	0	140	340
0.22	0.43	43.51		0	0	11	360
0.15	0.34	42.69		0	0	220	380
0.11	0.26	42.37		0	0	168	400
0.07	0.19	42.21		0	0	505	420
0.05	0.13	41.33		0	0	224	440
0.03	0.09	40.61		0	0	76	460
0.02	0.06	40.45		0	0	112	480
0.01	0.03	40.29		0	0	823	520
0.01	0.01	41.25		0	0	9,028	560
0.01	0.00	44.97		0	0	270	640
Total				0	0	11,666	
Indicative a-t-m Vol	45.32	Underlying Price		3.364	Mar 11		
1.10	0.85	55.01		0	0	15	240
0.94	0.81	52.21		0	0	0	260
0.79	0.76	49.69		0	0	10	280
0.66	0.70	47.92		0	0	0	300
0.50	0.54	46.62	0.50 0.50	15	0	62	320
0.43	0.56	45.00		0	0	50	340
0.34	0.49	43.89		0	0	189	360
0.27	0.41	42.98		0	0	63	380
0.20	0.34	41.13		0	0	219	400
0.14	0.27	39.95		0	80	340	420
0.10	0.21	38.70		0	0	112	440
0.07	0.16	37.46		0	0	15	460
0.05	0.12	36.54		0	0	11	480
0.02	0.07	36.13		0	0	0	520
0.01	0.03	34.71		0	0	4	560
Total				15	80	1,090	+80

Puts

Business Day Mon 6 Sep 2010				Prev Business Day Fri 3 Sep 2010			
Opening Trans	Settle Price	Delta	Volatility	Official Volume	Open Int	Change	Exercise Price
Indicative a-t-m Vol	46.08	Underlying Price		3.364	Dec 10		
0.06	-0.11	58.46		0	0	0	240
0.09	-0.15	56.22		0	0	0	260
0.13	-0.21	53.68		0	0	0	280
0.19	-0.29	51.41		4	0	0	300
0.26	-0.37	48.64		0	15	36	320
0.34	-0.47	45.44		0	0	3	340
0.45	-0.56	44.32		0	0	10	360
0.58	-0.66	42.30		0	0	25	380
0.72	-0.76	40.77		0	0	288	400
0.89	-0.83	40.08		0	0	788	420
1.07	-0.88	39.38		0	0	175	440
1.25	-0.92	39.49		0	0	62	460
1.46	-0.92	44.86		0	0	16	480
1.84	-0.99	39.16		0	0	70	520
2.24	-1.00	39.15		0	0	103	560
3.04	-1.00	47.89		0	0	19	640
Total				4	15	1,696	+15
Indicative a-t-m Vol	44.64	Underlying Price		3.364	Mar 11		
0.13	-0.15	55.96		0	0	5	240
0.17	-0.19	53.25		0	0	0	260
0.22	-0.24	50.74		0	0	0	280
0.28	-0.30	48.79		0	0	17	300
0.35	-0.37	46.06		0	0	18	320
0.44	-0.44	44.28		0	0	100	340
0.55	-0.52	42.79		0	0	11	360
0.67	-0.59	41.79		0	0	2	380
0.81	-0.67	40.59		0	0	10	400
0.98	-0.72	41.59		0	0	0	420
1.12	-0.79	38.66		0	0	0	440
1.29	-0.85	37.67		0	0	0	460
1.47	-0.89	36.80		0	0	12	480
1.85	-0.93	38.20		0	0	10	520
2.25	-0.95	41.17		0	0	22	560
Total				0	0	207	0
Indicative a-t-m Vol	44.73	Underlying Price		3.364	Jun 11		
0.17	0.19	-0.18	54.34	0.17	0.17	120	240
0.21	0.25	-0.22	52.35	0.21	0.21	40	260
0.31	-0.27	50.57		0	0	20	280
0.38	-0.32	48.10		0	0	0	300
0.46	-0.38	46.08		0	0	40	320
0.55	-0.44	44.39		0	0	40	340
0.65	-0.50	42.71		0	0	42	360
0.77	-0.57	41.36		0	0	4	380
0.91	-0.63	40.57		0	0	45	400
1.04	-0.70	38.13		0	0	0	420
1.19	-0.75	37.59		0	0	0	440
Total				160	0	271	0
Total Calls				172	15	3,707	+15
Total Puts				172	15	3,707	+15
Grand Total				215	100	28,077	+90

Equity Options

Calls

Business Day Mon 6 Sep 2010				Prev Business Day				Fri 3 Sep 2010			
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	
GBL (GBL)											
Indicative a-t-m Vol 17.81			Underlying Price 60.290								
12.30	1.00	33.14									
8.30	1.00	29.42									
6.31	0.99	26.73									
4.34	0.96	23.86									
2.48	0.85	21.68									
0.92	0.57	17.85									
0.20	0.19	17.58									
0.01	0.02	15.91									
0.01	0.00	15.21									
0.01	0.00	16.07									
0.01	0.00	17.25									
Total								393			
Indicative a-t-m Vol 20.02			Underlying Price 60.290								
12.31	0.99	33.71									
8.41	0.95	29.91									
4.69	0.83	24.14									
3.06	0.71	22.09									
1.73	0.54	20.29									
0.70	0.77	0.33	0.70	0.70	20	0	5	0	6200		
0.20	0.26	0.15	0.20	0.20	20	0	8	0	6400		
	0.01	0.01			0	0	0	0	6800		
	0.01	0.00			0	0	0	0	7200		
Total								16			
Indicative a-t-m Vol 20.88			Underlying Price 60.290								
12.42	0.96	30.91									
8.71	0.89	28.32									
5.24	0.76	24.41									
3.72	0.67	22.65									
2.44	0.54	21.14									
1.30	1.38	0.39	1.32	1.30	30	0	0	0	6200		
0.58	0.67	0.24	0.58	0.58	5	0	0	0	6400		
	0.11	0.06			0	0	0	0	6800		
Total								2			
Indicative a-t-m Vol 21.15			Underlying Price 60.290								
12.56	0.94	29.41									
8.98	0.86	27.76									
5.64	0.74	24.48									
2.87	0.54	21.36									
1.01	0.29	18.45									
0.23	0.09	16.76									
0.03	0.02	15.39									
0.01	0.00	15.77									
Total								246			
Indicative a-t-m Vol 21.39			Underlying Price 60.290								
13.21	0.88	30.13									
9.69	0.81	26.55									
6.56	0.70	23.92									
3.92	0.55	21.53									
2.01	0.37	19.61									
0.83	0.20	18.03									
0.36	0.25	0.08	0.36	0.36	5	0	16	0	7200		
	0.03	0.01			0	0	0	0	8000		
Total								77			
Indicative a-t-m Vol 21.58			Underlying Price 60.290								
13.43	0.86	30.86									
9.84	0.80	26.36									
6.72	0.69	23.64									
4.18	0.55	21.69									
2.31	0.38	20.17									
0.43	0.11	17.71									
Total								30			
Total Calls								804			

Puts

Business Day Mon 6 Sep 2010				Prev Business Day				Fri 3 Sep 2010			
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	
GBL (GBL)											
Indicative a-t-m Vol 16.39			Underlying Price 60.290								
Sep 10											
Time to expiry: 11 Days											
0.01	0.00	37.17									
0.01	-0.01	31.86									
0.01	-0.01	27.48									
0.05	-0.04	23.78									
0.19	-0.16	20.79									
0.67	-0.45	17.56									
1.82	-0.96	9.48									
3.71	-1.00	11.75									
7.80	-1.00	11.46									
11.80	-1.00	11.23									
19.80	-1.00	17.91									
Total								410			
Indicative a-t-m Vol 18.62			Underlying Price 60.290								
Oct 10											
Time to expiry: 39 Days											
0.04	-0.02	32.54									
0.13	-0.05	28.20									
0.42	-0.16	23.36									
0.78	-0.28	21.22	0.70	0.70	20	0	0	0	5800		
1.40	-0.46	19.00									
2.40	-0.70	16.40									
3.88	-0.92	13.01									
7.82	-0.98	18.40									
11.80	-0.99	22.05									
Total								82			
Indicative a-t-m Vol 19.79			Underlying Price 60.290								
Nov 10											
Time to expiry: 74 Days											
0.17	-0.05	31.25									
0.41	-0.11	27.58									
0.91	-0.23	23.61									
1.38	-0.33	21.96									
2.04	-0.46	19.99									
3.04	-0.62	18.60									
4.33	-0.78	17.03									
7.82	-0.98	14.43									
Total								4			
Indicative a-t-m Vol 20.01			Underlying Price 60.290								
Dec 10											
Time to expiry: 102 Days											
0.29	-0.06	29.80									
0.60	-0.13	26.48									
1.20	-0.26	23.04									
2.46	-0.46	20.26									
4.58	-0.74	16.84									
7.83	-0.96	13.03									
11.85	-0.96	18.90									
19.82	-0.98	26.30									
Total								356			
Indicative a-t-m Vol 20.70			Underlying Price 60.290								
Mar 11											
Time to expiry: 193 Days											
0.80	-0.12	28.86									
1.28	-0.19	25.78									
2.13	-0.30	23.26									
3.48	-0.46	20.87									
5.51	-0.65	18.57									
8.38	-0.82	17.03									
11.92	-0.93	16.26									
19.85	-0.97	21.92									
Total								1,205			
Indicative a-t-m Vol 20.86			Underlying Price 60.290								
Jun 11											
Time to expiry: 284 Days											
1.70	-0.19	28.06									
2.41	-0.28	24.77									
3.77	-0.40	23.11									
5.52	-0.55	21.01									
7.85	-0.70	18.89									
14.55	-0.91	18.16									
Total								40			
Total Puts								2,907			
Grand Total								2,901			

