

Brussels Equity Products

Business Day Tue 7 Sep 2010

Equity Index Futures

	Opening Trans	Settle	Change	Daily		Lifetime		Closing Price	CONNECT* Volume
				High	Low	High	Low		
Bel 20 Index Futures									
Sep 10	2554.00	2540.80	-20.70	2554.00	2535.20	2572.90	2410.10	2540.80	155
Oct 10		2536.80	-20.70					2536.80	0
Nov 10		2536.80	-20.70					2536.80	0
Dec 10		2526.80	-20.70					2526.80	0
									155
									155
									Grand Total
									155

Previous Business Day Mon 6 Sep 2010

	Official Volume	Open Interest	Change
	167	2,605	+42
	0	0	0
	0	0	0
	0	0	0
	167	2,605	0
	167	2,605	+42

* CONNECT means LIFFE CONNECT (Registered Trademark)

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Brussels Equity Products

Business Day Tue 7 Sep 2010

Equity Index Options Volume Summary

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

Brussels Equity Products

Business Day Tue 7 Sep 2010

Equity Options Volume Summary

		Standard Contract Size	Calls Volume	Puts Volume	Total Volume	Previous Business Day		
						Mon 6 Sep 2010		
						Official Volume	Open Interest	Change
FRB	ageas NV/SA (B)	100	10	20	30	1,030	77,802	+1,013
AGE	Agfa Gevaert	100	34	37	71	241	10,372	+146
INT	Anheuser - Busch InBev NV	100	338	47	385	1,435	63,627	+1,383
BAR	Barco NV	100	16	22	38	0	907	0
BLG	Belgacom	100	0	102	102	19	4,334	+7
COL	Colruyt N.V.	100	5	0	5	69	1,885	+53
DEL	Delhaize	100	5	0	5	20	4,039	+20
DXB	DEXIA	100	16	6	22	215	28,288	+211
GBL	GBL	100	0	0	0	100	3,001	+100
KBC	KBC-Bank	100	96	123	219	287	11,947	+117
MOB	Mobistar	100	0	0	0	10	5,204	+10
NYR	Nyrstar	100	84	162	246	382	12,356	+341
OME	Omega Pharma N.V.	100	211	106	317	226	1,995	+201
SOL	Solvay	100	0	116	116	32	3,265	+9
TLN	Telenet Group	100	11	10	21	40	1,310	+28
UMC	Umicore	100	4	0	4	35	5,114	+15
UCB	Union Chimique Belge	100	70	0	70	983	4,958	+682
			900	751	1,651	5,124	240,404	+4,336

Comments

Dividend Information :

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

Equity Index Options

Calls

Business Day Tue 7 Sep 2010				Daily		Total Volume	Prev Business Day Mon 6 Sep 2010			
Opening Trans	Settle Price	Delta	Volatility	High	Low		Official Volume	Open Int	Change	Exercise Price

Puts

Business Day Tue 7 Sep 2010				Daily		Total Volume	Prev Business Day Mon 6 Sep 2010			
Opening Trans	Settle Price	Delta	Volatility	High	Low		Official Volume	Open Int	Change	Exercise Price

Bel 20 Index Option (B XO)

Indicative a-t-m Vol	Underlying Price	2536.90	Sep 10	Time to expiry:	10 Days	Indicative a-t-m Vol	19.76
936.79	1.00	25.00	0	0.01	0.00	25.00	0
736.81	1.00	31.55	0	0.01	0.00	31.55	0
536.84	1.00	30.91	0	0.01	0.00	30.91	0
436.85	1.00	29.23	0	0.01	0.00	29.23	0
336.88	1.00	27.10	0	0.02	0.00	27.10	5
286.95	1.00	26.25	0	0.09	0.00	26.25	0
237.19	0.99	25.33	0	0.32	-0.01	25.33	0
187.90	0.97	24.17	0	1.02	-0.03	24.17	50
163.69	0.96	23.69	0	1.81	-0.04	23.69	0
140.06	0.93	23.33	0	3.18	-0.07	23.33	105
117.10	0.89	22.76	0	5.21	-0.11	22.76	0
95.18	0.83	22.16	0	8.29	-0.17	22.16	4
75.11	0.76	21.84	0	13.22	-0.24	21.84	10
56.63	0.67	21.20	0	19.73	-0.33	21.20	1
39.93	0.56	20.20	0	28.03	-0.44	20.20	0
26.15	0.44	19.28	0	39.25	-0.56	19.28	0
16.03	0.32	18.71	0	54.12	-0.68	18.71	0
9.10	0.21	18.30	0	72.19	-0.79	18.30	15
2.17	0.07	17.56	0	115.26	-0.93	17.56	0
0.34	0.01	16.99	0	163.42	-0.99	16.99	43
0.03	0.00	16.30	0	213.10	-1.00	16.30	0
0.01	0.00	15.80	0	263.07	-1.00	15.80	0
0.01	0.00	15.17	0	363.06	-1.00	15.17	0
0.01	0.00	15.05	0	463.04	-1.00	15.05	0
0.01	0.00	16.42	0	663.02	-1.00	16.42	0
0.01	0.00	20.00	0	863.00	-1.00	20.00	0
Total			1,017	Total			252
Indicative a-t-m Vol	Underlying Price	2534.10	Oct 10	Time to expiry:	38 Days	Indicative a-t-m Vol	20.04
436.25	0.98	30.00	0	2.39	-0.02	30.00	0
339.54	0.94	27.91	0	5.62	-0.06	27.91	0
246.03	0.89	25.44	0	12.06	-0.11	25.44	0
201.87	0.84	24.36	0	17.88	-0.16	24.36	0
160.06	0.77	23.24	0	26.04	-0.23	23.24	0
121.04	0.69	21.95	0	36.99	-0.31	21.95	0
86.00	0.59	20.82	20	52.60	-0.41	20.82	0
57.65	0.47	19.71	0	73.54	-0.53	19.71	0
34.75	0.35	18.60	0	100.61	-0.65	18.60	0
18.62	0.23	17.60	0	134.46	-0.77	17.60	0
8.85	0.13	16.81	0	174.66	-0.87	16.81	0
1.43	0.03	15.85	0	267.18	-0.97	15.85	0
0.17	0.00	15.50	0	365.86	-1.00	15.50	0
Total			22	Total			0
Indicative a-t-m Vol	Underlying Price	2526.40	Nov 10	Time to expiry:	73 Days	Indicative a-t-m Vol	20.38
438.81	0.92	30.50	0	13.01	-0.08	30.50	0
346.03	0.88	27.84	0	20.09	-0.12	27.84	0
257.96	0.81	25.41	0	31.88	-0.19	25.41	0
216.40	0.76	24.22	0	40.25	-0.24	24.22	0
176.85	0.71	22.99	0	50.63	-0.29	22.99	0
141.50	0.64	22.12	30	65.21	-0.36	22.12	0
108.00	0.56	20.91	0	81.64	-0.44	20.91	0
79.43	0.48	19.93	0	103.00	-0.52	19.93	0
55.00	0.38	18.90	0	128.50	-0.62	18.90	0
22.62	0.21	17.43	0	195.98	-0.79	17.43	0
6.75	0.08	16.09	0	279.96	-0.92	16.09	0
1.55	0.02	15.27	0	374.62	-0.98	15.27	0
Total			30	Total			0
Indicative a-t-m Vol	Underlying Price	2522.40	Dec 10	Time to expiry:	101 Days	Indicative a-t-m Vol	20.84
1319.31	1.00	25.50	0	0.01	0.00	25.50	0
1119.89	1.00	36.49	0	0.11	0.00	36.49	0
922.07	0.99	38.60	0	1.82	-0.01	38.60	0
727.21	0.97	36.36	0	6.49	-0.03	36.36	0
536.35	0.93	32.23	0	15.17	-0.07	32.23	10
354.15	0.84	27.73	0	32.50	-0.16	27.73	1,000
269.01	0.77	25.42	0	47.12	-0.23	25.42	0
192.23	0.68	23.49	0	70.12	-0.32	23.49	1,000
123.74	0.55	21.25	0	101.40	-0.45	21.25	10
70.58	0.40	19.45	0	148.00	-0.60	19.45	0
34.69	0.25	18.05	0	211.88	-0.75	18.05	1
14.00	0.13	16.84	0	290.95	-0.87	16.84	0
1.32	0.02	15.39	0	477.81	-0.98	15.39	0
0.07	0.00	14.73	0	676.09	-1.00	14.73	0
0.01	0.00	15.33	0	875.56	-1.00	15.33	0
0.01	0.00	17.00	0	1075.09	-1.00	17.00	0
Total			17	Total			2,021

Equity Index Options

Calls

Business Day Tue 7 Sep 2010				Prev 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	
Indicative a-t-m Vol 21.73				Underlying Price 2523.40				Mar 11			
933.66	0.96	40.21				0	0	0	0	1600	
744.77	0.92	35.75				0	0	0	0	1800	
561.35	0.87	31.31				0	0	0	0	2000	
388.92	0.79	27.26				0	0	0	0	2200	
309.59	0.72	25.43				0	0	0	0	2300	
236.43	0.65	23.67				0	0	1	0	2400	
171.67	0.55	22.06				0	0	0	0	2500	
117.59	0.45	20.67				0	0	0	0	2600	
73.78	0.34	19.26				0	0	0	0	2700	
44.25	0.24	18.41				0	0	0	0	2800	
11.87	0.09	16.82				0	0	0	0	3000	
2.50	0.02	16.01				0	0	0	0	3200	
0.11	0.00	16.00				0	0	60	0	3600	
Total				Total				Total			
								61			
Indicative a-t-m Vol 22.53				Underlying Price 2466.90				Jun 11			
881.89	0.94	35.10				0	0	0	0	1600	
701.98	0.89	32.45				0	0	0	0	1800	
529.71	0.83	29.31				0	0	0	0	2000	
370.41	0.73	26.17				0	0	0	0	2200	
297.50	0.67	24.61				0	0	0	0	2300	
233.50	0.59	23.43				0	0	0	0	2400	
175.18	0.51	22.09				0	0	0	0	2500	
125.52	0.42	20.85				0	0	1	0	2600	
86.35	0.33	19.85				0	0	0	0	2700	
56.50	0.25	18.98				0	0	0	0	2800	
20.75	0.12	17.61				0	0	0	0	3000	
6.86	0.05	16.94				0	0	0	0	3200	
0.83	0.01	17.00				0	0	0	0	3600	
Total				Total				Total			
								1			
Indicative a-t-m Vol 22.33				Underlying Price 2531.10				Dec 11			
1705.43	1.00	39.71				0	0	0	0	800	
1324.71	0.97	39.18				0	0	0	0	1200	
971.64	0.91	36.69				0	0	0	0	1600	
629.06	0.81	29.84				0	0	1,320	0	2000	
473.46	0.73	26.90				0	0	0	0	2200	
331.03	0.63	23.97				0	0	0	0	2400	
211.55	0.50	21.48				0	0	0	0	2600	
120.11	0.36	19.37				0	0	0	0	2800	
62.24	0.23	18.02				0	0	0	0	3000	
30.90	0.14	17.34				0	0	0	0	3200	
6.64	0.04	16.66				0	0	0	0	3600	
Total				Total				Total			
								1,320			
Total Calls				Total Calls				Total Calls			
								20			

Puts

Business Day Tue 7 Sep 2010				Prev 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	
Indicative a-t-m Vol 21.73				Underlying Price 2523.40				Mar 11			
Time to expiry: 192 Days											
14.87	-0.04	40.21				0	0	0	0	1600	
24.98	-0.08	35.75				0	0	0	0	1800	
40.56	-0.13	31.31				0	0	0	0	2000	
67.13	-0.21	27.26				0	0	2	0	2200	
87.31	-0.28	25.43				0	0	0	0	2300	
113.65	-0.35	23.67				0	0	0	0	2400	
148.39	-0.45	22.06				0	0	0	0	2500	
193.81	-0.55	20.67				0	0	0	0	2600	
249.50	-0.66	19.26				0	0	0	0	2700	
319.47	-0.76	18.41				0	0	0	0	2800	
486.10	-0.91	16.82				0	0	0	0	3000	
675.72	-0.98	16.01				0	0	0	0	3200	
1071.34	-1.00	16.00				0	0	0	0	3600	
Total				Total				Total			
								2			
Indicative a-t-m Vol 22.53				Underlying Price 2466.90				Jun 11			
Time to expiry: 283 Days											
22.26	-0.06	35.10				0	0	0	0	1600	
40.67	-0.11	32.45				0	0	0	0	1800	
66.72	-0.17	29.31				0	0	20	0	2000	
105.75	-0.27	26.17				0	0	0	0	2200	
132.00	-0.33	24.61				0	0	0	0	2300	
167.16	-0.41	23.43				0	0	0	0	2400	
208.00	-0.49	22.09				0	0	0	0	2500	
257.50	-0.58	20.85				0	0	0	0	2600	
317.50	-0.67	19.85				0	0	0	0	2700	
386.81	-0.75	18.98				0	0	0	0	2800	
549.38	-0.88	17.61				0	0	0	0	3000	
733.82	-0.95	16.94				0	0	0	0	3200	
1124.43	-0.99	17.00				0	0	0	0	3600	
Total				Total				Total			
								20			
Indicative a-t-m Vol 22.33				Underlying Price 2531.10				Dec 11			
Time to expiry: 465 Days											
1.00	0.00	39.71				0	0	0	0	800	
14.12	-0.03	39.18				0	0	0	0	1200	
54.88	-0.09	36.69				0	0	0	0	1600	
106.14	-0.19	29.84				0	0	1,320	0	2000	
147.46	-0.27	26.90				0	0	0	0	2200	
201.95	-0.37	23.97				0	0	0	0	2400	
279.39	-0.50	21.48				0	0	0	0	2600	
384.87	-0.64	19.37				0	0	0	0	2800	
523.92	-0.77	18.02				0	0	0	0	3000	
689.50	-0.86	17.34				0	0	0	0	3200	
1059.07	-0.96	16.66				0	0	0	0	3600	
Total				Total				Total			
								1,320			
Total Puts				Total Puts				Total Puts			
								3,615			
Grand Total				Grand Total				Grand Total			
								6,083			

Equity Index Options

Calls

Business Day Tue 7 Sep 2010				Prev Business Day Mon 6 Sep 2010			
Opening Trans	Settle Price	Delta	Volatility	Total Volume	Official Volume	Open Int	Change
			High Low				

Puts

Business Day Tue 7 Sep 2010				Prev Business Day Mon 6 Sep 2010			
Opening Trans	Settle Price	Delta	Volatility	Total Volume	Official Volume	Open Int	Change
			High Low				

Equity Options

Calls

Business Day	Tue 7 Sep 2010	Prev Business Day	Mon 6 Sep 2010
Opening Trans	Settle Price	Delta	Volatility

Puts

Business Day	Tue 7 Sep 2010	Prev Business Day	Mon 6 Sep 2010
Opening Trans	Settle Price	Delta	Volatility

ageas NV/SA (B) (FRB)

Indicative a-t-m Vol	39.59	Underlying Price	2.058	Sep 10	Time to expiry:	10 Days	Indicative a-t-m Vol	38.42						
0.86	1.00	107.20	0	0	0	120	0.01	0.00	95.88	0	0	0	0	
0.66	1.00	85.32	0	0	0	140	0.01	0.00	81.89	0	0	0	0	
0.46	0.98	73.70	0	10	15	160	0.01	-0.01	67.41	0	0	61,250	0	
0.36	0.96	66.48	0	0	0	170	0.01	-0.03	60.54	0	0	0	0	
0.26	0.95	47.83	0	0	20	180	0.01	-0.07	53.18	0	0	10,000	0	
0.17	0.83	49.64	0	0	80	190	0.01	-0.15	46.55	0	0	0	0	
0.09	0.67	40.50	10	0	83	200	0.03	-0.33	39.92	0	0	0	3	
0.04	0.40	38.98	0	0	32	210	0.08	-0.61	37.42	0	0	0	10	
0.01	0.17	38.98	0	0	125	220	0.15	-0.85	35.57	0	0	0	0	
0.01	0.07	41.68	0	0	0	230	0.24	-0.96	35.57	0	0	0	0	
0.01	0.01	40.20	0	0	124	240	0.34	-0.99	36.65	0	0	0	62	
0.01	0.00	48.13	0	0	54	260	0.54	-1.00	40.54	0	0	0	75	
0.01	0.00	42.03	0	0	75	280	0.74	-1.00	42.40	0	0	0	202	
0.01	0.00	43.85	0	0	20	300	0.94	-1.00	43.64	0	0	0	25	
0.01	0.00	45.68	0	0	0	320	1.14	-1.00	45.19	0	0	0	2	
0.01	0.00	47.51	0	0	200	340	1.34	-1.00	46.74	0	0	0	0	
0.01	0.00	49.34	0	0	20	360	1.54	-1.00	49.53	0	0	0	0	
0.01	0.00	52.64	0	0	0	400	1.94	-1.00	54.81	0	0	0	0	
Total			10	10	848	0	Total					0	71,629	0
Indicative a-t-m Vol	34.98	Underlying Price	2.058	Oct 10	Time to expiry:	38 Days	Indicative a-t-m Vol	40.22						
0.67	0.96	70.95	0	0	0	140	0.01	-0.03	68.28	0	0	0	0	
0.48	0.91	61.36	0	0	0	160	0.02	-0.08	59.75	0	0	0	0	
0.40	0.85	62.88	0	0	0	170	0.03	-0.13	55.65	0	0	0	0	
0.30	0.82	50.58	0	0	0	180	0.04	-0.18	50.54	0	0	0	0	
0.21	0.73	44.44	0	0	34	190	0.05	-0.27	45.65	0	0	0	0	
0.13	0.62	38.03	0	0	37	200	0.08	-0.39	41.42	0	0	0	0	
0.07	0.45	32.95	0	0	0	210	0.13	-0.54	39.42	0	0	0	0	
0.05	0.33	39.23	0	0	3	220	0.18	-0.71	33.67	0	0	0	0	
0.03	0.21	38.72	0	0	0	230	0.27	-0.81	36.24	0	0	0	5	
0.01	0.12	37.83	0	0	0	240	0.35	-0.91	34.41	0	0	0	0	
0.01	0.05	41.63	0	0	0	260	0.54	-0.97	37.28	0	0	0	0	
0.01	0.02	45.00	0	0	0	280	0.74	-0.99	42.70	0	0	0	0	
Total			0	0	74	0	Total					0	5	0
Indicative a-t-m Vol	38.57	Underlying Price	2.058	Nov 10	Time to expiry:	73 Days	Indicative a-t-m Vol	38.78						
0.67	0.95	54.95	0	0	0	140	0.02	-0.07	62.91	0	0	0	0	
0.50	0.87	55.49	0	0	0	160	0.04	-0.12	54.80	0	0	0	0	
0.33	0.76	50.44	0	0	0	180	0.07	-0.23	48.15	0	0	0	0	
0.26	0.69	47.55	0	0	0	190	0.09	-0.31	45.13	0	0	0	0	
0.18	0.60	40.96	0	0	0	200	0.10	-0.40	36.27	0	950	1,000	+950	
0.12	0.49	36.97	0	0	0	210	0.17	-0.51	40.45	0	0	0	0	
0.08	0.37	35.83	0	10	10	220	0.22	-0.63	35.36	0	0	0	10	
0.04	0.21	37.90	0	0	0	240	0.37	-0.81	35.97	0	0	0	0	
0.02	0.11	38.76	0	0	0	260	0.55	-0.92	34.67	0	0	0	0	
Total			0	10	10	+10	Total				950	1,010	+950	
Indicative a-t-m Vol	41.06	Underlying Price	2.058	Dec 10	Time to expiry:	101 Days	Indicative a-t-m Vol	38.55						
0.88	0.95	73.36	0	0	7	120	0.01	-0.03	60.41	0	0	0	0	
0.51	0.86	50.79	0	0	52	160	0.04	-0.14	50.84	0	0	0	0	
0.35	0.75	46.38	0	0	36	180	0.08	-0.25	46.24	0	0	150	0	
0.22	0.60	43.08	0	0	203	200	0.14	-0.40	39.23	0	0	100	0	
0.10	0.41	36.36	0	0	144	220	0.24	-0.59	36.97	0	60	65	+53	
0.06	0.26	37.95	0	0	123	240	0.39	-0.75	37.22	0	0	155	0	
0.03	0.14	37.77	0	0	701	260	0.56	-0.86	37.22	0	0	114	0	
0.01	0.07	37.58	0	0	1,042	280	0.75	-0.93	37.58	0	0	104	0	
0.01	0.05	41.00	0	0	185	300	0.94	-0.97	37.77	0	0	1	0	
0.01	0.02	39.05	0	0	207	320	1.14	-0.99	39.61	0	0	17	0	
Total			0	0	2,700	0	Total				60	706	+53	
Indicative a-t-m Vol	41.71	Underlying Price	2.058	Mar 11	Time to expiry:	192 Days	Indicative a-t-m Vol	41.15						
0.89	0.94	55.89	0	0	0	120	0.03	-0.06	55.59	0	0	0	0	
0.56	0.81	49.43	0	0	10	160	0.09	-0.18	48.19	0	0	0	0	
0.40	0.72	43.80	0	0	15	180	0.14	-0.28	44.85	0	0	0	0	
0.29	0.60	43.59	0	0	57	200	0.22	-0.40	42.24	0	0	27	0	
0.17	0.46	37.31	0	0	8	220	0.31	-0.53	38.62	0.29	0.29	0	0	
0.10	0.33	35.67	0	0	354	240	0.44	-0.66	37.66	0	0	35	0	
0.07	0.25	38.03	0	0	26	260	0.60	-0.76	38.03	0	0	10	0	
0.04	0.17	37.61	0	0	30	280	0.78	-0.84	37.45	0	0	7	0	
0.03	0.11	38.03	0	0	12	300	0.96	-0.90	37.88	0	0	8	0	
0.02	0.08	38.86	0	0	0	320	1.15	-0.93	39.19	0	0	2	0	
Total			0	0	512	0	Total				20	0	89	0

