

Brussels Equity Products

Business Day Wed 8 Sep 2010

Equity Index Futures

	Opening Trans	Settle	Change	Daily		Lifetime		Closing Price	CONNECT* Volume	Previous Business Day Tue 7 Sep 2010		
				High	Low	High	Low			Official Volume	Open Interest	Change
Bel 20 Index Futures												
Sep 10	2534.00	2553.70	+12.90	2554.20	2524.50	2572.90	2410.10	2553.70	191	155	2,528	-77
Oct 10	2546.80	2551.70	+14.90	2546.80	2546.80	2546.80	2546.80	2551.70	13	0	0	0
Nov 10		2551.90	+15.10					2551.90	0	0	0	0
Dec 10		2541.90	+15.10					2541.90	0	0	0	0
									204	155	2,528	0
							Grand Total		204	155	2,528	-77

* CONNECT means LIFFE CONNECT (Registered Trademark)

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Brussels Equity Products

Business Day Wed 8 Sep 2010

Equity Index Options Volume Summary

		Index Point Value	Calls Volume	Puts Volume	Total Volume	Previous Business Day Tue 7 Sep 2010		
						Official Volume	Open Interest	Change
BXO	Bel 20 Index Option	2.00EUR	25	6	31	20	6,063	-20
			25	6	31	20	6,063	-20

Brussels Equity Products

Business Day Wed 8 Sep 2010

Equity Options Volume Summary

		Standard Contract Size	Calls Volume	Puts Volume	Total Volume	Previous Business Day Tue 7 Sep 2010		
						Official Volume	Open Interest	Change
FRB	ageas NV/SA (B)	100	20	0	20	30	77,822	+20
AGE	Agfa Gevaert	100	60	45	105	71	10,393	+21
INT	Anheuser - Busch InBev NV	100	2,441	1,276	3,717	385	63,849	+222
BAR	Barco NV	100	0	10	10	38	933	+26
BLG	Belgacom	100	10	0	10	102	4,432	+98
COL	Colruyt N.V.	100	0	0	0	5	1,890	+5
DEL	Delhaize	100	11	6	17	5	4,044	+5
DXB	DEXIA	100	60	0	60	22	28,310	+22
GBL	GBL	100	35	0	35	0	3,001	0
KBC	KBC-Bank	100	472	383	855	219	12,019	+72
MOB	Mobistar	100	0	0	0	0	5,204	0
NYR	Nyrstar	100	38	50	88	246	12,332	-24
OME	Omega Pharma N.V.	100	24	2	26	317	2,301	+306
SOL	Solvay	100	48	36	84	116	3,381	+116
TLN	Telenet Group	100	0	0	0	21	1,328	+18
UMC	Umicore	100	1,007	3	1,010	4	5,110	-4
UCB	Union Chimique Belge	100	10	0	10	70	4,953	-5
			4,236	1,811	6,047	1,651	241,302	+898

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 Wed 8 Sep 2010

Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price										
Bel 20 Index Option (B XO)																				
Indicative a-t-m Vol 20.74						Underlying Price 2548.80		Sep 10			Time to expiry: 9 Days									
948.70	1.00	25.10				0	0	0	0	1600	0.01	0.00	25.10		0	0	0	0		
748.72	1.00	30.00				0	0	0	0	1800	0.01	0.00	30.00		0	0	19	0		
548.74	1.00	29.12				0	0	0	0	2000	0.01	0.00	29.12		0	0	0	0		
448.75	1.00	27.60				0	0	0	0	2100	0.01	0.00	27.60		0	0	0	0		
348.77	1.00	25.74				0	0	0	0	2200	0.01	0.00	25.74		0	0	5	0		
298.78	1.00	24.75				0	0	0	0	2250	0.02	0.00	24.75		0	0	0	0		
248.85	1.00	23.75				0	0	0	0	2300	0.08	0.00	23.75		0	0	0	0		
199.12	0.99	22.76				0	0	0	0	2350	0.34	-0.01	22.76		0	0	50	0		
174.46	0.98	22.27				0	0	0	0	2375	0.68	-0.02	22.27		0	0	0	0		
150.10	0.96	21.79				0	0	1,000	0	2400	1.32	-0.04	21.79		0	0	105	0		
126.26	0.93	21.32				0	0	0	0	2425	2.47	-0.07	21.32		0	0	0	0		
104.01	0.88	21.83				0	0	1	0	2450	5.22	-0.12	21.83		0	0	4	0		
81.59	0.82	20.45				0	0	0	0	2475	9.00	7.80	-0.18	20.45	9.00	9.00	6	0	10	0
60.42	0.75	18.98				0	0	1	0	2500	11.62	-0.25	18.98		0	0	1	0		
41.30	0.64	17.55				0	0	0	0	2525	17.50	-0.36	17.55		0	0	0	0		
32.62	0.50	20.88				0	0	0	0	2550	33.82	-0.50	20.88		0	0	0	0		
19.62	0.37	19.37				0	0	0	0	2575	45.82	-0.63	19.37		0	0	0	0		
10.62	0.25	18.30				0	0	15	0	2600	61.82	-0.75	18.30		0	0	15	0		
2.32	0.08	17.22				0	0	0	0	2650	103.51	-0.92	17.22		0	0	0	0		
0.45	0.02	17.45				0	0	0	0	2700	151.63	-0.98	17.45		0	0	43	0		
0.04	0.00	16.65				0	0	0	0	2750	201.21	-1.00	16.65		0	0	0	0		
0.01	0.00	16.25				0	0	0	0	2800	251.17	-1.00	16.25		0	0	0	0		
0.01	0.00	15.75				0	0	0	0	2900	351.16	-1.00	15.75		0	0	0	0		
0.01	0.00	15.70				0	0	0	0	3000	451.15	-1.00	15.70		0	0	0	0		
0.01	0.00	16.95				0	0	0	0	3200	651.13	-1.00	16.95		0	0	0	0		
0.01	0.00	20.10				0	0	0	0	3400	851.11	-1.00	20.10		0	0	0	0		
Total						0	0	1,017	0		Total						6	0	252	0

Puts

Business Day Wed 8 Sep 2010

Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price										
Bel 20 Index Option (B XO)																				
Indicative a-t-m Vol 20.38						Underlying Price 2546.00		Oct 10			Time to expiry: 37 Days									
448.52	0.97	31.76				0	0	0	0	2100	2.76	-0.03	31.76		0	0	0	0		
352.02	0.94	29.62				0	0	0	0	2200	6.20	-0.06	29.62		0	0	0	0		
258.69	0.89	27.11				0	0	0	0	2300	12.82	-0.11	27.11		0	0	0	0		
214.47	0.84	25.99				0	0	0	0	2350	18.58	-0.16	25.99		0	0	0	0		
171.71	0.78	24.52				0	0	0	0	2400	25.79	-0.22	24.52		0	0	0	0		
131.56	0.71	23.00				0	0	2	0	2450	35.61	-0.29	23.00		0	0	0	0		
95.16	0.62	21.50				0	20	0	-20	2500	49.18	-0.38	21.50		0	0	0	0		
63.50	64.50	0.50	20.28	63.50	63.50	25	0	0	0	2550	68.50	-0.50	20.28		0	0	0	0		
39.25	0.38	18.90				0	0	0	0	2600	93.22	-0.62	18.90		0	0	0	0		
21.25	0.25	17.74				0	0	0	0	2650	125.19	-0.75	17.74		0	0	0	0		
10.13	0.15	16.83				0	0	0	0	2700	164.04	-0.85	16.83		0	0	0	0		
1.63	0.03	15.77				0	0	0	0	2800	255.49	-0.97	15.77		0	0	0	0		
0.30	0.01	16.25				0	0	0	0	2900	354.11	-0.99	16.25		0	0	0	0		
Total						25	20	2	-20		Total						0	0	0	0

Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price										
Bel 20 Index Option (B XO)																				
Indicative a-t-m Vol 20.98						Underlying Price 2538.30		Nov 10			Time to expiry: 72 Days									
451.06	0.92	31.49				0	0	0	0	2100	13.37	-0.08	31.49		0	0	0	0		
358.39	0.88	28.87				0	0	0	0	2200	20.56	-0.12	28.87		0	0	0	0		
270.45	0.81	26.51				0	0	0	0	2300	32.48	-0.19	26.51		0	0	0	0		
229.87	0.77	25.64				0	0	0	0	2350	41.83	-0.23	25.64		0	0	0	0		
190.04	0.72	24.37				0	0	0	0	2400	51.94	-0.28	24.37		0	0	0	0		
152.65	0.65	23.10				0	0	30	0	2450	64.48	-0.35	23.10		0	0	0	0		
118.34	0.58	21.85				0	0	0	0	2500	80.09	-0.42	21.85		0	0	0	0		
88.25	0.50	20.74				0	0	0	0	2550	99.93	-0.50	20.74		0	0	0	0		
62.00	0.41	19.55				0	0	0	0	2600	123.61	-0.59	19.55		0	0	0	0		
25.37	0.23	17.59				0	0	0	0	2700	186.85	-0.77	17.59		0	0	0	0		
7.75	0.09	16.17				0	0	0	0	2800	269.09	-0.91	16.17		0	0	0	0		
1.78	0.03	15.25				0	0	0	0	2900	362.97	-0.97	15.25		0	0	0	0		
Total						0	0	30	0		Total						0	0	0	0

Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price										
Bel 20 Index Option (B XO)																				
Indicative a-t-m Vol 20.54						Underlying Price 2534.30		Dec 10			Time to expiry: 100 Days									
1331.22	1.00	25.00				0	0	0	0	1200	0.01	0.00	25.00		0	0	0	0		
1131.77	1.00	36.18				0	0	0	0	1400	0.09	0.00	36.18		0	0	0	0		
933.73	0.99	38.41				0	0	0	0	1600	1.59	-0.01	38.41		0	0	0	0		
738.47	0.97	36.26				0	0	0	0	1800	5.87	-0.03	36.26		0	0	0	0		
547.03	0.93	32.19				0	0	0	0	2000	13.97	-0.07	32.19		0	0	10	0		
363.78	0.85	27.72				0	0	0	0	2200	30.25	-0.15	27.72		0	0	1,000	0		
277.76	0.79	25.42				0	0	0	0	2300	44.00	-0.21	25.42		0	0	0	0		
198.24	0.69	23.15				0	0	0	0	2400	64.25	-0.31	23.15		0	0	1,000	0		
127.47	0.57	20.79				0	0	1	0	2500	93.25	-0.43	20.79		0	0	10	0		
78.25	0.42	20.08				0	0	4	0	2600	143.80	-0.58	20.08		0	0	0	0		
38.50	0.27	18.30				0	0	6	0	2700	203.82	-0.73	18.30		0	0	1	0		
15.50	0.14	16.89				0	0	1	0	2800	280.59	-0.86	16.89		0	0	0	0		
1.42	0.02	15.27				0	0	5	0	3000	466.05	-0.98	15.27		0	0	0	0		
0.09	0.00	14.80				0	0	0	0	3200	664.25	-1.00	14.80		0	0	0	0		
0.01	0.00	15.40				0	0	0	0	3400	863.71	-1.00	15.40		0	0	0	0		
0.01	0.00	17.10				0	0	0	0	3600	1063.24	-1.00	17.10		0	0	0	0		
Total						0	0	17	0		Total						0	0	2,021	0

Equity Index Options

Calls

Business Day Wed 8 Sep 2010				Prev 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	
Indicative a-t-m Vol	21.28			Underlying Price 2535.30						Mar 11	
944.66	0.96	40.10				0	0	0	0	1600	
754.97	0.93	35.54				0	0	0	0	1800	
570.64	0.88	31.10				0	0	0	0	2000	
397.39	0.79	27.16				0	0	0	0	2200	
317.13	0.73	25.32				0	0	0	0	2300	
242.63	0.66	23.50				0	0	1	0	2400	
175.87	0.57	21.78				0	0	0	0	2500	
120.62	0.46	20.40				0	0	0	0	2600	
75.62	0.35	18.98				0	0	0	0	2700	
48.25	0.25	18.65				0	0	0	0	2800	
13.38	0.10	17.00				0	0	0	0	3000	
3.00	0.03	16.23				0	0	0	0	3200	
0.13	0.00	16.10				0	0	60	0	3600	
Total						0	0	61	0		
Indicative a-t-m Vol	22.23			Underlying Price 2478.80						Jun 11	
892.61	0.94	35.00				0	0	0	0	1600	
711.99	0.90	32.36				0	0	0	0	1800	
539.10	0.83	29.28				0	0	0	0	2000	
378.97	0.74	26.20				0	0	0	0	2200	
305.56	0.67	24.67				0	0	0	0	2300	
237.89	0.60	23.15				0	0	0	0	2400	
179.98	0.52	21.98				0	0	0	0	2500	
134.50	0.44	21.35				0	0	1	0	2600	
92.50	0.35	20.16				0	0	0	0	2700	
60.50	0.26	19.16				0	0	0	0	2800	
22.63	0.13	17.74				0	0	0	0	3000	
7.85	0.05	17.14				0	0	0	0	3200	
0.95	0.01	17.10				0	0	0	0	3600	
Total						0	0	1	0		