Total Calls 80 **Total Puts** 2,907 **Grand Total** 2,901 **Change** +26

Equity Options

Calls

Business Day Mon 6 Sep 2010				Prev Business Day Fri 3 Sep 2010				Business Day Mon 6 Sep 2010				Prev Business Day Fri 3 Sep 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
KBC-Bank (KBC)																				
Indicative a-t-m Vol 35.56				Underlying Price 34.580				Sep 10				Time to expiry: 11 Days				Indicative a-t-m Vol 36.95				
10.59	0.99	80.96				0	0	39	0	2400	0.01	0.00	67.56			0	0	155	0	
8.59	0.99	66.47				0	0	86	0	2600	0.01	0.00	62.50			0	0	93	0	
6.75	6.62	0.97	61.77	6.75	6.75	10	0	40	0	2800	0.02	-0.02	57.18			0	0	205	0	
5.03	4.67	0.94	51.19	5.03	5.03	3	0	112	0	3000	0.10	0.08	-0.06	50.86	0.10	0.10	2	0	244	0
	3.76	0.89	51.19			0	0	15	0	3100		0.13	-0.09	46.52			0	0	48	0
2.81	2.83	0.84	44.92	3.10	2.79	12	111	172	-33	3200		0.21	-0.15	42.83			0	16	576	-16
1.93	1.97	0.75	40.22	1.93	1.93	10	2	150	-2	3300	0.32	0.39	-0.25	40.21	0.32	0.32	15	1	85	+1
1.54	1.23	0.61	36.70	1.54	1.43	15	11	579	-1	3400		0.66	-0.39	37.03			0	0	142	0
0.92	0.68	0.44	34.74	0.92	0.92	2	31	215	+13	3500	1.00	1.15	-0.56	36.89	1.00	0.95	23	8	61	+5
0.44	0.31	0.26	32.78	0.49	0.44	8	10	367	+10	3600		1.80	-0.72	36.44			0	0	47	0
	0.12	0.12	31.60			0	0	12	0	3700		2.59	-0.85	35.44			0	0	0	0
	0.04	0.05	31.60			0	0	1,153	0	3800	3.00	3.49	-0.93	35.12	3.00	3.00	3	0	26	0
	0.02	0.02	37.82			0	0	76	0	4000		5.43	-0.99	36.60			0	0	10	0
	0.01	0.01	42.50			0	0	38	0	4200		7.42	-1.00	34.97			0	0	20	0
	0.01	0.00	45.89			0	0	793	0	4400		9.42	-1.00	36.45			0	0	0	0
						Total	60	165	3,847	-13	Total				Total		43	25	1,712	-10
Indicative a-t-m Vol 35.70				Underlying Price 34.580				Oct 10				Time to expiry: 39 Days				Indicative a-t-m Vol 36.41				
8.71	0.96	53.62				0	0	10	0	2600		0.12	-0.05	54.09			0	0	144	0
6.82	0.92	48.82				0	0	50	0	2800		0.22	-0.08	48.59			0	0	41	0
5.01	0.85	44.39				0	0	13	0	3000		0.42	-0.15	44.39			0	0	10	0
3.65	4.18	0.80	42.86			0	0	0	0	3100		0.56	-0.20	42.30			0	0	12	0
	3.41	0.74	41.56	3.65	3.65	10	0	6	0	3200		0.77	-0.26	40.54			0	0	24	0
	2.66	0.67	39.13			0	15	15	+10	3300		1.06	-0.33	39.15			0	0	7	0
	1.95	0.58	36.09			0	23	44	+23	3400		1.41	-0.42	37.44			0	20	35	+5
	1.44	0.48	35.41			0	0	32	0	3500		1.85	-0.52	35.67			0	10	11	+10
	1.00	0.39	34.40			0	4	113	0	3600		2.43	-0.61	35.13			0	0	14	0
	0.66	0.29	33.61			0	8	28	+8	3700		3.07	-0.71	33.72			0	0	0	0
	0.43	0.21	32.87			0	0	55	0	3800	3.45	3.84	-0.79	33.18	3.45	3.45	3	0	0	0
0.20	0.14	0.09	31.60	0.20	0.20	20	0	18	0	4000		5.59	-0.90	33.54			0	0	0	0
						Total	30	50	384	+41	Total				Total		3	30	298	+15
Indicative a-t-m Vol 37.84				Underlying Price 34.580				Nov 10				Time to expiry: 74 Days				Indicative a-t-m Vol 38.26				
7.14	0.87	46.31				0	0	5	0	2800		0.59	-0.14	48.04			0	0	0	0
5.47	0.80	43.11				0	0	0	0	3000		0.88	-0.21	43.75			0	0	4	0
4.67	0.75	41.39				0	0	0	0	3100		1.12	-0.25	42.74			0	0	1	0
3.95	0.70	40.24				0	0	20	0	3200		1.38	-0.30	41.25			0	0	16	0
3.26	0.64	38.67				0	0	10	0	3300		1.73	-0.36	40.19			0	0	0	0
2.73	0.58	38.67				0	0	0	0	3400	2.10	2.13	-0.42	39.14	2.10	2.10	1	0	0	0
2.16	0.51	37.24				0	3	3	+3	3500		2.56	-0.49	37.63			0	0	0	0
1.71	0.44	36.52				0	0	0	0	3600		3.08	-0.56	36.57			0	0	0	0
0.98	0.31	34.94				0	0	31	0	3800		4.34	-0.70	34.60			0	0	0	0
0.52	0.19	33.52				0	0	0	0	4000		5.90	-0.81	33.70			0	0	0	0
						Total	0	3	69	+3	Total				Total		1	0	21	0
Indicative a-t-m Vol 37.60				Underlying Price 34.580				Dec 10				Time to expiry: 102 Days				Indicative a-t-m Vol 38.48				
10.99	0.93	52.65				0	0	107	0	2400		0.39	-0.08	54.09			0	0	139	0
9.20	0.89	49.93	9.30	9.30		10	0	80	0	2600	0.51	0.60	-0.12	50.92	0.51	0.51	10	36	60	+36
7.47	0.84	46.66				0	0	39	0	2800		0.87	-0.17	47.61			0	0	106	0
5.85	0.77	43.60				0	0	39	0	3000	1.25	1.25	-0.23	44.57	1.25	1.25	50	0	200	0
4.47	0.68	41.92				0	2	76	0	3200		1.81	-0.32	41.84			0	0	89	0
3.10	0.58	37.94				0	23	121	0	3400	2.30	2.51	-0.42	38.89	2.35	2.30	60	76	133	+46
2.12	0.46	36.76				0	60	198	+32	3600		3.51	-0.54	37.48			0	0	55	0
1.35	0.35	35.13				0	0	1,012	0	3800		4.76	-0.65	36.08			0	0	19	0
0.80	0.24	33.88				0	0	1,316	0	4000	6.11	6.24	-0.75	35.40	6.11	6.11	10	0	64	0
0.26	0.10	32.76				0	20	122	0	4400		9.62	-0.91	32.85			0	0	0	0
						Total	10	105	3,110	+32	Total				Total		130	112	865	+82
Indicative a-t-m Vol 37.79				Underlying Price 34.580				Mar 11				Time to expiry: 193 Days				Indicative a-t-m Vol 38.50				
11.59	0.88	51.19				0	0	25	0	2400		0.88	-0.12	50.97			0	0	134	0
9.88	0.84	47.91				0	0	50	0	2600		1.17	-0.16	47.83			0	0	55	0
8.31	0.79	45.64				0	0	61	0	2800		1.55	-0.21	44.96			0	0	36	0
6.84	0.73	43.41				0	0	2	0	3000		2.10	-0.27	43.21			0	1	43	0
5.52	0.66	41.53				0	1	24	-1	3200		2.69	-0.34	40.52			0	0	32	0
4.13	0.59	37.67				0	0	43	0	3400		3.47	-0.41	38.53			0	0	62	0
3.31	0.51	38.11				0	0	96	0	3600		4.59	-0.50	38.44			0	0	54	0
2.41	0.42	36.33				0	0	40	0	3800		5.53	-0.59	34.96			0	0	50	0
1.66	0.33	34.41				0	4	78	+4	4000		6.94	-0.67	34.67			0	0	0	0
0.86	0.20	33.77				0	5	242	0	4400		10.06	-0.81	33.09			0	0	40	0
						Total	0	10	661	+3	Total				Total		0	1	506	0
Indicative a-t-m Vol 39.62				Underlying Price 34.580				Jun 11				Time to expiry: 284 Days				Indicative a-t-m Vol 36.07				
11.96	0.86	51.47				0	0	20	0	2400	1.32	1.39	-0.15	48.09	1.32	1.32	10	0	5	0
8.81	0.78	46.27				0	0	60	0	2800		2.32	-0.25	43.36			0	0	12	0
7.40	0.72	44.06				0	0	2	0	3000		2.89	-0.30	40.94			0	5	18	+5
6.18	0.66	42.80				0	0	51	0	3200		3.59	-0.37	38.74			0	0	20	0
4.89	0.59	39.97				0	0	21	0	3400		4.42	-0.44	36.71			0	0	20	0
3.91	0.52	38.76				0	0	20	0	3600		5.35	-0.52	34.50			0	0	35	0
3.05	0.45	37.44				0	0	0	0	3800		6.55	-0.60	33.34			0	0	10	0
2.37	0.38	36.58				0	5	8	+5	4000		7.82	-0.68	31.51			0	0	55	0
						Total	0	5	182	+5	Total				Total		10	5	175	+5
						Total Calls	100	338	8,253	+71					Total Puts		187	173	3,577	+92
															Grand Total		287	511	11,830	+163

Equity Options

Calls

Business Day Mon 6 Sep 2010				Daily		Total Volume	Prev Business Day Fri 3 Sep 2010			
Opening Trans	Settle Price	Delta	Volatility	High	Low		Official Volume	Open Int	Change	Exercise Price
Mobistar (MOB)										
Indicative a-t-m Vol 14.00				Underlying Price 44.915			Sep 10			
10.25	1.00	22.35				0	0	0	3467	
8.33	1.00	20.33				0	0	0	3659	
6.40	1.00	18.68				0	0	0	3852	
5.44	1.00	17.91				0	0	0	3948	
4.48	1.00	17.33				0	0	0	4044	
3.92	1.00	16.43				0	0	0	4100	
3.51	1.00	15.84				0	281	0	4141	
2.57	0.97	17.11				0	0	29	4237	
1.63	0.92	14.29				0	0	5	4333	
0.83	0.71	14.11				0	0	79	4430	
0.42	0.48	13.99				0	0	0	4500	
0.08	0.14	14.10				0	20	133	4622	
0.01	0.01	15.09				0	0	0	4800	
0.01	0.00	15.79				0	0	269	5007	
0.01	0.00	15.88				0	0	249	5393	
0.01	0.00	16.58				0	0	0	6163	
Total						0	20	1,045	0	

Puts

Business Day Mon 6 Sep 2010				Daily		Total Volume	Prev Business Day Fri 3 Sep 2010			
Opening Trans	Settle Price	Delta	Volatility	High	Low		Official Volume	Open Int	Change	Exercise Price
Indicative a-t-m Vol 14.08				Time to expiry: 11 Days			Indicative a-t-m Vol 14.08			
0.01	0.00	24.76				0	0	10	0	
0.01	0.00	21.76				0	0	0	0	
0.01	0.00	21.50				0	0	18	0	
0.01	0.00	19.54				0	0	179	0	
0.01	0.00	18.69				0	0	18	0	
0.01	0.00	18.29				0	0	0	0	
0.01	-0.01	18.39				0	0	4	0	
0.02	-0.03	17.47				0	0	12	0	
0.07	-0.11	16.39				0	0	2	0	
0.22	-0.29	14.31				0	0	67	0	
0.50	-0.52	14.05				0	0	0	0	
1.43	-0.83	16.59				0	0	6	0	
3.09	-0.98	17.63				0	0	0	0	
5.16	-1.00	19.43				0	0	20	0	
9.02	-1.00	19.07				0	0	0	0	
16.72	-1.00	20.91				0	0	10	0	
Total						0	0	346	0	

Business Day Mon 6 Sep 2010				Daily		Total Volume	Prev Business Day Fri 3 Sep 2010			
Opening Trans	Settle Price	Delta	Volatility	High	Low		Official Volume	Open Int	Change	Exercise Price
Indicative a-t-m Vol 15.42				Underlying Price 44.915			Oct 10			
6.42	0.99	18.57				0	0	0	3852	
4.53	0.97	17.32				0	0	0	4044	
3.99	0.95	16.93				0	0	0	4100	
3.60	0.93	16.70				0	0	0	4141	
2.73	0.87	16.25				0	0	0	4237	
1.94	0.77	15.69				0	0	385	4333	
1.27	0.62	15.57				0	0	2	4430	
0.89	0.50	15.40				0	0	0	4500	
0.42	0.30	15.35				0	0	0	4622	
0.11	0.10	15.54				0	0	0	4800	
0.02	0.02	16.36				0	0	0	5007	
Total						0	0	387	0	

Business Day Mon 6 Sep 2010				Daily		Total Volume	Prev Business Day Fri 3 Sep 2010			
Opening Trans	Settle Price	Delta	Volatility	High	Low		Official Volume	Open Int	Change	Exercise Price
Indicative a-t-m Vol 17.45				Time to expiry: 39 Days			Indicative a-t-m Vol 17.45			
0.01	-0.01	20.68				0	0	0	0	
0.06	-0.05	19.35				0	0	0	0	
0.09	-0.07	18.98				0	0	0	0	
0.12	-0.09	18.93				0	0	2	0	
0.23	-0.16	18.14				0	0	0	0	
0.43	-0.26	17.85				0	0	3	0	
0.74	-0.39	17.48				0	0	3	0	
1.07	-0.50	17.45				0	0	0	0	
1.82	-0.68	17.47				0	0	0	0	
3.24	-0.87	17.49				0	0	0	0	
5.18	-0.97	18.12				0	0	0	0	
Total						0	0	8	0	