Equity Options

Calls

Business Day Tue 7 Sep 2010				Prev 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	
Indicative a-t-m Vol 50.24				Underlying Price 2.058				Jun 11			
0.93	0.91	65.89				0	0	0	0	120	
0.62	0.79	57.26				0	0	0	0	160	
0.48	0.71	53.76				0	0	0	0	180	
0.37	0.62	51.25				0	0	20	0	200	
0.27	0.52	47.89				0	0	100	0	220	
0.15	0.38	39.36				0	0	0	0	240	
0.12	0.31	41.07				0	0	0	0	260	
0.08	0.23	40.89				0	0	22	0	280	
Total											
Total Calls								10 20 4,286 +10			

Puts

Business Day Tue 7 Sep 2010				Prev 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	
Indicative a-t-m Vol 47.59				Underlying Price 2.058				Jun 11			
Time to expiry: 283 Days											
0.07	-0.11	58.47				0	0	0	0	120	
0.17	-0.24	53.64				0	0	0	0	160	
0.25	-0.32	50.93				0	0	0	0	180	
0.34	-0.42	48.22				0	0	55	0	200	
0.45	-0.52	46.13				0	0	0	0	220	
0.56	-0.63	41.07				0	0	22	0	240	
0.69	-0.75	36.63				0	0	0	0	260	
0.83	-0.87	31.17				0	0	0	0	280	
Total								0 0 77 0			
Total Puts								20 1,010 73,516 +1,003			
Grand Total								30 1,030 77,802 +1,013			

Agfa Gevaert (AGE)

Business Day Tue 7 Sep 2010				Prev 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	
Indicative a-t-m Vol 41.81				Underlying Price 5.570				Sep 10			
2.77	1.00	77.02				0	0	1	0	280	
2.37	1.00	70.37				0	0	0	0	320	
2.17	1.00	68.71				0	0	1	0	340	
1.97	1.00	66.63				0	0	110	0	360	
1.77	1.00	61.23				0	0	105	0	380	
1.57	1.00	59.15				0	0	46	0	400	
1.47	1.00	57.07				0	0	26	0	410	
1.37	1.00	55.83				0	0	60	0	420	
1.27	1.00	54.75				0	0	14	0	430	
1.17	1.00	53.75				0	0	35	0	440	
1.07	0.99	52.58				0	0	110	0	450	
0.97	0.98	55.14				0	0	34	0	460	
0.88	0.97	55.14				0	0	11	0	470	
0.78	0.96	50.97				0	2	31	0	480	
0.69	0.93	51.42				0	0	0	0	490	
0.59	0.90	50.18				0	0	56	0	500	
0.43	0.80	50.18				0	0	18	0	520	
0.26	0.68	42.46				0	0	39	0	540	
0.21	0.15	41.70	0.21	0.21		1	20	74	+20	560	
0.13	0.07	41.51	0.13	0.13		5	0	30	0	580	
	0.04	42.83				0	0	85	0	600	
	0.01	40.97				0	0	51	0	640	
	0.01	40.39				0	0	16	0	680	
	0.01	40.10				0	0	189	0	720	
	0.01	40.07				0	0	0	0	760	
	0.01	40.29				0	0	37	0	800	
Total								6 22 1,179 +20			

Business Day Tue 7 Sep 2010				Prev 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	
Indicative a-t-m Vol 41.82				Underlying Price 5.570				Oct 10			
Time to expiry: 38 Days											
0.01	0.00	84.60				0	0	0	0	280	
0.01	0.00	77.77				0	0	0	0	320	
0.01	0.00	70.95				0	0	0	0	340	
0.01	0.00	67.53				0	0	41	0	360	
0.01	0.00	58.61				0	0	104	0	380	
0.01	0.00	55.25				0	0	70	0	400	
0.01	0.00	51.94				0	0	0	0	410	
0.01	0.00	52.70				0	0	75	0	420	
0.01	0.00	50.56				0	0	0	0	430	
0.01	0.00	48.06				0	0	78	0	440	
0.01	0.00	48.27				0	0	100	0	450	
0.01	-0.01	48.54				0	0	118	0	460	
0.01	-0.02	47.99				0	0	0	0	470	
0.01	-0.03	47.47				0	0	95	0	480	
0.01	-0.05	46.97				0	0	0	0	490	
0.02	-0.08	46.49				0	0	75	0	500	
0.04	-0.17	44.27				0	0	311	0	520	
0.09	-0.32	42.56				0	0	0	0	540	
0.12	0.17	-0.51	0.12	0.12		5	0	212	0	560	
0.12	0.29	-0.71	0.12	0.12		5	5	5	+5	580	
0.46	-0.85	40.12				0	0	163	0	600	
0.83	-0.97	40.85				0	0	57	0	640	
1.23	-1.00	43.45				0	0	6	0	680	
1.63	-1.00	43.45				0	0	8	0	720	
2.03	-1.00	43.45				0	0	0	0	760	
2.43	-1.00	43.45				0	0	40	0	800	
Total								5 5 1,558 +5			

Business Day Tue 7 Sep 2010				Prev 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	
Indicative a-t-m Vol 43.35				Underlying Price 5.570				Nov 10			
1.78	0.98	60.41				0	0	0	0	380	
1.59	0.97	58.29				0	0	0	0	400	
1.49	0.96	58.06				0	0	0	0	410	
1.40	0.95	57.09				0	0	0	0	420	
1.30	0.94	55.35				0	0	0	0	430	
1.21	0.92	54.09				0	0	0	0	440	
1.12	0.91	53.66				0	0	0	0	450	
1.03	0.88	53.27				0	0	0	0	460	
0.95	0.86	52.71				0	0	0	0	470	
0.86	0.83	51.53				0	0	0	0	480	
0.78	0.81	50.56				0	0	5	0	490	
0.70	0.77	49.49				0	20	20	+20	500	
0.54	0.71	45.63				0	0	12	0	520	
0.41	0.61	44.33				0	0	0	0	540	
0.30	0.51	43.18				0	0	14	0	560	
0.22	0.41	42.70				0	0	0	0	580	
0.13	0.31	39.93				0	0	0	0	600	
0.07	0.18	42.50				0	0	70	0	640	
Total								0 20 121 +20			

Business Day Tue 7 Sep 2010				Prev 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	
Indicative a-t-m Vol 42.49				Underlying Price 5.570				Nov 10			
Time to expiry: 73 Days											
0.01	-0.01	56.09				0	0	0	0	380	
0.01	-0.03	54.68				0	0	0	0	400	
0.01	-0.03	53.97				0	0	0	0	410	
0.02	-0.04	53.39				0	0	50	0	420	
0.02	-0.06	52.79				0	0	0	0	430	
0.03	-0.07	52.22				0	0	0	0	440	
0.04	-0.09	51.19				0	0	140	0	450	
0.05	-0.10	50.16				0	0	0	0	460	
0.06	-0.13	49.06				0	0	0	0	470	
0.07	-0.15	47.96				0	0	0	0	480	
0.09	-0.18	47.30				0	0	0	0	490	
0.11	-0.21	46.52				0	0	0	0	500	
0.17	-0.29	45.34				0	0	0	0	520	
0.24	-0.39	44.28				0	0	20	0	540	
0.32	-0.49	42.18				0	40	64	+40	560	
0.43	-0.59	40.93				0	0	0	0	580	
0.56	-0.69	40.38				0	0	10	0	600	
0.88	-0.86	37.78				0	0	0	0	640	
Total								0 40 284 +40			

Business Day Tue 7 Sep 2010				Prev 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	
Indicative a-t-m Vol 43.24				Underlying Price 5.570				Nov 10			
1.82	0.94	59.23				0	0	0	0	380	
1.63	0.92	56.35				0	0	0	0	400	
1.54	0.91	55.12				0	0	0	0	410	
1.45	0.90	53.99				0	0	0	0	420	
1.36	0.89	53.16				0	0	0	0	430	
1.27	0.87	52.45				0	0	0	0	440	
1.19	0.85	51.31				0	0	0	0	450	
1.11	0.83	50.90				0	0	0	0	460	
0.95	0.78	49.56				0	0	0	0	480	
0.87	0.76	48.54				0	0				

Equity Options

Calls

Business Day Tue 7 Sep 2010				Prev 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	
Indicative a-t-m Vol			43.93	Underlying Price 5.570							
2.02	0.95	55.78	0	0	0	0	0	0	0	360	
1.65	0.91	52.02	0	0	0	0	0	5	0	400	
1.48	0.88	50.95	0	0	0	0	0	7	0	420	
1.31	0.85	49.70	0	0	0	0	0	44	0	440	
1.15	0.81	48.80	0	0	0	0	0	506	0	460	
1.01	0.76	48.45	0	0	0	0	0	213	0	480	
0.74	0.66	46.17	0	0	0	0	0	1,248	0	520	
0.50	0.54	43.75	0	0	0	0	0	274	0	560	
0.40	0.32	0.41	0.40	0.40	16	49	180	+11	0	600	
0.20	0.30	40.27	0	0	0	0	0	217	0	640	
0.13	0.21	40.32	0	0	0	100	167	+45	0	680	
0.07	0.14	40.21	0	0	0	0	155	0	0	720	
0.05	0.09	41.23	0	0	0	0	50	0	0	760	
0.02	0.05	39.73	0	0	0	0	289	0	0	800	
Total			16	149	3,355	+56					
Indicative a-t-m Vol			41.68	Underlying Price 5.570							
2.07	0.92	49.66	0	0	0	10	0	0	0	360	
1.74	0.87	48.22	0	0	0	0	0	0	0	400	
1.57	0.84	46.98	0	0	0	0	0	0	0	420	
1.42	0.81	45.90	0	0	0	5	0	0	0	440	
1.28	0.78	45.59	0	0	0	0	0	0	0	460	
1.15	0.74	45.44	0	0	0	33	0	0	0	480	
0.88	0.65	42.83	0	0	0	78	0	0	0	520	
0.67	0.56	41.59	0	0	0	140	0	0	0	560	
0.50	0.47	41.11	0	0	0	121	0	0	0	600	
0.37	0.38	40.44	0	0	0	140	0	0	0	640	
0.26	0.30	39.57	0	0	0	37	0	0	0	680	
0.19	0.23	39.11	0	0	0	185	0	0	0	720	
0.13	0.17	38.80	0	0	0	20	0	0	0	760	
0.09	0.13	38.47	0	0	0	1,083	0	0	0	800	
Total			0	0	1,852	0					
Indicative a-t-m Vol			41.84	Underlying Price 5.570							
2.14	0.90	47.68	0	0	0	10	0	0	0	360	
1.82	0.85	46.06	0	0	0	10	0	0	0	400	
1.67	0.82	45.30	0	0	0	0	0	0	0	420	
1.52	0.79	44.88	0	0	0	10	0	0	0	440	
1.39	0.76	44.42	0	0	0	4	0	0	0	460	
1.26	0.73	43.94	0	0	0	3	0	0	0	480	
1.03	0.65	42.80	0	0	0	6	0	0	0	520	
0.82	0.58	41.76	0	0	0	10	0	0	0	560	
0.64	0.50	40.81	0	0	0	10	0	0	0	600	
0.51	0.42	40.24	0	0	0	5	0	0	0	640	
Total			0	0	68	0					
Total Calls			34	191	6,611	+96					

Puts

Business Day Tue 7 Sep 2010				Prev 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	
Indicative a-t-m Vol			42.52	Underlying Price 5.570							
Time to expiry:			101 Days								
0.03	-0.04	53.37	0	0	0	0	0	0	0	360	
0.06	-0.08	50.68	0	0	0	0	0	5	0	400	
0.09	-0.11	49.54	0	0	0	0	0	7	0	420	
0.12	-0.15	48.57	0	0	0	0	0	44	0	440	
0.16	-0.18	47.51	0	0	0	0	0	506	0	460	
0.20	-0.23	45.26	0	0	0	0	0	213	0	480	
0.34	-0.34	44.69	0	0	0	0	0	1,248	0	520	
0.51	-0.46	42.34	0	0	0	0	0	274	0	560	
0.69	0.74	-0.59	0.69	0.69	22	49	180	+11	0	600	
1.02	-0.70	41.01	0	0	0	0	0	217	0	640	
1.33	-0.81	38.93	0	0	0	100	167	+45	0	680	
1.67	-0.89	36.55	0	0	0	0	155	0	0	720	
2.07	-0.91	41.97	0	0	0	0	50	0	0	760	
2.46	-0.93	43.91	0	0	0	0	289	0	0	800	
Total			22	5	1,233	+5					
Indicative a-t-m Vol			40.98	Underlying Price 5.570							
Time to expiry:			192 Days								
0.08	-0.07	48.04	0	0	0	10	0	0	0	360	
0.13	-0.12	46.25	0	0	0	0	0	0	0	400	
0.16	-0.15	44.91	0	0	0	0	0	0	0	420	
0.21	-0.18	44.27	0	0	0	5	0	0	0	440	
0.26	-0.22	43.56	0	0	0	0	0	0	0	460	
0.32	-0.26	42.61	0	0	0	33	0	0	0	480	
0.46	-0.35	41.27	0	0	0	78	0	0	0	520	
0.66	-0.44	40.96	0	0	0	140	0	0	0	560	
0.89	-0.54	39.86	0	0	0	121	0	0	0	600	
1.16	-0.63	39.32	0	0	0	140	0	0	0	640	
1.46	-0.71	39.02	0	0	0	37	0	0	0	680	
1.78	-0.78	38.75	0	0	0	185	0	0	0	720	
2.13	-0.83	38.75	0	0	0	20	0	0	0	760	
2.50	-0.88	38.75	0	0	0	1,083	0	0	0	800	
Total			0	0	295	0					
Indicative a-t-m Vol			44.41	Underlying Price 5.570							
Time to expiry:			283 Days								
0.16	-0.11	50.67	0	0	0	10	0	0	0	360	
0.24	-0.16	48.71	0	0	0	10	0	0	0	400	
0.30	-0.18	48.09	0	0	0	0	0	0	0	420	
0.35	-0.21	46.85	0	0	0	10	0	0	0	440	
0.38	-0.24	44.06	0	0	0	4	0	0	0	460	
0.46	-0.28	44.37	0	0	0	3	0	0	0	480	
0.65	-0.35	44.84	0	0	0	6	0	0	0	520	
0.86	-0.42	44.37	0	0	0	10	0	0	0	560	
1.09	-0.49	44.06	0	0	0	10	0	0	0	600	
1.37	-0.56	44.28	0	0	0	5	0	0	0	640	
Total			0	0	240	0					
Total Puts			37	50	3,761	+50					
Grand Total			71	241	10,372	+146					