Puts

Business Day Wed 8 Sep 2010				Prev 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	
Indicative a-t-m Vol	21.28			Underlying Price 2535.30						Mar 11	
Time to expiry:	191 Days										
14.00	-0.04	40.10				0	0	0	0	1600	
23.32	-0.07	35.54				0	0	0	0	1800	
38.00	-0.12	31.10				0	0	0	0	2000	
63.75	-0.21	27.16				0	0	2	0	2200	
83.00	-0.27	25.32				0	0	0	0	2300	
108.00	-0.34	23.50				0	0	0	0	2400	
140.75	-0.43	21.78				0	0	0	0	2500	
185.00	-0.54	20.40				0	0	0	0	2600	
239.50	-0.65	18.98				0	0	0	0	2700	
311.64	-0.75	18.65				0	0	0	0	2800	
475.77	-0.90	17.00				0	0	0	0	3000	
664.40	-0.97	16.23				0	0	0	0	3200	
1059.55	-1.00	16.10				0	0	0	0	3600	
Total						0	0	2	0		
Indicative a-t-m Vol	22.23			Underlying Price 2478.80						Jun 11	
Time to expiry:	282 Days										
21.15	-0.06	35.00				0	0	0	0	1600	
38.86	-0.10	32.36				0	0	0	0	1800	
64.30	-0.17	29.28				0	0	20	0	2000	
102.50	-0.26	26.20				0	0	0	0	2200	
128.25	-0.33	24.67				0	0	0	0	2300	
159.75	-0.40	23.15				0	0	0	0	2400	
201.00	-0.48	21.98				0	0	0	0	2500	
254.69	-0.56	21.35				0	0	0	0	2600	
311.85	-0.65	20.16				0	0	0	0	2700	
379.02	-0.74	19.16				0	0	0	0	2800	
539.47	-0.87	17.74				0	0	0	0	3000	
723.03	-0.95	17.14				0	0	0	0	3200	
1112.79	-0.99	17.10				0	0	0	0	3600	
Total						0	0	20	0		
Indicative a-t-m Vol	22.19			Underlying Price 2543.00						Dec 11	
Time to expiry:	464 Days										
0.96	0.00	39.71				0	0	0	0	800	
13.72	-0.03	39.18				0	0	0	0	1200	
53.61	-0.09	36.69				0	0	0	0	1600	
103.66	-0.19	29.84				0	0	1,320	0	2000	
144.07	-0.26	26.90				0	0	0	0	2200	
197.39	-0.36	23.97				0	0	0	0	2400	
273.38	-0.49	21.48				0	0	0	0	2600	
377.24	-0.63	19.37				0	0	0	0	2800	
514.81	-0.76	18.02				0	0	0	0	3000	
679.31	-0.86	17.34				0	0	0	0	3200	
1047.80	-0.96	16.66				0	0	0	0	3600	
Total						0	0	1,320	0		
Total Calls						25	20	2,448	-20		
Total Puts						6	0	3,615	0		
Grand Total						31	20	6,063	-20		

Equity Index Options

Calls

Business Day Wed 8 Sep 2010				Prev Business Day Tue 7 Sep 2010			
Opening Trans	Settle Price	Delta	Volatility	Total Volume	Official Volume	Open Int	Change
			High Low				

Puts

Business Day Wed 8 Sep 2010				Prev Business Day Tue 7 Sep 2010			
Opening Trans	Settle Price	Delta	Volatility	Total Volume	Official Volume	Open Int	Change
			High Low				

Equity Options

Calls

Business Day Wed 8 Sep 2010				Prev 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	
Indicative a-t-m Vol	50.41			Underlying Price		2.053				Jun 11	
1.04	0.92	0.91	65.89	1.04	1.04	20	0	0	0	120	
	0.61	0.79	57.26			0	0	0	0	160	
	0.48	0.71	53.76			0	0	0	0	180	
	0.37	0.61	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	
	0.11	0.30	41.07			0	0	0	0	260	
	0.08	0.23	40.89			0	0	22	0	280	
						20	0	142	0		
Total						20	0	142	0		
Total Calls						20	10	4,286	0		

Puts

Business Day Wed 8 Sep 2010				Prev 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	
Indicative a-t-m Vol	47.70			Underlying Price		2.053				Jun 11	
	0.07	-0.11	58.47			0	0	0	0	120	Time to expiry: 282 Days
	0.17	-0.24	53.64			0	0	0	0	160	
	0.25	-0.33	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	
	0.84	-0.87	31.17			0	0	0	0	280	
Total						0	0	77	0		
Total Puts						0	20	73,536	+20		
Grand Total						20	30	77,822	+20		

Agfa Gevaert (AGE)

Business Day Wed 8 Sep 2010				Prev 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	
Indicative a-t-m Vol	41.78			Underlying Price		5.580				Sep 10	
2.78	1.00	87.33				0	0	1	0	280	Time to expiry: 9 Days
2.38	1.00	80.68				0	0	0	0	320	
2.18	1.00	79.02				0	0	1	0	340	
1.98	1.00	76.94				0	0	110	0	360	
1.78	1.00	71.54				0	0	105	0	380	
1.58	1.00	69.46				0	0	46	0	400	
1.48	1.00	67.38				0	0	26	0	410	
1.38	1.00	66.14				0	0	60	0	420	
1.28	0.99	65.06				0	0	14	0	430	
1.18	0.99	64.06				0	0	35	0	440	
1.08	0.98	62.89				0	0	110	0	450	
0.99	0.97	65.45				0	0	34	0	460	
0.89	0.95	65.45				0	0	11	0	470	
0.80	0.94	61.28				0	0	31	0	480	
0.71	0.91	61.73				0	0	0	0	490	
0.62	0.87	60.49				0	0	56	0	500	
0.42	0.82	47.83				0	0	18	0	520	
0.26	0.69	42.46				0	0	39	0	540	
0.14	0.49	41.70				0	0	74	0	560	
0.07	0.30	41.51				0	5	35	+5	580	0.31
0.03	0.16	42.83				0	0	85	0	600	0.39
0.01	0.02	40.97				0	0	51	0	640	
0.01	0.00	40.39				0	0	16	0	680	
0.01	0.00	40.10				0	0	189	0	720	
0.01	0.00	40.07				0	0	0	0	760	
0.01	0.00	40.29				0	0	37	0	800	
Total						0	6	1,184	+5		

Business Day Wed 8 Sep 2010				Prev 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	
Indicative a-t-m Vol	41.25			Underlying Price		5.580				Sep 10	
0.01	0.01	0.00	84.60			0	0	0	0	280	Time to expiry: 9 Days
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	-0.01	47.99				0	0	0	0	470	
0.01	-0.02	47.47				0	0	95	0	480	
0.01	-0.04	46.97				0	0	0	0	490	
0.01	-0.07	46.49				0	0	75	0	500	
0.04	-0.16	44.27				0	0	311	0	520	
0.08	-0.31	42.56				0	0	0	0	540	
0.16	-0.51	41.10				0	5	212	0	560	
0.28	-0.71	39.15				5	0	5	0	580	0.31
0.45	-0.86	40.12				20	0	163	0	600	0.39
0.82	-0.98	40.85				0	0	57	0	640	0.39 S 0.39 S
1.22	-1.00	43.45				0	0	6	0	680	
1.62	-1.00	43.45				0	0	8	0	720	
2.02	-1.00	43.45				0	0	0	0	760	
2.42	-1.00	43.45				0	0	40	0	800	
Total						25	5	1,558	0		

Business Day Wed 8 Sep 2010				Prev 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	
Indicative a-t-m Vol	42.19			Underlying Price		5.580				Oct 10	
1.79	0.98	60.41				0	0	0	0	380	Time to expiry: 37 Days
1.60	0.97	58.29				0	0	0	0	400	
1.50	0.96	58.06				0	0	0	0	410	
1.41	0.95	57.09				0	0	0	0	420	
1.31	0.94	55.35				0	0	0	0	430	
1.22	0.93	54.09				0	0	0	0	440	
1.13	0.91	53.66				0	0	0	0	450	
1.04	0.89	52.16				0	0	0	0	460	
0.95	0.87	51.60				0	0	0	0	470	
0.86	0.84	50.42				0	0	0	0	480	
0.78	0.82	49.45				0	0	5	0	490	
0.70	0.78	48.38				0	0	20	0	500	
0.54	0.71	44.52				0	0	12	0	520	
0.41	0.62	43.22				0	0	0	0	540	
0.29	0.52	42.07				0	0	14	0	560	
0.21	0.41	41.59				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	0	121	0		

Business Day Wed 8 Sep 2010				Prev 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	
Indicative a-t-m Vol	42.39			Underlying Price		5.580				Oct 10	
0.01	-0.01	56.09				0	0	0	0	380	Time to expiry: 37 Days
0.01	-0.02	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	-0.05	52.79				0	0	0	0	430	
0.03	-0.07	52.22				0	0	0	0	440	
0.04	-0.08	51.19				0	0	140	0	450	
0.05	-0.10	50.16				0	0	0	0	460	
0.06	-0.12	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	
0.16	-0.29	45.3									

Equity Options

Calls

Business Day Wed 8 Sep 2010				Prev Business Day Tue 7 Sep 2010				Business Day Wed 8 Sep 2010				Prev 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
Indicative a-t-m Vol 43.87				Underlying Price 5.580				Dec 10				Time to expiry: 100 Days								
2.03	0.95	55.78				0	0	0	0	360	0.03	-0.04	53.37			0	0	0	0	
1.66	0.91	52.02				0	0	5	0	400	0.06	-0.08	50.68			0	0	58	0	
1.48	0.89	50.95				0	0	7	0	420	0.09	-0.11	49.54			0	0	15	0	
1.32	0.85	49.70				0	0	44	0	440	0.12	-0.14	48.57			0	0	89	0	
1.16	0.81	48.80				0	0	506	0	460	0.16	-0.18	47.51			0	0	144	0	
1.01	0.77	48.45				0	0	213	0	480	0.19	-0.22	45.26			0	0	61	0	
0.74	0.66	46.17				0	0	1,248	0	520	0.33	-0.33	44.69			0	0	81	0	
0.52	0.54	43.75	0.52	0.50		50	0	274	0	560	0.50	-0.46	42.34			0	0	301	0	
0.32	0.42	41.30				0	16	196	+16	600	0.73	-0.59	41.18			0	22	168	-22	
0.20	0.30	40.27				0	0	217	0	640	1.02	-0.70	41.01			0	0	0	0	
0.13	0.21	40.32				0	0	167	0	680	1.32	-0.81	38.93			0	0	4	0	
0.07	0.14	40.21				0	0	155	0	720	1.66	-0.89	36.55			0	0	15	0	
0.05	0.10	41.23				0	0	50	0	760	2.06	-0.91	41.97			0	0	0	0	
0.02	0.05	39.73				0	0	289	0	800	2.45	-0.93	43.91			0	0	275	0	
Total				Total				Total				Total								
50				16				3,371				+16								

Puts

Business Day Wed 8 Sep 2010				Prev Business Day Tue 7 Sep 2010				Business Day Wed 8 Sep 2010				Prev 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
Indicative a-t-m Vol 42.46				Underlying Price 5.580				Mar 11				Time to expiry: 191 Days								
2.08	0.92	49.66				0	0	10	0	360	0.07	-0.07	48.04			0	0	10	0	
1.75	0.87	48.22				0	0	0	0	400	0.13	-0.12	46.25			0	0	25	0	
1.58	0.85	46.98				0	0	0	0	420	0.16	-0.15	44.91			0	0	0	0	
1.42	0.82	45.90				0	0	5	0	440	0.21	-0.18	44.27			0	0	60	0	
1.28	0.78	45.59				0	0	0	0	460	0.26	-0.22	43.56			0	0	0	0	
1.15	0.74	45.05				0	0	33	0	480	0.31	-0.26	42.61			0	0	25	0	
0.89	0.66	42.83				0	0	78	0	520	0.46	-0.34	41.27			0	0	83	0	
0.67	0.56	41.59				0	0	140	0	560	0.66	-0.44	40.96			0	0	37	0	
0.51	0.47	41.11				0	0	121	0	600	0.84	0.88	-0.54	39.86	0.84	S 0.84 S	20	0	0	0
0.37	0.38	40.44				0	0	140	0	640	1.15	-0.63	39.32			0	0	0	0	
0.26	0.30	39.57				0	0	37	0	680	1.45	-0.71	39.02			0	0	0	0	
0.19	0.23	39.11				0	0	185	0	720	1.77	-0.78	38.75			0	0	0	0	
0.13	0.17	38.80				0	0	20	0	760	2.12	-0.83	38.75			0	0	0	0	
0.09	0.13	38.47				0	0	1,083	0	800	2.49	-0.88	38.75			0	0	55	0	
Total				Total				Total				Total								
20				0				1,852				0								

Business Day Wed 8 Sep 2010				Prev Business Day Tue 7 Sep 2010				Business Day Wed 8 Sep 2010				Prev 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
Indicative a-t-m Vol 41.81				Underlying Price 5.580				Jun 11				Time to expiry: 282 Days								
2.15	0.90	47.68				0	0	10	0	360	0.16	-0.11	50.67			0	0	0	0	
1.82	0.85	46.06				0	0	10	0	400	0.24	-0.16	48.71			0	0	0	0	
1.67	0.82	45.30				0	0	0	0	420	0.29	-0.18	48.09			0	0	15	0	
1.53	0.79	44.88				0	0	10	0	440	0.34	-0.21	46.85			0	0	0	0	
1.40	0.76	44.42				0	0	4	0	460	0.37	-0.24	44.06			0	0	15	0	
1.27	0.73	43.94				0	0	3	0	480	0.46	-0.27	44.37			0	0	0	0	
1.03	0.66	42.80				0	0	6	0	520	0.65	-0.35	44.84			0	0	0	0	
0.82	0.58	41.76				0	0	10	0	560	0.85	-0.42	44.37			0	0	50	0	
0.65	0.50	40.81				0	0	10	0	600	1.09	-0.49	44.06			0	0	160	0	
0.51	0.43	40.24				0	0	5	0	640	1.36	-0.56	44.28			0	0	0	0	
Total				Total				Total				Total								
60				34				6,644				+33								

Total Calls 60 34 6,644 +33
Total Puts 20 0 1,852 0
Grand Total 105 71 10,393 +21