Business Day Mon 6 Sep 2010				Daily		Total Volume	Prev Business Day Fri 3 Sep 2010			
Opening Trans	Settle Price	Delta	Volatility	High	Low		Official Volume	Open Int	Change	Exercise Price
Indicative a-t-m Vol 17.61				Underlying Price 44.915			Nov 10			
7.00	0.98	18.97				0	0	0	3800	
5.12	0.92	18.97				0	0	0	4000	
4.24	0.87	18.97				0	0	0	4100	
3.42	0.80	18.97				0	0	0	4200	
2.70	0.71	18.97				0	0	0	4300	
2.06	0.62	18.89				0	0	12	4400	
1.41	0.51	17.50				0	1	1	4500	
1.03	0.41	18.00				0	1	1	4600	
0.44	0.22	17.80				0	0	0	4800	
Total						0	2	14	+2	

Business Day Mon 6 Sep 2010				Daily		Total Volume	Prev Business Day Fri 3 Sep 2010			
Opening Trans	Settle Price	Delta	Volatility	High	Low		Official Volume	Open Int	Change	Exercise Price
Indicative a-t-m Vol 18.66				Time to expiry: 74 Days			Indicative a-t-m Vol 18.66			
0.06	-0.03	20.97				0	0	0	0	
0.19	-0.09	20.30				0	0	0	0	
0.30	-0.14	19.77				0	0	0	0	
0.45	-0.20	19.04				0	0	0	0	
0.71	-0.28	18.78				0	0	0	0	
1.07	-0.38	18.78				0	0	0	0	
1.53	-0.49	18.65				0	0	0	0	
2.11	-0.59	18.78				0	0	1	0	
3.53	-0.77	18.78				0	0	1	0	
Total						0	0	1	0	

Business Day Mon 6 Sep 2010				Daily		Total Volume	Prev Business Day Fri 3 Sep 2010			
Opening Trans	Settle Price	Delta	Volatility	High	Low		Official Volume	Open Int	Change	Exercise Price
Indicative a-t-m Vol 17.81				Underlying Price 44.915			Dec 10			
10.35	0.99	22.23				0	0	0	3467	
8.46	0.98	20.39				0	0	0	3659	
6.61	0.94	19.44				0	0	0	3852	
4.88	0.87	18.77				0	0	8	4044	
3.31	0.75	18.11				0	0	52	4237	
2.09	0.59	18.00				0	0	428	4430	
1.15	0.41	17.41		1.09	1.09	5	0	1,051	4622	
0.62	0.26	17.34				0	0	124	4800	
0.27	0.13	17.31				0	0	5	5007	
0.04	0.03	17.29				0	0	10	5393	
Total						5	0	1,678	0	

Business Day Mon 6 Sep 2010				Daily		Total Volume	Prev Business Day Fri 3 Sep 2010			
Opening Trans	Settle Price	Delta	Volatility	High	Low		Official Volume	Open Int	Change	Exercise Price
Indicative a-t-m Vol 18.86				Time to expiry: 102 Days			Indicative a-t-m Vol 18.86			
0.05	-0.02	24.83				0	0	17	0	
0.11	-0.04	23.73				0	0	20	0	
0.25	-0.09	23.18				0	1	13	-1	
0.44	-0.16	21.22				0	0	125	0	
0.79	-0.26	19.66				0	0	100	0	
1.46	-0.42	18.92		1.43	1.43	5	0	49	0	
2.48	-0.59	18.73				0	0	6	0	
3.76	-0.72	19.36				0	0	0	0	
5.50	-0.83	20.24				0	0	1	0	
9.07	-0.95	21.19				0	0	0	0	
Total						5	1	331	-1	

Business Day Mon 6 Sep 2010				Daily		Total Volume	Prev Business Day Fri 3 Sep 2010			
Opening Trans	Settle Price	Delta	Volatility	High	Low		Official Volume	Open Int	Change	Exercise Price
Indicative a-t-m Vol 20.31				Underlying Price 44.915			Mar 11			
10.59	0.95	23.18				0	0	0	3467	
8.83	0.91	22.72				0	0	0	3659	
7.15	0.86	22.01				0	0	25	3852	
5.63	0.78	21.52				0	0	91	4044	
4.25	0.69	20.94				0	0	20	4237	
3.10	0.58	20.50				0	0	1,020	4430	
2.12	0.46	19.90				0	0	40	4622	
1.39	0.35	19.00				0	0	0	4800	
Total						0	0	1,196	0	

Business Day Mon 6 Sep 2010				Daily		Total Volume	Prev Business Day Fri 3 Sep 2010			
Opening Trans	Settle Price	Delta	Volatility	High	Low		Official Volume	Open Int	Change	Exercise Price
Indicative a-t-m Vol 20.22				Time to expiry: 193 Days			Indicative a-t-m Vol 20.22			
0.20	-0.06	24.11				0	0	29	0	
0.35	-0.09	23.13				0	0	10	0	
0.60	-0.15	22.36				0	0	33	0	
0.97	-0.22	21.69				0	0	50	0	
1.57	-0.32	21.55				0	0	10	0	
2.26	-0.42	20.37				0	0	0	0	
3.22	-0.54	19.92				0	0	0	0	
4.43	-0.64	20.39				0	0	0	0	
Total						0	0	132	0	

Business Day Mon 6 Sep 2010				Daily		Total Volume	Prev Business Day Fri 3 Sep 2010			
Opening Trans	Settle Price	Delta	Volatility	High	Low		Official Volume	Open Int	Change	Exercise Price
Indicative a-t-m Vol 22.18				Underlying Price 44.915			Jun 11			
9.58	0.91	24.14				0	0	0	3600	
7.48	0.84	23.71				0	0	0	3852	
6.02	0.76	23.22				0	0	0	4044	
4.70	0.68	22.64				0	0	4	4237	
3.57	0.59									

Equity Options

Calls

Business Day Mon 6 Sep 2010				Prev Business Day				Fri 3 Sep 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 36.81				Underlying Price 9.080				Sep 10			
2.68	1.00	56.71				0	0	10	0	640	
2.28	1.00	53.90				0	0	0	0	680	
1.88	0.99	51.52				0	0	201	0	720	
1.49	0.98	47.84				0	0	52	0	760	
1.29	0.97	45.99				0	0	0	0	780	
1.10	0.94	45.27				0	0	56	0	800	
0.91	0.91	43.64				0	0	0	0	820	
0.74	0.85	42.78				0	0	86	0	840	
0.57	0.78	41.17				0	4	227	0	860	
0.42	0.68	39.85				0	0	107	0	880	
0.30	0.56	39.15				0	0	56	0	900	
0.17	0.43	33.31				0	11	304	0	920	
0.09	0.29	32.59				0	0	35	0	940	
0.05	0.18	32.99				0	0	193	0	960	
0.03	0.11	33.96				0	0	0	0	980	
0.02	0.07	34.63				0	0	444	0	1000	
0.01	0.01	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				15				2,215			
Indicative a-t-m Vol 38.35				Underlying Price 9.080				Oct 10			
1.93	0.93	50.37				0	0	0	0	720	
1.57	0.89	47.44				0	0	0	0	760	
1.22	0.83	44.00				0	0	0	0	800	
1.05	0.79	42.55				0	0	10	0	820	
0.90	0.74	41.95				0	0	15	0	840	
0.76	0.68	41.19				0	0	0	0	860	
0.63	0.62	40.22				0	5	188	+5	880	0.30
0.52	0.55	39.70				0	0	21	0	900	0.37
0.38	0.48	36.33				0	70	75	+67	920	
0.30	0.41	35.81				0	0	150	0	940	
0.23	0.34	35.86		0.32	0.31	70	0	19	0	960	
0.14	0.23	36.80				0	0	20	0	1000	
0.02	0.05	33.81				0	0	0	0	1100	
Total				70				75			
Indicative a-t-m Vol 38.61				Underlying Price 9.080				Nov 10			
2.02	0.88	48.50				0	0	0	0	720	
1.69	0.83	46.80				0	0	0	0	760	
1.37	0.77	44.79				0	0	0	0	800	
1.23	0.73	44.39				0	0	0	0	820	
1.09	0.69	44.07				0	0	0	0	840	
0.96	0.65	43.01				0	0	0	0	860	
0.79	0.61	39.51				0	0	50	0	880	
0.68	0.56	38.97				0	0	0	0	900	
0.58	0.51	38.08				0	8	10	-4	920	
0.49	0.46	37.77				0	0	0	0	940	
0.41	0.41	37.44				0	5	5	+5	960	
0.28	0.31	37.11				0	0	0	0	1000	
Total				13				65			
Indicative a-t-m Vol 40.88				Underlying Price 9.080				Dec 10			
2.80	0.92	52.24				0	0	20	0	640	
2.44	0.89	49.57				0	0	8	0	680	
2.09	0.85	47.64				0	0	116	0	720	
1.77	0.80	46.28				0	0	71	0	760	
1.48	0.74	45.46				0	0	87	0	800	
1.15	0.68	40.71				0	0	45	0	840	
0.95	0.60	42.00				0	0	198	0	880	0.35
0.73	0.52	40.39	0.68	0.66		12	8	95	+8	920	
0.55	0.44	38.92				0	0	155	0	960	
0.40	0.42	39.07	0.45	0.40		30	0	737	0	1000	
0.21	0.20	38.82	0.21	0.21		2	8	715	0	1100	
0.09	0.11	38.67				0	0	498	0	1200	
0.04	0.05	38.49				0	0	18	0	1300	
0.01	0.02	37.77				0	0	418	0	1400	
Total				44				16			

Puts

Business Day Mon 6 Sep 2010				Prev Business Day				Fri 3 Sep 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 36.88				Underlying Price 9.080				Sep 10			
Time to expiry: 11 Days											
0.01	0.00	50.60				0	0	10	0	640	
0.01	0.00	47.54				0	0	0	0	680	
0.01	0.00	46.31				0	0	87	0	720	
0.01	-0.01	45.19				0	0	53	0	760	
0.01	-0.03	43.95				0	0	7	0	780	
0.01	-0.05	42.55				0	0	240	0	800	
0.03	-0.08	42.21				0	0	40	0	820	
0.05	-0.14	41.02				0	0	443	0	840	
0.09	-0.22	40.36				0	50	212	-50	860	
0.14	-0.32	39.67				0	20	423	-20	880	
0.20	-0.43	36.40				0	11	33	-11	900	
0.31	-0.56	37.61				0	15	198	-15	920	
0.45	-0.68	38.84				0	0	20	0	940	
0.59	-0.78	37.50				0	15	132	-15	960	
0.76	-0.86	38.08				0	0	0	0	980	
0.94	-0.91	38.13				0	0	116	0	1000	
1.92	-1.00	41.09				0	0	21	0	1100	
2.92	-1.00	41.46				0	0	13	0	1200	
3.92	-1.00	42.28				0	0	0	0	1300	
4.92	-1.00	45.02				0	0	0	0	1400	
Total				111				2,048			
Indicative a-t-m Vol 39.33				Underlying Price 9.080				Oct 10			
Time to expiry: 39 Days											
0.04	-0.06	48.21				0	0	0	0	720	
0.07	-0.10	44.39				0	0	30	0	760	
0.13	-0.17	43.68				0	0	10	0	800	
0.17	-0.21	42.85				0	0	15	0	820	
0.22	-0.26	42.30				0	0	61	0	840	
0.27	-0.32	40.69				0	0	0	0	860	
0.30	0.32	37.94	0.30	0.30		100	0	3	0	880	0.30
0.43	-0.45	39.48	0.37	0.37		150	6	84	+6	900	0.37
0.53	-0.51	39.11				0	0	4	0	920	
0.64	-0.58	38.10				0	0	2	0	940	
0.77	-0.65	38.26				0	0	3	0	960	
1.06	-0.76	37.42				0	0	0	0	1000	
1.95	-0.94	36.99				0	0	0	0	1100	
Total				250				6			
Indicative a-t-m Vol 40.71				Underlying Price 9.080				Nov 10			
Time to expiry: 74 Days											
0.12	-0.12	47.16				0	0	0	0	720	
0.18	-0.17	45.81				0	0	0	0	760	
0.27	-0.23	44.25				0	0	15	0	800	
0.33	-0.27	43.57				0	0	20	0	820	
0.39	-0.31	42.95				0	0	45	0	840	
0.42	-0.34	39.75				0	0	0	0	860	
0.53	-0.39	41.43				0	0	0	0	880	
0.62	-0.44	40.92				0	0	0	0	900	
0.72	-0.49	40.41				0	0	4	0	920	
0.83	-0.54	39.91				0	0	0	0	940	
0.95	-0.59	39.52				0	0	0	0	960	
1.22	-0.67	38.96				0	10	10	+10	1000	
Total				10				94			
Indicative a-t-m Vol 39.63				Underlying Price 9.080				Dec 10			
Time to expiry: 102 Days											
0.09	-0.07	50.20				0	0	100	0	640	
0.13	-0.10	48.28				0	0	5	0	680	
0.19	-0.14	46.73				0	0	14	0	720	
0.26	-0.19	45.48				0	0	138	0	760	
0.36	-0.25	43.80	0.35	0.35		3	0	188	0	800	0.35
0.47	-0.32	41.63				0	0	120	0	840	
0.63	-0.40	40.95				0	0	489	0	880	
0.81	-0.48	39.06				0	15	102	+15	920	
1.08	-0.56	40.52				0	0	242	0	960	
1.34	-0.63	40.05				0	0	236	0	1000	
2.11	-0.79	39.28				0	4	31	-4	1100	
2.99	-0.89	39.28				0	0	81	0	1200	
3.95	-0.95	40.16				0	0	0	0	1300	
4.93	-0.98	40.54				0	0	20	0	1400	
Total				3				19			