Equity Options

Calls

Business Day Tue 7 Sep 2010							Prev 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	
Anheuser - Busch InBev NV (INT)																					
Indicative a-t-m Vol 19.89							Underlying Price 42.900				Sep 10										
Time to expiry: 10 Days											Indicative a-t-m Vol 18.22										
18.92	1.00	137.10				0	0	0	0	2400	0.01	0.00	100.58			0	0	1,307	0		
14.92	0.99	103.22				0	0	4	0	2800	0.01	0.00	85.08			0	0	1,435	0		
12.92	0.99	87.70				0	0	7	0	3000	0.01	0.00	70.06			0	0	381	0		
10.92	0.99	74.62				0	0	195	0	3200	0.01	0.00	62.53			0	0	6,471	0		
8.93	0.99	63.64				0	0	63	0	3400	0.01	0.00	50.56			0	0	2,217	0		
6.93	0.98	49.40				0	0	65	0	3600	0.01	0.00	38.95			0	0	936	0		
5.91	0.99	36.95				0	0	0	0	3700	0.01	-0.01	34.56			0	0	52	0		
4.95	0.97	39.42				0	0	178	0	3800	0.01	-0.01	28.24			0	0	5,046	0		
3.95	0.96	32.99				0	0	65	0	3900	0.01	-0.01	24.15			0	0	1,703	0		
2.96	0.94	26.48				0	0	3,027	0	4000	0.03	-0.04	23.47			0	0	2,130	0		
2.01	0.88	22.68				0	0	345	0	4100	0.09	-0.11	21.90			0	12	162	0		
1.13	1.18	0.73	21.20	1.13	1.13	10	24	192	+16	4200	0.20	0.25	-0.27	20.33	0.20	0.20	15	5	125	+5	
0.54	0.48	19.75				0	15	1,127	0	4300	0.59	-0.52	17.99			0	0	30	0		
0.20	0.16	0.21	18.01	0.21	0.20	250	0	1,233	0	4400	1.21	-0.83	15.37			0	0	40	0		
0.02	0.02	0.03	20.67			0	0	306	0	4600	3.11	-0.98	18.64			0	0	0	0		
0.02	0.02	32.43				0	0	24	0	4800	5.11	-1.00	22.39			0	0	0	0		
Total							260	39	6,831	+16	Total							15	17	22,035	+5
Indicative a-t-m Vol 21.38							Underlying Price 42.900				Oct 10										
Time to expiry: 38 Days											Indicative a-t-m Vol 21.09										
8.97	0.97	38.68				0	0	0	0	3400	0.03	-0.02	34.07			0	4	4	+4		
7.01	0.95	33.69				0	0	0	0	3600	0.05	-0.03	29.46			0	0	251	0		
5.10	0.91	29.35				0	0	67	0	3800	0.15	-0.08	27.64			0	0	231	0		
4.18	0.87	27.40				0	0	68	0	3900	0.23	-0.12	26.17			0	0	275	0		
3.31	0.81	25.89				0	0	119	0	4000	0.36	-0.18	24.72			0	0	463	0		
2.50	0.73	24.34				0	18	95	+15	4100	0.55	-0.26	23.50			0	0	68	0		
1.85	1.78	0.63	22.93	1.85	1.78	18	0	99	0	4200	0.82	-0.37	22.04			0	0	10	0		
1.15	0.50	21.21				0	0	40	0	4300	1.22	-0.50	20.98			0	0	0	0		
0.71	0.37	20.65				0	0	2,310	0	4400	1.75	-0.64	19.86			0	0	0	0		
0.21	0.15	19.71				0	0	1,044	0	4600	3.24	-0.88	17.94			0	0	0	0		
0.07	0.05	20.90				0	0	0	0	4800	5.11	-0.99	15.71			0	0	0	0		
Total							18	18	3,842	+15	Total							0	4	1,302	+4
Indicative a-t-m Vol 24.10							Underlying Price 42.900				Nov 10										
Time to expiry: 73 Days											Indicative a-t-m Vol 24.26										
7.21	0.91	31.12				0	0	0	0	3600	0.29	-0.09	31.55			0	0	0	0		
5.42	0.84	28.68				0	0	0	0	3800	0.50	-0.16	29.00			0	0	10	0		
4.64	0.79	28.64				0	0	0	0	3900	0.65	-0.20	27.90			0	0	0	0		
3.81	0.74	26.95				0	0	0	0	4000	0.85	-0.26	26.75			0	0	0	0		
3.05	0.68	25.63				0	0	150	0	4100	1.12	-0.32	25.76	1.21	1.21	19	0	132	0		
2.41	0.60	24.94				0	0	4	0	4200	1.46	-0.40	24.87			0	0	20	0		
1.82	0.52	24.01				0	14	14	+14	4300	1.89	-0.48	24.20			0	0	0	0		
1.33	0.43	23.21				0	240	241	+240	4400	2.39	-0.57	23.27			0	0	0	0		
0.65	0.26	22.24				0	0	0	0	4600	3.70	-0.74	22.04			0	0	0	0		
0.28	0.14	21.56				0	0	28	0	4800	5.32	-0.87	21.28			0	0	0	0		
Total							0	254	437	+254	Total							19	0	162	0
Indicative a-t-m Vol 24.75							Underlying Price 42.900				Dec 10										
Time to expiry: 101 Days											Indicative a-t-m Vol 24.75										
15.02	0.98	40.90				0	0	12	0	2800	0.07	-0.02	41.46			0	0	8,182	0		
11.15	0.95	36.23				0	0	35	0	3200	0.20	-0.05	36.61			0	0	1,179	0		
9.25	0.92	33.15				0	0	35	0	3400	0.31	-0.08	34.01			0	0	313	0		
7.42	0.88	30.82				0	0	166	0	3600	0.48	-0.13	31.54			0	0	1,823	0		
5.66	0.82	28.22				0	0	2,149	0	3800	0.76	-0.19	29.37			0	0	1,410	0		
4.15	0.72	27.04				0	0	1,347	0	4000	1.18	-0.28	27.16			0	0	86	0		
2.82	2.81	0.60	25.54	2.82	2.82	39	0	1,210	0	4200	1.82	-0.41	25.39			0	5	15	+1		
1.70	0.45	23.78				0	0	209	0	4400	2.74	-0.55	23.98			0	0	60	0		
0.48	0.18	21.89				0	10	30	0	4800	5.51	-0.82	21.96			0	0	15	0		
Total							39	10	5,193	0	Total							0	5	13,083	+1
Indicative a-t-m Vol 25.31							Underlying Price 42.900				Mar 11										
Time to expiry: 192 Days											Indicative a-t-m Vol 25.58										
11.50	0.91	33.30				0	0	36	0	3200	0.54	-0.09	34.59			0	0	3,390	0		
9.73	0.88	31.61				0	0	49	0	3400	0.74	-0.13	32.48	0.78	0.76	13	0	1,455	0		
8.05	0.82	30.25				0	0	0	0	3600	1.03	-0.18	30.60			0	0	31	0		
6.47	0.76	28.65				0	0	1,612	0	3800	1.44	-0.24	28.98			0	0	1,570	0		
5.02	0.68	27.12				0	0	39	0	4000	1.98	-0.32	27.44			0	0	98	0		
3.75	0.59	25.82	3.81	3.81		10	0	168	0	4200	2.70	-0.41	26.04			0	10	16	+10		
2.71	2.67	0.49	24.68	2.72	2.71	11	53	460	+53	4400	3.63	-0.51	25.01			0	15	18	+15		
1.18	0.29	22.95				0	0	0	0	4800	6.12	-0.72	23.13			0	0	11	0		
Total							21	53	2,364	+53	Total							13	25	6,589	+25
Indicative a-t-m Vol 25.89							Underlying Price 42.900				Jun 11										
Time to expiry: 283 Days											Indicative a-t-m Vol 25.84										
11.86	0.88	33.64				0	0	0	0	3200	0.91	-0.13	33.18			0	0	37	0		
8.47	0.80	29.96				0	0	7	0	3600	1.61	-0.22	30.13			0	0	46	0		
6.95	0.74	28.51				0	0	0	0	3800	2.11	-0.28	28.71			0	0	88	0		
5.57	0.67	27.28				0	0	20	0	4000	2.73	-0.35	27.31			0	0	60	0		
4.37	0.59	26.32				0	500	546	+500	4200	3.53	-0.43	26.22			0	510	510	+510		
3.32	0.51	25.37				0	0	151	0	4400	4.50	-0.51	25.37			0	0	0	0		
1.75	0.33	23.86				0	0	42	0	4800	6.96	-0.68	23.86			0	0	282	0		
Total							0	500	766	+500	Total							0	510	1,023	+510
Total Calls							338	874	19,433	+838	Total Puts							47	561	44,194	+545
											Grand Total							385	1,435	63,627	+1,383

Puts

Business Day Tue 7 Sep 2010							Prev 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
Anheuser - Busch InBev NV (INT)																				
Indicative a-t-m Vol 19.89							Underlying Price 42.900				Sep 10									
Time to expiry: 10 Days											Indicative a-t-m Vol 18.22									
18.92	1.00	137.10				0	0	0	0	2400	0.01	0.00	100.58			0	0	1,307	0	
14.92	0.99	103.22				0	0	4	0	2800	0.01	0.00	85.08			0	0	1,435	0	
12.92	0.99	87.70				0	0	7	0	3000	0.01	0.00	70.06			0	0	381	0	
10.92	0.99	74.62				0	0	195	0	3200	0.01	0.00	62.53			0	0	6,471	0	
8.93	0.99	63.64				0	0	63	0	3400	0.01	0.00	50.56			0	0	2,217	0	
6.93	0.98	49.40				0	0	65	0	3600	0.01	0.00	38.95			0	0	936	0	

Equity Options

Calls

Calls														Puts															
Business Day Tue 7 Sep 2010														Business Day Tue 7 Sep 2010															
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Prev Business Day Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Prev Business Day Official Volume	Open Int	Change									
Barco NV (BAR)																													
Indicative a-t-m Vol 30.57						Underlying Price 35.790						Sep 10						Time to expiry: 10 Days						Indicative a-t-m Vol 28.15					
13.79	1.00	43.38				0	0	1	0	2200	0.01	0.00	44.20			0	0	19	0										
11.79	1.00	40.72				0	0	1	0	2400	0.01	0.00	41.59			0	0	11	0										
9.79	1.00	39.91				0	0	0	0	2600	0.01	0.00	40.42			0	0	0	0										
7.79	1.00	39.21				0	0	0	0	2800	0.01	0.00	37.97			0	0	5	0										
5.80	1.00	38.52				0	0	0	0	3000	0.01	0.00	36.14			0	0	0	0										
3.83	0.96	37.90				0	0	0	0	3200	0.02	-0.03	34.30			0	0	10	0										
1.95	0.85	30.00				0	0	4	0	3400	0.14	-0.15	29.13			0	0	12	0										
1.21	0.67	30.51				0	0	0	0	3500	0.38	-0.32	29.00			0	0	0	0										
0.66	0.47	30.59				0	0	0	0	3600	0.80	-0.54	27.92			0	0	10	0										
0.23	0.24	26.54				0	0	0	0	3700	1.44	-0.76	26.42			0	0	10	0										
0.06	0.09	25.13				0	0	0	0	3800	2.28	-0.90	26.33			0	0	1	0										
0.02	0.03	25.49				0	0	5	0	3900	3.23	-0.97	26.63			0	0	50	0										
0.01	0.01	27.45				0	0	14	0	4000	4.21	-0.99	26.59			0	0	2	0										
0.01	0.00	28.44				0	0	0	0	4100	5.21	-1.00	26.20			0	0	0	0										
0.01	0.00	29.94				0	0	19	0	4200	6.21	-1.00	25.80			0	0	0	0										
0.01	0.00	29.49				0	0	50	0	4400	8.21	-1.00	25.80			0	0	0	0										
0.01	0.00	29.19				0	0	0	0	4600	10.21	-1.00	26.01			0	0	0	0										
0.01	0.00	30.09				0	0	52	0	4800	12.21	-1.00	26.45			0	0	0	0										
Total						0	0	146	0		Total						0	0	130	0									
Indicative a-t-m Vol 31.74						Underlying Price 35.790						Oct 10						Time to expiry: 38 Days						Indicative a-t-m Vol 30.68					
4.18	0.84	36.39				0	0	0	0	3200	0.33	-0.15	34.90			0	0	0	0										
2.58	0.70	32.94				0	0	0	0	3400	0.76	-0.29	32.66			0	0	0	0										
1.90	0.61	31.65				0	0	0	0	3500	1.07	-0.39	31.21			0	0	0	0										
1.40	0.50	31.77				0	0	0	0	3600	1.53	-0.50	30.54			0	0	0	0										
0.85	0.38	28.77				0	0	0	0	3700	2.11	-0.61	30.24			0	0	1	0										
0.55	0.28	28.69				0	0	0	0	3800	2.80	-0.71	30.09			0	0	10	0										
0.35	0.19	28.73				0	0	0	0	3900	3.58	-0.80	30.01			0	0	20	0										
0.20	0.13	28.53				0	0	0	0	4000	4.45	-0.86	30.70			0	0	0	0										
0.11	0.08	28.17				0	0	0	0	4100	5.35	-0.91	30.70			0	0	0	0										
0.09	0.06	30.84				0	0	0	0	4200	6.28	-0.94	30.22			0	0	0	0										
0.03	0.02	30.54				0	0	0	0	4400	8.22	-0.98	29.85			0	0	0	0										
Total						0	0	0	0		Total						0	0	31	0									
Indicative a-t-m Vol 30.58						Underlying Price 35.790						Nov 10						Time to expiry: 73 Days						Indicative a-t-m Vol 33.16					
4.64	0.78	36.50				0	0	0	0	3200	0.76	-0.22	35.49			0	0	0	0										
3.06	0.67	32.05				0	0	0	0	3400	1.33	-0.34	33.79			0	0	0	0										
2.47	0.59	31.79				0	0	0	0	3500	1.74	-0.41	33.56			0	0	0	0										
2.06	1.87	0.51	30.26	2.06	2.06	2	0	0	0	3600	2.21	-0.48	33.05			0	0	0	0										
1.46	0.43	30.37				0	0	0	0	3700	2.77	-0.56	32.83			0	0	0	0										
1.20	1.07	0.36	29.64	1.20	1.20	4	0	0	0	3800	3.41	-0.63	32.62			0	0	0	0										
0.57	0.22	29.34				0	0	0	0	4000	4.84	-0.76	31.59			0	0	0	0										
0.29	0.13	29.51				0	0	0	0	4200	6.51	-0.86	31.05			0	0	0	0										
Total						6	0	0	0		Total						0	0	0	0									
Indicative a-t-m Vol 29.84						Underlying Price 35.790						Dec 10						Time to expiry: 101 Days						Indicative a-t-m Vol 32.93					
11.89	0.98	37.54				0	0	0	0	2400	0.09	-0.03	41.80			0	0	0	0										
9.96	0.96	35.82				0	0	0	0	2600	0.14	-0.04	38.00			0	0	2	0										
8.06	0.93	33.53				0	0	0	0	2800	0.26	-0.08	35.51			0	0	6	0										
6.28	0.87	32.11				0	0	2	0	3000	0.56	-0.15	35.44			0	0	0	0										
4.74	0.77	32.39				0	0	0	0	3200	0.99	-0.24	34.52			0	0	0	0										
3.27	0.66	30.09				0	0	0	0	3400	1.66	-0.35	33.68			0	0	3	0										
2.19	0.52	29.81				0	0	30	0	3600	2.28	-0.47	32.84	2.28	2.28	10	0	13	0										
1.38	0.39	29.52				0	0	0	0	3800	3.74	-0.60	32.56			0	0	10	0										
0.85	0.27	29.52				0	0	2	0	4000	5.12	-0.72	31.72			0	0	3	0										
0.45	0.17	28.66				0	0	13	0	4200	6.71	-0.81	31.26			0	0	0	0										
0.26	0.10	28.94				0	0	13	0	4400	8.48	-0.88	31.26			0	0	2	0										
0.14	0.06	32.92				0	0	26	0	4800	12.25	-0.96	30.97			0	0	0	0										
Total						0	0	86	0		Total						10	0	39	0									
Indicative a-t-m Vol 32.73						Underlying Price 35.790						Mar 11						Time to expiry: 192 Days						Indicative a-t-m Vol 33.99					
8.81	8.58	0.87	34.32	8.81	8.81	10	0	0	0	2800	0.80	0.79	-0.14	36.70	0.80	0.80	10	0	130	0									
7.02	0.81	33.89				0	0	0	0	3000	1.27	-0.21	36.41			0	0	14	0										
5.61	0.73	33.37				0	0	0	0	3200	1.86	-0.28	35.65	1.66	1.66	1	0	1	0										
4.39	0.64	32.97				0	0	0	0	3400	2.62	-0.36	34.91			0	0	0	0										
3.37	0.55	32.70				0	0	0	0	3600	3.54	-0.45	33.88			0	0	0	0										
2.49	0.45	31.88				0	0	50	0	3800	4.68	-0.54	33.37			0	0	0	0										
1.79	0.36	31.33				0	0	5	0	4000	6.00	-0.63	33.12			0	0	0	0										
1.32	0.29	31.51				0	0	0	0	4200	7.46	-0.71	32.73			0	0	0	0										
0.98	0.23	32.00				0	0	227	0	4400	9.05	-0.78	32.35			0	0	0	0										
0.52	0.13	32.47				0	0	0	0	4800	12.58	-0.87	32.74			0	0	0	0										
Total						10	0	282	0		Total						11	0	145	0									

Equity Options

Calls

Business Day Tue 7 Sep 2010				Prev Business Day Mon 6 Sep 2010			
Opening Trans	Settle Price	Delta	Volatility	Official Volume	Open Int	Change	Exercise Price
Indicative a-t-m Vol	33.13			35.790			Jun 11
6.24	0.71	33.30		0	0	0	3200
5.17	0.64	33.64		0	0	0	3400
4.14	0.56	33.07		0	0	0	3600
3.32	0.48	32.96		0	0	0	3800
2.57	0.41	32.39		0	0	0	4000
1.89	0.34	31.14		0	0	5	4200
1.57	0.29	32.11		0	0	0	4400
0.92	0.19	31.85		0	0	10	4800
Total				0	0	15	
Total Calls				16	0	529	0

Puts

Business Day Tue 7 Sep 2010				Prev Business Day Mon 6 Sep 2010			
Opening Trans	Settle Price	Delta	Volatility	Official Volume	Open Int	Change	Exercise Price
Indicative a-t-m Vol	35.67						Jun 11
2.51	2.64	-0.30	36.60	1	0	12	3200
	3.44	-0.37	35.70	0	0	2	3400
	4.48	-0.44	35.67	0	0	1	3600
	5.66	-0.51	35.69	0	0	0	3800
	6.95	-0.57	35.41	0	0	10	4000
	8.40	-0.63	35.54	0	0	0	4200
	9.96	-0.69	35.88	0	0	8	4400
	13.40	-0.76	37.47	0	0	0	4800
Total				1	0	33	
Total Puts				22	0	378	
Grand Total				38	0	907	

Time to expiry: 283 Days

Equity Options

Calls

Business Day Tue 7 Sep 2010				Prev 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	
Belgacom (BLG)											
Indicative a-t-m Vol 12.96 Underlying Price 28.005											
6.01	1.00	29.55				0	0	0	0	2200	Sep 10
5.01	1.00	27.53				0	0	0	0	2300	
4.01	1.00	22.33				0	0	30	0	2400	
3.01	1.00	15.98				0	0	0	0	2500	
2.01	1.00	14.74				0	0	217	0	2600	
1.03	0.93	14.59				0	0	72	0	2700	
0.26	0.51	12.98				0	2	262	0	2800	
0.01	0.04	11.08				0	0	20	0	2900	
0.01	0.00	10.73				0	0	17	0	3000	
0.01	0.00	15.90				0	0	0	0	3200	
0.01	0.00	20.86				0	0	0	0	3600	
Total						0	2	618	0		
Indicative a-t-m Vol 15.03 Underlying Price 28.005											
5.02	1.00	19.48				0	0	0	0	2300	Oct 10
4.02	1.00	18.22				0	0	0	0	2400	
2.07	0.93	16.10				0	0	0	0	2600	
1.23	0.77	16.27				0	0	0	0	2700	0.25
0.56	0.52	15.05				0	0	20	0	2800	0.25
0.15	0.22	13.21				0	0	3	0	2900	
0.03	0.05	12.92				0	0	0	0	3000	
0.01	0.00	14.46				0	0	0	0	3200	
Total						0	0	23	0		
Indicative a-t-m Vol 16.34 Underlying Price 28.005											
4.08	0.96	19.74				0	0	0	0	2400	Nov 10
2.31	0.81	19.95				0	0	60	0	2600	
1.50	0.70	17.90				0	0	0	0	2700	
0.84	0.52	16.35				0	0	0	0	2800	
0.38	0.32	14.85				0	0	3	0	2900	
0.14	0.15	14.17				0	0	0	0	3000	
0.02	0.03	14.85				0	0	0	0	3200	
Total						0	0	63	0		
Indicative a-t-m Vol 16.13 Underlying Price 28.005											
8.04	1.00	24.14				0	0	0	0	2000	Dec 10
6.05	0.99	21.50				0	0	4	0	2200	
5.07	0.98	20.73				0	0	0	0	2300	
4.10	0.95	19.83				0	0	0	0	2400	
2.33	0.81	18.95				0	0	33	0	2600	
0.90	0.53	16.14				0	2	548	+2	2800	1.20
0.17	0.17	14.03				0	0	45	0	3000	1.20
0.02	0.03	14.03				0	0	0	0	3200	
0.01	0.00	17.86				0	0	0	0	3600	
0.01	0.00	18.52				0	0	0	0	4000	
Total						0	2	630	+2		
Indicative a-t-m Vol 17.05 Underlying Price 28.005											
6.07	0.98	21.26				0	0	0	0	2200	Mar 11
5.11	0.95	20.76				0	0	0	0	2300	
4.18	0.91	19.87				0	0	0	0	2400	
2.50	0.75	18.44				0	0	430	0	2600	
1.23	0.51	17.06				0	0	27	0	2800	
0.48	0.26	15.96				0	10	465	+10	3000	
0.14	0.10	15.19				0	0	0	0	3200	
0.01	0.01	15.58				0	0	0	0	3600	
Total						0	10	922	+10		
Indicative a-t-m Vol 18.52 Underlying Price 28.005											
6.10	0.97	23.05				0	0	0	0	2200	Jun 11
4.23	0.89	21.37				0	0	2	0	2400	
2.61	0.73	19.79				0	0	6	0	2600	
1.39	0.51	18.53				0	0	4	0	2800	
0.63	0.30	17.58				0	0	0	0	3000	
0.23	0.14	16.79				0	0	0	0	3200	
Total						0	0	12	0		
Indicative a-t-m Vol 18.14 Underlying Price 28.005											
8.07	1.00	23.05				0	0	0	0	2000	Dec 11
6.12	0.96	22.33				0	0	0	0	2200	
4.27	0.88	20.29				0	0	0	0	2400	
2.72	0.71	19.21				0	0	500	0	2600	
1.56	0.50	18.14				0	0	42	0	2800	
0.57	0.21	19.00				0	0	0	0	3200	
Total						0	0	542	0		
Total Calls						0	14	2,810	+12		