Equity Options

Calls

Business Day Wed 8 Sep 2010							Prev Business Day Tue 7 Sep 2010				Business Day Wed 8 Sep 2010							Prev 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	
Anheuser - Busch InBev NV (INT)																					
Indicative a-t-m Vol 17.87						Underlying Price 43.690				Sep 10				Time to expiry: 9 Days				Indicative a-t-m Vol 17.31			
19.70	1.00	123.91				0	0	0	0	2400	0.01	0.00	100.58			0	0	0	1,307	0	
15.69	1.00	84.80				0	0	4	0	2800	0.01	0.00	85.08			0	0	0	1,435	0	
13.69	1.00	76.25				0	0	7	0	3000	0.01	0.00	70.06			0	0	0	381	0	
11.70	1.00	66.60				0	0	195	0	3200	0.01	0.00	62.53			0	0	0	6,471	0	
9.70	1.00	53.68				0	0	63	0	3400	0.01	0.00	50.56			0	0	0	2,217	0	
7.16	7.70	1.00	40.00	7.16	7.16	10	0	65	0	3600	0.01	0.00	38.95			0	0	0	936	0	
6.70	1.00	37.92				0	0	0	0	3700	0.01	0.00	34.56			0	0	0	52	0	
5.71	0.98	40.70				0	0	178	0	3800	0.01	0.00	28.24			0	0	0	5,046	0	
4.70	0.99	29.28				0	0	65	0	3900	0.01	0.00	24.15			0	0	0	1,703	0	
3.71	0.98	27.05				0	0	3,027	0	4000	0.05	0.01	-0.01	23.47	0.05	0.05	50	0	2,130	0	
2.73	0.95	23.35				0	0	345	0	4100	0.02	-0.04	21.90			0	0	0	162	0	
1.77	0.89	19.55				0	10	192	0	4200	0.09	-0.12	20.33			0	15	0	126	+1	
0.93	0.71	18.04	0.53	0.45		16	0	1,127	0	4300	0.33	0.24	-0.29	17.99	0.34	0.33	100	0	30	0	
0.28	0.37	0.41	17.79	0.28	0.28	5	250	1,439	+206	4400	1.31	0.67	-0.60	17.00	1.31	0.87	6	0	40	0	
0.01	0.00	2.01				0	0	306	0	4600	2.34	-0.95	18.64			0	0	0	0	0	
0.01	0.00	11.18				0	0	24	0	4800	4.32	-0.99	22.39			0	0	0	0	0	
Total						31	260	7,037	+206	Total						156	15	22,036	+1		
Indicative a-t-m Vol 20.90						Underlying Price 43.690				Oct 10				Time to expiry: 37 Days				Indicative a-t-m Vol 21.27			
9.70	1.00	22.79				0	0	0	0	3400	0.03	-0.01	36.57			0	0	0	4	0	
7.74	0.98	31.39				0	0	0	0	3600	0.05	-0.03	32.85			0	0	0	251	0	
5.80	0.94	28.27				0	0	67	0	3800	0.11	-0.06	28.86			0	0	0	231	0	
4.85	0.92	26.49				0	0	68	0	3900	0.16	-0.09	26.98			0	0	0	275	0	
3.94	0.87	25.03				0	0	119	0	4000	0.25	-0.13	25.46			0	0	0	463	0	
3.09	0.81	24.21				0	0	95	0	4100	0.38	-0.19	24.05			0	0	0	68	0	
2.07	2.28	0.72	22.70	2.07	2.07	10	18	112	+13	4200	0.59	-0.28	22.85			0	0	0	10	0	
1.58	0.61	21.45				0	0	40	0	4300	0.90	-0.40	21.88			0	0	0	0	0	
0.79	1.03	0.47	20.66	0.79	0.78	1,250	0	2,310	0	4400	1.34	-0.53	21.00			0	0	0	0	0	
0.24	0.34	0.22	19.82	0.24	0.24	25	0	1,044	0	4600	2.62	-0.79	19.27			0	0	0	0	0	
0.09	0.07	19.63				0	0	0	0	4800	4.39	-0.93	19.47			0	0	0	0	0	
Total						1,285	18	3,855	+13	Total						0	0	1,302	0		
Indicative a-t-m Vol 23.85						Underlying Price 43.690				Nov 10				Time to expiry: 72 Days				Indicative a-t-m Vol 23.93			
7.96	0.92	32.17				0	0	0	0	3600	0.23	-0.08	32.25			0	0	0	0	0	
6.11	0.87	29.09				0	0	0	0	3800	0.40	-0.13	29.60			0	0	0	10	0	
5.24	0.84	28.10				0	0	0	0	3900	0.52	-0.17	28.23			1,100	0	0	0	0	
4.44	0.78	27.49				0	0	0	0	4000	0.68	-0.21	27.10			0	0	0	0	0	
3.66	0.73	26.45				0	0	150	0	4100	1.09	0.90	-0.27	26.12	1.09	1.09	10	19	113	-19	
2.94	0.66	25.44				0	0	4	0	4200	1.43	1.18	-0.34	25.22	1.43	1.43	10	0	20	0	
2.27	0.58	24.33				0	0	14	0	4300	1.55	-0.42	24.46			0	0	0	0	0	
1.72	0.50	23.63				0	0	241	0	4400	1.99	-0.50	23.70			0	0	0	0	0	
0.89	0.33	22.39	0.75	0.75		1,101	0	0	0	4600	3.14	-0.68	22.23			0	0	0	0	0	
0.41	0.18	21.86				0	0	28	0	4800	4.66	-0.82	21.55			0	0	0	0	0	
Total						1,101	0	437	0	Total						1,120	19	143	-19		
Indicative a-t-m Vol 24.20						Underlying Price 43.690				Dec 10				Time to expiry: 100 Days				Indicative a-t-m Vol 24.46			
15.80	0.99	41.16				0	0	12	0	2800	0.06	-0.02	41.46			0	0	0	8,182	0	
11.91	0.96	36.60				0	0	35	0	3200	0.16	-0.04	36.84			0	0	0	1,179	0	
9.98	0.94	33.15				0	0	35	0	3400	0.26	-0.07	34.54			0	0	0	313	0	
8.11	0.90	30.80				0	0	166	0	3600	0.39	-0.10	31.73			0	0	0	1,823	0	
6.34	0.85	28.67				0	0	2,149	0	3800	0.62	-0.16	29.49			0	0	0	1,410	0	
4.73	0.76	27.30				0	0	1,347	0	4000	0.98	-0.24	27.59			0	0	0	86	0	
3.28	0.65	25.38				0	39	1,210	0	4200	1.53	-0.35	25.64			0	0	0	15	0	
2.10	0.51	23.98				0	0	209	0	4400	2.35	-0.49	24.24			0	0	0	60	0	
1.21	0.36	22.82				0	0	0	0	4600	3.46	-0.64	23.04			0	0	0	0	0	
0.63	0.23	21.92				0	0	30	0	4800	4.86	-0.78	21.92			0	0	0	15	0	
Total						0	39	5,193	0	Total						0	0	13,083	0		
Indicative a-t-m Vol 25.11						Underlying Price 43.690				Mar 11				Time to expiry: 191 Days				Indicative a-t-m Vol 25.33			
12.18	0.93	32.29				0	0	36	0	3200	0.47	-0.08	34.75			0	0	0	3,390	0	
10.42	0.89	31.51				0	0	49	0	3400	0.66	-0.12	32.75			0	13	0	1,455	0	
8.71	0.84	30.29				0	0	0	0	3600	0.91	-0.16	30.82			0	0	0	31	0	
7.11	0.79	29.02				0	0	1,612	0	3800	1.27	-0.22	29.17			0	0	0	1,570	0	
5.58	0.71	27.35				0	0	39	0	4000	1.76	-0.29	27.70			0	0	0	98	0	
4.24	0.63	26.09				0	10	178	+10	4200	2.40	-0.37	26.32			0	0	0	16	0	
2.78	3.09	0.53	24.93	2.78	2.78	5	11	471	+11	4400	3.25	-0.47	25.14			0	0	0	18	0	
2.14	0.43	23.80				0	0	0	0	4600	4.31	-0.58	24.12			0	0	0	0	0	
1.43	0.33	23.08				0	0	0	0	4800	5.57	-0.68	23.23			0	0	0	11	0	
Total						5	21	2,385	+21	Total						0	13	6,589	0		
Indicative a-t-m Vol 25.53						Underlying Price 43.690				Jun 11				Time to expiry: 282 Days				Indicative a-t-m Vol 25.44			
12.38	0.91	30.82				0	0	0	0	3200	0.82	-0.12	33.44			0	0	0	37	0	
9.09	0.82	29.68				0	0	7	0	3600	1.46	-0.20	30.20			0	0	0	46	0	
7.57	0.76	28.73				0	0	0	0	3800	1.92	-0.25	28.80			0	0	0	88	0	
6.14	0.70	27.47				0	0	20	0	4000	2.50	-0.32	27.54			0	0	0	60	0	
4.84	0.62	26.26				0	0	546	0	4200	3.20	-0.39	26.23			0	0	0	510	0	
3.55	3.73	0.54	25.40	3.55	3.55	2	0	151	0	4400	4.11	-0.48	25.30			0	0	0	0	0	
2.36	2.79	0.45	24.55	2.62	2.36	17	0	0	0	4600	5.20	-0.56	24.56			0	0	0	0	0	
2.04	0.37	23.88				0	0	42	0	4800	6.42	-0.64	23.72			0	0	0	282	0	
Total						19	0	766	0	Total						0	0	1,023	0		
Total Calls						2,441	338	19,673	+240	Total Puts						1,276	47	44,176	-18		
						Grand Total						3,717	385	63,849	+222						

Puts

Business Day Wed 8 Sep 2010							Prev Business Day Tue 7 Sep 2010				Business Day Wed 8 Sep 2010							Prev 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	
Anheuser - Busch InBev NV (INT)																					
Indicative a-t-m Vol 17.87						Underlying Price 43.690				Sep 10				Time to expiry: 9 Days				Indicative a-t-m Vol 17.31			
19.70	1.00	123.91				0	0	0	0	2400	0.01	0.00	100.58			0	0	0	1		

Equity Options

Calls

Business Day Wed 8 Sep 2010				Prev 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	

Puts

Business Day Wed 8 Sep 2010				Prev 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	

Barco NV (BAR)

Business Day Wed 8 Sep 2010				Prev Business Day				Tue 7 Sep 2010				Business Day Wed 8 Sep 2010				Prev 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	Exercise Price																
Indicative a-t-m Vol 30.55																						Underlying Price 35.460				Sep 10				Time to expiry: 9 Days				Indicative a-t-m Vol 28.50			
13.46	1.00	43.38				0	0	1	0	2200	0.01	0.00	44.20			0	0	19	0																		
11.46	1.00	40.72				0	0	1	0	2400	0.01	0.00	41.59			0	0	11	0																		
9.46	1.00	39.91				0	0	0	0	2600	0.01	0.00	40.42			0	0	0	0																		
7.46	1.00	39.21				0	0	0	0	2800	0.01	0.00	37.97			0	0	5	0																		
5.47	1.00	38.52				0	0	0	0	3000	0.01	0.00	36.14			0	0	0	0																		
3.51	0.95	37.90				0	0	0	0	3200	0.03	-0.03	34.30			0	0	10	0																		
1.65	0.81	30.00				0	0	4	0	3400	0.18	-0.18	29.13			0	0	12	0																		
0.97	0.61	30.51				0	0	0	0	3500	0.47	-0.38	29.00			0	0	0	0																		
0.49	0.39	30.59				0	0	0	0	3600	0.96	-0.62	27.92			0	0	10	0																		
0.14	0.17	26.54				0	0	0	0	3700	1.68	-0.83	26.42			0	0	10	0																		
0.03	0.05	25.13				0	0	0	0	3800	2.57	-0.94	26.33			0	0	1	0																		
0.01	0.01	25.49				0	0	5	0	3900	3.55	-0.99	26.63			0	0	50	0																		
0.01	0.00	27.45				0	0	14	0	4000	4.54	-1.00	26.59			0	0	2	0																		
0.01	0.00	28.44				0	0	0	0	4100	5.54	-1.00	26.20			0	0	0	0																		
0.01	0.00	29.94				0	0	19	0	4200	6.54	-1.00	25.80			0	0	0	0																		
0.01	0.00	29.49				0	0	50	0	4400	8.54	-1.00	25.80			0	0	0	0																		
0.01	0.00	29.19				0	0	0	0	4600	10.54	-1.00	26.01			0	0	0	0																		
0.01	0.00	30.09				0	0	52	0	4800	12.54	-1.00	26.45			0	0	0	0																		
Total						0	0	146	0		Total						0	0	130	0																	
Indicative a-t-m Vol 31.70																						Underlying Price 35.460				Oct 10				Time to expiry: 37 Days				Indicative a-t-m Vol 30.90			
3.89	0.83	36.39				0	0	0	0	3200	0.37	-0.17	34.90			0	0	0	0																		
2.32	0.68	32.94				0	0	0	0	3400	0.83	-0.32	32.66			0	0	0	0																		
1.69	0.57	31.65				0	0	0	0	3500	1.19	-0.43	31.21			0	0	0	0																		
1.22	0.46	31.77				0	0	0	0	3600	1.68	-0.54	30.54			0	0	0	0																		
0.72	0.34	28.77				0	0	0	0	3700	2.30	-0.65	30.24			0	0	1	0																		
0.45	0.24	28.69				0	0	0	0	3800	3.03	-0.75	30.09			0	0	10	0																		
0.27	0.16	28.73				0	0	0	0	3900	3.83	-0.83	30.01			0	0	20	0																		
0.16	0.10	28.53				0	0	0	0	4000	4.73	-0.88	30.70			0	0	0	0																		
0.08	0.06	28.17				0	0	0	0	4100	5.65	-0.92	30.70			0	0	0	0																		
0.07	0.05	30.84				0	0	0	0	4200	6.59	-0.96	30.22			0	0	0	0																		
0.02	0.02	30.54				0	0	0	0	4400	8.55	-0.99	29.85			0	0	0	0																		
Total						0	0	0	0		Total						0	0	31	0																	
Indicative a-t-m Vol 31.09																						Underlying Price 35.460				Nov 10				Time to expiry: 72 Days				Indicative a-t-m Vol 33.33			
4.37	0.76	36.50				0	0	0	0	3200	0.82	-0.23	35.49			0	0	0	0																		
2.83	0.65	32.05				0	0	0	0	3400	1.43	-0.36	33.79			0	0	0	0																		
2.26	0.57	31.79				0	0	0	0	3500	1.87	-0.43	33.56			0	0	0	0																		
1.70	0.49	30.26				0	2	2	+2	3600	2.37	-0.51	33.05			0	0	0	0																		
1.31	0.41	30.37				0	0	0	0	3700	2.93	-0.58	32.40			0	0	0	0																		
0.95	0.33	29.64				0	4	4	+4	3800	3.61	-0.65	32.62			0	0	0	0																		
0.49	0.20	29.34				0	0	0	0	4000	5.09	-0.78	31.59			0	0	0	0																		
0.25	0.11	29.51				0	0	0	0	4200	6.79	-0.88	31.05			0	0	0	0																		
Total						0	6	6	+6		Total						0	0	0	0																	
Indicative a-t-m Vol 29.89																						Underlying Price 35.460				Dec 10				Time to expiry: 100 Days				Indicative a-t-m Vol 33.07			
11.56	0.98	37.54				0	0	0	0	2400	0.09	-0.03	41.80			0	0	0	0																		
9.63	0.96	35.82				0	0	0	0	2600	0.15	-0.05	38.00			0	0	2	0																		
7.75	0.93	33.53				0	0	0	0	2800	0.28	-0.09	35.51			0	0	6	0																		
5.98	0.86	32.11				0	0	2	0	3000	0.60	-0.16	35.44			0	0	0	0																		
4.47	0.76	32.39				0	0	0	0	3200	1.07	-0.25	34.52			0	0	0	0																		
3.05	0.64	30.09				0	0	0	0	3400	1.76	-0.37	33.68			0	0	3	0																		
2.01	0.50	29.81				0	0	30	0	3600	2.70	-0.50	32.84			0	10	23	+10																		
1.25	0.36	29.52				0	0	0	0	3800	3.92	-0.62	32.56			0	0	10	0																		
0.75	0.25	29.52				0	0	2	0	4000	5.35	-0.74	31.72			0	0	3	0																		
0.39	0.15	28.66				0	0	13	0	4200	6.98	-0.83	31.26			0	0	0	0																		
0.22	0.09	28.94				0	0	13	0	4400	8.77	-0.89	31.26			0	0	2	0																		
0.12	0.05	32.92				0	0	26	0	4800	12.57	-0.97	30.97			0	0	0	0																		
Total						0	0	86	0		Total						0	10	49	+10																	
Indicative a-t-m Vol 32.77																						Underlying Price 35.460				Mar 11				Time to expiry: 191 Days				Indicative a-t-m Vol 34.16			
8.29	0.86	34.32				0	10	10	+10	2800	0.78	0.83	-0.15	36.70	0.78	0.78	10	10	130	0																	
6.75	0.80	33.89				0	0	0	0	3000	1.33	-0.22	36.41			0	0	14	0																		
5.36	0.71	33.37				0	0	0	0	3200	1.94	-0.29	35.65			0	1	0	-1																		
4.17	0.62	32.97				0	0	0	0	3400	2.75	-0.38	34.91			0	0	0	0																		
3.19	0.53	32.70				0	0	0	0	3600	3.69	-0.47	33.88			0	0	0	0																		
2.33	0.44	31.88				0	0	50	0	3800	4.85	-0.56	33.37			0	0	0	0																		
1.67	0.35	31.33				0	0	5	0	4000	6.21	-0.64	33.12			0	0	0	0																		
1.22	0.27	31.51				0	0	0	0	4200	7.69	-0.72	32.73			0	0	0	0																		
0.90	0.21	32.00				0	0	227	0	4400	9.30	-0.79	32.35			0	0	0	0																		
0.47	0.13	32.47				0	0	0	0	4800	12.87	-0.88	32.74			0	0	0	0																		
Total						0	10	292	+10		Total						10	11	144	-1																	