Equity Options

Calls

Business Day				Mon 6 Sep 2010				Prev Business Day				Fri 3 Sep 2010											
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change			
Indicative a-t-m Vol				41.52				Underlying Price 9.080				Mar 11											
2.94	0.88	49.16				0	0	5	0	640	0.22	-0.12	48.74				0	0	18	0			
2.62	0.85	48.03				0	0	20	0	680	0.30	-0.15	47.99				0	0	35	0			
2.32	0.81	47.06				0	0	41	0	720	0.40	-0.19	47.24				0	0	4	0			
2.03	0.76	46.10				0	0	0	0	760	0.52	-0.24	46.52				0	0	2	0			
1.75	0.72	44.71				0	0	27	0	800	0.62	-0.28	44.46				0	0	25	0			
1.47	0.66	42.47				0	0	41	0	840	0.77	-0.34	43.01				0	0	30	0			
1.25	0.61	41.90				0	0	107	0	880	0.93	-0.39	41.80				0	7	222	+7			
1.06	0.55	41.36				0	0	40	0	920	1.13	-0.45	41.29				0	0	47	0			
0.84	0.49	40.85	0.84	S 0.84	S	6	26	73	+21	960	1.37	-0.51	41.48				0	0	0	0			
0.68	0.43	38.51				0	0	136	0	1000	1.63	-0.56	41.01				0	0	13	0			
0.38	0.29	36.69				0	10	242	+10	1100	2.35	-0.69	40.93				0	0	50	0			
0.21	0.18	35.97				0	176	324	0	1200	3.16	-0.79	40.32				0	0	0	0			
0.14	0.12	37.59				0	0	10	0	1300	4.05	-0.87	40.09				0	0	41	0			
0.07	0.07	36.89				0	0	91	0	1400	4.99	-0.91	40.41				0	0	53	0			
Total								6				212				1,157				+31			

Puts

Business Day				Mon 6 Sep 2010				Prev Business Day				Fri 3 Sep 2010																		
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change										
Indicative a-t-m Vol				41.44				Underlying Price 9.080				Jun 11																		
Time to expiry:				193 Days				Time to expiry:				284 Days																		
0.59	-0.22	46.43				0	0	8	0	720	0.73	-0.26	46.22				0	0	12	+10										
0.73	-0.26	46.22				0	0	10	0	760	0.88	-0.30	45.10				0	0	0	0										
0.88	-0.30	45.10				0	0	25	0	800	0.95	-0.35	41.13				0	0	20	0										
0.95	-0.35	41.13				0	0	0	0	840	1.17	-0.40	41.37				0	0	11	0										
1.17	-0.40	41.37				0	0	105	0	880	1.37	-0.45	40.64				0	0	6	0										
1.34	0.57	43.88				0	0	7	0	920	1.69	-0.49	43.27				0	0	0	0										
1.17	0.52	43.42				0	0	0	0	960	1.93	-0.53	42.59				0	0	0	0										
0.91	0.46	39.75	0.88	S 0.88	S	6	0	35	0	1000	3.39	-0.73	41.11				0	0	0	0										
0.44	0.27	39.85				0	0	0	0	1200	Total				0				10				49				+10			
Total Calls								129				331				7,306				+112										
Total Puts								253				163				4,709				-67										
Grand Total								382				494				12,015				+45										

Omega Pharma N.V. (OME)

Business Day				Mon 6 Sep 2010				Prev Business Day				Fri 3 Sep 2010																		
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change										
Indicative a-t-m Vol				21.87				Underlying Price 28.435				Sep 10																		
Time to expiry:				11 Days				Time to expiry:				39 Days																		
4.44	1.00	35.31				0	0	0	0	2400	0.06	-0.05	32.10				0	0	0	0										
2.47	0.95	30.32				0	0	6	0	2600	0.17	-0.13	25.64				0	0	0	0										
1.53	0.87	26.09				0	0	0	0	2700	0.33	-0.24	23.78				0	0	1	0										
0.72	0.65	23.02				0	6	9	0	2800	0.68	-0.40	23.90				0	3	11	0										
0.20	0.20	20.42	0.28	0.20		72	61	114	+61	2900	1.21	-0.58	23.99				0	0	0	0										
0.06	0.10	22.81				0	0	22	0	3000	1.89	-0.74	23.63				0	0	0	0										
0.01	0.02	22.02				0	0	16	0	3100	2.63	-0.91	18.96				0	0	0	0										
0.01	0.00	21.43				0	0	68	0	3200	3.59	-0.96	20.21				0	0	0	0										
0.01	0.00	20.24				0	0	60	0	3300	4.57	-0.99	21.25				0	0	12	0										
0.01	0.00	18.47				0	0	40	0	3400	5.58	-0.97	27.90				0	0	0	0										
0.01	0.00	17.58				0	0	0	0	3500	6.59	-0.97	32.47				0	0	1	0										
0.01	0.00	17.08				0	0	75	0	3600	7.57	-0.99	31.30				0	0	0	0										
0.01	0.00	17.12				0	0	0	0	3700	8.61	-0.96	43.29				0	0	0	0										
0.01	0.00	16.75				0	0	39	0	3800	9.57	-0.99	37.46				0	0	0	0										
0.01	0.00	16.17				0	0	0	0	3900	11.57	-0.99	43.30				0	0	0	0										
0.01	0.00	16.48				0	0	72	0	4000	14.15	-0.85	97.49				0	0	0	0										
0.01	0.00	16.36				0	0	0	0	4200	Total				0				3				25				0			
0.01	0.00	16.23				0	0	0	0	4400	Total				75				10				64				+10			
Total								72				67				521				+61										

Equity Options

Calls

Business Day Mon 6 Sep 2010				Prev Business Day Fri 3 Sep 2010				Business Day Mon 6 Sep 2010				Prev Business Day Fri 3 Sep 2010								
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change
Indicative a-t-m Vol 25.89				Underlying Price 28.435				Nov 10				Time to expiry: 74 Days								
4.69	0.89	32.17				0	0	0	0	2400	0.15	-0.08	28.80				0	0	0	0
2.98	0.78	28.84				0	0	0	0	2600	0.44	-0.21	27.01				0	0	0	0
2.21	0.69	26.93				0	0	0	0	2700	0.71	-0.31	26.34				0	0	0	0
1.59	0.58	26.22				0	0	0	0	2800	1.07	1.09	-0.42	25.73	1.10	S 1.07	36	0	5	0
1.10	1.08	0.46	25.46	1.12	S 1.10	S	33	0	0	2900	1.62	-0.54	25.90				0	0	0	0
0.73	0.35	25.61				0	0	0	0	3000	2.23	-0.66	25.22				0	0	0	0
0.44	0.24	24.98				0	0	0	0	3100	2.91	-0.77	23.61				0	0	0	0
0.26	0.16	24.75				0	0	4	0	3200	3.74	-0.86	23.17				0	0	0	0
0.14	0.10	24.35				0	0	0	0	3300	4.62	-0.94	21.38				0	0	0	0
0.05	0.05	22.63				0	0	5	0	3400	5.59	-0.97	21.95				0	0	0	0
0.01	0.01	20.64				0	0	0	0	3600	7.57	-1.00	23.21				0	0	0	0
Total				Total				Total				Total								
Indicative a-t-m Vol 25.94				Underlying Price 28.435				Dec 10				Time to expiry: 102 Days								
4.83	0.87	31.26				0	0	0	0	2400	0.25	-0.11	28.45				0	2	2	+2
3.09	0.76	26.61				0	0	0	0	2600	0.63	-0.24	27.36				0	0	0	0
1.82	0.58	26.00				0	0	1	0	2800	1.33	-0.42	26.09				0	2	1	-1
0.95	0.38	25.73				0	0	13	0	3000	2.46	-0.62	25.82				0	4	13	+4
0.45	0.22	25.68				0	0	20	0	3200	4.00	-0.78	26.69				0	0	63	0
0.21	0.11	26.07				0	0	35	0	3400	5.66	-0.92	23.84				0	0	6	0
0.07	0.05	25.19				0	0	17	0	3600	7.57	-1.00	18.91				0	0	8	0
0.04	0.02	26.62				0	0	65	0	3800	9.57	-1.00	22.11				0	0	8	0
0.01	0.00	21.22				0	0	11	0	4000	11.57	-1.00	19.67				0	0	0	0
0.01	0.00	7.51				0	0	7	0	4400	15.57	-1.00	12.71				0	0	0	0
Total				Total				Total				Total								
Indicative a-t-m Vol 28.01				Underlying Price 28.435				Mar 11				Time to expiry: 193 Days								
5.25	0.82	30.22				0	0	1	0	2400	0.72	-0.19	30.65				0	0	4	0
3.78	0.71	28.90				0	0	0	0	2600	1.26	-0.29	29.51				0	0	0	0
2.60	0.58	28.15				0	0	81	0	2800	2.05	-0.42	28.27				0	0	0	0
1.69	0.44	27.49				0	0	25	0	3000	3.14	-0.56	27.69				0	0	110	0
1.03	0.32	26.93				0	0	0	0	3200	4.47	-0.69	27.04				0	0	0	0
0.61	0.21	26.44	0.61	0.61		10	0	13	0	3400	6.00	-0.81	25.87				0	0	10	0
0.30	0.12	25.43				0	0	209	0	3600	7.74	-0.89	25.08				0	0	13	0
0.15	0.07	25.17				0	0	5	0	3800	9.61	-0.96	24.34				0	0	3	0
0.08	0.04	25.41				0	0	12	0	4000	11.57	-1.00	22.17				0	0	0	0
0.02	0.01	25.23				0	0	0	0	4400	15.57	-1.00	21.18				0	0	0	0
Total				Total				Total				Total								
Indicative a-t-m Vol 30.41				Underlying Price 28.435				Jun 11				Time to expiry: 284 Days								
5.59	0.79	31.81				0	0	0	0	2400	1.28	-0.25	30.62				0	0	7	0
4.26	0.69	31.26				0	0	0	0	2600	2.01	-0.35	30.08				0	0	0	0
3.13	0.59	30.59				0	15	229	+15	2800	3.05	-0.46	30.35				0	0	6	0
2.22	0.47	29.76				0	0	3	0	3000	4.22	-0.56	29.82				0	0	6	0
1.51	0.37	29.11				0	0	0	0	3200	5.49	-0.67	28.35				0	0	6	0
1.03	0.27	28.99				0	0	6	0	3400	7.10	-0.75	28.94				0	0	6	0
0.68	0.20	28.68				0	0	2	0	3600	8.78	-0.81	28.80				0	0	2	0
0.43	0.14	28.21				0	0	0	0	3800	10.55	-0.87	28.70				0	0	0	0
0.26	0.09	27.67				0	0	8	0	4000	12.40	-0.91	28.80				0	0	0	0
0.11	0.04	28.05				0	0	0	0	4400	16.24	-0.95	30.00				0	0	0	0
Total				Total				Total				Total								
Total Calls				Total Calls				Total Puts				Total Puts								
				190				92				36								
				1,357				+86				11								
								437				+5								
								226				1,794								
												+91								