Puts

Business Day Tue 7 Sep 2010				Prev 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	
Indicative a-t-m Vol 13.00 Underlying Price 28.005											
0.01	0.00	40.00				0	0	45	0	2200	Sep 10
0.01	0.00	35.00				0	0	20	0	2300	
0.01	0.00	32.90				0	0	178	0	2400	
0.01	-0.01	28.58				0	0	2	0	2500	
0.01	-0.03	23.44				0	0	52	0	2600	
0.03	-0.08	15.35				0	0	40	0	2700	
0.25	-0.49	13.00				0	0	5	0	2800	
1.01	-0.94	12.72				0	0	0	0	2900	
2.00	-1.00	15.66				0	0	0	0	3000	
4.00	-1.00	21.64				0	0	0	0	3200	
8.00	-1.00	23.26				0	0	0	0	3600	
Total						0	0	342	0		
Indicative a-t-m Vol 15.30 Underlying Price 28.005											
0.01	-0.01	26.39				0	0	0	0	2300	Oct 10
0.02	-0.02	24.24				0	0	0	0	2400	
0.09	-0.11	19.00				0	0	5	0	2600	
0.25	-0.25	17.54				100	0	0	0	2700	0.25
0.55	-0.49	15.32				0	0	0	0	2800	0.25
1.14	-0.78	13.52				0	0	0	0	2900	
2.03	-0.93	14.37				0	0	0	0	3000	
4.00	-0.98	19.97				0	0	0	0	3200	
Total						100	0	5	0		
Indicative a-t-m Vol 16.79 Underlying Price 28.005											
0.07	-0.06	22.49				0	0	0	0	2400	Nov 10
0.25	-0.18	19.49				0	0	0	0	2600	
0.48	-0.31	18.31				0	0	3	0	2700	
0.82	-0.48	16.80				0	0	0	0	2800	
1.38	-0.67	15.74				0	0	0	0	2900	
2.14	-0.83	15.52				0	0	0	0	3000	
4.03	-0.95	18.53				0	0	0	0	3200	
Total						0	0	3	0		
Indicative a-t-m Vol 17.07 Underlying Price 28.005											
0.02	-0.01	28.37				0	0	4	0	2000	Dec 10
0.06	-0.04	25.49				0	0	0	0	2200	
0.10	-0.06	23.57				0	0	25	0	2300	
0.18	-0.11	22.42				0	0	99	0	2400	
0.51	-0.27	19.88				0	5	182	-5	2600	
1.23	-0.55	17.08				2	0	62	0	2800	1.20
2.61	-0.84	15.44				0	0	40	0	3000	1.20
4.49	-0.94	17.38				0	0	0	0	3200	
8.43	-1.00	17.70				0	0	0	0	3600	
12.42	-1.00	17.94				0	0	5	0	4000	
Total						2	5	417	-5		
Indicative a-t-m Vol 18.44 Underlying Price 28.005											
0.19	-0.08	24.04				0	0	0	0	2200	Mar 11
0.28	-0.12	22.88				0	0	43	0	2300	
0.41	-0.16	21.61				0	0	24	0	2400	
0.86	-0.31	19.92				0	0	82	0	2600	
1.68	-0.52	18.44				0	0	17	0	2800	
2.97	-0.72	17.81				0	0	18	0	3000	
4.65	-0.86	18.35				0	0	1	0	3200	
8.46	-0.97	20.16				0	0	0	0	3600	
Total						0	0	185	0		
Indicative a-t-m Vol 17.60 Underlying Price 28.005											
0.47	-0.16	21.60				0	0	0	0	2200	Jun 11
0.93	-0.29	20.20				0	0	3	0	2400	
1.68	-0.47	18.72				0	0	51	0	2600	
2.82	-0.65	17.60				0	0	0	0	2800	
4.37	-0.80	17.70				0	0	0	0	3000	
6.20	-0.88	19.14				0	0	0	0	3200	
Total						0	0	54	0		
Indicative a-t-m Vol 18.55 Underlying Price 28.005											
0.51	-0.13	22.92				0	0	0	0	2000	Dec 11
0.87	-0.22	21.30				0	0	4	0	2200	
1.47	-0.34	20.12				0	0	2	0	2400	
2.32	-0.48	19.03				0	0	507	0	2600	
3.50	-0.62	18.55				0	0	5	0	2800	
6.56	-0.84	17.59				0	0	0	0	3200	
Total						0	0	518	0		
Total Puts						102	5	1,524	-5		
Grand Total						102	19	4,334	+7		

Equity Options

Calls

Business Day Tue 7 Sep 2010				Prev 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																																																	
Colruyt N.V. (COL)																																																											
Indicative a-t-m Vol 18.10				Underlying Price 197.000				Sep 10				Time to expiry: 10 Days	Indicative a-t-m Vol 18.25																																														
57.02	1.00	26.56				0	0	0	0	14000	0.01	0.00	26.33		0	0	6	0																																									
47.02	1.00	24.41				0	0	0	0	15000	0.01	0.00	23.83		0	0	0	0																																									
37.02	1.00	22.63				0	0	0	0	16000	0.01	0.00	44.63		0	0	60	0																																									
27.02	1.00	20.93				0	0	0	0	17000	0.02	0.00	33.01		0	0	45	0																																									
17.03	1.00	19.99				0	0	35	0	18000	0.03	-0.01	22.45		0	0	28	0																																									
12.10	0.97	19.81				0	0	6	0	18500	0.11	-0.04	20.65		0	0	86	0																																									
7.48	0.86	19.44				0	0	41	0	19000	0.50	-0.14	19.71		0	0	171	0																																									
3.67	0.63	18.73				0	0	5	26	19500	1.67	-0.37	18.49		0	5	114	+5																																									
1.39	1.15	0.31	1.39	1.39		5	0	250	0	20000	4.30	-0.69	17.88		0	0	56	0																																									
0.05	0.02	18.14				0	0	34	0	21000	13.10	-0.99	16.98		0	0	0	0																																									
0.01	0.00	17.95				0	0	0	0	22000	23.07	-1.00	16.67		0	0	0	0																																									
0.01	0.00	18.88				0	0	0	0	24000	43.07	-1.00	18.70		0	0	0	0																																									
Total				Total				Total				Total																																															
5				5				392				-6				5				566				+5																																			
Indicative a-t-m Vol 17.36												Underlying Price 197.000												Oct 10												Time to expiry: 38 Days												Indicative a-t-m Vol 15.88											
27.04	0.99	25.51				0	0	0	0	17000	0.14	-0.03	20.21		0	0	31	0																																									
17.12	0.97	20.29				0	0	0	0	18000	0.84	-0.13	19.17		0	0	15	0																																									
12.36	0.92	19.10				0	0	0	0	18500	1.58	-0.24	17.62		0	5	37	+5																																									
8.02	0.79	18.24				0	0	0	0	19000	3.18	-0.40	17.36		0	0	0	0																																									
4.55	0.59	17.79				0	0	0	0	19500	5.44	-0.59	16.11		0	0	7	0																																									
2.07	0.36	16.73				0	0	25	0	20000	8.79	-0.77	15.54		0	0	0	0																																									
0.32	0.07	17.01				0	0	38	0	21000	17.54	-0.99	11.80		0	0	0	0																																									
0.03	0.01	16.99				0	0	49	0	22000	27.51	-1.00	13.62		0	0	0	0																																									
0.01	0.00	13.52				0	0	0	0	24000	47.48	-0.92	45.27		0	0	0	0																																									
Total				Total				Total				Total				Total				Total																																							
0				0				112				0				5				90				+5																																			
Indicative a-t-m Vol 17.55												Underlying Price 197.000												Nov 10												Time to expiry: 73 Days												Indicative a-t-m Vol 16.69											
27.08	0.99	23.92				0	0	0	0	17000	0.61	-0.07	20.01		0	0	0	0																																									
17.27	0.94	19.82				0	0	0	0	18000	1.85	-0.20	18.71		0	0	7	0																																									
8.80	0.71	18.58				0	0	0	0	19000	4.76	-0.41	17.46		0	0	0	0																																									
5.54	0.54	17.67				0	0	0	0	19500	7.15	-0.55	16.99		0	0	0	0																																									
3.31	0.37	17.37				0	0	0	0	20000	10.14	-0.69	16.24		0	0	0	0																																									
0.98	0.14	16.84				0	0	0	0	21000	18.09	-0.89	15.39		0	0	0	0																																									
0.18	0.03	15.83				0	0	0	0	22000	27.53	-0.99	14.14		0	0	0	0																																									
0.01	0.00	10.39				0	0	0	0	24000	47.48	-1.00	11.41		0	0	0	0																																									
Total				Total				Total				Total				Total				Total																																							
0				0				0				0				7				0																																							
Indicative a-t-m Vol 18.33												Underlying Price 197.000												Dec 10												Time to expiry: 101 Days												Indicative a-t-m Vol 17.52											
57.03	1.00	24.61				0	0	0	0	14000	0.09	-0.01	26.82		0	0	20	0																																									
37.03	1.00	21.93				0	0	0	0	16000	0.45	-0.05	21.88		0	0	21	0																																									
27.08	0.99	21.61				0	0	0	0	17000	1.13	-0.11	20.17		0	0	14	0																																									
17.55	0.90	20.14				0	0	1	0	18000	2.69	-0.23	18.79		0	10	42	+10																																									
9.59	0.66	18.83				0	0	10	0	19000	5.99	-0.42	18.07		0	13	18	+8																																									
4.49	0.38	18.11				0	0	17	0	20000	11.33	-0.64	17.28		0	0	10	0																																									
0.60	0.08	17.08				0	0	65	0	22000	27.61	-0.97	14.52		0	0	0	0																																									
0.01	0.00	14.98				0	0	110	0	24000	47.48	-0.99	18.30		0	0	0	0																																									
Total				Total				Total				Total				Total				Total																																							
0				0				203				0				23				125				+18																																			
Indicative a-t-m Vol 18.72												Underlying Price 197.000												Mar 11												Time to expiry: 192 Days												Indicative a-t-m Vol 18.42											
37.05	0.99	22.08				0	0	0	0	16000	1.53	-0.10	21.59		0	0	88	0																																									
27.36	0.93	20.86				0	0	0	0	17000	2.85	-0.17	20.32		0	0	52	0																																									
18.88	0.77	19.83				0	0	0	0	18000	5.20	-0.28	19.44		0	0	0	0																																									
12.31	0.58	19.11				0	0	5	0	19000	8.93	-0.43	18.80		0	0	5	0																																									
7.53	0.43	18.56				0	0	26	0	20000	14.18	-0.58	18.26		0	0	0	0																																									
2.06	0.17	17.39				0	0	10	0	22000	29.15	-0.83	18.01		0	0	0	0																																									
0.47	0.05	17.33				0	0	60	0	24000	48.83	-0.89	24.11		0	0	0	0																																									
Total				Total				Total				Total				Total				Total																																							
0				0				101				0				0				145				0																																			
Indicative a-t-m Vol 19.27												Underlying Price 197.000												Jun 11												Time to expiry: 283 Days												Indicative a-t-m Vol 19.08											
37.35	0.94	22.15				0	0	1	0	16000	2.77	-0.14	21.66		0	31	64	+31																																									
21.20	0.70	20.28				0	0	1	0	18000	7.44	-0.31	20.15		0	0	2	0																																									
15.10	0.58	19.55				0	0	5	0	19000	11.27	-0.42	19.39		0	0	0	0																																									
10.32	0.46	19.14				0	0	3	0	20000	16.46	-0.55	18.95		0	0	0	0																																									
4.08	0.24	18.30				0	0	5	0	22000	31.07	-0.76	19.59		0	0	0	0																																									
1.35	0.10	17.92				0	0	63	0	24000	49.83	-0.84	23.54		0	0	0	0																																									
Total				Total				Total				Total				Total				Total																																							
0				0				78				0				31				66				+31																																			
Total Calls												Total Puts												Grand Total																																			
5				5				886				-6				5				64				999				+59																															

Delhaize (DEL)

Equity Options

Calls

Business Day Tue 7 Sep 2010				Prev Business Day Mon 6 Sep 2010				Business Day Tue 7 Sep 2010				Prev 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
Indicative a-t-m Vol 19.00				Underlying Price 54.220				Sep 10				Time to expiry: 10 Days								
14.23	1.00	43.86				0	0	0	0	4000	0.01	0.00	36.96				0	0	27	0
10.23	1.00	27.49				0	0	0	0	4400	0.01	0.00	33.48				0	0	24	0
8.23	1.00	24.74				0	0	0	0	4600	0.01	0.00	29.46				0	0	13	0
6.23	1.00	23.10				0	0	0	0	4800	0.01	0.00	26.37				0	0	17	0
4.24	0.98	22.55				0	0	0	0	5000	0.02	-0.02	23.18				0	0	54	0
2.35	0.88	21.11				0	0	28	0	5200	0.13	-0.12	21.32				0	10	115	+10
0.84	0.56	19.10				0	0	39	0	5400	0.58	-0.44	18.26				0	0	11	0
0.14	0.16	18.22				0	0	46	0	5600	1.93	-0.83	19.12				0	0	55	0
0.02	0.02	19.40				0	0	36	0	5800	3.79	-0.99	17.99				0	0	28	0
0.01	0.00	22.49				0	0	38	0	6000	5.78	-1.00	17.03				0	0	57	0
0.01	0.00	23.14				0	0	22	0	6200	7.78	-1.00	15.82				0	0	0	0
0.01	0.00	26.91				0	0	92	0	6400	9.78	-1.00	15.38				0	0	124	0
0.01	0.00	29.86				0	0	22	0	6600	11.78	-1.00	15.45				0	0	0	0
0.01	0.00	31.36				0	0	83	0	6800	13.78	-1.00	15.56				0	0	0	0
0.01	0.00	31.58				0	0	121	0	7200	17.78	-1.00	16.60				0	0	0	0
0.01	0.00	31.36				0	0	0	0	7600	21.78	-1.00	16.48				0	0	0	0
0.01	0.00	30.92				0	0	0	0	8000	25.78	-1.00	16.47				0	0	0	0
Total				Total				Total				Total								
Indicative a-t-m Vol 19.36				Underlying Price 54.220				Oct 10				Time to expiry: 38 Days								
8.31	0.97	27.67				0	0	0	0	4600	0.06	-0.03	27.26				0	0	0	0
6.37	0.94	24.95				0	0	5	0	4800	0.12	-0.06	24.67				0	0	37	0
4.51	0.87	22.56				0	0	0	0	5000	0.26	-0.13	22.58				0	0	13	0
2.82	0.75	20.51				0	0	17	0	5200	0.56	-0.25	20.35				0	0	30	0
1.50	0.54	19.44				0	0	17	0	5400	1.29	-0.46	20.00				0	0	13	0
0.65	0.31	18.72				0	0	35	0	5600	2.36	-0.70	18.09				0	0	16	0
0.24	0.15	18.78				0	0	32	0	5800	4.00	-0.86	18.77				0	0	6	0
0.09	0.06	19.46				0	0	45	0	6000	5.82	-0.96	18.13				0	0	7	0
0.04	0.03	21.11				0	0	3	0	6200	7.78	-1.00	17.27				0	0	0	0
0.02	0.01	22.21				0	0	10	0	6400	9.78	-1.00	16.43				0	0	0	0
0.01	0.00	24.19				0	0	0	0	6800	13.78	-1.00	17.03				0	0	0	0
0.01	0.00	26.29				0	0	0	0	7200	17.78	-1.00	19.31				0	0	0	0
Total				Total				Total				Total								
Indicative a-t-m Vol 21.45				Underlying Price 54.220				Nov 10				Time to expiry: 73 Days								
8.53	0.92	27.25				0	0	0	0	4600	0.26	-0.08	27.49				0	0	0	0
6.69	0.87	25.14				0	0	0	0	4800	0.42	-0.13	25.48				0	0	0	0
5.00	0.80	23.80				0	0	0	0	5000	0.66	-0.20	23.13				0	0	0	0
3.51	0.68	22.89				0	0	0	0	5200	1.20	-0.32	22.62				0	0	0	0
2.24	0.54	21.54				0	0	5	0	5400	1.97	-0.46	21.69				0	0	0	0
1.31	0.39	20.68				0	0	2	0	5600	3.00	-0.62	20.46				0	0	0	0
0.66	0.24	19.75				0	0	0	0	5800	4.39	-0.76	19.92				0	0	0	0
0.29	0.13	19.00				0	0	5	0	6000	6.03	-0.87	19.32				0	0	4	0
0.10	0.05	21.20				0	0	0	0	6400	9.81	-0.97	20.46				0	0	4	0
Total				Total				Total				Total								
Indicative a-t-m Vol 21.46				Underlying Price 54.220				Dec 10				Time to expiry: 101 Days								
22.31	1.00	40.50				0	0	1	0	3200	0.02	0.00	40.26				0	0	0	0
18.35	0.99	36.09				0	0	0	0	3600	0.05	-0.01	36.52				0	0	0	0
14.43	0.97	32.47				0	0	3	0	4000	0.14	-0.03	33.50				0	0	7	0
10.60	0.93	28.75				0	0	0	0	4400	0.26	-0.07	28.43				0	0	20	0
6.98	0.84	25.30				0	0	0	0	4800	0.63	-0.16	25.00				0	0	85	0
3.84	0.67	22.35				0	0	10	0	5200	1.51	-0.33	22.38				0	0	74	0
1.54	0.41	20.74	1.54	1.54		5	0	32	0	5600	3.31	-0.59	20.46				0	0	57	0
0.52	0.18	19.47				0	0	385	0	6000	6.26	-0.81	20.27				0	0	300	0
0.18	0.07	20.40				0	0	178	0	6400	9.83	-0.96	18.73				0	0	21	0
0.08	0.03	22.33				0	0	653	0	6800	13.78	-1.00	18.05				0	0	0	0
0.01	0.00	20.36				0	0	74	0	7200	17.78	-1.00	19.60				0	0	2	0
0.01	0.00	20.79				0	0	10	0	8000	25.78	-1.00	26.26				0	0	0	0
Total				Total				Total				Total								
Indicative a-t-m Vol 21.91				Underlying Price 54.220				Mar 11				Time to expiry: 192 Days								
11.08	0.89	26.65				0	0	0	0	4400	0.68	-0.12	27.09				0	0	0	0
7.69	0.79	24.15				0	0	5	0	4800	1.37	-0.22	25.32				0	0	25	0
4.83	0.64	22.43				0	0	0	0	5200	2.48	-0.36	23.28				0	0	14	0
2.72	0.46	21.50				0	0	15	+10	5600	4.35	-0.54	22.17				0	0	27	0
1.29	0.28	20.23				0	0	20	0	6000	6.93	-0.72	20.97				0	0	29	0
0.53	0.14	19.50				0	0	57	0	6400	10.20	-0.85	20.64				0	0	30	0
0.19	0.06	19.07				0	0	61	0	6800	13.86	-0.95	20.01				0	0	0	0
0.06	0.02	18.63				0	0	181	0	7200	17.78	-0.99	20.36				0	0	0	0
0.01	0.01	20.30				0	0	0	0	8000	25.78	-1.00	23.81				0	0	0	0
Total				Total				Total				Total								
Indicative a-t-m Vol 22.74				Underlying Price 54.220				Jun 11				Time to expiry: 283 Days								
11.47	0.86	26.66				0	0	0	0	4400	1.40	-0.18	26.93				0	0	20	0
8.34	0.77	25.41				0	0	0	0	4800	2.34	-0.29	24.98				0	0	2	0
5.59	0.64	23.71				0	0	0	0	5200	3.88	-0.42	23.79				0	0	12	0
3.35	0.48	21.96				0	0	72	0	5600	5.90	-0.57	22.33				0	0	7	0
1.87	0.33	21.08				0	0	44	0	6000	8.44	-0.72	20.59				0	0	16	0
0.91	0.20	20.14				0	0	0	0	6400	11.54	-0.85	19.06				0	0	8	0
0.43	0.11	19.78				0	0	15	0	6800	15.10	-0.94	17.79				0	0	2	0
0.19	0.05	19.55				0	0	2	0	7200	18.91	-0.98	16.57				0	0	1	0
Total				Total				Total				Total								

Puts

Business Day Tue 7 Sep 2010				Prev Business Day Mon 6 Sep 2010				Business Day Tue 7 Sep 2010				Prev 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
Indicative a-t-m Vol 18.36				Underlying Price 54.220				Sep 10				Time to expiry: 10 Days								
0.01	0.00	36.96				0	0	0	0	4000	0.01	0.00	33.48				0	0	27	0
0.01	0.00	33.48				0	0	0	0	4400	0.01	0.00	29.46				0	0	24	0
0.01	0.00	29.46				0	0	0	0	4600	0.01	0.00	26.37				0	0	13	0
0.01	0.00	26.37				0	0	0	0	4800	0.01	0.00	23.18				0	0	17	0
0.02	-0.02	23.18				0	0	0	0	5000	0.13	-0.12	21.32							