Equity Options

Calls

Business Day Wed 8 Sep 2010				Prev Business Day Tue 7 Sep 2010			
Opening Trans	Settle Price	Delta	Volatility	Official Volume	Open Int	Change	Exercise Price
Indicative a-t-m Vol	33.22			35.460			Jun 11
6.01	0.70	33.30		0	0	0	3200
4.96	0.62	33.64		0	0	0	3400
3.96	0.55	33.07		0	0	0	3600
3.16	0.47	32.96		0	0	0	3800
2.44	0.40	32.39		0	0	0	4000
1.78	0.32	31.14		0	0	5	4200
1.46	0.27	32.11		0	0	0	4400
0.85	0.18	31.85		0	0	10	4800
		Total		0	0	15	
		Total Calls		0	16	545	+16

Puts

Business Day Wed 8 Sep 2010				Prev Business Day Tue 7 Sep 2010			
Opening Trans	Settle Price	Delta	Volatility	Official Volume	Open Int	Change	
Indicative a-t-m Vol	35.67						
							Time to expiry: 282 Days
2.73	-0.31	36.60		0	1	13	+1
3.56	-0.38	35.70		0	0	2	0
4.62	-0.45	35.67		0	0	1	0
5.83	-0.52	35.69		0	0	0	0
7.12	-0.59	35.41		0	0	10	0
8.60	-0.65	35.54		0	0	0	0
10.18	-0.70	35.88		0	0	8	0
13.64	-0.77	37.47		0	0	0	0
		Total		0	1	34	+1
		Total Puts		10	22	388	+10
		Grand Total		10	38	933	+26

Equity Options

Calls

Business Day Wed 8 Sep 2010				Prev Business Day Tue 7 Sep 2010				Business Day Wed 8 Sep 2010				Prev 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
Belgacom (BLG)																				
Indicative a-t-m Vol 12.85				Underlying Price 28.065				Sep 10				Time to expiry: 9 Days				Indicative a-t-m Vol 12.98				
6.07	1.00	29.55				0	0	0	0	2200	0.01	0.00	40.00			0	0	0	45	0
5.07	1.00	27.53				0	0	0	0	2300	0.01	0.00	35.00			0	0	0	20	0
4.07	1.00	22.33				0	0	30	0	2400	0.01	0.00	32.90			0	0	178	0	0
3.07	1.00	15.98				0	0	0	0	2500	0.01	-0.01	28.58			0	0	2	0	0
2.07	1.00	14.74				0	0	217	0	2600	0.01	-0.02	23.44			0	0	52	0	0
1.08	0.95	14.59				0	0	72	0	2700	0.02	-0.06	15.35			0	0	40	0	0
0.28	0.55	12.98				0	0	262	0	2800	0.21	-0.45	13.00			0	0	5	0	0
0.01	0.04	11.08				0	0	20	0	2900	0.95	-0.94	12.72			0	0	0	0	0
0.01	0.00	10.73				0	0	17	0	3000	1.94	-1.00	15.66			0	0	0	0	0
0.01	0.00	15.90				0	0	0	0	3200	3.94	-1.00	21.64			0	0	0	0	0
0.01	0.00	20.86				0	0	0	0	3600	7.94	-1.00	23.26			0	0	0	0	0
Total				Total				Total				Total								
								618				342								
Indicative a-t-m Vol 14.92				Underlying Price 28.065				Oct 10				Time to expiry: 37 Days				Indicative a-t-m Vol 15.19				
5.08	1.00	19.48				0	0	0	0	2300	0.01	-0.01	26.39			0	0	0	0	0
4.08	1.00	18.22				0	0	0	0	2400	0.02	-0.02	24.24			0	0	0	0	0
2.12	0.93	16.10				0	0	0	0	2600	0.08	-0.10	19.00			0	0	5	0	0
1.27	0.78	16.27				0	0	0	0	2700	0.23	-0.24	17.54			0	100	100	0	+100
0.58	0.53	15.05				0	0	20	0	2800	0.51	-0.47	15.32			0	0	0	0	0
0.16	0.23	13.21				0	0	3	0	2900	1.09	-0.77	13.52			0	0	0	0	0
0.03	0.06	12.92				0	0	0	0	3000	1.97	-0.92	14.37			0	0	0	0	0
0.01	0.00	14.46				0	0	0	0	3200	3.94	-0.98	19.97			0	0	0	0	0
Total				Total				Total				Total								
								23				105								
Indicative a-t-m Vol 16.25				Underlying Price 28.065				Nov 10				Time to expiry: 72 Days				Indicative a-t-m Vol 16.72				
4.13	0.97	19.74				0	0	0	0	2400	0.06	-0.05	22.49			0	0	0	0	0
2.36	0.82	19.95				0	0	60	0	2600	0.24	-0.17	19.49			0	0	0	0	0
1.54	0.71	17.90				0	0	0	0	2700	0.46	-0.30	18.31			0	0	3	0	0
0.87	0.53	16.35	0.93	0.93		10	0	0	0	2800	0.79	-0.47	16.80			0	0	0	0	0
0.39	0.33	14.85				0	0	3	0	2900	1.33	-0.66	15.74			0	0	0	0	0
0.14	0.16	14.17				0	0	0	0	3000	2.09	-0.82	15.52			0	0	0	0	0
0.02	0.03	14.85				0	0	0	0	3200	3.97	-0.95	18.53			0	0	0	0	0
Total				Total				Total				Total								
								63				3								
Indicative a-t-m Vol 16.06				Underlying Price 28.065				Dec 10				Time to expiry: 100 Days				Indicative a-t-m Vol 17.02				
8.10	1.00	24.14				0	0	0	0	2000	0.02	-0.01	28.37			0	0	4	0	0
6.11	0.99	21.50				0	0	4	0	2200	0.06	-0.04	25.49			0	0	0	0	0
5.13	0.98	20.73				0	0	0	0	2300	0.10	-0.06	23.57			0	0	25	0	0
4.16	0.96	19.83				0	0	0	0	2400	0.17	-0.10	22.42			0	0	99	0	0
2.38	0.82	18.95				0	0	33	0	2600	0.49	-0.26	19.88			0	0	182	0	0
0.93	0.54	16.14				0	0	548	0	2800	1.19	-0.54	17.08			0	2	60	-2	0
0.18	0.18	14.03				0	0	45	0	3000	2.56	-0.84	15.44			0	0	40	0	0
0.02	0.03	14.03				0	0	0	0	3200	4.43	-0.94	17.38			0	0	0	0	0
0.01	0.00	17.86				0	0	0	0	3600	8.37	-1.00	17.70			0	0	0	0	0
0.01	0.00	18.52				0	0	0	0	4000	12.36	-1.00	17.94			0	0	5	0	0
Total				Total				Total				Total								
								630				415								
Indicative a-t-m Vol 17.02				Underlying Price 28.065				Mar 11				Time to expiry: 191 Days				Indicative a-t-m Vol 18.42				
6.13	0.98	21.26				0	0	0	0	2200	0.19	-0.08	24.04			0	0	0	0	0
5.17	0.96	20.76				0	0	0	0	2300	0.28	-0.11	22.88			0	0	43	0	0
4.23	0.92	19.87				0	0	0	0	2400	0.39	-0.16	21.61			0	0	24	0	0
2.55	0.76	18.44				0	0	430	0	2600	0.84	-0.31	19.92			0	0	82	0	0
1.26	0.52	17.06				0	0	27	0	2800	1.64	-0.51	18.44			0	0	17	0	0
0.49	0.27	15.96				0	0	465	0	3000	2.92	-0.72	17.81			0	0	18	0	0
0.15	0.10	15.19				0	0	0	0	3200	4.60	-0.86	18.35			0	0	1	0	0
0.01	0.01	15.58				0	0	0	0	3600	8.40	-0.97	20.16			0	0	0	0	0
Total				Total				Total				Total								
								922				185								
Indicative a-t-m Vol 18.50				Underlying Price 28.065				Jun 11				Time to expiry: 282 Days				Indicative a-t-m Vol 17.60				
6.15	0.97	23.05				0	0	0	0	2200	0.45	-0.16	21.60			0	0	0	0	0
4.29	0.90	21.37				0	0	2	0	2400	0.91	-0.29	20.20			0	0	3	0	0
2.65	0.74	19.79				0	0	6	0	2600	1.65	-0.46	18.72			0	0	51	0	0
1.42	0.52	18.53				0	0	4	0	2800	2.78	-0.65	17.60			0	0	0	0	0
0.65	0.30	17.58				0	0	0	0	3000	4.33	-0.80	17.70			0	0	0	0	0
0.24	0.14	16.79				0	0	0	0	3200	6.14	-0.87	19.14			0	0	0	0	0
Total				Total				Total				Total								
								12				54								
Indicative a-t-m Vol 18.15				Underlying Price 28.065				Dec 11				Time to expiry: 464 Days				Indicative a-t-m Vol 18.53				
8.12	1.00	23.05				0	0	0	0	2000	0.50	-0.13	22.92			0	0	0	0	0
6.16	0.97	22.33				0	0	0	0	2200	0.85	-0.22	21.30			0	0	4	0	0
4.30	0.89	20.29				0	0	0	0	2400	1.45	-0.33	20.12			0	0	2	0	0
2.73	0.71	19.21				0	0	500	0	2600	2.29	-0.47	19.03			0	0	507	0	0
1.57	0.50	18.14				0	0	42	0	2800	3.46	-0.61	18.55			0	0	5	0	0
0.57	0.22	19.00				0	0	0	0	3200	6.51	-0.84	17.59			0	0	0	0	0
Total				Total				Total				Total								
								542				518								
Total Calls								10				Total Puts								
								2,810				0								
												Grand Total								
												10								
												102								
												1,622								
												4,432								
												+98								
												+98								

Puts

Business Day Wed 8 Sep 2010				Prev Business Day Tue 7 Sep 2010				Business Day Wed 8 Sep 2010				Prev 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
Belgacom (BLG)																				
Indicative a-t-m Vol 12.85				Underlying Price 28.065				Sep 10				Time to expiry: 9 Days				Indicative a-t-m Vol 12.98				
6.07	1.00	29.55				0	0	0	0	2200	0.01	0.00	40.00			0	0	0	45	0
5.07	1.00	27.53				0	0	0	0	2300	0.01	0.00	35.00			0	0	0	20	0
4.07	1.00	22.33				0	0	30	0	2400	0.01	0.00	32.90			0	0	178	0	0
3.07	1.00	15.98				0	0	0	0	2500	0.01	-0.01	28.58			0	0	2	0	0
2.07	1.00	14.74				0	0	217	0	2600	0.01	-0.02	23.44			0	0	52	0	0
1.08	0.95	14.59				0	0	72	0	2700	0.02	-0.06	15.35			0	0	40	0	0
0.28	0.55	12.98				0	0	262	0	2800	0.21	-0.45	13.00			0	0	5	0	0
0.01	0.04	11.08				0	0	20	0	2900	0.95	-0.94	12.72			0	0	0	0	0
0.																				