Puts

Business Day Mon 6 Sep 2010				Prev Business Day Fri 3 Sep 2010				Business Day Mon 6 Sep 2010				Prev Business Day Fri 3 Sep 2010								
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change
Indicative a-t-m Vol 25.81				Underlying Price 28.435				Nov 10				Time to expiry: 74 Days								
0.15	-0.08	28.80				0	0	0	0	2400	0.15	-0.08	28.80				0	0	0	0
0.44	-0.21	27.01				0	0	0	0	2600	0.44	-0.21	27.01				0	0	0	0
0.71	-0.31	26.34				0	0	0	0	2700	0.71	-0.31	26.34				0	0	0	0
1.09	-0.42	25.73				0	0	0	0	2800	1.07	1.09	-0.42	25.73	1.10	S 1.07	36	0	5	0
1.62	-0.54	25.90				0	0	0	0	2900	1.62	-0.54	25.90				0	0	0	0
2.23	-0.66	25.22				0	0	0	0	3000	2.23	-0.66	25.22				0	0	0	0
2.91	-0.77	23.61				0	0	0	0	3100	2.91	-0.77	23.61				0	0	0	0
3.74	-0.86	23.17				0	0	4	0	3200	3.74	-0.86	23.17				0	0	0	0
4.62	-0.94	21.38				0	0	0	0	3300	4.62	-0.94	21.38				0	0	0	0
5.59	-0.97	21.95				0	0	5	0	3400	5.59	-0.97	21.95				0	0	0	0
7.57	-1.00	23.21				0	0	0	0	3600	7.57	-1.00	23.21				0	0	0	0
Total				Total				Total				Total								
Indicative a-t-m Vol 26.03				Underlying Price 28.435				Dec 10				Time to expiry: 102 Days								
0.25	-0.11	28.45				0	0	0	0	2400	0.25	-0.11	28.45				0	2	2	+2
0.63	-0.24	27.36				0	0	0	0	2600	0.63	-0.24	27.36				0	0	0	0
1.33	-0.42	26.09				0	0	1	0	2800	1.33	-0.42	26.09				0	2	1	-1
2.46	-0.62	25.82				0	0	13	0	3000	2.46	-0.62	25.82				0	4	13	+4
4.00	-0.78	26.69				0	0	20	0	3200	4.00	-0.78	26.69				0	0	63	0
5.66	-0.92	23.84				0	0	35	0	3400	5.66	-0.92	23.84				0	0	6	0
7.57	-1.00	18.91				0	0	17	0	3600	7.57	-1.00	18.91				0	0	8	0
9.57	-1.00	22.11				0	0	65	0	3800	9.57	-1.00	22.11				0	0	8	0
11.57	-1.00	19.67				0	0	11	0	4000	11.57	-1.00	19.67				0	0	0	0
15.57	-1.00	12.71				0	0	7	0	4400	15.57	-1.00	12.71				0	0	0	0
Total				Total				Total				Total								
Indicative a-t-m Vol 28.14				Underlying Price 28.435				Mar 11				Time to expiry: 193 Days								
0.72	-0.19	30.65				0	0	1	0	2400	0.72	-0.19	30.65				0	0	4	0
1.26	-0.29	29.51				0	0	0	0	2600	1.26	-0.29	29.51				0	0	0	0
2.05	-0.42	28.27				0	0	81	0	2800	2.05	-0.42	28.27				0	0	0	0
3.14	-0.56	27.69				0	0	25	0	3000	3.14	-0.56	27.69				0	0	110	0
4.47	-0.69	27.04				0	0	0	0	3200	4.47	-0.69	27.04				0	0	0	0
6.00	-0.81	25.87				0	0	13	0	3400	6.00	-0.81	25.87				0	0	10	0
7.74	-0.89	25.08				0	0	209	0	3600	7.74	-0.89	25.08				0	0	13	0
9.61	-0.96	24.34				0	0	5	0	3800	9.61	-0.96								

Equity Options

Calls

Business Day	Mon	6 Sep 2010				Prev Business Day	Fri	3 Sep 2010												
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change

Puts

Business Day	Mon	6 Sep 2010				Prev Business Day	Fri	3 Sep 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	

Solvay (SOL)

Indicative a-t-m Vol	16.93	Underlying Price	75.770	Sep 10	Time to expiry:	11 Days	Indicative a-t-m Vol	16.43					
19.78	1.00	31.56	0	0	5600	0.01	0.00	36.95	0	0	66	0	
15.78	1.00	28.67	0	0	6000	0.01	0.00	33.30	0	0	0	0	
11.78	1.00	25.77	0	0	6400	0.01	0.00	27.54	0	0	62	0	
9.78	1.00	24.50	0	0	6600	0.01	0.00	25.90	0	0	7	0	
7.79	1.00	23.44	0	0	6800	0.01	0.00	23.41	0	0	161	0	
5.81	0.98	22.17	0	0	7000	0.02	-0.02	22.02	0	3	91	-3	
3.90	0.91	21.23	0	0	7200	0.10	-0.08	20.26	0	0	86	0	
2.14	0.77	18.49	0	1	7400	0.37	-0.24	18.96	0	0	12	0	
0.82	0.47	16.73	0.85	0.85	7600	1.00	-0.53	16.10	0	0	16	0	
0.21	0.17	16.57	0	0	7800	2.49	-0.80	18.36	0	0	0	0	
0.04	0.04	17.00	0	0	8000	4.36	-0.90	22.58	0	0	0	0	
0.01	0.00	17.08	0	0	8400	8.28	-0.97	30.68	0	0	0	0	
0.01	0.00	17.81	0	0	8800	12.25	-0.98	38.12	0	0	0	0	
Total			10	7	559				Total	0	3	501	-3
Indicative a-t-m Vol	20.28	Underlying Price	75.770	Oct 10	Time to expiry:	39 Days	Indicative a-t-m Vol	19.83					
40.79	1.00	36.42	0	0	3500	0.01	0.00	55.46	0	0	0	0	
15.82	0.99	28.85	0	0	6000	0.04	-0.01	32.39	0	0	0	0	
11.87	0.98	26.43	0	0	6400	0.10	-0.03	28.91	0	0	0	0	
8.04	0.92	24.26	0	0	6800	0.28	-0.09	25.52	0	0	53	0	
6.24	0.86	23.21	0	0	7000	0.48	-0.15	24.12	0	0	63	0	
4.59	0.77	22.24	0	0	7200	0.79	-0.23	22.38	0	0	20	0	
3.14	0.65	21.28	0	0	7400	1.33	-0.35	21.38	0	0	19	0	
1.93	0.50	20.15	0	0	7600	2.07	-0.50	19.63	0	0	9	0	
1.03	0.34	19.00	0	0	7800	3.23	-0.66	19.12	0	0	1	0	
0.54	0.21	19.00	0	0	8000	4.69	-0.80	18.52	0	0	0	0	
0.13	0.06	19.75	0	0	8400	8.39	-0.92	21.68	0	0	0	0	
0.03	0.01	20.38	0	0	8800	12.34	-0.95	26.87	0	0	0	0	
Total			0	0	69				Total	0	0	165	0
Indicative a-t-m Vol	22.04	Underlying Price	75.770	Nov 10	Time to expiry:	74 Days	Indicative a-t-m Vol	21.84					
16.04	0.96	30.85	0	0	6000	0.20	-0.04	31.39	0	0	40	0	
12.25	0.92	28.46	0	0	6400	0.38	-0.08	28.19	0	10	20	+10	
8.67	0.84	25.99	0	0	6800	0.78	-0.16	25.67	0	0	0	0	
7.01	0.78	24.76	0	0	7000	1.10	-0.22	24.35	0	10	11	+10	
5.47	0.71	23.67	0	0	7200	1.59	-0.29	23.57	0	0	0	0	
4.12	0.62	22.84	0	0	7400	2.19	-0.38	22.43	0	0	0	0	
2.95	0.51	21.93	0	0	7600	3.05	-0.49	21.76	0	0	0	0	
1.20	0.29	19.85	0	0	8000	5.46	-0.70	20.88	0	0	0	0	
0.43	0.13	19.43	0	0	8400	8.66	-0.86	20.53	0	0	0	0	
Total			0	0	16				Total	0	20	71	+20
Indicative a-t-m Vol	22.35	Underlying Price	75.770	Dec 10	Time to expiry:	102 Days	Indicative a-t-m Vol	22.38					
20.07	0.97	32.35	0	0	5600	0.21	-0.04	33.79	0	0	41	0	
12.58	0.89	28.19	0	0	6400	0.62	-0.11	27.70	0	0	269	0	
9.07	0.81	25.60	0	1	6800	1.16	-0.19	25.78	1.15	2	102	0	
6.01	0.69	23.79	0	0	7200	2.04	-0.31	23.55	0	0	78	0	
3.55	0.52	22.26	0	19	7600	3.62	-0.48	22.31	0	0	47	0	
1.73	0.33	20.27	1.73	1.61	8000	5.81	-0.67	20.50	0	0	0	0	
0.73	0.18	19.64	0	2	8400	8.85	-0.82	19.94	0	0	20	0	
0.29	0.08	19.44	0	0	8800	12.44	-0.92	20.23	0	0	0	0	
Total			20	22	644				Total	2	0	557	0
Indicative a-t-m Vol	22.61	Underlying Price	75.770	Mar 11	Time to expiry:	193 Days	Indicative a-t-m Vol	22.08					
20.28	0.95	30.27	0	0	5600	0.69	-0.08	31.14	0	0	106	0	
13.05	0.85	26.91	0	0	6400	1.54	-0.18	26.47	0	1	117	0	
9.81	0.77	25.32	0	0	6800	2.44	-0.27	25.00	0	0	75	0	
6.94	0.66	23.90	0	0	7200	3.65	-0.38	23.40	0	0	20	0	
4.58	0.52	22.53	0	0	7600	5.38	-0.51	22.00	0	0	18	0	
2.83	0.38	21.65	0	0	8000	7.63	-0.64	20.70	0	0	20	0	
1.50	0.25	20.30	0	0	8400	10.74	-0.75	21.45	0	0	0	0	
0.83	0.16	20.10	0	0	8800	14.05	-0.84	21.28	0	0	0	0	
Total			0	0	147				Total	0	1	356	0
Indicative a-t-m Vol	23.42	Underlying Price	75.770	Jun 11	Time to expiry:	284 Days	Indicative a-t-m Vol	22.87					
20.53	0.93	31.04	0	0	5600	1.28	-0.12	29.62	0	0	18	0	
13.53	0.82	27.43	0	0	6400	2.75	-0.24	26.57	0	0	4	0	
10.41	0.74	25.81	0	0	6800	3.82	-0.32	24.85	0	0	17	0	
7.67	0.64	24.37	0	0	7200	5.33	-0.42	23.66	0	0	50	0	
5.42	0.52	23.37	0	0	7600	7.31	-0.53	22.82	0	0	12	0	
3.40	0.40	21.41	0	0	8000	9.54	-0.64	21.21	0	0	3	0	
1.41	0.21	21.00	0	0	8800	15.73	-0.82	20.85	0	0	0	0	
Total			0	0	67				Total	0	0	104	0
Total Calls			30	29	1,502				Total Puts	2	24	1,754	+17
									Grand Total	32	53	3,256	+34