Equity Options

Calls

Business Day Tue 7 Sep 2010				Prev 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	
Indicative a-t-m Vol 44.92				Underlying Price 3.238				Dec 10			
0.91	0.88	55.13				0	0	10	0	240	
0.74	0.83	52.52				0	0	0	0	260	
0.59	0.75	50.68				0	0	5	0	280	
0.46	0.67	48.61				0	0	17	0	300	
0.33	0.57	45.24				0	0	57	0	320	
0.23	0.47	43.64				0	0	140	0	340	
0.15	0.17	0.37	43.51	0.15	0.15	8	0	11	0	360	
0.11	0.28	42.69				0	0	220	0	380	
0.08	0.21	42.37				0	0	168	0	400	
0.05	0.15	42.21				0	0	505	0	420	
0.03	0.10	41.33				0	0	224	0	440	
0.02	0.06	40.61				0	0	76	0	460	
0.01	0.04	40.45				0	0	112	0	480	
0.01	0.02	40.29				0	0	823	0	520	
0.01	0.01	41.25				0	0	9,028	0	560	
0.01	0.00	44.97				0	0	270	0	640	
Total				8				11,666			
Indicative a-t-m Vol 43.21				Underlying Price 3.238				Mar 11			
0.99	0.83	55.01				0	0	15	0	240	
0.84	0.78	52.21				0	0	0	0	260	
0.69	0.73	49.69				0	0	10	0	280	
0.57	0.66	47.92				0	0	0	0	300	
0.43	0.58	43.26				0	15	77	+15	320	
0.34	0.51	43.02				0	0	50	0	340	
0.26	0.43	41.32				0	0	189	0	360	
0.20	0.35	40.76				0	0	63	0	380	
0.16	0.30	41.13				0	0	219	0	400	
0.11	0.23	39.95				0	0	340	0	420	
0.08	0.18	38.70				0	0	112	0	440	
0.05	0.13	37.46				0	0	15	0	460	
0.03	0.09	36.54				0	0	11	0	480	
0.02	0.05	36.13				0	0	0	0	520	
0.02	0.06	43.32				0	0	4	0	560	
Total				15				1,105			

Puts

Business Day Tue 7 Sep 2010				Prev 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	
Indicative a-t-m Vol 48.00				Underlying Price 3.238				Dec 10			
0.07	-0.13	58.46				0	0	0	0	240	
0.11	-0.19	56.22				0	0	0	0	260	
0.16	-0.25	53.68				0	0	5	0	280	
0.21	-0.33	48.38				0	0	4	9	300	+4
0.31	-0.43	48.64				0	0	0	36	320	0
0.40	-0.53	45.44				0	0	0	3	340	0
0.53	-0.63	44.32				0	0	0	10	360	0
0.67	-0.73	42.30				0	0	0	25	380	0
0.82	-0.81	40.77				0	0	0	288	400	0
1.00	-0.87	40.08				0	0	0	788	420	0
1.18	-0.92	39.38				0	0	0	175	440	0
1.37	-0.95	39.49				0	0	0	62	460	0
1.57	-0.94	44.86				0	0	0	16	480	0
1.96	-1.00	39.16				0	0	0	70	520	0
2.36	-1.00	39.15				0	0	0	103	560	0
3.16	-1.00	47.89				0	0	0	19	640	0
Total				4				1,700			
Indicative a-t-m Vol 43.83				Underlying Price 3.238				Mar 11			
0.14	-0.16	53.93				0	0	0	5	240	0
0.18	-0.21	51.22				0	0	0	0	260	0
0.23	-0.27	48.71				0	0	0	0	280	0
0.31	-0.34	46.76				0	0	0	17	300	0
0.38	-0.42	44.03				0	0	0	18	320	0
0.49	-0.50	43.02				0	0	0	100	340	0
0.62	-0.57	42.79				0	0	0	11	360	0
0.75	-0.64	41.79				0	0	0	2	380	0
0.90	-0.71	40.59				0	0	0	10	400	0
1.07	-0.76	41.59				0	0	0	0	420	0
1.22	-0.83	38.66				0	0	0	0	440	0
1.40	-0.88	37.67				0	0	0	0	460	0
1.58	-0.92	36.80				0	0	0	12	480	0
1.97	-0.95	38.20				0	0	0	10	520	0
2.37	-0.97	41.17				0	0	0	22	560	0
Total				0				207			
Indicative a-t-m Vol 45.74				Underlying Price 3.238				Jun 11			
0.22	-0.20	54.34				0	120	160	+120	240	
0.28	-0.24	52.35				0	40	80	+40	260	
0.35	-0.30	50.57				0	0	20	0	280	
0.42	-0.35	48.10				0	0	0	0	300	
0.50	-0.41	46.08				0	0	40	0	320	
0.61	-0.48	44.39				0	0	40	0	340	
0.72	-0.54	42.71				0	0	42	0	360	
0.85	-0.61	41.36				0	0	4	0	380	
0.99	-0.67	40.57				0	0	45	0	400	
1.13	-0.74	38.13				0	0	0	0	420	
1.29	-0.78	37.59				0	0	0	0	440	
Total				160				431			
Total Calls				6				3,879			
Total Puts				172				+172			
Grand Total				22				28,288			

Equity Options

Calls

Business Day Tue 7 Sep 2010				Prev 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				
GBL (GBL)														
Indicative a-t-m Vol		18.73		Underlying Price		59.700		Sep 10		Time to expiry:	10 Days	Indicative a-t-m Vol		18.04
11.71	1.00	33.14				0	0	0	0	4800	0.01	0.00	37.17	0
7.71	1.00	29.42				0	0	0	0	5200	0.01	-0.01	31.86	0
5.72	0.99	26.73				0	0	0	0	5400	0.02	-0.02	27.48	0
3.76	0.95	23.86				0	0	2	0	5600	0.07	-0.06	23.78	136
1.97	0.79	21.68				0	0	1	0	5800	0.28	-0.22	20.79	49
0.60	0.44	18.21				0	0	41	0	6000	0.94	-0.58	17.56	72
0.09	0.11	17.58				0	0	57	0	6200	2.39	-0.99	9.48	18
0.01	0.01	15.91				0	0	157	0	6400	4.39	-1.00	11.75	83
0.01	0.00	15.21				0	0	97	0	6800	8.39	-1.00	11.46	8
0.01	0.00	16.07				0	0	33	0	7200	12.39	-1.00	11.23	0
0.01	0.00	17.25				0	0	5	0	8000	20.39	-1.00	17.91	0
Total						0		393				Total		0
Indicative a-t-m Vol		20.56		Underlying Price		59.700		Oct 10		Time to expiry:	38 Days	Indicative a-t-m Vol		19.33
11.73	0.99	33.71				0	0	0	0	4800	0.04	-0.02	32.54	0
7.84	0.93	29.91				0	0	0	0	5200	0.16	-0.06	28.20	3
4.18	0.80	24.14				0	0	0	0	5600	0.51	-0.19	23.36	2
2.63	0.66	22.09				0	0	0	0	5800	0.94	-0.33	21.22	95
1.41	0.48	20.29				0	0	3	0	6000	1.68	-0.53	19.00	2
0.58	0.27	18.46				0	20	25	+20	6200	2.82	-0.76	16.40	0
0.17	0.11	17.19				0	20	28	+20	6400	4.43	-0.95	13.01	0
0.01	0.01	15.93				0	0	0	0	6800	8.40	-0.99	18.40	0
0.01	0.00	16.01				0	0	0	0	7200	12.39	-1.00	22.05	0
Total						0		40				Total		0
Indicative a-t-m Vol		20.77		Underlying Price		59.700		Nov 10		Time to expiry:	73 Days	Indicative a-t-m Vol		20.28
11.86	0.95	30.91				0	0	0	0	4800	0.20	-0.05	31.25	0
8.18	0.87	28.32				0	0	0	0	5200	0.47	-0.12	27.58	0
4.78	0.74	24.41				0	0	0	0	5600	1.03	-0.26	23.61	2
3.33	0.63	22.65				0	0	2	0	5800	1.58	-0.37	21.96	2
2.04	0.50	20.44				0	0	0	0	6000	2.32	-0.51	19.99	0
1.15	0.35	19.31				0	30	30	+30	6200	3.41	-0.66	18.60	0
0.53	0.20	17.83				0	5	5	+5	6400	4.80	-0.81	17.03	0
0.08	0.04	16.73				0	0	0	0	6800	8.40	-0.99	14.43	0
Total						0		35				Total		0
Indicative a-t-m Vol		21.01		Underlying Price		59.700		Dec 10		Time to expiry:	101 Days	Indicative a-t-m Vol		20.47
12.00	0.93	29.41				0	0	0	0	4800	0.32	-0.07	29.80	32
8.47	0.85	27.76				0	0	0	0	5200	0.67	-0.15	26.48	18
5.20	0.71	24.48				0	0	8	0	5600	1.36	-0.28	23.04	114
2.47	0.51	20.73				0	0	61	0	6000	2.74	-0.50	20.26	115
0.84	0.25	18.45				0	0	44	0	6400	5.02	-0.77	16.84	65
0.18	0.08	16.76				0	0	25	0	6800	8.40	-0.98	13.03	12
0.02	0.01	15.39				0	0	82	0	7200	12.42	-0.97	18.90	0
0.01	0.00	15.77				0	0	26	0	8000	20.40	-0.99	26.30	0
Total						0		246				Total		0
Indicative a-t-m Vol		21.71		Underlying Price		59.700		Mar 11		Time to expiry:	192 Days	Indicative a-t-m Vol		21.05
12.69	0.87	30.13				0	0	0	0	4800	0.86	-0.13	28.86	1,014
9.22	0.79	26.55				0	0	6	0	5200	1.40	-0.20	25.78	10
6.15	0.68	23.92				0	0	2	0	5600	2.32	-0.32	23.26	99
3.61	0.52	21.53				0	0	12	0	6000	3.76	-0.48	20.87	71
1.79	0.34	19.61				0	0	20	0	6400	5.89	-0.67	18.57	11
0.71	0.18	18.03				0	0	21	0	6800	8.87	-0.84	17.03	0
0.20	0.07	16.60				0	5	21	+5	7200	12.47	-0.95	16.26	0
0.02	0.01	16.49				0	0	0	0	8000	20.43	-0.97	21.92	0
Total						0		5				Total		0
Indicative a-t-m Vol		21.84		Underlying Price		59.700		Jun 11		Time to expiry:	283 Days	Indicative a-t-m Vol		21.17
12.91	0.86	30.86				0	0	0	0	4800	1.81	-0.20	28.06	2
9.36	0.79	26.36				0	0	0	0	5200	2.56	-0.29	24.77	1
6.32	0.68	23.64				0	0	5	0	5600	4.00	-0.42	23.11	0
3.86	0.52	21.69				0	0	30	0	6000	5.85	-0.57	21.01	13
2.08	0.36	20.17				0	0	5	0	6400	8.27	-0.73	18.89	24
0.37	0.10	17.71				0	0	30	0	7200	15.09	-0.92	18.16	0
Total						0		70				Total		0
Total Calls						0		80				Total Puts		20
												Grand Total		100

Puts

Business Day Tue 7 Sep 2010				Prev 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				
GBL (GBL)														
Indicative a-t-m Vol		18.04		Underlying Price		59.700		Sep 10		Time to expiry:	10 Days	Indicative a-t-m Vol		18.04
0.01	0.00	37.17				0	0	0	0	4800	0.01	0.00	37.17	32
0.01	-0.01	31.86				0	0	0	0	5200	0.01	-0.01	31.86	0
0.02	-0.02	27.48				0	0	0	0	5400	0.02	-0.02	27.48	12
0.07	-0.06	23.78				0	0	2	0	5600	0.07	-0.06	23.78	136
0.28	-0.22	20.79				0	0	1	0	5800	0.28	-0.22	20.79	49
0.94	-0.58	17.56				0	0	41	0	6000	0.94	-0.58	17.56	72
2.39	-0.99	9.48				0	0	57	0	6200	2.39	-0.99	9.48	18
4.39	-1.00	11.75				0	0	157	0	6400	4.39	-1.00	11.75	83
8.39	-1.00	11.46				0	0	97	0	6800	8.39	-1.00	11.46	8
12.39	-1.00	11.23				0	0	33	0	7200	12.39	-1.00	11.23	0
20.39	-1.00	17.91				0	0	5	0	8000	20.39	-1.00	17.91	0
Total						0		393				Total		410
Indicative a-t-m Vol		19.33		Underlying Price		59.700		Oct 10		Time to expiry:	38 Days	Indicative a-t-m Vol		19.33
0.04	-0.02	32.54				0	0	0	0	4800	0.04	-0.02	32.54	0
0.16	-0.06	28.20				0	0	0	0	5200	0.16	-0.06	28.20	3
0.51	-0.19	23.36				0	0	0	0	5600	0.51	-0.19	23.36	2
0.94	-0.33	21.22				0	0	0	0	5800	0.94	-0.33	21.22	95
1.68	-0.53	19.00				0	0	3	0	6000	1.68	-0.53	19.00	2
2.82	-0.76	16.40				0	20	25	+20	6200	2.82	-0.76	16.40	0
4.43	-0.95	13.01				0	20	28	+20	6400	4.43	-0.95	13.01	0
8.40	-0.99	18.40				0	0	0	0	6800	8.40	-0.99	18.40	0
12.39	-1.00	22.05				0	0	0	0	7200	12.39	-1.00	22.05	0
Total						0		40				Total		102
Indicative a-t-m Vol		20.28		Underlying Price		59.700		Nov 10		Time to expiry:	73 Days	Indicative a-t-m Vol		20.28
0.20	-0.05	31.25				0	0	0	0	4800	0.20	-0.05	31.25	0
0.47	-0.12	27.58				0	0	0	0	5200	0.47	-0.12	27.58	0
1.03	-0.26	23.61				0	0	0	0	5600	1.03	-0.26	23.61	2
1.58	-0.37	21.96				0	0	2	0	5800	1.58	-0.37	21.96	2
2.32	-0.51	19.99				0	0	0	0	6000	2.32	-0.51	19.99	0
3.41	-0.66	18.60				0	30	30	+30	6200	3.41	-0.66	18.60	0
4.80	-0.81	17.03				0	5	5	+5	6400	4.80	-0.81	17.03	0
8.40	-0.99	14.43				0	0	0	0	6800	8.40	-0.99	14.43	0
Total						0		35				Total		4
Indicative a-t-m Vol		20.47		Underlying Price		59.700		Dec 10		Time to expiry:	101 Days	Indicative a-t-m Vol		20.47
0.32	-0.07	29.80				0	0	0	0	4800	0.32	-0.07	29.80	32
0.67	-0.15	26.48				0	0	0	0	5200	0.67	-0.15	26.48	18
1.36	-0.28	23.04				0	0	8	0	5600	1.36	-0.28	23.04	114
2.74	-0.50	20.26				0	0	61	0	6000	2.74			

Equity Options

Calls

Business Day Tue 7 Sep 2010										Business Day Tue 7 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 39.58						Underlying Price 33.515						Sep 10						Time to expiry: 10 Days						Indicative a-t-m Vol 39.64					
9.53	0.99	80.96				0	0	39	0	2400	0.01	0.00	68.64			0	0	155	0										
7.53	0.99	66.47				0	0	86	0	2600	0.01	-0.01	63.58			0	0	93	0										
5.58	0.96	61.77				0	10	30	-10	2800	0.05	-0.03	58.26			0	0	205	0										
3.66	0.90	51.19				0	3	112	0	3000	0.15	-0.10	51.94			0	2	242	-2										
2.78	0.83	48.80				0	0	15	0	3100	0.25	-0.16	47.60			0	0	48	0										
2.01	1.95	0.74	44.92	2.01	1.88	11	12	172	0	3200	0.38	0.41	-0.26	43.91	0.38	S 0.38 S	10	0	576	0									
1.32	1.23	0.60	41.35	1.32	1.29	30	10	150	0	3300	0.50	0.71	-0.40	41.29	0.80	0.50	30	15	100	+15									
0.60	0.67	0.43	37.94	0.60	0.60	5	15	589	+10	3400	1.15	1.15	-0.57	38.11			0	0	142	0									
	0.31	0.25	36.02			0	2	215	0	3500	1.15	1.83	-0.73	37.97	1.78	1.15	12	23	61	0									
	0.13	0.13	35.17			0	8	372	+5	3600		2.64	-0.86	37.52			0	0	47	0									
	0.06	0.06	36.43			0	0	12	0	3700		3.54	-0.94	36.52			0	0	0	0									
	0.02	0.02	36.43			0	0	1,153	0	3800		4.50	-0.98	36.20			0	3	26	0									
	0.01	0.01	42.65			0	0	76	0	4000		6.49	-1.00	37.68			0	0	10	0									
	0.01	0.00	47.33			0	0	38	0	4200		8.49	-1.00	36.05			0	0	20	0									
	0.01	0.00	50.72			0	0	793	0	4400		10.49	-1.00	37.53			0	0	0	0									
						Total	46	60	3,852	+5							Total	52	43	1,725	+13								
Indicative a-t-m Vol 38.81						Underlying Price 33.515						Oct 10						Time to expiry: 38 Days						Indicative a-t-m Vol 38.26					
7.71	0.94	54.36				0	0	10	0	2600	0.17	-0.06	54.09			0	0	144	0										
5.86	0.88	49.56				0	0	50	0	2800	0.31	-0.11	48.59			0	0	41	0										
4.14	0.80	45.13				0	0	13	0	3000	0.61	-0.20	45.07			0	0	10	0										
3.37	0.73	43.60				0	0	0	0	3100	0.79	-0.26	42.30			0	0	12	0										
2.68	0.66	42.30				0	10	16	+10	3200	1.07	-0.34	40.54			0	0	24	0										
2.01	0.57	39.87				0	0	15	0	3300	1.45	-0.42	39.15			0	0	7	0										
1.45	0.48	37.83				0	0	44	0	3400	1.76	1.90	-0.52	37.44	1.96	1.76	10	0	35	0									
1.00	0.38	36.37				0	0	32	0	3500		2.48	-0.62	36.71			0	0	11	0									
0.67	0.29	35.54				0	0	113	0	3600		3.16	-0.71	36.17			0	0	14	0									
0.43	0.21	34.81				0	0	28	0	3700	3.55	3.90	-0.79	34.76	3.55	3.55	4	0	0	0									
0.27	0.15	34.44				0	0	55	0	3800		4.73	-0.86	34.22			0	3	3	+3									
0.10	0.06	34.35				0	0	28	+10	4000		6.57	-0.94	34.58			0	0	0	0									
						Total	0	30	404	+20							Total	14	3	301	+3								
Indicative a-t-m Vol 39.18						Underlying Price 33.515						Nov 10						Time to expiry: 73 Days						Indicative a-t-m Vol 39.64					
6.27	0.83	47.38				0	0	5	0	2800	0.74	-0.17	48.04			0	0	0	0										
4.68	0.75	44.18				0	0	0	0	3000	1.10	1.10	-0.25	43.75	1.10	1.10	12	0	4	0									
3.94	0.70	42.46				0	0	0	0	3100	1.39	-0.30	42.74			0	0	1	0										
3.29	0.64	41.31				0	0	20	0	3200	1.73	-0.36	41.25			0	0	16	0										
2.67	0.57	39.74				0	0	10	0	3300	2.13	-0.43	40.19			0	0	0	0										
2.13	0.51	38.67				0	0	0	0	3400	2.60	-0.49	39.14			0	1	1	+1										
1.69	0.44	38.04				0	0	3	0	3500	3.11	-0.57	37.63			0	0	0	0										
1.31	0.37	37.32				0	0	0	0	3600	3.70	-0.64	36.57			0	0	0	0										
0.72	0.24	35.74				0	0	31	0	3800	5.11	-0.77	34.60			0	0	0	0										
0.38	0.15	34.88				0	0	0	0	4000	6.78	-0.86	33.70			0	0	0	0										
						Total	0	0	69	0							Total	12	1	22	+1								
Indicative a-t-m Vol 38.73						Underlying Price 33.515						Dec 10						Time to expiry: 101 Days						Indicative a-t-m Vol 39.59					
10.00	0.91	52.65				0	0	107	0	2400	0.47	-0.09	54.09			0	0	139	0										
8.26	0.87	49.93				0	10	70	-10	2600	0.72	-0.14	50.92			0	10	70	+10										
6.59	0.81	46.66				0	0	39	0	2800	1.06	-0.20	47.61			0	0	106	0										
5.05	0.73	43.60				0	0	39	0	3000	1.38	1.52	-0.27	44.57	1.38	S 1.38 S	10	50	230	+30									
3.70	0.63	41.22				0	0	76	0	3200	2.15	-0.37	41.84			0	0	89	0										
2.42	2.50	0.52	37.94	2.42	2.42	1	0	121	0	3400	2.98	-0.48	38.89			0	60	168	+35										
1.70	1.66	0.40	36.76	1.70	1.70	38	0	198	0	3600	3.95	4.11	-0.60	37.48	3.95	3.95	15	0	55	0									
	1.01	0.28	35.13			0	0	1,012	0	3800		5.47	-0.71	36.08			0	0	19	0									
	0.57	0.19	33.93			0	0	1,316	0	4000	6.92	7.06	-0.80	35.40	7.00	6.92	20	10	64	0									
	0.18	0.07	33.26			0	0	122	0	4400	10.60	-0.94	32.85			0	0	0	0										
						Total	39	10	3,100	-10							Total	45	130	940	+75								
Indicative a-t-m Vol 39.11						Underlying Price 33.515						Mar 11						Time to expiry: 192 Days						Indicative a-t-m Vol 39.01					
10.67	0.86	51.19				0	0	25	0	2400	1.02	-0.14	50.97			0	0	134	0										
9.00	9.00	0.82	47.91	9.00	9.00	10	0	50	0	2600	1.35	-0.18	47.83			0	0	55	0										
	7.48	0.77	45.64			0	0	61	0	2800	1.78	-0.23	44.96			0	0	36	0										
6.20	6.02	0.70	42.86	6.20	6.20	1	0	2	0	3000	2.40	-0.30	43.21			0	0	43	0										
	4.74	0.63	40.65			0	0	24	0	3200	3.06	-0.37	40.52			0	0	32	0										
	3.61	0.54	38.63			0	0	43	0	3400	3.93	-0.46	38.53			0	0	62	0										
	2.69	0.46	37.16			0	0	96	0	3600	5.01	-0.55	37.11			0	0	54	0										
	1.93	0.37	35.69			0	0	40	0	3800	6.26	-0.63	35.80			0	0	50	0										
	1.33	0.29	34.41			0	0	78	0	4000	7.68	-0.72	34.67			0	0	0	0										
	0.66	0.17	33.77			0	0	242	0	4400	10.95	-0.85	33.09			0	0	40	0										
						Total	11	0	661	0							Total	0	0	506	0								
Indicative a-t-m Vol 40.40						Underlying Price 33.515						Jun 11						Time to expiry: 283 Days						Indicative a-t-m Vol 37.20					
11.05	0.85	51.47				0	0	20	0	2400	1.58	-0.17	48.09			0	10	15	+10										
	7.99	0.75	46.27			0	0	60	0	2800	2.57	-0.27	43.36			0	0	12	0										
	6.62	0.69	44.06			0	0	2	0	3000	3.21	-0.33	40.94			0	0	18	0										
	5.37	0.63	41.76			0	0	51	0	3200	3.99	-0.40	38.74			0	0	20	0										
	4.28	0.56	39.97			0	0	21	0	3400	4.90	-0.48	36.71			0	0	20	0										
	3.38	0.48	38.76			0	0	20	0	3600	5.93	-0.56	34.50			0	0	35	0										
	2.60	0.41	37.44			0	0	0	0	3800	7.21	-0.64	33.34			0	0	10	0										
	1.98	0.34	36.58			0	0	8	0	4000	8.56	-0.72	31.51			0	0	55	0										
						Total	0	0	182	0							Total	0	10	185	+10								
						Total Calls	96	100	8,268	+15							Total Puts	123	187	3,679	+102								
																	Grand Total	219	287	11,947	+117								