Equity Options

Calls

Business Day Wed 8 Sep 2010				Prev 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							
Colruyt N.V. (COL)																	
Indicative a-t-m Vol	17.91	Underlying Price		197.600		197.600		Sep 10		Time to expiry: 9 Days	Indicative a-t-m Vol	18.17					
57.62	1.00	26.56	0	0	0	0	0	0	14000	0.01	0.00	28.00	0	0	6	0	
47.62	1.00	24.41	0	0	0	0	0	0	15000	0.01	0.00	27.00	0	0	0	0	
37.62	1.00	22.63	0	0	0	0	0	0	16000	0.01	0.00	26.00	0	0	60	0	
27.62	1.00	20.93	0	0	0	0	0	0	17000	0.01	0.00	25.00	0	0	45	0	
17.62	1.00	19.99	0	0	35	0	0	35	18000	0.02	-0.01	24.00	0	0	28	0	
12.67	0.98	19.81	0	0	6	0	0	6	18500	0.11	-0.04	22.50	0	0	86	0	
7.94	0.90	19.44	0	0	41	0	0	41	19000	0.36	-0.11	19.71	0	0	171	0	
3.93	0.67	18.73	0	0	26	0	0	26	19500	1.34	-0.33	18.49	0	0	114	0	
1.24	0.34	17.15	0	0	5	255	+5	255	20000	3.79	-0.66	17.88	0	0	56	0	
0.05	0.02	18.14	0	0	34	0	0	34	21000	12.51	-0.99	16.98	0	0	0	0	
0.01	0.00	17.95	0	0	0	0	0	0	22000	22.48	-1.00	16.67	0	0	0	0	
0.01	0.00	18.88	0	0	0	0	0	0	24000	42.47	-1.00	18.70	0	0	0	0	
Total			0	0	0	5	397	+5					Total	0	0	566	0
Indicative a-t-m Vol	17.24	Underlying Price		197.600		197.600		Oct 10		Time to expiry: 37 Days	Indicative a-t-m Vol	15.81					
27.63	1.00	25.51	0	0	0	0	0	0	17000	0.11	-0.02	20.21	0	0	31	0	
17.69	0.98	20.29	0	0	0	0	0	0	18000	0.74	-0.12	19.17	0	0	15	0	
12.89	0.93	19.10	0	0	0	0	0	0	18500	1.40	-0.22	17.62	0	0	37	0	
8.47	0.81	18.24	0	0	0	0	0	0	19000	2.91	-0.38	17.36	0	0	0	0	
4.87	0.62	17.79	0	0	0	0	0	0	19500	5.03	-0.56	16.11	0	0	7	0	
2.23	0.38	16.73	0	0	25	0	0	25	20000	8.30	-0.75	15.54	0	0	0	0	
0.35	0.08	17.01	0	0	38	0	0	38	21000	16.95	-0.99	11.80	0	0	0	0	
0.03	0.01	16.99	0	0	49	0	0	49	22000	26.92	-1.00	13.62	0	0	0	0	
0.01	0.00	13.52	0	0	0	0	0	0	24000	46.91	-1.00	20.00	0	0	0	0	
Total			0	0	0	0	112	0					Total	0	0	90	0
Indicative a-t-m Vol	17.51	Underlying Price		197.600		197.600		Nov 10		Time to expiry: 72 Days	Indicative a-t-m Vol	16.56					
27.68	0.99	24.75	0	0	0	0	0	0	17000	0.54	-0.07	19.93	0	0	0	0	
17.91	0.94	21.12	0	0	0	0	0	0	18000	1.67	-0.18	18.54	0	0	7	0	
9.10	0.74	18.34	0	0	0	0	0	0	19000	4.49	-0.40	17.56	0	0	0	0	
5.75	0.56	17.54	0	0	0	0	0	0	19500	6.75	-0.53	16.84	0	0	0	0	
3.50	0.38	17.48	0	0	0	0	0	0	20000	9.72	-0.67	16.29	0	0	0	0	
0.94	0.14	16.30	0	0	0	0	0	0	21000	17.46	-0.89	14.89	0	0	0	0	
0.18	0.03	15.71	0	0	0	0	0	0	22000	26.94	-0.99	14.00	0	0	0	0	
0.01	0.00	14.53	0	0	0	0	0	0	24000	46.92	-0.99	21.00	0	0	0	0	
Total			0	0	0	0	0	0					Total	0	0	7	0
Indicative a-t-m Vol	18.28	Underlying Price		197.600		197.600		Dec 10		Time to expiry: 100 Days	Indicative a-t-m Vol	17.45					
57.63	1.00	24.61	0	0	0	0	0	0	14000	0.09	-0.01	26.82	0	0	20	0	
37.63	1.00	21.93	0	0	0	0	0	0	16000	0.42	-0.04	21.89	0	0	21	0	
27.69	0.98	23.00	0	0	0	0	0	0	17000	1.10	-0.10	20.47	0	0	14	0	
18.03	0.91	20.14	0	0	1	0	0	1	18000	2.68	-0.22	19.27	0	0	42	0	
9.90	0.68	18.83	0	0	10	0	0	10	19000	5.79	-0.41	18.29	0	0	18	0	
4.68	0.40	18.11	0	0	17	0	0	17	20000	10.87	-0.63	17.19	0	0	10	0	
0.63	0.08	17.08	0	0	65	0	0	65	22000	27.05	-0.96	14.73	0	0	0	0	
0.01	0.00	14.98	0	0	110	0	0	110	24000	47.03	-0.97	22.00	0	0	0	0	
Total			0	0	0	203	0	203					Total	0	0	125	0
Indicative a-t-m Vol	18.53	Underlying Price		197.600		197.600		Mar 11		Time to expiry: 191 Days	Indicative a-t-m Vol	18.39					
37.64	1.00	21.85	0	0	0	0	0	0	16000	1.45	-0.10	21.59	0	0	88	0	
27.89	0.94	20.52	0	0	0	0	0	0	17000	2.73	-0.17	20.32	0	0	52	0	
19.26	0.79	19.63	0	0	0	0	0	0	18000	5.02	-0.28	19.44	0	0	0	0	
12.62	0.60	19.07	0	0	5	0	0	5	19000	8.65	-0.42	18.80	0	0	5	0	
7.65	0.43	18.36	0	0	26	0	0	26	20000	13.80	-0.57	18.26	0	0	0	0	
2.28	0.18	17.81	0	0	10	0	0	10	22000	28.63	-0.83	18.01	0	0	0	0	
0.49	0.05	17.33	0	0	60	0	0	60	24000	48.28	-0.88	24.11	0	0	0	0	
Total			0	0	0	101	0	101					Total	0	0	145	0
Indicative a-t-m Vol	19.57	Underlying Price		197.600		197.600		Jun 11		Time to expiry: 282 Days	Indicative a-t-m Vol	19.29					
37.75	0.97	21.19	0	0	1	0	0	1	16000	2.64	-0.13	21.60	0	0	64	0	
21.47	0.70	20.10	0	0	1	0	0	1	18000	7.34	-0.30	20.36	0	0	2	0	
15.31	0.59	19.37	0	0	5	0	0	5	19000	11.00	-0.42	19.39	0	0	0	0	
10.88	0.47	19.64	0	0	3	0	0	3	20000	16.30	-0.54	19.26	0	0	0	0	
4.29	0.25	18.49	0	0	5	0	0	5	22000	30.75	-0.75	19.83	0	0	0	0	
1.40	0.10	17.88	0	0	63	0	0	63	24000	49.12	-0.84	23.07	0	0	0	0	
Total			0	0	0	78	0	78					Total	0	0	66	0
Total Calls			0	0	0	5	891	+5					Total Puts	0	0	999	0
													Grand Total	0	5	1,890	+5

Delhaize (DEL)

Equity Options

Calls

Business Day Wed 8 Sep 2010				Prev Business Day Tue 7 Sep 2010				Business Day Wed 8 Sep 2010				Prev 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
Indicative a-t-m Vol 19.34				Underlying Price 53.760				Sep 10				Time to expiry: 9 Days								
13.76	1.00	43.86				0	0	0	0	4000	0.01	0.00	36.96				0	0	27	0
9.77	1.00	27.49				0	0	0	0	4400	0.01	0.00	33.48				0	0	24	0
7.77	1.00	24.74				0	0	0	0	4600	0.01	0.00	29.46				0	0	13	0
5.77	1.00	23.10				0	0	0	0	4800	0.01	0.00	26.37				0	0	17	0
3.78	0.98	22.55				0	0	0	0	5000	0.02	-0.03	23.18				0	0	54	0
1.93	0.84	21.11				0	0	28	0	5200	0.17	-0.17	21.32				0	0	115	0
0.57	0.45	19.10				0	0	39	0	5400	0.77	-0.55	18.26				0	0	11	0
0.07	0.09	18.22				0	0	46	0	5600	2.32	-0.90	19.12				0	0	55	0
0.01	0.01	19.40				0	0	36	0	5800	4.24	-1.00	17.99				0	0	28	0
0.01	0.00	22.49				0	0	38	0	6000	6.24	-1.00	17.03				0	0	57	0
0.01	0.00	23.14				0	0	22	0	6200	8.24	-1.00	15.82				0	0	0	0
0.01	0.00	26.91				0	0	92	0	6400	10.24	-1.00	15.38				0	0	124	0
0.01	0.00	29.86				0	0	22	0	6600	12.24	-1.00	15.45				0	0	0	0
0.01	0.00	31.36				0	0	83	0	6800	14.24	-1.00	15.56				0	0	0	0
0.01	0.00	31.58				0	0	121	0	7200	18.24	-1.00	16.60				0	0	0	0
0.01	0.00	31.36				0	0	0	0	7600	22.24	-1.00	16.48				0	0	0	0
0.01	0.00	30.92				0	0	0	0	8000	26.24	-1.00	16.47				0	0	0	0
Total				Total				Total				Total								
Indicative a-t-m Vol 19.56				Underlying Price 53.760				Oct 10				Time to expiry: 37 Days								
7.86	0.96	27.67				0	0	0	0	4600	0.06	-0.03	27.26				0	0	0	0
5.93	0.93	24.95				0	0	5	0	4800	0.14	-0.07	24.67				0	0	37	0
4.10	0.85	22.56				0	0	0	0	5000	0.31	-0.15	22.58				0	0	13	0
2.47	0.71	20.51				0	0	17	0	5200	0.67	-0.29	20.35				0	0	30	0
1.35	0.49	19.44	1.35	1.35		10	0	17	0	5400	1.50	-0.51	20.00				0	0	13	0
0.50	0.26	18.72				0	0	35	0	5600	2.68	-0.75	18.09				0	0	16	0
0.17	0.11	18.78				0	0	32	0	5800	4.39	-0.89	18.77				0	0	6	0
0.10	0.06	0.04	0.10	0.10		1	0	45	0	6000	6.26	-0.97	18.13				0	0	7	0
0.03	0.02	21.11				0	0	3	0	6200	8.24	-1.00	17.27				0	0	0	0
0.01	0.01	22.21				0	0	10	0	6400	10.24	-1.00	16.43				0	0	0	0
0.01	0.00	24.19				0	0	0	0	6800	14.24	-1.00	17.03				0	0	0	0
0.01	0.00	26.29				0	0	0	0	7200	18.24	-1.00	19.31				0	0	0	0
Total				Total				Total				Total								
Indicative a-t-m Vol 21.70				Underlying Price 53.760				Nov 10				Time to expiry: 72 Days								
8.11	0.91	27.25				0	0	0	0	4600	0.29	-0.09	27.49				0	0	0	0
6.28	0.86	25.14				0	0	0	0	4800	0.47	-0.14	25.48				0	0	0	0
4.63	0.77	23.80				0	0	0	0	5000	0.75	-0.22	23.13				0	0	0	0
3.20	0.65	22.89				0	0	0	0	5200	1.18	1.35	-0.35	22.62	1.18	1.18	6	0	0	0
1.99	0.51	21.54				0	0	5	0	5400	2.17	-0.49	21.69				0	0	0	0
1.12	0.35	20.68				0	0	2	0	5600	3.27	-0.65	20.46				0	0	0	0
0.55	0.21	19.75				0	0	0	0	5800	4.74	-0.79	19.92				0	0	0	0
0.23	0.11	19.00				0	0	5	0	6000	6.43	-0.89	19.32				0	0	4	0
0.07	0.04	21.20				0	0	0	0	6400	10.26	-0.98	20.46				0	0	4	0
Total				Total				Total				Total								
Indicative a-t-m Vol 21.64				Underlying Price 53.760				Dec 10				Time to expiry: 100 Days								
21.85	0.99	40.50				0	0	1	0	3200	0.02	0.00	40.26				0	0	0	0
17.89	0.99	36.09				0	0	0	0	3600	0.05	-0.01	36.52				0	0	0	0
13.98	0.97	32.47				0	0	3	0	4000	0.15	-0.04	33.50				0	0	7	0
10.17	0.92	28.75				0	0	0	0	4400	0.29	-0.08	28.43				0	0	20	0
6.59	0.83	25.30				0	0	0	0	4800	0.70	-0.17	25.00				0	0	85	0
3.53	0.64	22.35				0	0	10	0	5200	1.66	-0.36	22.38				0	0	74	0
1.48	0.38	20.74				0	0	5	37	5600	3.57	-0.62	20.46				0	0	57	0
0.44	0.16	19.47				0	0	385	0	6000	6.63	-0.84	20.27				0	0	300	0
0.14	0.06	20.40				0	0	178	0	6400	10.27	-0.97	18.73				0	0	21	0
0.06	0.03	22.33				0	0	653	0	6800	14.24	-1.00	18.05				0	0	0	0
0.01	0.00	20.36				0	0	74	0	7200	18.24	-1.00	19.60				0	0	2	0
0.01	0.00	20.79				0	0	10	0	8000	26.24	-1.00	26.26				0	0	0	0
Total				Total				Total				Total								
Indicative a-t-m Vol 22.02				Underlying Price 53.760				Mar 11				Time to expiry: 191 Days								
10.67	0.88	26.65				0	0	0	0	4400	0.72	-0.13	27.09				0	0	0	0
7.32	0.78	24.15				0	0	5	0	4800	1.46	-0.23	25.32				0	0	25	0
4.52	0.62	22.43				0	0	0	0	5200	2.64	-0.38	23.28				0	0	14	0
2.52	0.44	21.50				0	0	15	0	5600	4.61	-0.56	22.17				0	0	27	0
1.16	0.26	20.23				0	0	20	0	6000	7.26	-0.74	20.97				0	0	29	0
0.46	0.13	19.50				0	0	57	0	6400	10.59	-0.87	20.64				0	0	30	0
0.17	0.06	19.07				0	0	61	0	6800	14.29	-0.96	20.01				0	0	0	0
0.05	0.02	18.63				0	0	181	0	7200	18.24	-1.00	20.36				0	0	0	0
0.01	0.00	20.30				0	0	0	0	8000	26.24	-1.00	23.81				0	0	0	0
Total				Total				Total				Total								
Indicative a-t-m Vol 22.94				Underlying Price 53.760				Jun 11				Time to expiry: 282 Days								
11.07	0.86	26.66				0	0	0	0	4400	1.49	-0.19	26.93				0	0	20	0
7.98	0.75	25.41				0	0	0	0	4800	2.47	-0.30	24.98				0	0	2	0
5.29	0.62	23.71				0	0	0	0	5200	4.05	-0.44	23.79				0	0	12	0
3.13	0.46	21.96				0	0	72	0	5600	6.15	-0.59	22.33				0	0	7	0
1.72	0.31	21.08				0	0	44	0	6000	8.76	-0.74	20.59				0	0	16	0
0.82	0.18	20.14				0	0	0	0	6400	11.94	-0.86	19.06				0	0	8	0
0.38	0.10	19.78				0	0	15	0	6800	15.53	-0.94	17.79				0	0	2	0
0.16	0.05	19.55				0	0	2	0	7200	19.36	-0.98	16.57				0	0	1	0
Total				Total				Total				Total								