Telenet Group (TLN)

Equity Options

Calls

Business Day Mon 6 Sep 2010				Prev Business Day Fri 3 Sep 2010				Business Day Mon 6 Sep 2010				Prev Business Day Fri 3 Sep 2010								
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change
Indicative a-t-m Vol 22.81				Underlying Price 23.600				Sep 10				Time to expiry: 11 Days				Indicative a-t-m Vol 23.45				
10.90	1.00	40.56				0	0	1	0	1270	0.01	0.00	47.74			0	0	0	0	0
9.09	1.00	37.95				0	0	8	0	1451	0.01	0.00	42.63			0	0	20	0	0
8.18	1.00	37.03				0	0	0	0	1542	0.01	0.00	41.27			0	0	15	0	0
7.27	1.00	36.01				0	0	4	0	1633	0.01	0.00	39.22			0	0	96	0	0
6.36	1.00	34.59				0	0	4	0	1724	0.01	0.00	38.12			0	0	3	0	0
5.46	1.00	33.75				0	0	5	0	1814	0.01	0.00	35.78			0	0	5	0	0
5.00	1.00	33.03				0	0	0	0	1860	0.01	0.00	35.03			0	0	0	0	0
4.55	1.00	32.34				0	0	14	0	1905	0.01	0.00	34.36			0	0	7	0	0
4.10	1.00	31.47				0	0	0	0	1950	0.01	0.00	31.59			0	0	7	0	0
3.64	1.00	26.91				0	0	28	0	1996	0.01	0.00	30.75			0	0	19	0	0
3.19	1.00	27.09				0	0	0	0	2041	0.01	0.00	29.08			0	0	5	0	0
2.75	0.99	27.39				0	0	61	0	2086	0.01	-0.01	28.18			0	0	11	0	0
2.29	0.98	26.37				0	0	0	0	2132	0.01	-0.02	27.56			0	0	0	0	0
1.85	0.96	26.08				0	0	59	0	2177	0.02	-0.05	27.08			0	0	190	0	0
1.43	0.91	25.36				0	0	20	0	2222	0.05	-0.10	26.38			0	0	172	0	0
0.79	0.73	24.72				0	0	0	0	2300	0.18	-0.27	24.75			0	0	0	0	0
0.40	0.51	22.84				0	0	23	0	2359	0.38	-0.49	23.51	0.38	0.38	30	0	7	0	0
0.21	0.34	21.71				0	0	0	0	2400	0.59	-0.67	20.69			0	0	0	0	0
0.09	0.18	22.00				0	0	0	0	2450	0.99	-0.82	22.31			0	0	0	0	0
0.01	0.03	21.18				0	0	0	0	2540	1.82	-0.96	23.52			0	0	2	0	0
0.01	0.00	19.26				0	0	0	0	2800	4.40	-1.00	21.68			0	0	0	0	0
Total				Total				Total				Total								
				227				0				30								
Indicative a-t-m Vol 23.29				Underlying Price 23.600				Oct 10				Time to expiry: 39 Days				Indicative a-t-m Vol 23.42				
4.57	0.99	28.08				0	0	0	0	1905	0.02	-0.02	31.65			0	0	3	0	0
3.68	0.97	27.32				0	0	0	0	1996	0.04	-0.04	29.91			0	0	0	0	0
2.82	0.93	26.22				0	0	0	0	2086	0.08	-0.08	27.46			0	0	0	0	0
2.40	0.89	25.82				0	0	0	0	2132	0.12	-0.11	26.71			0	0	0	0	0
2.01	0.85	25.18				0	0	0	0	2177	0.18	-0.16	25.84			0	0	3	0	0
1.64	0.78	24.74				0	0	5	0	2222	0.26	-0.22	25.22			0	0	30	0	0
1.10	0.64	24.30				0	0	0	0	2300	0.48	-0.36	24.18			0	0	0	0	0
0.74	0.52	23.30				0	0	8	0	2359	0.72	-0.48	23.43			0	0	0	0	0
0.55	0.43	23.12				0	0	0	0	2400	0.93	-0.57	22.98			0	0	0	0	0
0.38	0.33	23.38				0	0	0	0	2450	1.26	-0.67	23.13			0	0	0	0	0
0.18	0.18	23.34				0	0	0	0	2540	1.88	-0.82	23.52	1.88	1.88	5	0	2	0	0
0.02	0.02	25.30				0	0	0	0	2800	4.44	-0.95	30.85			0	0	0	0	0
Total				Total				Total				Total								
				13				0				5								
Indicative a-t-m Vol 25.61				Underlying Price 23.600				Nov 10				Time to expiry: 74 Days				Indicative a-t-m Vol 25.04				
2.96	0.82	30.41				0	0	0	0	2100	0.31	-0.17	29.37			0	0	0	0	0
2.14	0.74	27.78				0	0	0	0	2200	0.48	-0.26	26.86			0	0	3	0	0
1.77	0.68	26.76				0	0	0	0	2250	0.63	-0.32	26.55			0	0	0	0	0
1.43	0.61	25.89				0	0	0	0	2300	0.82	-0.39	26.25			0	0	0	0	0
1.17	0.54	25.80				0	0	0	0	2350	1.00	-0.46	25.01			0	0	0	0	0
0.90	0.47	24.83				0	45	45	+45	2400	1.28	-0.53	25.14			0	0	0	0	0
0.68	0.39	24.39				0	0	0	0	2450	1.57	-0.60	24.93			0	0	0	0	0
0.27	0.20	23.48				0	0	0	0	2600	2.68	-0.79	24.76			0	0	2	0	0
0.06	0.06	23.53				0	0	0	0	2800	4.46	-0.93	24.69			0	0	0	0	0
Total				Total				Total				Total								
				45				45				0								
Indicative a-t-m Vol 25.43				Underlying Price 23.600				Dec 10				Time to expiry: 102 Days				Indicative a-t-m Vol 25.46				
9.13	1.00	36.05				0	0	5	0	1451	0.01	-0.01	38.35			0	0	1	0	0
7.34	0.98	34.33				0	0	6	0	1633	0.02	-0.02	33.79			0	0	10	0	0
6.45	0.97	33.47				0	0	0	0	1724	0.04	-0.03	32.02			0	0	10	0	0
5.59	0.95	31.60				0	0	3	0	1814	0.09	-0.05	31.74			0	0	15	0	0
4.74	0.92	30.42				0	0	3	0	1905	0.13	-0.07	29.97			0	0	14	0	0
3.93	0.88	29.69				0	0	26	0	1996	0.23	-0.12	29.08			0	0	5	0	0
3.13	0.83	27.35				0	0	6	0	2086	0.40	-0.19	29.23			0	3	4	+3	0
2.43	0.75	26.66				0	0	31	0	2177	0.57	-0.26	27.03			0	0	13	0	0
1.56	0.61	24.54				0	0	2	0	2300	1.00	-0.39	26.29			0	0	10	0	0
1.30	0.54	25.44				0	0	3	0	2359	1.24	-0.47	25.46			0	0	5	0	0
1.09	0.48	24.96				0	0	0	0	2400	1.47	-0.52	25.46			0	0	0	0	0
0.55	0.58	0.31	24.48	0.55	0.55	5	0	22	0	2540	2.36	-0.68	25.09			0	0	0	0	0
0.12	0.09	23.03				0	0	0	0	2800	4.57	-0.87	27.00			0	0	0	0	0
Total				Total				Total				Total								
				5				107				0								
Indicative a-t-m Vol 24.89				Underlying Price 23.600				Mar 11				Time to expiry: 193 Days				Indicative a-t-m Vol 26.55				
7.47	0.95	32.63				0	0	8	0	1633	0.11	-0.04	32.28			0	0	8	0	0
6.61	0.94	31.25				0	0	0	0	1724	0.19	-0.07	32.06			0	0	0	0	0
5.79	0.91	30.25				0	0	6	0	1814	0.29	-0.10	31.60			0	0	5	0	0
4.95	0.88	27.83				0	0	0	0	1905	0.40	-0.14	30.43			0	0	2	0	0
4.22	0.83	27.83				0	0	10	0	1996	0.56	-0.18	29.51			0	0	0	0	0
3.50	0.78	26.76				0	0	5	0	2086	0.77	-0.24	28.78			0	0	0	0	0
2.88	0.71	26.49				0	0	13	0	2177	1.00	-0.30	27.58			0	0	10	0	0
2.11	0.60	25.55				0	0	8	0	2300	1.51	-0.40	27.16			0	0	10	0	0
1.76	0.55	24.89				0	0	11	0	2359	1.76	-0.45	26.56			0	0	0	0	0
1.59	0.51	24.93				0	0	0	0	2400	1.97	-0.49	26.30			0	0	0	0	0
1.02	0.38	24.38				0	0	20	0	2540	2.77	-0.61	25.43			0	0	0	0	0
0.39	0.19	23.57				0	0	0	0	2800	4.77	-0.80	25.22			0	0	0	0	0
Total				Total				Total				Total								
				81				0				35								

Puts

Business Day Mon 6 Sep 2010				Prev Business Day Fri 3 Sep 2010				Business Day Mon 6 Sep 2010				Prev Business Day Fri 3 Sep 2010								
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change
Indicative a-t-m Vol 22.81				Underlying Price 23.600				Sep 10				Time to expiry: 11 Days				Indicative a-t-m Vol 23.45				
10.90	1.00	40.56				0	0	1	0	1270	0.01	0.00	47.74			0	0	0	0	0
9.09	1.00	37.95				0	0	8	0	1451	0.01	0.00	42.63			0	0	20	0	0
8.18	1.00	37.03				0	0	0	0	1542	0.01	0.00	41.27			0	0	15	0	0
7.27	1.00	36.01				0	0	4	0	1633	0.01	0.00	39.22			0	0	96	0	0
6.36	1.00	34.59				0	0	4	0	1724	0.01	0.00	38.12			0	0	3	0	0

Equity Options

Calls

Business Day	Mon	6 Sep 2010	Daily		Total	Prev Business Day	Fri	3 Sep 2010	Exercise
Opening Trans	Settle Price	Delta	Volatility	High	Low	Official Volume	Open Int	Change	Price
Indicative a-t-m Vol	27.18			Underlying Price		23.600			Jun 11
7.70	0.92	34.00			0	0	2	0	1633
6.12	0.87	31.68			0	0	4	0	1814
5.35	0.83	30.35			0	0	0	0	1905
4.63	0.79	29.33			0	0	0	0	1996
3.97	0.74	28.38			0	0	0	0	2086
3.34	0.69	27.44			0	0	25	0	2177
2.62	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	10	10	+10	2400
1.52	0.43	25.82			0	0	0	0	2540
0.73	0.26	24.59			0	0	0	0	2800
Total					0	10	51	+10	
Total Calls					5	55	524	+55	

Puts

Business Day	Mon	6 Sep 2010	Daily		Total	Prev Business Day	Fri	3 Sep 2010	Exercise
Opening Trans	Settle Price	Delta	Volatility	High	Low	Official Volume	Open Int	Change	Price
Indicative a-t-m Vol	27.26			Underlying Price		23.600			Jun 11
0.25	-0.07	32.68			0	0	4	0	1633
0.52	-0.14	31.93			0	0	0	0	1814
0.62	-0.17	30.01			0	0	0	0	1905
0.81	-0.21	29.04			0	0	0	0	1996
1.05	-0.26	28.23			0	0	0	0	2086
1.36	-0.32	27.79			0	0	15	0	2177
1.87	-0.40	27.27			0	0	0	0	2300
2.16	-0.44	27.27			0	0	0	0	2359
2.37	-0.47	26.94			0	10	10	+10	2400
3.23	-0.57	27.06			0	0	0	0	2540
5.05	-0.73	26.10			0	0	0	0	2800
Total					0	10	34	+10	
Total Puts					35	13	758	+13	
Grand Total					40	68	1,282	+68	