Equity Options

Calls

Business Day	Tue 7 Sep 2010	Prev Business Day	Mon 6 Sep 2010
Opening Trans	Settle Price	Delta	Volatility

Puts

Business Day	Tue 7 Sep 2010	Prev Business Day	Mon 6 Sep 2010
Opening Trans	Settle Price	Delta	Volatility

Mobistar (MOB)

Indicative a-t-m Vol	14.01	Underlying Price	44.900	Sep 10	Time to expiry:	10 Days	Indicative a-t-m Vol	14.09						
10.23	1.00	22.35	0	0	0	3467	0.01	0.00	24.76	0	0	10	0	
8.31	1.00	20.33	0	0	0	3659	0.01	0.00	21.76	0	0	0	0	
6.39	1.00	18.68	0	0	0	3852	0.01	0.00	21.50	0	0	18	0	
5.43	1.00	17.91	0	0	0	3948	0.01	0.00	19.54	0	0	179	0	
4.47	1.00	17.33	0	0	0	4044	0.01	0.00	18.69	0	0	18	0	
3.91	1.00	16.43	0	0	0	4100	0.01	0.00	18.29	0	0	0	0	
3.50	1.00	15.84	0	0	281	4141	0.01	-0.01	18.39	0	0	4	0	
2.55	0.98	17.11	0	0	29	4237	0.01	-0.03	17.47	0	0	12	0	
1.61	0.93	14.29	0	0	5	4333	0.06	-0.10	16.39	0	0	2	0	
0.80	0.71	14.11	0	0	79	4430	0.20	-0.29	14.31	0	0	67	0	
0.39	0.47	13.99	0	0	0	4500	0.49	-0.53	14.05	0	0	0	0	
0.06	0.12	14.10	0	0	133	4622	1.42	-0.84	16.59	0	0	6	0	
0.01	0.01	15.09	0	0	0	4800	3.10	-0.99	17.63	0	0	0	0	
0.01	0.00	15.79	0	0	269	5007	5.17	-1.00	19.43	0	0	20	0	
0.01	0.00	15.88	0	0	249	5393	9.03	-1.00	19.07	0	0	0	0	
0.01	0.00	16.58	0	0	0	6163	16.73	-1.00	20.91	0	0	10	0	
Total			0	0	1,045					Total	0	0	346	0

Indicative a-t-m Vol	15.42	Underlying Price	44.900	Oct 10	Time to expiry:	38 Days	Indicative a-t-m Vol	17.45						
6.41	1.00	18.57	0	0	0	3852	0.01	-0.01	20.68	0	0	0	0	
4.51	0.97	17.32	0	0	0	4044	0.05	-0.04	19.35	0	0	0	0	
3.97	0.95	16.93	0	0	0	4100	0.08	-0.07	18.98	0	0	0	0	
3.58	0.94	16.70	0	0	0	4141	0.12	-0.09	18.93	0	0	2	0	
2.71	0.87	16.25	0	0	0	4237	0.22	-0.15	18.14	0	0	0	0	
1.92	0.77	15.69	0	0	385	4333	0.42	-0.26	17.85	0	0	3	0	
1.25	0.62	15.57	0	0	2	4430	0.74	-0.39	17.48	0	0	3	0	
0.87	0.50	15.40	0	0	0	4500	1.06	-0.50	17.45	0	0	0	0	
0.41	0.29	15.35	0	0	0	4622	1.82	-0.68	17.47	0	0	0	0	
0.11	0.10	15.54	0	0	0	4800	3.24	-0.87	17.49	0	0	0	0	
0.02	0.02	16.36	0	0	0	5007	5.19	-0.97	18.12	0	0	0	0	
Total			0	0	387					Total	0	0	8	0

Indicative a-t-m Vol	17.64	Underlying Price	44.900	Nov 10	Time to expiry:	73 Days	Indicative a-t-m Vol	18.66						
6.99	0.98	18.97	0	0	0	3800	0.06	-0.03	20.97	0	0	0	0	
5.10	0.92	18.97	0	0	0	4000	0.18	-0.09	20.30	0	0	0	0	
4.22	0.87	18.97	0	0	0	4100	0.30	-0.14	19.77	0	0	0	0	
3.40	0.80	18.97	0	0	0	4200	0.53	-0.21	20.29	0	0	0	0	
2.68	0.71	18.97	0	0	0	4300	0.71	-0.28	18.78	0	0	0	0	
2.04	0.62	18.89	0	0	12	4400	1.07	-0.38	18.78	0	0	0	0	
1.39	0.51	17.50	0	0	1	4500	1.53	-0.49	18.65	0	0	0	0	
1.01	0.41	18.00	0	0	1	4600	2.11	-0.59	18.78	0	0	1	0	
0.43	0.22	17.80	0	0	0	4800	3.54	-0.77	18.78	0	0	0	0	
Total			0	0	14					Total	0	0	1	0

Indicative a-t-m Vol	17.82	Underlying Price	44.900	Dec 10	Time to expiry:	101 Days	Indicative a-t-m Vol	18.86						
10.33	0.99	22.23	0	0	0	3467	0.04	-0.02	24.83	0	0	17	0	
8.44	0.98	20.39	0	0	0	3659	0.10	-0.04	23.73	0	0	20	0	
6.59	0.94	19.44	0	0	0	3852	0.25	-0.09	23.18	0	0	13	0	
4.86	0.87	18.77	0	0	8	4044	0.44	-0.16	21.22	0	0	125	0	
3.29	0.75	18.11	0	0	52	4237	0.79	-0.26	19.66	0	0	100	0	
2.07	0.58	18.00	0	0	428	4430	1.46	-0.42	18.92	0	5	54	+5	
1.14	0.40	17.41	0	0	5	4622	2.48	-0.59	18.73	0	0	6	0	
0.61	0.26	17.34	0	0	124	4800	3.77	-0.72	19.36	0	0	0	0	
0.26	0.13	17.31	0	0	5	5007	5.50	-0.84	20.24	0	0	1	0	
0.04	0.03	17.29	0	0	10	5393	9.09	-0.95	21.19	0	0	0	0	
Total			0	5	1,683					Total	0	5	336	+5

Indicative a-t-m Vol	20.31	Underlying Price	44.900	Mar 11	Time to expiry:	192 Days	Indicative a-t-m Vol	20.23						
10.57	0.95	23.18	0	0	0	3467	0.20	-0.06	24.11	0	0	29	0	
8.82	0.91	22.72	0	0	0	3659	0.34	-0.09	23.13	0	0	10	0	
7.14	0.86	22.01	0	0	25	3852	0.59	-0.15	22.36	0	0	33	0	
5.61	0.78	21.52	0	0	91	4044	0.97	-0.22	21.69	0	0	50	0	
4.23	0.69	20.94	0	0	20	4237	1.57	-0.32	21.55	0	0	10	0	
3.08	0.58	20.50	0	0	1,020	4430	2.26	-0.42	20.37	0	0	0	0	
2.11	0.46	19.90	0	0	40	4622	3.22	-0.54	19.92	0	0	0	0	
1.38	0.35	19.00	0	0	0	4800	4.44	-0.64	20.39	0	0	0	0	
Total			0	0	1,196					Total	0	0	132	0

Indicative a-t-m Vol	22.18	Underlying Price	44.900	Jun 11	Time to expiry:	283 Days	Indicative a-t-m Vol	21.04						
9.56	0.91	24.14	0	0	0	3600	1.12	-0.20	24.71	0	0	0	0	
7.46	0.84	23.71	0	0	0	3852	1.71	-0.29	23.23	0	0	26	0	
6.00	0.76	23.22	0	0	0	4044	2.39	-0.37	22.59	0	0	2	0	
4.68	0.68	22.64	0	0	4	4237	3.27	-0.46	22.06	0	0	4	0	
3.56	0.58	22.27	0	0	0	4430	4.27	-0.56	21.25	0	0	10	0	
2.63	0.49	21.99	0	0	10	4622	5.46	-0.65	20.58	0	0	0	0	
1.98	0.40	21.97	0	0	0	4800	6.77	-0.73	20.41	0	0	0	0	
Total			0	0	14					Total	0	0	42	0
Total Calls			0	5	4,339					Total Puts	0	5	865	+5
										Grand Total	0	10	5,204	+10

Nyrstar (NYR)

Equity Options

Calls

Business Day Tue 7 Sep 2010				Prev 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	
Indicative a-t-m Vol 39.39				Underlying Price 8.930				Sep 10			
2.53	1.00	56.71				0	0	10	0	640	
2.13	1.00	53.90				0	0	0	0	680	
1.73	0.99	51.52				0	0	201	0	720	
1.34	0.98	47.84				0	0	52	0	760	
1.14	0.96	45.99				0	0	0	0	780	
0.95	0.93	45.27				0	0	56	0	800	
0.77	0.88	43.64				0	0	0	0	820	
0.60	0.81	42.78				0	0	86	0	840	
0.50	0.45	0.71	0.50	0.50		2	0	227	0	860	
0.32	0.60	39.85				0	0	107	0	880	0.18
0.21	0.47	39.15				0	0	56	0	900	0.23
0.15	0.10	0.31	0.15	0.15		15	0	304	0	920	0.42
0.05	0.19	32.59				0	0	35	0	940	
0.03	0.11	32.99				0	0	193	0	960	0.74
0.01	0.06	33.96				0	0	0	0	980	
0.01	0.03	34.63				0	0	444	0	1000	
0.01	0.00	42.16				0	0	167	0	1100	
0.01	0.00	42.16				0	0	237	0	1200	
0.01	0.00	45.09				0	0	10	0	1300	
0.01	0.00	44.75				0	0	30	0	1400	
Total				17				2,215			
Indicative a-t-m Vol 36.99				Underlying Price 8.930				Oct 10			
1.78	0.93	47.48				0	0	0	0	720	
1.41	0.88	44.55				0	0	0	0	760	
1.06	0.81	41.11				0	0	0	0	800	
0.90	0.77	39.66				0	0	10	0	820	
0.76	0.71	39.06				0	0	15	0	840	
0.63	0.64	38.30				0	0	0	0	860	
0.50	0.57	37.33				0	0	188	0	880	0.35
0.42	0.40	0.50	0.42	0.42		10	0	21	0	900	0.45
0.30	0.31	0.43	0.30	0.30		25	0	75	0	920	
0.23	0.35	35.81				0	0	150	0	940	
0.18	0.29	35.86				0	70	73	+54	960	
0.11	0.19	36.80				0	0	20	0	1000	
0.01	0.03	33.81				0	0	0	0	1100	
Total				35				70			
Indicative a-t-m Vol 39.16				Underlying Price 8.930				Nov 10			
1.89	0.87	48.50				0	0	0	0	720	
1.56	0.81	46.80				0	0	0	0	760	
1.25	0.74	44.79				0	0	0	0	800	
1.11	0.70	44.39				0	0	0	0	820	
0.99	0.66	44.07				0	0	0	0	840	
0.86	0.62	43.01				0	0	0	0	860	0.45
0.70	0.57	39.51				0	0	50	0	880	
0.60	0.52	38.97				0	0	0	0	900	
0.50	0.47	38.08				0	0	10	0	920	
0.42	0.42	37.77				0	0	0	0	940	
0.35	0.37	37.44				0	0	5	0	960	
0.24	0.28	37.11				0	0	0	0	1000	
Total				0				65			
Indicative a-t-m Vol 41.48				Underlying Price 8.930				Dec 10			
2.66	0.91	52.24				0	0	20	0	640	
2.30	0.88	49.57				0	0	8	0	680	
1.96	0.84	47.64				0	0	116	0	720	
1.65	0.79	46.28				0	0	71	0	760	
1.37	0.72	45.46				0	0	87	0	800	
1.05	0.66	40.71	1.02	1.02		2	0	45	0	840	0.47
0.86	0.57	42.00				0	0	198	0	880	
0.65	0.49	40.39	0.65	0.65		2	12	95	0	920	
0.48	0.41	38.92				0	0	155	0	960	
0.42	0.36	0.33	0.42	0.42		6	30	762	+25	1000	
0.17	0.18	38.82				0	2	715	0	1100	
0.09	0.10	40.70				0	0	498	0	1200	
0.03	0.04	38.49				0	0	18	0	1300	
0.01	0.02	37.77				0	0	418	0	1400	
Total				10				44			

Puts

Business Day Tue 7 Sep 2010				Prev 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	
Indicative a-t-m Vol 37.54				Underlying Price 8.930				Sep 10			
Time to expiry: 10 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	-0.02	45.19				0	0	53	0	760	
0.01	-0.03	43.95				0	0	7	0	780	
0.02	-0.06	42.55				0	0	240	0	800	
0.04	-0.11	42.21				0	0	40	0	820	
0.07	-0.18	41.02				0	0	443	0	840	
0.11	-0.28	40.36				0	0	212	0	860	
0.18	-0.40	39.67	0.20	0.18		55	0	423	0	880	0.18
0.26	-0.54	36.40	0.23	0.23		5	0	33	0	900	0.23
0.39	-0.66	37.61	0.42	0.42		16	0	198	0	920	0.42
0.55	-0.77	38.84				0	0	20	0	940	
0.71	-0.86	37.50	0.74	0.74		10	0	132	0	960	0.74
0.89	-0.92	38.08				0	0	0	0	980	
1.08	-0.95	38.13				0	0	116	0	1000	
2.07	-1.00	41.09				0	0	21	0	1100	
3.07	-1.00	41.46				0	0	13	0	1200	
4.07	-1.00	42.28				0	0	0	0	1300	
5.07	-1.00	45.02				0	0	0	0	1400	
Total				86				2,048			
Indicative a-t-m Vol 36.63				Underlying Price 8.930				Oct 10			
Time to expiry: 38 Days											
0.05	-0.07	48.21				0	0	0	0	720	
0.08	-0.12	44.39				0	0	30	0	760	
0.13	-0.19	41.18				0	0	10	0	800	
0.18	-0.24	40.35				0	0	15	0	820	
0.23	-0.29	39.80				0	0	61	0	840	
0.29	-0.36	38.57				0	0	0	0	860	
0.38	-0.43	37.94	0.35	0.35		45	100	103	+100	880	0.35
0.45	-0.50	35.93	0.45	0.45		5	150	234	+150	900	0.45
0.57	-0.58	35.56				0	0	4	0	920	
0.69	-0.65	34.55				0	0	2	0	940	
0.83	-0.72	34.71				0	0	3	0	960	
1.18	-0.81	37.42				0	0	0	0	1000	
2.09	-0.95	36.99				0	0	0	0	1100	
Total				50				250			
Indicative a-t-m Vol 40.11				Underlying Price 8.930				Nov 10			
Time to expiry: 73 Days											
0.14	-0.13	47.16				0	0	0	0	720	
0.21	-0.19	45.81				0	0	0	0	760	
0.30	-0.25	44.25				0	0	15	0	800	
0.36	-0.29	43.57				0	0	20	0	820	
0.43	-0.34	42.95				0	0	45	0	840	
0.47	-0.38	39.75	0.45	0.45		11	0	0	0	860	0.45
0.58	-0.43	40.69				0	0	0	0	880	
0.67	-0.48	39.80				0	0	0	0	900	
0.79	-0.53	40.41				0	0	4	0	920	
0.91	-0.57	39.91				0	0	0	0	940	
1.04	-0.62	39.52				0	0	0	0	960	
1.32	-0.71	38.96				0	0	10	0	1000	
Total				11				94			
Indicative a-t-m Vol 40.33				Underlying Price 8.930				Dec 10			
Time to expiry: 101 Days											
0.10	-0.08	50.20				0	0	100	0	640	
0.14	-0.11	48.28				0	0	5	0	680	
0.21	-0.16	46.73				0	0	14	0	720	
0.29	-0.21	45.48				0	0	138	0	760	
0.40	-0.27	43.80				0	0	191	+3	800	
0.52	-0.35	41.63	0.50	0.47		11	0	120	0	840	0.47
0.69	-0.43	40.95				0	0	489	0	880	
0.88	-0.51	39.06				0	0	102	0	920	
1.10	-0.60	37.48				0	0	242	0	960	
1.43	-0.66	40.05				0	0	236	0	1000	
2.22	-0.82	39.28				0	0	31	0	1100	
3.13	-0.91	39.28				0	0	81	0	1200	
4.09	-0.96	40.16				0	0	0	0	1300	
5.07	-0.99	40.54				0	0	20	0	1400	
Total				11				3			

Equity Options

Calls

Business Day Tue 7 Sep 2010				Prev 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	
Indicative a-t-m Vol 28.55				Underlying Price 28.265				Nov 10			
4.54	0.89	32.07				0	0	0	0	2400	
2.92	0.75	30.85				0	0	0	0	2600	
2.18	0.67	28.91				0	0	0	0	2700	
1.61	0.56	28.66				0	0	0	0	2800	
1.13	0.45	28.24				0	33	33	+33	2900	
0.78	0.35	28.27				0	0	0	0	3000	
0.52	0.26	28.22				0	0	0	0	3100	
0.32	0.18	27.69				0	0	4	0	3200	
0.18	0.11	26.82				0	0	0	0	3300	
0.08	0.06	25.71				0	0	5	0	3400	
0.01	0.01	22.36				0	0	0	0	3600	
Total				33				42			
Indicative a-t-m Vol 28.47				Underlying Price 28.265				Dec 10			
4.69	0.86	31.83				0	0	0	0	2400	
3.08	0.74	29.21				0	0	0	0	2600	
1.64	1.86	0.56	28.52	1.64 S	1.64 S	74	0	1	0	2800	
1.02	0.38	28.17				0	0	13	0	3000	
0.52	0.23	28.15				0	0	20	0	3200	
0.24	0.12	27.89				0	0	35	0	3400	
0.09	0.06	27.25				0	0	17	0	3600	
0.03	0.02	26.10				0	0	65	0	3800	
0.01	0.01	26.26				0	0	11	0	4000	
0.01	0.00	21.66				0	0	7	0	4400	
Total				74				169			