Puts

Business Day Wed 8 Sep 2010				Prev Business Day Tue 7 Sep 2010				Business Day Wed 8 Sep 2010				Prev 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
Indicative a-t-m Vol 18.63				Underlying Price 53.760				Sep 10				Time to expiry: 9 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	-0.03	23.18				0	0	0	0	5000	0.17									

Equity Options

Calls

Business Day Wed 8 Sep 2010				Prev 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	
Indicative a-t-m Vol	22.76			Underlying Price				53.760		Dec 11	
14.72	0.91	26.13				0	0	0	0	4000	
11.36	0.83	24.82				0	0	0	0	4400	
8.73	0.72	25.30				0	0	20	0	4800	
3.98	0.48	21.78				0	0	0	0	5600	
2.53	0.35	21.07				0	0	52	0	6000	
1.51	0.24	20.27				0	0	4	0	6400	
0.13	0.03	18.94				0	0	0	0	8000	
Total						0	0	76	0		
Total Calls						11	5	2,602	+5		

Puts

Business Day Wed 8 Sep 2010				Prev 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	
Indicative a-t-m Vol	21.77			Underlying Price				53.760		Dec 11	
1.15	-0.13	25.53				0	0	3	0		
2.09	-0.22	25.17				0	0	10	0		
3.29	-0.31	23.89				0	0	12	0		
6.80	-0.56	20.94				0	0	5	0		
8.91	-0.72	17.71				0	0	2	0		
12.05	-0.83	16.88				0	0	0	0		
27.17	-1.00	14.73				0	0	0	0		
Total						0	0	32	0		
Total Puts						6	0	1,442	0		
Grand Total						17	5	4,044	+5		

DEXIA (DXB)

Business Day Wed 8 Sep 2010				Prev 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	
Indicative a-t-m Vol	48.03			Underlying Price				3.210		Sep 10	
0.81	0.99	75.00				0	0	0	0	240	
0.62	0.96	73.15				0	0	0	0	260	
0.52	0.95	65.02				0	0	0	0	270	
0.43	0.90	66.00				0	0	50	0	280	
0.33	0.86	60.00				0	0	18	0	290	
0.24	0.80	51.72				0	0	19	0	300	
0.17	0.68	50.65		0.20	0.20	5	0	3	0	310	
0.11	0.53	48.54				0	0	18	0	320	
0.06	0.36	43.46				0	3	8	+3	330	
0.03	0.22	42.68				0	0	128	0	340	
0.02	0.14	45.81				0	0	7,587	0	350	
0.02	0.13	59.64				0	0	211	0	360	
0.01	0.02	41.17				0	0	4	0	370	
0.01	0.01	43.58				0	0	216	0	380	
0.01	0.00	38.83				0	0	0	0	390	
0.01	0.00	40.77				0	0	327	0	400	
0.01	0.00	40.35				0	0	0	0	410	
0.01	0.00	38.95				0	0	289	0	420	
0.01	0.00	38.60				0	0	121	0	440	
0.01	0.00	39.31				0	0	128	0	460	
0.01	0.00	39.57				0	0	216	0	480	
0.01	0.00	39.83				0	0	209	0	520	
0.01	0.00	39.43				0	0	18	0	560	
0.01	0.00	40.14				0	0	287	0	600	
0.01	0.00	40.14				0	0	216	0	640	
0.01	0.00	40.97				0	0	203	0	680	
0.01	0.00	41.44				0	0	492	0	720	
0.01	0.00	43.83				0	0	264	0	800	
Total						5	3	11,032	+3		

Business Day Wed 8 Sep 2010				Prev 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	
Indicative a-t-m Vol	51.48			Underlying Price				3.210		Sep 10	
0.01	-0.01	74.99				0	0	0	0		
0.01	-0.03	70.65				0	0	40	0		
0.01	-0.05	67.32				0	0	50	0		
0.01	-0.08	62.18				0	0	0	0		
0.02	-0.13	58.12				0	0	10	0		
0.03	-0.21	52.72				0	0	225	0		
0.07	-0.34	57.63				0	0	0	0		
0.10	-0.47	51.66				0	0	47	0		
0.16	-0.62	49.81				0	0	0	0		
0.23	-0.75	48.31				0	0	47	0		
0.31	-0.86	47.34				0	0	40	0		
0.40	-0.93	44.92				0	0	24	0		
0.49	-0.98	43.23				0	0	16	0		
0.59	-0.99	42.53				0	0	104	0		
0.69	-1.00	41.99				0	0	10	0		
0.79	-1.00	41.62				0	0	217	0		
0.89	-1.00	41.69				0	0	0	0		
0.99	-1.00	39.68				0	0	112	0		
1.19	-1.00	38.37				0	0	270	0		
1.39	-1.00	39.74				0	0	9	0		
1.59	-1.00	39.70				0	0	7	0		
1.99	-1.00	41.66				0	0	8	0		
2.39	-1.00	40.91				0	0	11	0		
2.79	-1.00	41.14				0	0	7	0		
3.19	-1.00	41.03				0	0	1	0		
3.59	-1.00	41.62				0	0	0	0		
3.99	-1.00	42.44				0	0	10	0		
4.79	-1.00	44.20				0	0	3	0		
Total						0	0	1,268	0		

Business Day Wed 8 Sep 2010				Prev 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	
Indicative a-t-m Vol	47.08			Underlying Price				3.210		Oct 10	
0.64	0.90	55.89				0	0	0	0	260	
0.47	0.82	52.52				0	0	0	0	280	
0.32	0.69	50.00				0	0	0	0	300	
0.26	0.62	48.90				0	0	0	0	310	
0.20	0.54	47.48				0	0	0	0	320	
0.14	0.45	43.49				0	0	70	0	330	
0.11	0.37	44.52				0	0	0	0	340	
0.08	0.29	43.48				0	0	0	0	350	
0.06	0.23	44.24				0	0	0	0	360	
0.04	0.17	43.78				0	0	0	0	370	
0.03	0.13	43.71				0	0	80	0	380	
0.02	0.09	42.91				0	0	0	0	390	
0.01	0.06	42.24				0	0	115	0	400	
0.01	0.04	42.15				0	0	0	0	410	
0.01	0.03	41.80				0	0	0	0	420	
0.01	0.01	41.36				0	0	90	0	440	
Total						0	0	355	0		

Business Day Wed 8 Sep 2010				Prev 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	
Indicative a-t-m Vol	49.77			Underlying Price				3.210		Oct 10	
0.04	-0.12	61.15				0	0	0	0		
0.07	-0.20	55.97				0	0	0	0		
0.12	-0.31	52.28				0	0	0	0		
0.15	-0.38	50.55				0	0	0	0		
0.20	-0.46	50.06				0	0	5	0		
0.24	-0.54	47.18				0	0	170	0		
0.31	-0.62	46.90				0	0	8	0		
0.37	-0.69	45.87				0	0	10	0		
0.44	-0.79	41.42				0	0	70	0		
0.53	-0.83	42.89				0	0	10	0		
0.61	-0.89	40.45				0	0	0	0		
0.70	-0.92	41.59				0	0	0	0		
0.80	-0.94	42.34				0	0	0	0		
0.90	-0.96	42.00				0	0	0	0		
0.99	-0.98	40.89				0	0	0	0		
1.19	-0.99	42.33				0	0	0	0		
Total						0	0	273			

Equity Options

Calls

Business Day Wed 8 Sep 2010				Prev Business Day Tue 7 Sep 2010				Business Day Wed 8 Sep 2010				Prev 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
Indicative a-t-m Vol 45.16				Underlying Price 3.210				Dec 10				Time to expiry: 100 Days								
0.88	0.88	55.13				0	0	10	0	240	0.08	-0.13	58.46				0	0	0	0
0.72	0.82	52.52				0	0	0	0	260	0.12	-0.19	56.20				0	0	80	0
0.57	0.74	50.68				0	0	5	0	280	0.17	-0.26	53.22				0	0	16	0
0.44	0.66	48.61				0	0	17	0	300	0.22	-0.34	48.38				0	0	9	0
0.30	0.31	0.56	45.24	0.30	0.30	30	0	57	0	320	0.32	-0.44	48.64				0	0	36	0
0.22	0.45	43.64				0	0	140	0	340	0.41	-0.55	45.44				0	0	3	0
0.16	0.35	43.51				0	8	19	+8	360	0.54	-0.64	44.32				0	0	10	0
0.10	0.26	42.69				0	0	220	0	380	0.68	-0.74	42.30				0	0	25	0
0.07	0.19	42.37				0	0	168	0	400	0.84	-0.82	40.77				0	0	288	0
0.05	0.14	42.21				0	0	505	0	420	1.02	-0.88	40.08				0	0	788	0
0.03	0.09	41.33				0	0	224	0	440	1.21	-0.93	39.38				0	0	175	0
0.02	0.06	40.61				0	0	76	0	460	1.40	-0.95	39.49				0	0	62	0
0.01	0.04	40.45				0	0	112	0	480	1.60	-0.95	44.86				0	0	16	0
0.01	0.02	40.29				0	0	823	0	520	1.99	-1.00	39.16				0	0	70	0
0.01	0.01	41.25				0	0	9,028	0	560	2.39	-1.00	39.15				0	0	103	0
0.01	0.00	44.97				0	0	270	0	640	3.19	-1.00	47.89				0	0	19	0
Total				30				8				11,674				+8				
Indicative a-t-m Vol 44.35				Underlying Price 3.210				Mar 11				Time to expiry: 191 Days								
0.97	0.83	55.01				0	0	15	0	240	0.14	-0.17	53.93				0	0	5	0
0.81	0.78	52.21				0	0	0	0	260	0.18	-0.22	51.22				0	0	0	0
0.67	0.72	49.69				0	0	10	0	280	0.24	-0.28	48.71				0	0	0	0
0.55	0.65	47.92				0	0	0	0	300	0.31	-0.35	46.76				0	0	17	0
0.42	0.57	44.42				0	0	77	0	320	0.39	-0.43	44.03				0	0	18	0
0.33	0.50	43.02				0	0	50	0	340	0.50	-0.51	43.02				0	0	100	0
0.24	0.41	41.32				0	0	189	0	360	0.63	-0.58	42.79				0	0	11	0
0.19	0.34	40.76				0	0	63	0	380	0.77	-0.65	41.79				0	0	2	0
0.15	0.28	41.13				0	0	219	0	400	0.92	-0.72	40.59				0	0	10	0
0.10	0.22	39.95				0	0	340	0	420	1.09	-0.77	41.59				0	0	0	0
0.07	0.17	38.70				0	0	112	0	440	1.25	-0.84	38.66				0	0	0	0
0.05	0.12	37.46				0	0	15	0	460	1.42	-0.89	37.67				0	0	0	0
0.03	0.09	36.54				0	0	11	0	480	1.61	-0.92	36.80				0	0	12	0
0.01	0.04	36.13				0	0	0	0	520	2.00	-0.96	38.20				0	0	10	0
0.01	0.03	38.35				0	0	4	0	560	2.39	-0.97	41.17				0	0	22	0
Total				0				1,105				+0								
Indicative a-t-m Vol 46.47				Underlying Price 3.210				Jun 11				Time to expiry: 282 Days								
0.94	1.01	0.81	52.85	0.94	0.94	5	5	9	+5	240	0.22	-0.20	54.19				0	0	160	0
0.88	0.76	51.57				0	0	0	0	260	0.28	-0.25	52.35				0	0	80	0
0.74	0.71	48.98				0	0	0	0	280	0.35	-0.30	50.57				0	0	20	0
0.60	0.65	45.71	0.57	0.57		20	0	30	0	300	0.43	-0.36	48.10				0	0	0	0
0.52	0.59	46.64				0	0	0	0	320	0.52	-0.42	46.08				0	0	40	0
0.40	0.52	43.18				0	0	25	0	340	0.62	-0.49	44.39				0	0	40	0
0.32	0.45	41.65				0	0	55	0	360	0.73	-0.55	42.71				0	0	42	0
0.25	0.39	40.70				0	0	0	0	380	0.86	-0.62	41.36				0	0	4	0
0.20	0.33	39.77				0	0	30	0	400	1.01	-0.68	40.57				0	0	45	0
0.15	0.27	38.98				0	0	0	0	420	1.15	-0.74	38.13				0	0	0	0
0.12	0.22	38.51				0	0	25	0	440	1.32	-0.78	38.44				0	0	0	0
Total				25				5				174				+5				
Total Calls				60				16				24,425				+16				

Puts

Business Day Wed 8 Sep 2010				Prev Business Day Tue 7 Sep 2010				Business Day Wed 8 Sep 2010				Prev 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
Indicative a-t-m Vol 48.48				Underlying Price 3.210				Dec 10				Time to expiry: 100 Days								
0.08	-0.13	58.46				0	0	0	0	240	0.08	-0.13	58.46				0	0	0	0
0.12	-0.19	56.20				0	0	0	0	260	0.12	-0.19	56.20				0	0	80	0
0.17	-0.26	53.22				0	0	5	0	280	0.17	-0.26	53.22				0	0	16	0
0.22	-0.34	48.38				0	0	17	0	300	0.22	-0.34	48.38				0	0	9	0
0.30	0.31	0.56	45.24	0.30	0.30	30	0	57	0	320	0.32	-0.44	48.64				0	0	36	0
0.22	0.45	43.64				0	0	140	0	340	0.41	-0.55	45.44				0	0	3	0
0.16	0.35	43.51				0	8	19	+8	360	0.54	-0.64	44.32				0	0	10	0
0.10	0.26	42.69				0	0	220	0	380	0.68	-0.74	42.30				0	0	25	0
0.07	0.19	42.37				0	0	168	0	400	0.84	-0.82	40.77				0	0	288	0
0.05	0.14	42.21				0	0	505	0	420	1.02	-0.88	40.08				0	0	788	0
0.03	0.09	41.33				0	0	224	0	440	1.21	-0.93	39.38				0	0	175	0
0.02	0.06	40.61				0	0	76	0	460	1.40	-0.95	39.49				0	0	62	0
0.01	0.04	40.45				0	0	112	0	480	1.60	-0.95	44.86				0	0	16	0
0.01	0.02	40.29				0	0	823	0	520	1.99	-1.00	39.16				0	0	70	0
0.01	0.01	41.25				0	0	9,028	0	560	2.39	-1.00	39.15				0	0	103	0
0.01	0.00	44.97				0	0	270	0	640	3.19	-1.00	47.89				0	0	19	0
Total				30				8				11,674				+8				
Indicative a-t-m Vol 43.98				Underlying Price 3.210				Mar 11				Time to expiry: 191 Days								
0.14	-0.17	53.93				0	0	15	0	240	0.14	-0.17	53.93				0	0	5	0
0.18	-0.22	51.22				0	0	0	0	260	0.18	-0.22	51.22				0	0	0	0
0.24	-0.28	48.71				0	0	10	0	280	0.24	-0.28	48.71				0	0	0	0
0.31	-0.35	46.76				0	0	0	0	300	0.31	-0.35	46.76				0	0	17	0
0.39	-0.43	44.03				0	0	77	0	320	0.39	-0.43	44.03				0	0	18	0
0.50	-0.51	43.02				0	0	50	0	340	0.50	-0.51	43.02				0	0	100	0
0.63	-0.58	42.79				0	0	189	0	360	0.63	-0.58	42.79				0	0	11	0
0.77	-0.65	41.79				0	0	63	0	380	0.77	-0.65	41.79				0	0	2	0
0.92	-0.72	40.59				0	0	219	0	400	0.92	-0.72	40.59				0	0	10	0
1.09	-0.77	41.59				0	0	340	0	420	1.09	-0.77	41.59				0	0	0	0
1.25	-0.84	38.66				0	0	112	0	440	1.25	-0.84	38.66				0	0	0	0
1.42	-0.89	37.67				0	0	15	0	460	1.42	-0.89	37.67				0	0	0	0
1.61	-0.92	36.80				0	0	11	0	480	1.61	-0.92	36.80				0	0	12	0
2.00	-0.96	38.20				0	0	0	0	520	2.00	-0.96	38.20				0	0	10	0
2.39	-0.97	41.17				0	0	4	0											