Umicore (UMC)

Business Day	Mon	6 Sep 2010	Daily		Total	Prev Business Day	Fri	3 Sep 2010	Exercise
Opening Trans	Settle Price	Delta	Volatility	High	Low	Official Volume	Open Int	Change	Price
Indicative a-t-m Vol	27.18			Underlying Price		29.250			Sep 10
13.25	1.00	59.75			0	0	0	0	1600
11.25	1.00	53.18			0	0	6	0	1800
10.25	1.00	49.28			0	0	0	0	1900
9.25	1.00	46.50			0	0	0	0	2000
8.25	1.00	44.47			0	0	42	0	2100
7.25	1.00	42.17			0	0	37	0	2200
6.75	1.00	41.43			0	0	0	0	2250
6.25	1.00	40.36			0	0	0	0	2300
5.75	1.00	39.67			0	0	0	0	2350
5.25	1.00	39.13			0	0	13	0	2400
4.75	1.00	34.00			0	0	0	0	2450
4.26	0.99	34.70			0	0	14	0	2500
3.26	0.98	30.89			0	0	48	0	2600
2.30	0.93	29.99			0	0	17	0	2700
1.56	0.81	28.83	1.56 S	1.56 S	10	0	207	0	2800
0.71	0.58	27.10			0	0	17	0	2900
0.29	0.32	27.42			0	0	50	0	3000
0.09	0.12	27.10			0	0	0	0	3100
0.02	0.04	27.60			0	0	10	0	3200
0.01	0.00	27.94			0	0	0	0	3400
Total					10	0	461	0	
Indicative a-t-m Vol	31.25			Underlying Price		29.250			Oct 10
7.28	0.99	41.03			0	0	0	0	2200
6.30	0.98	39.43			0	0	0	0	2300
5.81	0.97	38.50			0	0	0	0	2350
5.33	0.96	37.67			0	0	0	0	2400
4.85	0.94	36.85			0	0	0	0	2450
4.39	0.92	36.30			0	0	0	0	2500
3.49	0.87	35.11			0	0	0	0	2600
2.66	0.79	33.91			0	0	5	0	2700
1.93	0.68	32.58			0	0	29	0	2800
1.30	0.56	31.54			0	0	0	0	2900
0.82	0.42	30.39			0	10	22	+5	3000
0.46	0.28	29.26			0	0	0	0	3100
0.22	0.16	27.47			0	0	0	0	3200
0.05	0.05	27.37			0	0	0	0	3400
Total					0	10	56	+5	
Indicative a-t-m Vol	29.78			Underlying Price		29.250			Nov 10
6.33	0.96	36.86			0	0	0	0	2300
5.38	0.93	34.81			0	0	0	0	2400
4.49	0.88	34.18			0	0	0	0	2500
3.62	0.83	32.54			0	0	0	0	2600
2.83	0.75	31.33			0	0	0	0	2700
2.21	0.64	31.90			0	0	2	0	2800
1.56	0.54	29.64			0	0	5	0	2900
1.16	0.44	30.22			0	250	294	+225	3000
0.78	0.33	29.20			0	0	0	0	3100
0.50	0.24	28.49			0	0	0	0	3200
0.17	0.11	27.04			0	0	0	0	3400
Total					0	250	301	+225	
Indicative a-t-m Vol	27.26			Underlying Price		23.600			Jun 11
0.25	-0.07	32.68			0	0	4	0	1633
0.52	-0.14	31.93			0	0	0	0	1814
0.62	-0.17	30.01			0	0	0	0	1905
0.81	-0.21	29.04			0	0	0	0	1996
1.05	-0.26	28.23			0	0	0	0	2086
1.36	-0.32	27.79			0	0	15	0	2177
1.87	-0.40	27.27			0	0	0	0	2300
2.16	-0.44	27.27			0	0	0	0	2359
2.37	-0.47	26.94			0	10	10	+10	2400
3.23	-0.57	27.06			0	0	0	0	2540
5.05	-0.73	26.10			0	0	0	0	2800
Total					0	10	34	+10	
Total Puts					35	13	758	+13	
Grand Total					40	68	1,282	+68	

Equity Options

Calls

Business Day Mon 6 Sep 2010				Prev Business Day		Fri 3 Sep 2010			Business Day Mon 6 Sep 2010				Prev Business Day		Fri 3 Sep 2010						
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	
Indicative a-t-m Vol 29.73				Underlying Price 29.250		Dec 10			Time to expiry: 102 Days				Indicative a-t-m Vol 30.26								
11.27	1.00	40.49				0	0	5	0	1800	0.05	-0.02	45.82			0	0	23	0		
9.28	0.99	38.75				0	0	10	0	2000	0.07	-0.03	38.87			0	0	10	0		
8.30	0.98	37.99				0	0	1	0	2100	0.17	-0.06	41.57			0	0	22	0		
7.33	0.96	36.97				0	0	17	0	2200	0.19	-0.07	37.54			0	0	6	0		
6.38	0.94	35.63				0	0	8	0	2300	0.24	-0.09	34.78			0	0	17	0		
5.50	0.89	35.74				0	0	102	0	2400	0.38	-0.13	34.80			0	0	151	0		
3.78	0.79	32.23				0	0	32	0	2600	0.76	-0.24	32.55			0	0	51	0		
2.37	0.63	30.24				0	0	61	0	2800	1.39	-0.38	30.64			0	0	38	0		
1.86	1.83	0.54	29.86	1.86 S	1.86 S	10	0	45	0	2900	1.87	-0.47	30.49			0	0	22	0		
1.37	0.45	29.36				0	0	143	0	3000	2.40	2.39	-0.56	29.58	2.40	2.40	5	0	44	0	
0.76	0.29	29.31				0	8	81	+2	3200	3.85	-0.70	31.06			0	0	100	0		
0.20	0.10	29.85				0	0	0	0	3600	7.24	-0.90	30.53			0	0	0	0		
Total						10	8	505	+2		Total				5		0	0	484	0	
Indicative a-t-m Vol 30.09				Underlying Price 29.250		Mar 11			Time to expiry: 193 Days				Indicative a-t-m Vol 30.30								
9.34	0.96	36.39				0	0	2	0	2000	0.29	-0.07	38.61			0	0	6	0		
7.52	0.90	35.10				0	0	22	0	2200	0.47	-0.11	35.48			0	0	35	0		
6.70	0.86	35.05				0	0	7	0	2300	0.63	-0.15	34.73			0	0	25	0		
5.88	0.82	34.08				0	0	32	0	2400	0.83	-0.19	34.12			0	0	22	0		
4.40	0.72	32.52				0	0	52	0	2600	1.36	-0.28	32.69			0	0	1,055	0		
3.14	0.61	31.14				0	0	86	0	2800	2.09	-0.39	31.31			0	0	10	0		
2.57	0.55	30.22				0	0	7	0	2900	2.52	-0.45	30.40			0	0	0	0		
2.10	0.49	29.72				0	0	96	0	3000	3.06	-0.52	30.00			0	0	59	0		
1.36	0.36	28.97				0	0	168	0	3200	4.27	-0.64	28.64			0	0	5	0		
0.51	0.18	28.28				0	0	0	0	3600	7.29	-0.87	24.89			0	0	0	0		
Total						0	0	472	0		Total				0		0	0	1,217	0	
Indicative a-t-m Vol 30.80				Underlying Price 29.250		Jun 11			Time to expiry: 284 Days				Indicative a-t-m Vol 31.55								
9.49	0.92	36.75				0	0	5	0	2000	0.52	-0.10	37.11			0	0	2	0		
7.83	0.86	36.30				0	0	0	0	2200	0.85	-0.15	35.66			0	0	25	0		
7.03	0.83	35.36				0	0	5	0	2300	1.07	-0.19	34.99			0	0	40	0		
6.24	0.79	34.22				0	0	13	0	2400	1.32	-0.22	34.36			0	0	34	0		
4.86	0.71	32.96				0	0	0	0	2600	1.94	-0.31	32.90			0	0	0	0		
3.65	0.61	31.66				0	0	2	0	2800	2.81	-0.40	32.30			0	0	10	0		
3.10	0.56	30.89				0	0	25	0	2900	3.28	-0.45	31.65			0	0	5	0		
2.64	0.51	30.55				0	0	23	0	3000	3.82	-0.50	31.23			0	0	5	0		
1.85	0.40	29.66				0	0	21	0	3200	5.07	-0.60	30.71			0	0	0	0		
0.84	0.95	0.24	29.81	0.84	0.84	10	0	0	0	3600	8.09	-0.76	30.14			0	0	0	0		
Total						10	0	94	0		Total				0		0	0	121	0	
Total Calls						30	268	1,889	+232		Total Puts				5	19	3,210	+15			
											Grand Total				35	287	5,099	+247			

Puts

Business Day Mon 6 Sep 2010				Prev Business Day		Fri 3 Sep 2010			Business Day Mon 6 Sep 2010				Prev Business Day		Fri 3 Sep 2010						
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	
Indicative a-t-m Vol 29.73				Underlying Price 29.250		Dec 10			Time to expiry: 102 Days				Indicative a-t-m Vol 30.26								
11.27	1.00	40.49				0	0	5	0	1800	0.05	-0.02	45.82			0	0	23	0		
9.28	0.99	38.75				0	0	10	0	2000	0.07	-0.03	38.87			0	0	10	0		
8.30	0.98	37.99				0	0	1	0	2100	0.17	-0.06	41.57			0	0	22	0		
7.33	0.96	36.97				0	0	17	0	2200	0.19	-0.07	37.54			0	0	6	0		
6.38	0.94	35.63				0	0	8	0	2300	0.24	-0.09	34.78			0	0	17	0		
5.50	0.89	35.74				0	0	102	0	2400	0.38	-0.13	34.80			0	0	151	0		
3.78	0.79	32.23				0	0	32	0	2600	0.76	-0.24	32.55			0	0	51	0		
2.37	0.63	30.24				0	0	61	0	2800	1.39	-0.38	30.64			0	0	38	0		
1.86	1.83	0.54	29.86	1.86 S	1.86 S	10	0	45	0	2900	1.87	-0.47	30.49			0	0	22	0		
1.37	0.45	29.36				0	0	143	0	3000	2.40	2.39	-0.56	29.58	2.40	2.40	5	0	44	0	
0.76	0.29	29.31				0	8	81	+2	3200	3.85	-0.70	31.06			0	0	100	0		
0.20	0.10	29.85				0	0	0	0	3600	7.24	-0.90	30.53			0	0	0	0		
Total						10	8	505	+2		Total				5		0	0	484	0	
Indicative a-t-m Vol 30.09				Underlying Price 29.250		Mar 11			Time to expiry: 193 Days				Indicative a-t-m Vol 30.30								
9.34	0.96	36.39				0	0	2	0	2000	0.29	-0.07	38.61			0	0	6	0		
7.52	0.90	35.10				0	0	22	0	2200	0.47	-0.11	35.48			0	0	35	0		
6.70	0.86	35.05				0	0	7	0	2300	0.63	-0.15	34.73			0	0	25	0		
5.88	0.82	34.08				0	0	32	0	2400	0.83	-0.19	34.12			0	0	22	0		
4.40	0.72	32.52				0	0	52	0	2600	1.36	-0.28	32.69			0	0	1,055	0		
3.14	0.61	31.14				0	0	86	0	2800	2.09	-0.39	31.31			0	0	10	0		
2.57	0.55	30.22				0	0	7	0	2900	2.52	-0.45	30.40			0	0	0	0		
2.10	0.49	29.72				0	0	96	0	3000	3.06	-0.52	30.00			0	0	59	0		
1.36	0.36	28.97				0	0	168	0	3200	4.27	-0.64	28.64			0	0	5	0		
0.51	0.18	28.28				0	0	0	0	3600	7.29	-0.87	24.89			0	0	0	0		
Total						0	0	472	0		Total				0		0	0	1,217	0	
Indicative a-t-m Vol 30.80				Underlying Price 29.250		Jun 11			Time to expiry: 284 Days				Indicative a-t-m Vol 31.55								
9.49	0.92	36.75				0	0	5	0	2000	0.52	-0.10	37.11			0	0	2	0		
7.83	0.86	36.30				0	0	0	0	2200	0.85	-0.15	35.66			0	0	25	0		
7.03	0.83	35.36				0	0	5	0	2300	1.07	-0.19	34.99			0	0	40	0		
6.24	0.79	34.22				0	0	13	0	2400	1.32	-0.22	34.36			0	0	34	0		
4.86	0.71	32.96				0	0	0	0	2600	1.94	-0.31	32.90			0	0	0	0		
3.65	0.61	31.66				0	0	2	0	2800	2.81	-0.40	32.30			0	0	10	0		
3.10	0.56	30.89				0	0	25	0	2900	3.28	-0.45	31.65			0	0	5	0		
2.64	0.51	30.55				0	0	23	0	3000	3.82	-0.50	31.23			0	0	5	0		
1.85	0.40	29.66				0	0	21	0	3200	5.07	-0.60	30.71			0	0	0	0		
0.84	0.95	0.24	29.81	0.84	0.84	10	0	0	0	3600	8.09	-0.76	30.14			0	0	0	0		
Total						10	0	94	0		Total				0		0	0	121	0	
Total Calls						30	268	1,889	+232		Total Puts				5	19	3,210	+15			
											Grand Total				35	287	5,099	+247			