Puts

Business Day Tue 7 Sep 2010				Prev 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	
Indicative a-t-m Vol 28.15				Underlying Price 28.265				Nov 10			
Time to expiry: 73 Days											
0.20	-0.10	30.51				0	0	0	0	2400	
0.54	-0.24	28.84				0	0	0	0	2600	
0.87	-0.33	28.66				0	0	0	0	2700	
1.28	-0.44	28.18				0	36	36	+31	2800	
1.82	-0.55	28.07				0	0	0	0	2900	
2.45	-0.66	27.65				0	0	0	0	3000	
3.17	-0.76	27.03				0	0	0	0	3100	
3.98	-0.84	26.29				0	0	0	0	3200	
4.86	-0.90	25.78				0	0	0	0	3300	
5.78	-0.95	24.56				0	0	0	0	3400	
7.75	-0.98	27.40				0	0	0	0	3600	
Total				36				42			
Indicative a-t-m Vol 28.28				Underlying Price 28.265				Dec 10			
Time to expiry: 101 Days											
0.35	-0.14	31.05				0	0	2	0	2400	
0.75	-0.26	28.99				0	0	0	0	2600	
1.55	1.52	-0.44	28.34	1.60	1.55 S	82	0	1	0	2800	
2.67	-0.63	27.85				0	0	13	0	3000	
4.17	-0.78	27.69				0	0	63	0	3200	
5.89	-0.89	26.85				0	0	6	0	3400	
7.75	-0.98	24.44				0	0	8	0	3600	
9.80	-0.95	33.29				0	0	8	0	3800	
11.79	-0.96	37.13				0	0	0	0	4000	
15.74	-1.00	36.98				0	0	0	0	4400	
Total				82				101			
Indicative a-t-m Vol 29.41				Underlying Price 28.265				Mar 11			
Time to expiry: 192 Days											
0.80	-0.20	31.39				0	0	4	0	2400	
1.38	-0.31	30.46				0	0	0	0	2600	
2.11	2.21	-0.43	29.52	2.11	2.11	4	0	0	0	2800	
3.42	3.31	-0.57	28.73	3.42	3.40	10	0	110	0	3000	
4.67	-0.69	28.30				0	0	0	0	3200	
6.26	-0.79	27.96				0	0	10	0	3400	
7.99	-0.87	27.80				0	0	13	0	3600	
9.83	-0.93	27.01				0	0	3	0	3800	
11.80	-0.95	29.42				0	0	0	0	4000	
15.74	-1.00	27.96				0	0	0	0	4400	
Total				14				140			
Indicative a-t-m Vol 30.28				Underlying Price 28.265				Jun 11			
Time to expiry: 283 Days											
1.32	-0.26	30.62				0	0	7	0	2400	
2.06	-0.36	30.08				0	0	0	0	2600	
3.13	-0.47	30.35				0	0	6	0	2800	
4.31	-0.57	29.82				0	0	6	0	3000	
5.60	-0.68	28.35				0	0	6	0	3200	
7.23	-0.75	28.94				0	0	6	0	3400	
8.92	-0.82	28.80				0	0	2	0	3600	
10.70	-0.87	28.70				0	0	0	0	3800	
12.55	-0.91	28.80				0	0	0	0	4000	
16.40	-0.95	30.00				0	0	0	0	4400	
Total				0				33			
Total Calls				211				190			
Total Puts				106				36			
Grand Total				317				226			
								468			
								+31			
								1,995			
								+201			

Equity Options

Calls

Business Day	Tue 7 Sep 2010	Delta	Volatility	Daily High	Daily Low	Total Volume	Prev Business Day Official Volume	Mon 6 Sep 2010 Open Int	Change	Exercise Price
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Puts

Business Day	Tue 7 Sep 2010	Delta	Volatility	Daily High	Daily Low	Total Volume	Prev Business Day Official Volume	Mon 6 Sep 2010 Open Int	Change	Exercise Price
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Solvay (SOL)

Indicative a-t-m Vol	17.35	Underlying Price	75.290	Sep 10	Time to expiry:	10 Days	Indicative a-t-m Vol	17.11
19.30	1.00	31.56	0	0	0	0	0	66
15.30	1.00	28.67	0	0	0	0	0	0
11.30	1.00	25.77	0	0	26	0	0	62
9.30	1.00	24.50	0	0	0	0	0	7
7.30	0.99	23.44	0	0	57	0	0	161
5.33	0.97	22.17	0	0	0	0	0	91
3.45	0.89	21.23	0	0	19	0	0	86
1.74	0.71	18.49	0	0	159	0	0	0
0.57	0.38	16.73	0	10	100	+10	0	12
0.12	0.11	16.57	0	0	0	0	0	16
0.02	0.02	17.00	0	0	0	0	0	0
0.01	0.00	17.08	0	0	90	0	0	0
0.01	0.00	17.81	0	0	68	0	0	0
			0	0	50	0	0	0
			0	10	569	+10	6	0
Total			0	10	569	+10	Total	6

Indicative a-t-m Vol	20.55	Underlying Price	75.290	Oct 10	Time to expiry:	38 Days	Indicative a-t-m Vol	20.25
40.31	1.00	36.42	0	0	0	0	0	0
15.34	0.99	28.85	0	0	0	0	0	0
11.39	0.97	26.43	0	0	0	0	0	0
7.59	0.91	24.26	0	0	0	0	0	53
5.82	0.84	23.21	0	0	0	0	0	63
4.20	0.75	22.24	0	0	7	0	10	20
2.81	0.61	21.28	0	0	1	0	0	19
1.67	0.46	20.15	0	0	39	0	0	9
0.86	0.30	19.00	0	0	0	0	0	1
0.42	0.17	19.00	0	0	17	0	0	0
0.10	0.05	19.75	0	0	5	0	0	0
0.02	0.01	20.38	0	0	0	0	0	0
			0	0	69	0	10	0
Total			0	0	69	0	Total	10

Indicative a-t-m Vol	22.25	Underlying Price	75.290	Nov 10	Time to expiry:	73 Days	Indicative a-t-m Vol	22.00
15.57	0.96	30.85	0	0	0	0	0	40
11.80	0.91	28.46	0	0	0	0	0	20
8.26	0.83	25.99	0	0	0	0	0	0
6.61	0.77	24.76	0	0	10	0	0	11
5.11	0.69	23.67	0	0	0	0	0	0
3.81	0.59	22.84	0	0	2	0	0	0
2.69	0.49	21.93	0	0	2	0	0	0
1.76	0.38	20.91	0	0	0	0	0	0
1.06	0.27	19.85	0	0	2	0	0	0
0.36	0.12	19.43	0	0	0	0	0	0
			0	0	16	0	0	71
Total			0	0	16	0	Total	0

Indicative a-t-m Vol	22.53	Underlying Price	75.290	Dec 10	Time to expiry:	101 Days	Indicative a-t-m Vol	21.72
19.60	0.97	32.35	0	0	0	0	0	41
12.14	0.88	28.19	0	0	1	0	0	269
8.68	0.80	25.60	0	0	75	0	2	100
5.67	0.67	23.79	0	0	53	0	0	78
3.29	0.50	22.26	0	0	162	0	0	47
1.53	0.31	20.27	0	20	281	+1	0	0
0.65	0.16	19.64	0	0	20	0	0	20
0.25	0.07	19.44	0	0	53	0	0	0
			0	20	645	+1	0	2
Total			0	20	645	+1	Total	2

Indicative a-t-m Vol	22.77	Underlying Price	75.290	Mar 11	Time to expiry:	192 Days	Indicative a-t-m Vol	22.25
19.82	0.95	30.27	0	0	0	0	0	106
12.64	0.84	26.91	0	0	0	0	0	117
9.43	0.76	25.32	0	0	0	0	0	75
6.63	0.64	23.90	0	0	13	0	0	20
4.31	0.51	22.53	0	0	40	0	0	18
2.64	0.37	21.65	0	0	35	0	0	20
1.39	0.24	20.30	0	0	37	0	0	0
0.75	0.14	20.10	0	0	22	0	0	0
			0	0	147	0	0	356
Total			0	0	147	0	Total	0

Indicative a-t-m Vol	23.54	Underlying Price	75.290	Jun 11	Time to expiry:	283 Days	Indicative a-t-m Vol	22.97
20.08	0.92	31.04	0	0	0	0	0	18
13.13	0.81	27.43	0	0	10	0	0	4
10.05	0.73	25.81	0	0	2	0	100	17
7.35	0.63	24.37	0	0	6	0	0	50
5.17	0.51	23.37	0	0	20	0	0	12
3.20	0.39	21.41	0	0	6	0	0	3
1.31	0.20	21.00	0	0	23	0	0	0
			0	0	67	0	100	104
Total			0	0	67	0	Total	100
Total Calls			0	30	1,513	+11	Total Puts	116
							Grand Total	116

Telenet Group (TLN)

Business Day	Tue 7 Sep 2010	Delta	Volatility	Daily High	Daily Low	Total Volume	Prev Business Day Official Volume	Mon 6 Sep 2010 Open Int	Change	Exercise Price
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Equity Options

Calls

Business Day Tue 7 Sep 2010				Prev 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	
Indicative a-t-m Vol 23.45				Underlying Price 23.400				Sep 10			
10.70	1.00	40.56				0	0	1	0	1270	
8.89	1.00	37.95				0	0	8	0	1451	
7.98	1.00	37.03				0	0	0	0	1542	
7.07	1.00	36.01				0	0	4	0	1633	
6.16	1.00	34.59				0	0	4	0	1724	
5.26	1.00	33.75				0	0	5	0	1814	
4.80	1.00	33.03				0	0	0	0	1860	
4.35	1.00	32.34				0	0	14	0	1905	
3.90	1.00	31.47				0	0	0	0	1950	
3.44	1.00	26.91				0	0	28	0	1996	
2.99	1.00	27.09				0	0	0	0	2041	
2.55	0.99	27.39				0	0	61	0	2086	
2.09	0.98	26.37				0	0	0	0	2132	
1.60	0.95	26.08	1.60	1.60		3	0	59	0	2177	
1.24	0.89	25.36				0	0	20	0	2222	
0.63	0.67	24.72				0	0	0	0	2300	0.21
0.28	0.43	22.84				0	0	23	0	2359	0.48
0.14	0.26	21.71				0	0	0	0	2400	0.72
0.05	0.12	22.00				0	0	0	0	2450	1.15
0.01	0.01	21.18				0	0	0	0	2540	2.01
0.01	0.00	19.26				0	0	0	0	2800	4.60
Total				Total				Total			
Indicative a-t-m Vol 23.62				Underlying Price 23.400				Oct 10			
4.37	0.99	28.08				0	0	0	0	1905	0.02
3.48	0.97	27.32				0	0	0	0	1996	0.04
2.63	0.92	26.22				0	0	0	0	2086	0.09
2.22	0.88	25.82				0	0	0	0	2132	0.14
1.83	0.82	25.18				0	0	0	0	2177	0.21
1.48	0.75	24.74				0	0	5	0	2222	0.30
0.96	0.60	24.30				0	0	0	0	2300	0.54
0.63	0.48	23.30				0	0	8	0	2359	0.81
0.46	0.39	23.12				0	0	0	0	2400	1.04
0.31	0.29	23.38				0	0	0	0	2450	1.39
0.14	0.15	23.34				0	0	0	0	2540	2.13
0.01	0.02	25.30				0	0	0	0	2800	4.63
Total				Total				Total			
Indicative a-t-m Vol 25.82				Underlying Price 23.400				Nov 10			
2.79	0.81	30.41				0	0	0	0	2100	0.33
1.99	0.71	27.78	1.82	1.82		3	0	0	0	2200	0.53
1.63	0.65	26.76				0	0	0	0	2300	0.69
1.31	0.59	25.89				0	0	0	0	2350	0.89
1.05	0.51	25.80				0	0	0	0	2400	1.09
0.80	0.44	24.83				0	0	45	0	2450	1.38
0.60	0.36	24.39	0.60	0.60		5	0	0	0	2600	1.69
0.22	0.17	23.48				0	0	0	0	2800	2.83
0.05	0.05	23.53				0	0	0	0		4.64
Total				Total				Total			
Indicative a-t-m Vol 25.15				Underlying Price 23.400				Dec 10			
8.93	1.00	36.05				0	0	5	0	1451	0.01
7.14	0.98	34.33				0	0	6	0	1633	0.03
6.26	0.97	33.47				0	0	0	0	1724	0.04
5.39	0.95	31.60				0	0	3	0	1814	0.09
4.55	0.92	30.42				0	0	3	0	1905	0.15
3.75	0.87	29.69				0	0	26	0	1996	0.25
2.96	0.81	27.35				0	0	6	0	2086	0.44
2.28	0.73	26.66				0	0	31	0	2177	0.62
1.44	0.59	24.54				0	0	2	0	2300	1.08
1.19	0.51	25.44				0	0	3	0	2359	1.33
0.99	0.46	24.96				0	0	0	0	2400	1.56
0.52	0.29	24.48				0	5	22	0	2540	2.49
0.10	0.08	23.03				0	0	0	0	2800	4.74
Total				Total				Total			
Indicative a-t-m Vol 25.10				Underlying Price 23.400				Mar 11			
7.28	0.95	32.63				0	0	8	0	1633	0.12
6.43	0.93	31.25				0	0	0	0	1724	0.20
5.61	0.90	30.25				0	0	6	0	1814	0.31
4.77	0.87	27.83				0	0	0	0	1905	0.43
4.05	0.82	27.83				0	0	10	0	1996	0.59
3.34	0.76	26.76				0	0	5	0	2086	0.81
2.73	0.69	26.49				0	0	13	0	2177	1.07
1.99	0.58	25.55				0	0	8	0	2300	1.59
1.66	0.53	24.89				0	0	11	0	2359	1.85
1.48	0.49	24.93				0	0	0	0	2400	2.06
0.94	0.36	24.38				0	0	20	0	2540	2.90
0.35	0.18	23.57				0	0	0	0	2800	4.92
Total				Total				Total			

Puts

Business Day Tue 7 Sep 2010				Prev 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	
Indicative a-t-m Vol 23.91				Underlying Price 23.400				Sep 10			
Time to expiry: 10 Days											
0.01	0.00	47.74				0	0	0	0	1270	
0.01	0.00	42.63				0	0	20	0	1451	
0.01	0.00	41.27				0	0	15	0	1542	
0.01	0.00	39.22				0	0	96	0	1633	
0.01	0.00	38.12				0	0	3	0	1724	
0.01	0.00	35.78				0	0	5	0	1814	
0.01	0.00	35.03				0	0	0	0	1860	
0.01	0.00	34.36				0	0	7	0	1905	
0.01	0.00	31.59				0	0	7	0	1950	
0.01	0.00	30.75				0	0	19	0	1996	
0.01	0.00	29.08				0	0	5	0	2041	
0.01	-0.01	28.18				0	0	11	0	2086	
0.01	-0.02	27.56				0	0	0	0	2132	
0.03	-0.06	27.08				0	0	190	0	2177	
0.07	-0.12	26.38				0	0	172	0	2222	
0.23	-0.33	24.75	0.21	0.21		5	0	0	0	2300	0.21
0.48	-0.57	23.51				0	30	30	+23	2359	0.48
0.72	-0.75	20.69				0	0	0	0	2400	0.72
1.15	-0.88	22.31				0	0	0	0	2450	1.15
2.01	-0.98	23.52				0	0	2	0	2540	2.01
4.60	-1.00	21.68				0	0	0	0	2800	4.60
Total				Total				Total			
Indicative a-t-m Vol 23.67				Underlying Price 23.400				Oct 10			
Time to expiry: 38 Days											
0.02	-0.02	31.65				0	0	3	0	1905	0.02
0.04	-0.05	29.91				0	0	0	0	1996	0.04
0.09	-0.09	27.46				0	0	0	0	2086	0.09
0.14	-0.13	26.71				0	0	0	0	2132	0.14
0.21	-0.18	25.84				0	0	3	0	2177	0.21
0.30	-0.25	25.22				0	0	30	0	2222	0.30
0.54	-0.40	24.18				0	0	0	0	2300	0.54
0.81	-0.52	23.43				0	0	0	0	2359	0.81
1.04	-0.62	22.98				0	0	0	0	2400	1.04
1.39	-0.71	23.13				0	0	0	0	2450	1.39
2.13	-0.85	23.52				0	5	7	+5	2540	2.13
4.63	-0.96	30.85				0	0	0	0	2800	4.63
Total				Total				Total			
Indicative a-t-m Vol 25.26				Underlying Price 23.400				Nov 10			
Time to expiry: 73 Days											
0.33	-0.18	29.37				0	0	0	0	2100	0.33
0.53	-0.28	26.86	0.51	0.51		5	0	3	0	2200	0.53
0.69	-0.35	26.55				0	0	0	0	2300	0.69
0.89	-0.41	26.25				0	0	0	0	2350	0.89
1.09	-0.49	25.01				0	0	0	0	2400	1.09
1.38	-0.56	25.14				0	0	0	0	2450	1.38
1.69	-0.64	24.93				0	0	0	0	2600	1.69
2.83	-0.81	24.76				0	0	2	0	2800	2.83
4.64	-0.95	24.69				0	0	0	0		4.64
Total				Total				Total			
Indicative a-t-m Vol 25.73				Underlying Price 23.400				Dec 10			
Time to expiry: 101 Days											
0.01	-0.01	38.35				0	0	1	0	1451	0.01
0.03	-0.02	33.79				0	0	10	0	1633	0.03
0.04	-0.03	32.02				0	0	10	0	1724	0.04
0.09	-0.05	31.74				0	0	15	0	1814	0.09
0.15	-0.08	29.97				0	0	14	0	1905	0.15
0.25	-0.13	29.08				0	0	5	0	1996	0.25
0.44	-0.20	29.23				0	0	4	0	2086	0.44
0.62	-0.28	27.03				0	0	13	0	2177	0.62
1.08	-0.42	26.29				0	0	10	0	2300	1.08
1.33	-0.49	25.46				0	0	5	0	2359	

Equity Options

Calls

Business Day Tue 7 Sep 2010				Prev 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	
Indicative a-t-m Vol	27.70			Underlying Price				23.400		Jun 11	
7.51	0.92	34.00				0	0	2	0	1633	
5.94	0.86	31.68				0	0	4	0	1814	
5.18	0.83	30.35				0	0	0	0	1905	
4.47	0.78	29.33				0	0	0	0	1996	
3.82	0.73	28.38				0	0	0	0	2086	
3.20	0.68	27.44				0	0	25	0	2177	
2.49	0.59	26.89				0	0	0	0	2300	
2.19	0.55	26.62				0	0	10	0	2359	
1.99	0.52	26.34				0	0	10	0	2400	
1.42	0.42	25.82				0	0	0	0	2540	
0.67	0.25	24.59				0	0	0	0	2800	
Total						0	0	51	0		
Total Calls						11	5	524	0		

Puts

Business Day Tue 7 Sep 2010				Prev 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	
Indicative a-t-m Vol	27.27			Underlying Price				23.400		Jun 11	
0.27	-0.08	32.68				0	0	4	0	1633	
0.55	-0.14	31.93				0	0	5	0	1814	
0.66	-0.17	30.01				0	0	0	0	1905	
0.85	-0.22	29.04				0	0	0	0	1996	
1.10	-0.27	28.23				0	0	0	0	2086	
1.42	-0.33	27.79				0	0	15	0	2177	
1.94	-0.41	27.27				0	0	0	0	2300	
2.25	-0.46	27.27				0	0	0	0	2359	
2.46	-0.49	26.94				0	0	10	0	2400	
3.34	-0.58	27.06				0	0	0	0	2540	
5.19	-0.75	26.10				0	0	0	0	2800	
Total						0	0	34	0		
Total Puts						10	35	786	+28		
Grand Total						21	40	1,310	+28		