Equity Options

Calls

Business Day Wed 8 Sep 2010				Prev 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	Underlying Price
GBL (GBL)											
Indicative a-t-m Vol 18.07 Underlying Price 60.430											
12.44	1.00	33.14				0	0	0	0	4800	Sep 10
8.44	1.00	29.42				0	0	0	0	5200	Time to expiry: 9 Days
6.44	1.00	26.73				0	0	0	0	5400	Indicative a-t-m Vol 15.82
4.46	0.98	23.86				0	0	2	0	5600	0 0 32 0
2.56	0.88	21.68				0	0	1	0	5800	0 0 0 0
1.00	0.94	0.60	1.00	0.95		5	0	41	0	6000	0 0 12 0
0.19	0.18	0.19	0.19	0.19		10	0	57	0	6200	0 0 136 0
0.01	0.01	15.91				0	0	157	0	6400	0 0 49 0
0.01	0.00	15.21				0	0	97	0	6800	0 0 72 0
0.01	0.00	16.07				0	0	33	0	7200	0 0 18 0
0.01	0.00	17.25				0	0	5	0	8000	0 0 83 0
Total											
15 0 393 0 0 0 0 0 410 0											
Indicative a-t-m Vol 18.68 Underlying Price 60.430											
12.45	0.99	33.71				0	0	0	0	4800	Oct 10
8.52	0.95	29.91				0	0	0	0	5200	Time to expiry: 37 Days
4.77	0.85	24.14				0	0	0	0	5600	Indicative a-t-m Vol 18.44
3.12	0.73	22.09				0	0	0	0	5800	0 0 0 0
1.66	0.55	19.00				0	0	3	0	6000	0 0 3 0
0.71	0.33	17.50				0	0	25	0	6200	0 0 2 0
0.26	0.15	17.19				0	0	28	0	6400	0 0 95 0
0.01	0.01	15.93				0	0	0	0	6800	0 0 2 0
0.01	0.00	16.01				0	0	0	0	7200	0 0 0 0
Total											
0 0 56 0 0 0 0 0 102 0											
Indicative a-t-m Vol 19.33 Underlying Price 60.430											
12.55	0.96	30.91				0	0	0	0	4800	Nov 10
8.81	0.89	28.32				0	0	0	0	5200	Time to expiry: 72 Days
5.32	0.77	24.41				0	0	0	0	5600	Indicative a-t-m Vol 19.69
3.78	0.68	22.65				0	0	2	0	5800	0 0 0 0
2.31	0.55	19.50				0	0	0	0	6000	0 0 0 0
1.35	0.39	18.70				0	0	30	0	6200	0 0 0 0
0.68	0.25	17.83				0	0	5	0	6400	0 0 0 0
0.11	0.06	16.73				0	0	0	0	6800	0 0 0 0
Total											
0 0 37 0 0 0 0 0 4 0											
Indicative a-t-m Vol 20.03 Underlying Price 60.430											
12.68	0.94	29.41				0	0	0	0	4800	Dec 10
9.07	0.87	27.76				0	0	0	0	5200	Time to expiry: 100 Days
5.71	0.75	24.48				0	0	8	0	5600	Indicative a-t-m Vol 19.89
2.79	0.55	20.31				0	0	61	0	6000	0 0 32 0
0.95	0.29	17.70	0.79	0.76		20	0	44	0	6400	0 0 18 0
0.23	0.10	16.76				0	0	25	0	6800	0 0 114 0
0.03	0.02	15.39				0	0	82	0	7200	0 0 115 0
0.01	0.00	15.77				0	0	26	0	8000	0 0 65 0
Total											
20 0 246 0 0 0 0 0 356 0											
Indicative a-t-m Vol 21.32 Underlying Price 60.430											
13.32	0.88	30.13				0	0	0	0	4800	Mar 11
9.79	0.81	26.55				0	0	6	0	5200	Time to expiry: 191 Days
6.64	0.70	23.92				0	0	2	0	5600	Indicative a-t-m Vol 20.62
3.98	0.55	21.53				0	0	12	0	6000	0 0 1,014 0
2.04	0.37	19.61				0	0	20	0	6400	0 0 10 0
0.85	0.20	18.03				0	0	21	0	6800	0 0 99 0
0.26	0.08	16.60				0	0	21	0	7200	0 0 71 0
0.03	0.01	16.49				0	0	0	0	8000	0 0 11 0
Total											
82 0 0 0 0 0 0 0 0 0 0											
Indicative a-t-m Vol 21.53 Underlying Price 60.430											
13.54	0.87	30.86				0	0	0	0	4800	Jun 11
9.94	0.81	26.36				0	0	0	0	5200	Time to expiry: 282 Days
6.80	0.70	23.64				0	0	5	0	5600	Indicative a-t-m Vol 20.78
4.24	0.55	21.69				0	0	30	0	6000	0 0 2 0
2.35	0.39	20.17				0	0	5	0	6400	0 0 1 0
0.44	0.11	17.71				0	0	30	0	7200	0 0 13 0
Total											
70 0 0 0 0 0 0 0 40 0											
Total Calls											
35 0 884 0 0 0 0 0 2,117 0											

Puts

Business Day Wed 8 Sep 2010				Prev 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	Underlying Price
GBL (GBL)											
Indicative a-t-m Vol 15.82 Underlying Price 60.430											
0.01	0.00	37.17				0	0	0	0	4800	Sep 10
0.01	0.00	31.86				0	0	0	0	5200	Time to expiry: 9 Days
0.01	-0.01	27.48				0	0	0	0	5400	Indicative a-t-m Vol 18.44
0.03	-0.03	23.78				0	0	2	0	5600	0 0 0 0
0.13	-0.12	20.79				0	0	1	0	5800	0 0 3 0
0.54	-0.42	17.56				0	0	41	0	6000	0 0 12 0
1.68	-0.96	9.48				0	0	57	0	6200	0 0 136 0
3.66	-1.00	11.75				0	0	157	0	6400	0 0 49 0
7.66	-1.00	11.46				0	0	97	0	6800	0 0 72 0
11.66	-1.00	11.23				0	0	33	0	7200	0 0 18 0
19.66	-1.00	17.91				0	0	5	0	8000	0 0 83 0
Total											
0 0 0 0 0 0 0 0 410 0											
Indicative a-t-m Vol 18.44 Underlying Price 60.430											
0.03	-0.01	32.54				0	0	0	0	4800	Oct 10
0.11	-0.05	28.20				0	0	0	0	5200	Time to expiry: 37 Days
0.37	-0.15	23.36				0	0	0	0	5600	Indicative a-t-m Vol 19.69
0.70	-0.27	21.22				0	0	0	0	5800	0 0 0 0
1.30	-0.45	19.00				0	0	3	0	6000	0 0 0 0
2.28	-0.69	16.40				0	0	25	0	6200	0 0 0 0
3.74	-0.92	13.01				0	0	28	0	6400	0 0 0 0
7.68	-0.98	18.40				0	0	0	0	6800	0 0 0 0
11.67	-1.00	22.05				0	0	0	0	7200	0 0 0 0
Total											
0 0 0 0 0 0 0 0 102 0											
Indicative a-t-m Vol 19.69 Underlying Price 60.430											
0.15	-0.04	31.25				0	0	0	0	4800	Nov 10
0.37	-0.10	27.58				0	0	0	0	5200	Time to expiry: 72 Days
0.85	-0.22	23.61				0	0	0	0	5600	Indicative a-t-m Vol 19.89
1.30	-0.32	21.96				0	0	2	0	5800	0 0 0 0
1.95	-0.45	19.99				0	0	0	0	6000	0 0 0 0
2.93	-0.61	18.60				0	0	30	0	6200	0 0 0 0
4.21	-0.77	17.03				0	0	5	0	6400	0 0 0 0
7.68	-0.98	14.43				0	0	0	0	6800	0 0 0 0
Total											
0 0 0 0 0 0 0 0 4 0											
Indicative a-t-m Vol 19.89 Underlying Price 60.430											
0.27	-0.06	29.80				0	0	0	0	4800	Dec 10
0.57	-0.13	26.48				0	0	0	0	5200	Time to expiry: 100 Days
1.14	-0.25	23.04				0	0	8	0	5600	Indicative a-t-m Vol 20.62
2.37	-0.46	20.26				0	0	61	0	6000	0 0 32 0
4.47	-0.73	16.84				0	0	44	0	6400	0 0 18 0
7.69	-0.96	13.03				0	0	25	0	6800	0 0 114 0
11.71	-0.96	18.90				0	0	82	0	7200	0 0 115 0
19.69	-0.98	26.30				0	0	26	0	8000	0 0 65 0
Total											
20 0 246 0 0 0 0 0 356 0											
Indicative a-t-m Vol 20.62 Underlying Price 60.430											
0.77	-0.11	28.86				0	0	0	0	4800	Mar 11
1.24	-0.18	25.78				0	0	6	0	5200	Time to expiry: 191 Days
2.08	-0.30	23.26				0	0	2	0	5600	Indicative a-t-m Vol 20.78
3.40	-0.45	20.87				0	0	12	0	6000	0 0 1,014 0
5.41	-0.64	18.57				0	0	20	0	6400	0 0 10 0
8.25	-0.82	17.03				0	0	21	0	6800	0 0 99 0
11.79	-0.93	16.26				0	0	21	0	7200	0 0 71 0
19.72	-0.97	21.92				0	0	0	0	8000	0 0 11 0
Total											
82 0 0 0 0 0 0 0 0 0 0											
Indicative a-t-m Vol 20.78 Underlying Price 60.430											
1.66	-0.19	28.06				0	0	0	0	4800	Jun 11
2.36	-0.27	24.77				0	0	0	0	5200	Time to expiry: 282 Days
3.70	-0.40	23.11				0	0	5	0	5600	Indicative a-t-m Vol 20.62
5.43	-0.54	21.01				0	0	30	0	6000	0 0 2 0
7.74	-0.70	18.89				0	0	5	0	6400	0 0 1 0
14.42	-0.90	18.16				0	0	30	0	7200	0 0 13 0
Total											
70 0 0 0 0 0 0 0 40 0											
Total Puts											
35 0 2,117 0											
Grand Total											
35 0 3,001 0											