Equity Options

Calls

Calls														Puts													
Business Day Mon 6 Sep 2010														Business Day Mon 6 Sep 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 27.11														Indicative a-t-m Vol 27.15													
Underlying Price 23.475														Underlying Price 23.475													
Sep 10														Sep 10													
Time to expiry: 11 Days														Time to expiry: 11 Days													
3.49	0.99	41.56				0	0	0	0	2000	0.03	-0.04	51.06			0	0	0	0	0							
2.49	0.97	32.48				0	0	0	0	2100	0.04	-0.05	38.50			0	0	0	0	0							
1.56	0.88	31.16				0	10	13	+5	2200	0.08	-0.12	31.14			0	0	135	0	0							
1.13	0.79	29.64				0	0	0	0	2250	0.11	-0.20	28.41	0.11	0.11	10	10	10	0	+10							
0.46	0.75	0.67	28.09	0.65	0.46	10	5	15	+5	2300	0.27	-0.33	28.14			0	0	0	26	0							
0.35	0.45	0.50	27.07	0.35	0.35	23	0	41	0	2350	0.47	-0.50	27.11			0	0	8	0	0							
0.13	0.25	0.34	27.00	0.30	0.13	445	0	200	0	2400	0.75	-0.67	25.91			0	0	31	0	0							
0.13	0.20	27.39				0	0	5	0	2450	1.16	-0.79	27.86			0	0	9	0	0							
0.07	0.12	29.33				0	0	9	0	2500	1.61	-0.87	30.42			0	0	0	0	0							
0.05	0.07	36.91				0	0	110	0	2600	2.56	-0.95	34.52			0	0	1,102	0	0							
0.01	0.02	36.43				0	0	35	0	2700	3.52	-0.96	42.90	3.52	3.52	3	0	3	0	0							
0.01	0.02	44.38				0	0	136	0	2800	4.53	-0.99	40.37			0	0	2	0	0							
0.01	0.01	58.64				0	0	75	0	3000	6.55	-0.98	67.44			0	0	251	0	0							
0.01	0.01	71.87				0	0	17	0	3200	8.50	-0.97	90.27			0	0	6	0	0							
0.01	0.00	67.97				0	0	16	0	3400	10.54	-0.99	89.75			0	0	0	0	0							
0.01	0.00	78.08				0	0	15	0	3600	12.55	-0.98	106.91			0	0	19	0	0							
0.01	0.00	95.34				0	0	59	0	4000	16.56	-0.98	133.13			0	0	30	0	0							
Total						478	15	746	+10	Total						13	10	1,632	+10								
Indicative a-t-m Vol 27.79														Indicative a-t-m Vol 27.00													
Underlying Price 23.475														Underlying Price 23.475													
Oct 10														Oct 10													
Time to expiry: 39 Days														Time to expiry: 39 Days													
3.55	0.94	31.81				0	0	0	0	2000	0.08	-0.07	33.84			0	0	27	0	0							
2.65	0.87	31.14				0	0	0	0	2100	0.16	-0.13	31.23			0	0	33	0	0							
1.82	0.77	29.33				0	0	0	0	2200	0.32	-0.23	28.95			0	0	3	0	0							
1.47	0.69	29.41				0	0	0	0	2250	0.46	-0.31	28.43			0	0	11	0	0							
1.12	0.61	27.90				0	0	7	0	2300	0.63	-0.39	27.95			0	0	5	0	0							
0.85	0.52	27.79				0	0	14	0	2350	0.84	-0.48	26.96			0	0	0	0	0							
0.67	0.62	0.42	27.28	0.67	0.67	6	0	0	0	2400	1.14	-0.58	27.54			0	0	11	0	0							
0.47	0.46	0.34	27.60	0.55	0.47	32	0	69	0	2450	1.44	-0.67	26.35			0	0	0	0	0							
0.22	0.33	0.26	27.84	0.22	0.22	20	0	10	0	2500	1.83	-0.74	27.05			0	0	0	0	0							
0.12	0.18	0.16	28.95	0.12	0.12	183	0	219	0	2600	2.68	-0.85	28.24			0	0	11	0	0							
0.06	0.10	0.09	30.90	0.06	0.06	24	0	20	0	2700	3.61	-0.91	30.56			0	0	0	0	0							
0.05	0.06	0.06	32.50	0.05	0.05	73	0	0	0	2800	4.58	-0.94	33.43			0	0	0	0	0							
0.03	0.03	37.43				0	0	0	0	3000	6.57	-0.96	41.29			0	0	0	0	0							
Total						338	0	339	0	Total						0	0	101	0								
Indicative a-t-m Vol 27.58														Indicative a-t-m Vol 27.90													
Underlying Price 23.475														Underlying Price 23.475													
Nov 10														Nov 10													
Time to expiry: 74 Days														Time to expiry: 74 Days													
3.72	0.88	32.22				0	0	0	0	2000	0.23	0.21	-0.12	32.03	0.23	0.23	29	13	18	+13							
2.84	0.82	29.86				0	0	0	0	2100	0.35	-0.18	30.13			0	0	0	0	0							
2.09	0.72	29.00				0	0	0	0	2200	0.58	-0.28	28.68			0	0	0	0	0							
1.85	1.75	0.66	28.34	1.85	1.85	10	0	10	0	2250	0.74	-0.34	28.31			0	0	0	0	0							
1.45	0.59	28.09				0	0	0	0	2300	0.94	-0.41	28.06			0	0	0	0	0							
1.17	0.53	27.56				0	0	0	0	2350	1.18	-0.47	27.89			0	0	0	0	0							
0.75	0.94	0.46	27.32	0.75	0.75	10	0	10	0	2400	1.45	-0.54	27.65			0	0	0	0	0							
0.30	0.36	0.23	27.35	0.34	0.30	15	0	241	0	2600	2.88	-0.77	28.12			0	0	0	0	0							
0.13	0.10	28.53				0	0	131	0	2800	4.60	-0.92	26.58			0	0	0	0	0							
Total						35	0	392	0	Total						29	13	18	+13								
Indicative a-t-m Vol 27.58														Indicative a-t-m Vol 26.30													
Underlying Price 23.475														Underlying Price 23.475													
Dec 10														Dec 10													
Time to expiry: 102 Days														Time to expiry: 102 Days													
3.86	0.85	32.12				0	0	20	0	2000	0.28	-0.14	30.25			0	0	0	0	0							
2.26	0.70	28.41				0	0	1	0	2200	0.71	-0.30	27.78			0	0	41	0	0							
1.63	0.59	27.46				0	0	0	0	2300	1.08	-0.41	26.89			0	0	4	0	0							
1.17	0.48	27.71				0	0	15	0	2400	1.54	-0.53	25.67			0	5	19	+5	0							
0.52	0.27	27.16				0	0	137	0	2600	2.98	-0.74	27.00			0	0	22	0	0							
0.16	0.22	0.13	27.68	0.20	0.16	70	0	54	0	2800	4.67	-0.88	26.64			0	0	27	0	0							
0.12	0.08	30.32				0	0	70	0	3000	6.65	-0.91	33.03			0	0	238	0	0							
0.08	0.05	33.18				0	0	45	0	3200	8.52	-1.00	26.00			0	0	31	0	0							
0.05	0.03	35.36				0	0	10	0	3400	10.55	-0.97	37.17			0	0	0	0	0							
0.04	0.02	38.61				0	0	0	0	3600	12.59	-0.96	45.21			0	0	0	0	0							
0.03	0.02	44.64				0	0	36	0	4000	16.57	-0.97	52.66			0	0	0	0	0							
Total						70	0	388	0	Total						0	5	382	+5								
Indicative a-t-m Vol 27.15														Indicative a-t-m Vol 27.38													
Underlying Price 23.475														Underlying Price 23.475													
Mar 11														Mar 11													
Time to expiry: 193 Days														Time to expiry: 193 Days													
4.24	0.80	31.00				0	0	0	0	2000	0.63	-0.20	30.26			0	0	5	0	0							
2.80	0.67	28.92				0	0	2	0	2200	1.20	-0.33	28.52			0	0	63	0	0							
2.18	0.59	27.69				0	0	1	0	2300	1.75	-0.41	27.62	1.75	1.75	3	0	10	0	0							
1.56	1.64	0.50	26.56	1.56	1.56	2	0	1	0	2400	2.09	-0.50	27.13			0	0	2	0	0							
0.88	0.33	25.59				0	0	0	0	2600	3.32	-0.67	25.96			0	0	0	0	0							
0.46	0.49	0.21	26.21	0.46	0.46	10	0	11	0	2800	4.86	-0.81	25.15			0	0	24	0	0							
0.26	0.12	26.31				0	0	26	0	3000	6.69	-0.89	26.38			0	0	60	0	0							
0.14	0.07	27.17				0	0	12	0	3200	8.52	-0.96	25.51			0	0	6	0	0							
0.09	0.05	28.33				0	0	0	0	3400	10.56	-0.96	29.70			0	0	0	0	0							
0.06	0.03	29.89				0	0	0	0	3600	12.59	-0.95	35.53			0	0	0	0	0							
Total						12	0	53	0	Total						3	0	170	0								

Equity Options

Calls

Business Day Mon 6 Sep 2010				Prev Business Day				Fri 3 Sep 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	27.05			Underlying Price		23.475				2000			
4.31	0.80	29.48				0	0	0	0	2200			
2.96	0.67	28.42				0	0	0	0	2300			
2.35	0.59	27.41				0	0	0	0	2400			
1.84	0.51	26.67				0	0	0	0	2600			
1.07	0.36	25.80				0	0	20	0	2800			
0.71	0.58	0.23	25.18	0.71	0.71	5	0	0	0	3200			
0.14	0.07	24.14				0	0	0	0				
		Total				5	0	20	0				
		Total Calls				938	15	1,938	+10				

Puts

Business Day Mon 6 Sep 2010				Prev Business Day				Fri 3 Sep 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	27.01			Time to expiry: 284 Days		27.01							
1.16	-0.27	30.40				0	0	10	0				
1.87	-0.40	28.29				0	0	10	0				
2.33	-0.47	27.38				0	0	0	0				
2.87	-0.55	26.60				0	0	15	0				
4.16	-0.69	25.26				0	0	0	0				
5.75	-0.80	24.90				0	0	0	0				
9.37	-0.93	24.90				0	0	0	0				
		Total				0	0	35	0				
		Total Puts				45	28	2,338	+28				
		Grand Total				983	43	4,276	+38				