Umicore (UMC)

Business Day Tue 7 Sep 2010				Prev 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	
Indicative a-t-m Vol	27.15			Underlying Price				29.135		Sep 10	
13.14	1.00	59.75				0	0	0	0	1600	
11.14	1.00	53.18				0	0	6	0	1800	
10.14	1.00	49.28				0	0	0	0	1900	
9.14	1.00	46.50				0	0	0	0	2000	
8.14	1.00	44.47				0	0	42	0	2100	
7.14	1.00	42.17				0	0	37	0	2200	
6.64	1.00	41.43				0	0	0	0	2250	
6.14	1.00	40.36				0	0	0	0	2300	
5.64	1.00	39.67				0	0	0	0	2350	
5.14	1.00	39.13				0	0	13	0	2400	
4.64	1.00	34.00				0	0	0	0	2450	
4.14	1.00	34.70				0	0	14	0	2500	
3.00	3.15	0.98	30.89	3.00	3.00	1	0	48	0	2600	
2.18	0.93	29.99				0	0	17	0	2700	
1.31	0.80	28.83				0	10	197	-10	2800	
0.62	0.55	27.10				0	0	17	0	2900	
0.17	0.23	27.42		0.17	0.17	3	0	50	0	3000	
0.06	0.10	27.10				0	0	0	0	3100	
0.01	0.03	27.60				0	0	10	0	3200	
0.01	0.00	27.94				0	0	0	0	3400	
Total						4	10	451	-10		
Indicative a-t-m Vol	31.38			Underlying Price				29.135		Oct 10	
7.16	0.99	41.03				0	0	0	0	2200	
6.18	0.98	39.43				0	0	0	0	2300	
5.69	0.97	38.50				0	0	0	0	2350	
5.21	0.96	37.67				0	0	0	0	2400	
4.74	0.94	36.85				0	0	0	0	2450	
4.27	0.92	36.30				0	0	0	0	2500	
3.38	0.86	35.11				0	0	0	0	2600	
2.56	0.78	33.91				0	0	5	0	2700	
1.83	0.67	32.58				0	0	29	0	2800	
1.23	0.54	31.54				0	0	0	0	2900	
0.75	0.40	30.39				0	0	22	0	3000	
0.42	0.27	29.26				0	0	0	0	3100	
0.19	0.15	27.47				0	0	0	0	3200	
0.04	0.04	27.37				0	0	0	0	3400	
Total						0	0	56	0		
Indicative a-t-m Vol	29.72			Underlying Price				29.135		Nov 10	
6.22	0.96	36.86				0	0	0	0	2300	
5.27	0.93	34.81				0	0	0	0	2400	
4.38	0.88	34.18				0	0	0	0	2500	
3.52	0.82	32.54				0	0	0	0	2600	
2.74	0.74	31.33				0	0	0	0	2700	
2.12	0.63	31.90				0	0	2	0	2800	
1.49	0.53	29.64				0	0	5	0	2900	
1.10	0.42	30.22				0	0	294	0	3000	
0.73	0.32	29.20				0	0	0	0	3100	
0.46	0.23	28.49				0	0	0	0	3200	
0.16	0.10	27.04				0	0	0	0	3400	
Total						0	0	301	0		
Indicative a-t-m Vol	29.38			Underlying Price				29.135		Sep 10	
0.01	0.00	60.48				0	0	0	0	1600	
0.01	0.00	53.51				0	0	0	0	1800	
0.01	0.00	50.40				0	0	0	0	1900	
0.01	0.00	46.96				0	0	0	0	2000	
0.01	0.00	45.35				0	0	0	0	2100	
0.01	0.00	42.35				0	0	0	0	2200	
0.01	0.00	41.06				0	0	0	0	2250	
0.01	0.00	40.00				0	0	0	0	2300	
0.01	0.00	38.56				0	0	0	0	2350	
0.01	0.00	37.55				0	0	0	0	2400	
0.01	0.00	36.35				0	0	0	0	2450	
0.01	-0.01	35.42				0	0	0	0	2500	
0.01	-0.02	32.22				0	0	0	0	2600	
0.06	-0.08	31.59				0	0	0	0	2700	
0.20	-0.22	30.38				0	0	0	0	2800	
0.53	-0.45	29.50				0	0	0	0	2900	
1.11	-0.71	28.62				0	0	0	0	3000	
1.95	-0.88	29.86				0	0	0	0	3100	
2.88	-0.96	30.00				0	0	0	0	3200	
4.87	-1.00	34.07				0	0	0	0	3400	
Total						0	0	1,211	0		
Indicative a-t-m Vol	30.23			Underlying Price				29.135		Oct 10	
0.01	0.00	74.00				0	0	0	0	2200	
0.01	0.00	5.00				0	0	0	0	2300	
0.01	0.00	0.00				0	0	0	0	2350	
0.01	0.00	0.00				0	0	0	0	2400	
0.01	0.00	0.00				0	0	0	0	2450	
0.01	0.00	0.00				0	0	0	0	2500	
0.01	0.00	0.00				0	0	0	0	2600	
0.01	0.00	0.00				0	0	0	0	2700	
0.01	0.00	0.00				0	0	0	0	2800	
0.01	0.00	0.00				0	0	0	0	2900	
0.01	0.00	0.00				0	0	0	0	3000	
0.01	0.00	0.00				0	0	0	0	3100	
0.01	0.00	0.00				0	0	0	0	3200	
0.01	0.00	0.00				0	0	0	0	3400	
Total						0	0	162	0		
Indicative a-t-m Vol	30.38			Underlying Price				29.135		Nov 10	
0.15	-0.07	35.90				0	0	0	0	2300	
0.24	-0.10	34.53				0	0	0	0	2400	
0.											

Equity Options

Calls

Business Day Tue 7 Sep 2010				Prev 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	
Indicative a-t-m Vol	29.79			Underlying Price 29.135							Dec 10
11.15	1.00	40.49				0	0	5	0	1800	
9.16	0.99	38.75				0	0	10	0	2000	
8.18	0.98	37.99				0	0	1	0	2100	
7.22	0.96	36.97				0	0	17	0	2200	
6.27	0.94	35.63				0	0	8	0	2300	
5.39	0.89	35.74				0	0	102	0	2400	
3.68	0.78	32.23				0	0	32	0	2600	
2.29	0.62	30.24				0	0	61	0	2800	
1.76	0.53	29.86				0	10	55	+10	2900	
1.32	0.44	29.36				0	0	143	0	3000	
0.72	0.28	29.31				0	0	81	0	3200	
0.18	0.09	29.85				0	0	0	0	3600	
Total						0	10	515	+10		
Indicative a-t-m Vol	30.15			Underlying Price 29.135							Mar 11
9.23	0.96	36.39				0	0	2	0	2000	
7.41	0.90	35.10				0	0	22	0	2200	
6.59	0.86	35.05				0	0	7	0	2300	
5.78	0.82	34.08				0	0	32	0	2400	
4.31	0.72	32.52				0	0	52	0	2600	
3.06	0.60	31.14				0	0	86	0	2800	
2.50	0.54	30.22				0	0	7	0	2900	
2.03	0.48	29.72				0	0	96	0	3000	
1.31	0.36	28.97				0	0	168	0	3200	
0.49	0.17	28.28				0	0	0	0	3600	
Total						0	0	472	0		
Indicative a-t-m Vol	30.84			Underlying Price 29.135							Jun 11
9.38	0.92	36.75				0	0	5	0	2000	
7.73	0.86	36.30				0	0	0	0	2200	
6.93	0.82	35.36				0	0	5	0	2300	
6.14	0.79	34.22				0	0	13	0	2400	
4.77	0.70	32.96				0	0	0	0	2600	
3.57	0.60	31.66				0	0	2	0	2800	
3.03	0.55	30.89				0	0	25	0	2900	
2.57	0.50	30.55				0	0	23	0	3000	
1.80	0.40	29.66				0	0	21	0	3200	
0.92	0.24	29.81				0	10	10	+10	3600	
Total						0	10	104	+10		
Total Calls						4	30	1,899	+10		

Puts

Business Day Tue 7 Sep 2010				Prev 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	
Indicative a-t-m Vol	30.36			Underlying Price 29.135							Dec 10
0.05	-0.02	45.82				0	0	0	0	1800	
0.07	-0.03	38.87				0	0	10	0	2000	
0.18	-0.06	41.57				0	0	1	0	2100	
0.19	-0.07	37.54				0	0	17	0	2200	
0.24	-0.09	34.78				0	0	8	0	2300	
0.39	-0.14	34.80				0	0	102	0	2400	
0.78	-0.24	32.55				0	0	32	0	2600	
1.43	-0.39	30.64				0	0	61	0	2800	
1.92	-0.48	30.49				0	0	55	+10	2900	
2.45	-0.57	29.58				0	0	143	0	3000	
3.93	-0.71	31.06				0	0	81	0	3200	
7.34	-0.91	30.53				0	0	0	0	3600	
Total						0	0	5	489	+5	
Indicative a-t-m Vol	30.34			Underlying Price 29.135							Mar 11
0.29	-0.07	38.61				0	0	2	0	2000	
0.47	-0.12	35.48				0	0	22	0	2200	
0.64	-0.15	34.73				0	0	7	0	2300	
0.85	-0.19	34.12				0	0	32	0	2400	
1.38	-0.28	32.69				0	0	52	0	2600	
2.13	-0.40	31.31				0	0	86	0	2800	
2.57	-0.46	30.40				0	0	7	0	2900	
3.11	-0.52	30.00				0	0	96	0	3000	
4.34	-0.65	28.64				0	0	168	0	3200	
7.39	-0.88	24.89				0	0	0	0	3600	
Total						0	0	1,217	0		
Indicative a-t-m Vol	31.59			Underlying Price 29.135							Jun 11
0.53	-0.10	37.11				0	0	2	0	2000	
0.86	-0.16	35.66				0	0	0	0	2200	
1.09	-0.19	34.99				0	0	5	0	2300	
1.34	-0.23	34.36				0	0	13	0	2400	
1.97	-0.31	32.90				0	0	0	0	2600	
2.85	-0.41	32.30				0	0	2	0	2800	
3.33	-0.46	31.65				0	0	25	0	2900	
3.87	-0.51	31.23				0	0	23	0	3000	
5.14	-0.61	30.71				0	0	21	0	3200	
8.17	-0.77	30.14				0	10	10	+10	3600	
Total						0	0	121	0		
Total Puts						0	5	3,215	+5		
Grand Total						4	35	5,114	+15		

Equity Options

Calls

Business Day Tue 7 Sep 2010

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

Business Day Tue 7 Sep 2010

Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price
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Union Chimique Belge (UCB)

Calls											Puts										
Sep 10											Oct 10										
Time to expiry: 10 Days											Time to expiry: 38 Days										
Indicative a-t-m Vol 27.55											Indicative a-t-m Vol 27.72										
Underlying Price 23.355											Underlying Price 23.355										
3.36	0.99	38.65				0	0	0	0	2000	0.05	-0.05	55.24			0	0	0	0	0	2000
2.38	0.96	34.74				0	0	0	0	2100	0.05	-0.07	41.66			0	0	0	0	0	2100
1.51	1.43	0.89	29.31	1.51	1.51	3	0	13	0	2200	0.07	-0.12	29.89			0	0	135	0	0	2200
0.98	0.80	26.54				0	0	0	0	2250	0.14	-0.21	27.84			0	10	0	-10	0	2250
0.67	0.63	29.04				0	10	15	0	2300	0.28	-0.36	26.87			0	0	26	0	0	2300
0.40	0.37	0.46	26.96	0.40	0.40	10	23	64	+23	2350	0.53	-0.54	27.82			0	0	8	0	0	2350
0.18	0.28	26.38				0	445	455	+255	2400	0.83	-0.71	26.64			0	0	31	0	0	2400
0.09	0.16	27.27				0	0	5	0	2450	1.24	-0.83	28.11			0	0	9	0	0	2450
0.05	0.09	28.79				0	0	9	0	2500	1.70	-0.90	30.12			0	0	0	0	0	2500
0.04	0.06	39.04				0	0	110	0	2600	2.67	-0.95	36.47			0	0	1,102	0	0	2600
0.04	0.05	50.42				0	0	35	0	2700	3.66	-0.98	41.35			0	3	3	0	0	2700
0.03	0.03	56.04				0	0	136	0	2800	4.67	-0.97	55.51			0	0	2	0	0	2800
0.03	0.02	71.51				0	0	75	0	3000	6.65	-1.00	23.07			0	0	251	0	0	3000
0.02	0.02	85.57				0	0	17	0	3200	8.65	-1.00	2.38			0	0	6	0	0	3200
0.02	0.01	95.71				0	0	16	0	3400	10.65	-0.99	88.16			0	0	0	0	0	3400
0.02	0.01	108.63				0	0	15	0	3600	12.65	-1.00	15.08			0	0	19	0	0	3600
0.01	0.01	118.51				0	0	59	0	4000	16.65	-1.00	93.98			0	0	30	0	0	4000
Total						13	478	1,024	+278		Total					0	13	1,622	-10		
Indicative a-t-m Vol 27.56											Indicative a-t-m Vol 27.77										
Underlying Price 23.355											Underlying Price 23.355										
3.43	0.94	31.36				0	0	0	0	2000	0.06	-0.06	31.06			0	0	27	0	0	2000
2.52	0.87	30.02				0	0	0	0	2100	0.17	-0.13	30.92			0	0	33	0	0	2100
1.69	0.76	28.27				0	0	0	0	2200	0.34	-0.25	28.91			0	0	3	0	0	2200
1.35	0.68	28.50				0	0	0	0	2250	0.49	-0.33	28.68			0	0	11	0	0	2250
1.04	0.59	27.76				0	0	7	0	2300	0.67	-0.41	27.92			0	0	5	0	0	2300
0.75	0.78	0.49	27.49	0.75	0.75	5	0	14	0	2350	0.91	-0.51	27.65			0	0	0	0	0	2350
0.66	0.57	0.40	27.37	0.71	0.66	30	6	6	+6	2400	1.21	-0.60	27.70			0	0	11	0	0	2400
0.49	0.42	0.32	27.87	0.49	Q 0.49	20	32	66	-3	2450	1.53	-0.69	27.13			0	0	0	1	0	2450
0.30	0.24	27.94				0	20	16	+6	2500	1.95	-0.75	28.73			0	0	0	0	0	2500
0.16	0.14	29.27				0	183	402	+183	2600	2.78	-0.86	28.61			0	0	11	0	0	2600
0.08	0.08	30.65				0	24	44	+24	2700	3.74	-0.91	32.53			0	0	0	0	0	2700
0.06	0.06	34.37				0	73	73	+73	2800	4.70	-0.94	33.97			0	0	0	0	0	2800
0.03	0.03	38.63				0	0	0	0	3000	6.68	-0.97	41.22			0	0	0	0	0	3000
Total						55	338	628	+289		Total					0	0	101	0		
Indicative a-t-m Vol 27.44											Indicative a-t-m Vol 27.75										
Underlying Price 23.355											Underlying Price 23.355										
3.62	0.87	32.58				0	0	0	0	2000	0.22	-0.12	31.83			0	29	47	+29	0	2000
2.77	0.80	30.77				0	0	0	0	2100	0.37	-0.19	30.27			0	0	0	0	0	2100
1.98	0.71	28.48				0	0	0	0	2200	0.60	-0.30	28.66			0	0	0	0	0	2200
1.67	0.64	28.57				0	10	10	0	2250	0.77	-0.36	28.23			0	0	0	0	0	2250
1.35	0.58	27.46				0	0	0	0	2300	0.98	-0.42	28.00			0	0	0	0	0	2300
1.10	0.51	27.43				0	0	0	0	2350	1.22	-0.49	27.65			0	0	0	0	0	2350
0.86	0.44	26.84				0	10	20	+10	2400	1.49	-0.56	27.14			0	0	0	0	0	2400
0.41	0.33	0.21	27.32	0.41	0.41	2	15	241	0	2600	2.96	-0.78	28.04			0	0	0	0	0	2600
0.13	0.09	29.10				0	0	131	0	2800	4.73	-0.92	28.24			0	0	0	0	0	2800
Total						2	35	402	+10		Total					0	29	47	+29		
Indicative a-t-m Vol 27.65											Indicative a-t-m Vol 27.59										
Underlying Price 23.355											Underlying Price 23.355										
3.73	0.85	31.38				0	0	20	0	2000	0.34	-0.15	31.57			0	0	0	0	0	2000
2.18	0.69	28.71				0	0	1	0	2200	0.79	-0.31	28.85			0	0	41	0	0	2200
1.57	0.58	27.83				0	0	0	0	2300	1.17	-0.42	27.79			0	0	4	0	0	2300
1.09	0.46	27.34				0	0	15	0	2400	1.68	-0.54	27.25			0	0	19	0	0	2400
0.47	0.25	26.82				0	0	137	0	2600	3.06	-0.75	26.74			0	0	22	0	0	2600
0.19	0.12	27.44				0	70	124	+70	2800	4.85	-0.86	29.74			0	0	27	0	0	2800
0.11	0.07	30.22				0	0	70	0	3000	6.82	-0.89	35.99			0	0	238	0	0	3000
0.07	0.04	32.80				0	0	45	0	3200	8.68	-0.96	33.49			0	0	31	0	0	3200
0.06	0.04	37.50				0	0	10	0	3400	10.66	-0.98	36.09			0	0	0	0	0	3400
0.04	0.02	39.00				0	0	0	0	3600	12.70	-0.96	45.21			0	0	0	0	0	3600
0.03	0.02	45.00				0	0	36	0	4000	16.69	-0.97	52.66			0	0	0	0	0	4000
Total						0	70	458	+70		Total					0	0	382	0		
Indicative a-t-m Vol 27.59											Indicative a-t-m Vol 27.44										
Underlying Price 23.355											Underlying Price 23.355										
4.08	0.80	29.70				0	0	0	0	2000	0.65	-0.20	30.26			0	0	5	0	0	2000
2.69	0.66	28.44				0	0	2	0	2200	1.23	-0.34	28.52			0	0	63	0	0	2200
2.11	0.58	27.76				0	0	1	0	2300	1.63	-0.42	27.62			0	3	13	+3	0	2300
1.62	0.50	27.28				0	2	3	+2	2400	2.14	-0.51	27.13			0	0	2	0	0	2400
0.91	0.34	26.86				0	0	0	0	2600	3.39	-0.68	25.96			0	0	0	0	0	2600
0.47	0.20	26.25				0	10	17	+6	2800	4.95	-0.82	25.15			0	0	24	0	0	2800
0.24	0.12	26.30				0	0	26	0	3000	6.82	-0.88	27.30			0	0	60	0	0	3000
0.13	0.07	27.06				0	0	12	0	3200	8.68	-0.96	26.09			0	0	6	0	0	3200
0.07	0.04	27.86				0	0	0	0	3400	10.68	-0.96	29.70			0	0	0	0	0	3400
0.04	0.02	28.17				0	0	0	0	3600	12.71	-0.95	35.53			0	0	0	0	0	3600
Total						0	12	61	+8		Total					0	3	173	+3		

Equity Options

Calls

Business Day Tue 7 Sep 2010				Prev 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
Indicative a-t-m Vol	27.14			Underlying Price 23.355						
4.21	0.79	29.48				0	0	0	0	2000
2.87	0.66	28.42				0	0	0	0	2200
2.28	0.58	27.41				0	0	0	0	2300
1.77	0.50	26.67				0	0	0	0	2400
1.03	0.35	25.80				0	0	20	0	2600
0.55	0.22	25.18				0	5	5	+5	2800
0.13	0.07	24.14				0	0	0	0	3200
Total						0	5	25	+5	
Total Calls						70	938	2,598	+660	

Puts

Business Day Tue 7 Sep 2010				Prev 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
Indicative a-t-m Vol	27.10			Time to expiry: 283 Days						
1.19	-0.28	30.40				0	0	10	0	
1.92	-0.41	28.29				0	0	10	0	
2.39	-0.48	27.38				0	0	0	0	
2.93	-0.56	26.60				0	0	15	0	
4.24	-0.70	25.26				0	0	0	0	
5.84	-0.81	24.90				0	0	0	0	
9.49	-0.93	24.90				0	0	0	0	
Total						0	0	35	0	
Total Puts						0	45	2,360	+22	
Grand Total						70	983	4,958	+682	