Equity Options

Calls

Calls										Puts										
Business Day Wed 8 Sep 2010										Business Day Wed 8 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 38.35 Underlying Price 33.880										Sep 10 Time to expiry: 9 Days Indicative a-t-m Vol 38.49										
9.89	1.00	80.96				0	0	39	0	2400	0.01	0.00	68.64			0	0	155	0	
7.89	0.99	66.47				0	0	86	0	2600	0.01	0.00	63.58			0	0	93	0	
5.92	0.97	61.77				0	0	30	0	2800	0.03	-0.02	58.26			0	0	205	0	
3.65	3.97	0.93	51.19	3.65	3.65	10	0	112	0	3000	0.10	-0.07	51.94			0	0	242	0	
	3.06	0.87	48.80			0	0	15	0	3100	0.17	-0.12	47.60			0	0	48	0	
1.62	2.19	0.79	44.92	1.62	1.38	45	11	178	+6	3200	0.29	-0.20	43.91			0	10	566	-10	
0.87	1.42	0.66	41.35	1.30	0.87	30	30	180	+30	3300	0.85	0.54	-0.34	41.29	0.90	0.65	21	30	124	+24
0.57	0.79	0.49	37.94	0.79	0.57	31	5	594	+5	3400	0.91	-0.51	38.11			0	0	142	0	
0.29	0.38	0.30	36.02	0.35	0.29	44	0	215	0	3500	2.03	1.54	-0.69	37.97	2.13	S 2.03	40	12	61	0
0.10	0.16	0.16	35.17	0.11	0.10	25	0	372	0	3600	2.30	-0.83	37.52			0	0	47	0	
	0.07	0.08	36.43			0	0	12	0	3700	3.19	-0.92	36.52			0	0	0	0	
	0.02	0.03	36.43			0	0	1,153	0	3800	4.80	4.14	-0.97	36.20	4.80	4.80	3	0	26	0
	0.01	0.01	42.65			0	0	76	0	4000	6.12	-1.00	37.68			0	0	10	0	
	0.01	0.00	47.33			0	0	38	0	4200	8.12	-1.00	36.05			0	0	20	0	
	0.01	0.00	50.72			0	0	793	0	4400	10.12	-1.00	37.53			0	0	0	0	
						Total	185	46	3,893	+41						Total	64	52	1,739	+14
Indicative a-t-m Vol 38.07 Underlying Price 33.880										Oct 10 Time to expiry: 37 Days Indicative a-t-m Vol 37.65										
8.04	0.95	54.36				0	0	10	0	2600	0.14	-0.05	54.09			0	0	144	0	
6.17	0.90	49.56				0	0	50	0	2800	0.26	-0.10	48.59			0	0	41	0	
4.42	0.82	45.13				0	0	13	0	3000	0.52	-0.18	45.07			0	0	10	0	
3.62	0.76	43.60				0	0	0	0	3100	0.68	-0.23	42.30			0	0	12	0	
2.90	0.69	42.30				0	0	16	0	3200	0.93	-0.31	40.54			0	0	24	0	
2.20	0.61	39.87				0	0	15	0	3300	1.27	-0.39	39.15			0	0	7	0	
1.60	0.51	37.83				0	0	44	0	3400	1.69	-0.49	37.44			0	10	30	-5	
1.12	0.42	36.37				0	0	32	0	3500	2.73	2.24	-0.58	36.71	2.73	S 2.73 S	20	0	11	0
0.50	0.76	0.32	35.54	0.50	0.50	20	0	113	0	3600	2.89	-0.68	36.17			0	0	14	0	
	0.49	0.23	34.81			0	0	28	0	3700	4.17	3.59	-0.77	34.76	4.17	4.17	4	4	4	+4
	0.31	0.16	34.44			0	0	55	0	3800	4.41	-0.84	34.22			0	0	3	0	
	0.12	0.08	34.35			0	0	28	0	4000	6.23	-0.93	34.58			0	0	0	0	
						Total	20	0	404	0						Total	24	14	300	-1
Indicative a-t-m Vol 38.80 Underlying Price 33.880										Nov 10 Time to expiry: 72 Days Indicative a-t-m Vol 39.27										
6.64	0.84	49.48				0	0	5	0	2800	0.67	-0.16	48.04			0	0	0	0	
4.94	0.77	44.18				0	0	0	0	3000	1.00	-0.23	43.75			0	12	16	+12	
4.19	0.72	42.46				0	0	0	0	3100	1.28	-0.29	42.74			0	0	1	0	
2.93	3.51	0.66	41.31	3.40	2.93	240	0	20	0	3200	1.58	-0.34	41.25			0	0	16	0	
	2.86	0.60	39.74			0	0	10	0	3300	1.96	-0.40	40.19			0	0	0	0	
	2.30	0.53	38.67			0	0	0	0	3400	2.40	-0.47	39.14			0	0	1	0	
	1.83	0.46	38.04			0	0	3	0	3500	2.88	-0.54	37.63			0	0	0	0	
	1.43	0.39	37.32			0	0	0	0	3600	3.46	-0.61	36.57			0	0	0	0	
	0.81	0.26	35.74			0	0	31	0	3800	4.83	-0.75	34.60			0	0	0	0	
	0.43	0.16	34.88			0	0	0	0	4000	6.46	-0.85	33.70			0	0	0	0	
						Total	240	0	69	0						Total	0	12	34	+12
Indicative a-t-m Vol 38.14 Underlying Price 33.880										Dec 10 Time to expiry: 100 Days Indicative a-t-m Vol 39.06										
10.33	0.92	52.65				0	0	107	0	2400	0.43	-0.09	54.09			0	0	139	0	
8.56	0.88	49.93				0	0	70	0	2600	0.66	-0.13	50.92			0	0	70	0	
6.87	0.82	46.66				0	0	39	0	2800	1.19	0.97	-0.18	47.61	1.19	1.19	16	0	106	0
5.30	0.74	43.60				0	0	39	0	3000	1.41	-0.26	44.57			0	10	240	+10	
3.40	3.93	0.65	41.22	3.45	3.40	12	0	76	0	3200	2.35	2.02	-0.35	41.84	2.35	2.35	4	0	89	0
	2.67	0.54	37.94			0	1	121	0	3400	3.20	2.78	-0.46	38.89	3.25	2.85	250	0	168	0
	1.80	0.42	36.76			0	38	198	0	3600	3.89	-0.58	37.48			0	15	40	-15	
	1.10	0.30	35.13			0	0	1,012	0	3800	5.20	-0.69	36.08			0	0	19	0	
0.46	0.64	0.20	33.93	0.46	0.46	15	0	1,316	0	4000	7.42	6.76	-0.79	35.40	7.42	7.42	5	20	64	0
	0.21	0.08	33.26			0	0	122	0	4400	10.25	-0.93	32.85			0	0	0	0	
						Total	27	39	3,100	0						Total	275	45	935	-5
Indicative a-t-m Vol 38.75 Underlying Price 33.880										Mar 11 Time to expiry: 191 Days Indicative a-t-m Vol 38.65										
10.97	0.87	51.19				0	0	25	0	2400	0.96	-0.13	50.97			0	0	134	0	
9.29	0.83	47.91				0	10	60	+10	2600	1.28	-0.17	47.83			0	0	55	0	
7.75	0.78	45.64				0	0	61	0	2800	1.68	-0.22	44.96			0	0	36	0	
6.26	0.71	42.86				0	1	3	+1	3000	2.27	-0.29	43.21			0	0	43	0	
4.95	0.64	40.65				0	0	24	0	3200	2.90	-0.36	40.52			0	0	32	0	
3.79	0.56	38.63				0	0	43	0	3400	3.74	-0.44	38.53			0	0	62	0	
2.84	0.47	37.16				0	0	96	0	3600	4.80	-0.53	37.11			0	0	54	0	
2.05	0.38	35.69				0	0	40	0	3800	6.02	-0.62	35.80			0	0	50	0	
1.43	0.30	34.41				0	0	78	0	4000	7.41	-0.70	34.67			0	0	0	0	
0.72	0.18	33.77				0	0	242	0	4400	10.64	-0.84	33.09			0	0	40	0	
						Total	0	11	672	+11						Total	0	0	506	0
Indicative a-t-m Vol 40.08 Underlying Price 33.880										Jun 11 Time to expiry: 282 Days Indicative a-t-m Vol 36.83										
11.35	0.85	51.47				0	0	20	0	2400	1.51	-0.16	48.09			0	0	15	0	
8.25	0.76	46.27				0	0	60	0	2800	2.47	-0.26	43.36			0	0	12	0	
6.88	0.71	44.06				0	0	2	0	3000	3.10	-0.32	40.94			0	0	18	0	
5.60	0.64	41.76				0	0	51	0	3200	3.84	-0.39	38.74			0	0	20	0	
4.48	0.57	39.97				0	0	21	0	3400	4.73	-0.47	36.71			0	0	20	0	
3.55	0.50	38.76				0	0	20	0	3600	5.72	-0.55	34.50			0	0	35	0	
2.73	0.42	37.44				0	0	0	0	3800	6.98	-0.63	33.34			0	0	10	0	
2.09	0.35	36.58				0	0	8	0	4000	8.95	8.30	-0.71	31.51	8.95	8.86	20	0	55	0
						Total	0	0	182	0						Total	20	0	185	0
						Total Calls	472	96	8,320	+52						Total Puts	383	123	3,699	+20
																Grand Total	855	219	12,019	+72

Equity Options

Calls

Business Day Wed 8 Sep 2010				Prev Business Day Tue 7 Sep 2010				Business Day Wed 8 Sep 2010				Prev 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
Mobistar (MOB)																				
Indicative a-t-m Vol 14.01				Underlying Price 44.905				Sep 10				Time to expiry: 9 Days				Indicative a-t-m Vol 14.08				
10.24	1.00	22.35				0	0	0	0	3467	0.01	0.00	24.76			0	0	0	10	0
8.32	1.00	20.33				0	0	0	0	3659	0.01	0.00	21.76			0	0	0	0	0
6.39	1.00	18.68				0	0	0	0	3852	0.01	0.00	21.50			0	0	0	18	0
5.43	1.00	17.91				0	0	0	0	3948	0.01	0.00	19.54			0	0	0	179	0
4.47	1.00	17.33				0	0	0	0	4044	0.01	0.00	18.69			0	0	0	18	0
3.91	1.00	16.43				0	0	0	0	4100	0.01	0.00	18.29			0	0	0	0	0
3.50	1.00	15.84				0	0	281	0	4141	0.01	0.00	18.39			0	0	0	4	0
2.55	0.98	17.11				0	0	29	0	4237	0.01	-0.02	17.47			0	0	0	12	0
1.61	0.94	14.29				0	0	5	0	4333	0.05	-0.09	16.39			0	0	0	2	0
0.79	0.73	14.11				0	0	79	0	4430	0.18	-0.28	14.31			0	0	0	67	0
0.37	0.47	13.99				0	0	0	0	4500	0.46	-0.53	14.05			0	0	0	0	0
0.06	0.11	14.10				0	0	133	0	4622	1.41	-0.85	16.59			0	0	0	6	0
0.01	0.00	15.09				0	0	0	0	4800	3.10	-0.99	17.63			0	0	0	0	0
0.01	0.00	15.79				0	0	269	0	5007	5.17	-1.00	19.43			0	0	0	20	0
0.01	0.00	15.05				0	0	0	0	5200	7.10	-1.00	17.99			0	0	0	0	0
0.01	0.00	15.88				0	0	249	0	5393	9.03	-1.00	19.07			0	0	0	0	0
0.01	0.00	16.58				0	0	0	0	6163	16.73	-1.00	20.91			0	0	0	10	0
Total				Total				Total				Total				Total				
Indicative a-t-m Vol 15.42				Underlying Price 44.905				Oct 10				Time to expiry: 37 Days				Indicative a-t-m Vol 17.45				
6.41	1.00	18.57				0	0	0	0	3852	0.01	-0.01	20.68			0	0	0	0	0
4.51	0.97	17.32				0	0	0	0	4044	0.05	-0.04	19.35			0	0	0	0	0
3.97	0.96	16.93				0	0	0	0	4100	0.08	-0.06	18.98			0	0	0	0	0
3.58	0.94	16.70				0	0	0	0	4141	0.11	-0.09	18.93			0	0	0	2	0
2.71	0.87	16.25				0	0	0	0	4237	0.21	-0.15	18.14			0	0	0	0	0
1.91	0.77	15.69				0	0	385	0	4333	0.41	-0.25	17.85			0	0	0	3	0
1.24	0.62	15.57				0	0	2	0	4430	0.72	-0.39	17.48			0	0	0	3	0
0.86	0.50	15.40				0	0	0	0	4500	1.05	-0.50	17.45			0	0	0	0	0
0.40	0.29	15.35				0	0	0	0	4622	1.80	-0.68	17.47			0	0	0	0	0
0.10	0.10	15.54				0	0	0	0	4800	3.23	-0.88	17.49			0	0	0	0	0
0.02	0.02	16.36				0	0	0	0	5007	5.19	-0.97	18.12			0	0	0	0	0
0.01	0.01	17.72				0	0	0	0	5200	7.10	-1.00	19.22			0	0	0	0	0
Total				Total				Total				Total				Total				
Indicative a-t-m Vol 17.63				Underlying Price 44.905				Nov 10				Time to expiry: 72 Days				Indicative a-t-m Vol 18.66				
6.99	0.98	18.97				0	0	0	0	3800	0.05	-0.03	20.97			0	0	0	0	0
5.10	0.92	18.97				0	0	0	0	4000	0.18	-0.09	20.30			0	0	0	0	0
4.22	0.87	18.97				0	0	0	0	4100	0.29	-0.14	19.77			0	0	0	0	0
3.40	0.80	18.97				0	0	0	0	4200	0.52	-0.21	20.29			0	0	0	0	0
2.67	0.72	18.97				0	0	0	0	4300	0.70	-0.28	18.78			0	0	0	0	0
2.03	0.62	18.89				0	0	12	0	4400	1.06	-0.38	18.78			0	0	0	0	0
1.39	0.51	17.50				0	0	1	0	4500	1.51	-0.49	18.65			0	0	0	0	0
1.00	0.40	18.00				0	0	1	0	4600	2.10	-0.59	18.78			0	0	0	1	0
0.43	0.22	17.80				0	0	0	0	4800	3.52	-0.77	18.78			0	0	0	0	0
0.06	0.04	18.33				0	0	0	0	5200	7.18	-0.94	21.46			0	0	0	0	0
Total				Total				Total				Total				Total				
Indicative a-t-m Vol 17.81				Underlying Price 44.905				Dec 10				Time to expiry: 100 Days				Indicative a-t-m Vol 20.28				
10.33	0.99	22.23				0	0	0	0	3467	0.04	-0.02	24.83			0	0	0	17	0
8.44	0.98	20.39				0	0	0	0	3659	0.10	-0.04	23.73			0	0	0	20	0
6.59	0.94	19.44				0	0	0	0	3852	0.24	-0.09	23.18			0	0	0	13	0
4.86	0.87	18.77				0	0	8	0	4044	0.47	-0.16	21.83			0	0	0	125	0
3.29	0.75	18.11				0	0	52	0	4237	0.91	-0.28	21.26			0	0	0	100	0
2.06	0.59	18.00				0	0	428	0	4430	1.59	-0.42	20.50			0	0	0	54	0
1.13	0.40	17.41				0	0	1,056	0	4622	2.57	-0.58	19.80			0	0	0	6	0
0.60	0.25	17.34				0	0	124	0	4800	3.79	-0.72	19.80			0	0	0	0	0
0.25	0.13	17.31				0	0	5	0	5007	5.50	-0.84	20.24			0	0	0	1	0
0.04	0.03	17.29				0	0	10	0	5393	9.08	-0.95	21.19			0	0	0	0	0
Total				Total				Total				Total				Total				
Indicative a-t-m Vol 20.31				Underlying Price 44.905				Mar 11				Time to expiry: 191 Days				Indicative a-t-m Vol 20.23				
10.57	0.95	23.18				0	0	0	0	3467	0.20	-0.06	24.11			0	0	0	29	0
8.82	0.91	22.72				0	0	0	0	3659	0.34	-0.09	23.13			0	0	0	10	0
7.14	0.86	22.01				0	0	25	0	3852	0.59	-0.15	22.36			0	0	0	33	0
5.61	0.78	21.52				0	0	91	0	4044	0.97	-0.22	21.69			0	0	0	50	0
4.23	0.69	20.94				0	0	20	0	4237	1.56	-0.32	21.55			0	0	0	10	0
3.08	0.58	20.50				0	0	1,020	0	4430	2.25	-0.42	20.37			0	0	0	0	0
2.10	0.46	19.90				0	0	40	0	4622	3.21	-0.54	19.92			0	0	0	0	0
1.37	0.35	19.00				0	0	0	0	4800	4.43	-0.64	20.39			0	0	0	0	0
Total				Total				Total				Total				Total				
Indicative a-t-m Vol 22.18				Underlying Price 44.905				Jun 11				Time to expiry: 282 Days				Indicative a-t-m Vol 21.04				
9.56	0.91	24.14				0	0	0	0	3600	1.11	-0.20	24.71			0	0	0	0	0
7.46	0.84	23.71				0	0	0	0	3852	1.71	-0.29	23.23			0	0	0	26	0
6.00	0.76	23.22				0	0	0	0	4044	2.38	-0.37	22.59			0	0	0	2	0
4.68	0.68	22.64				0	0	4	0	4237	3.26	-0.46	22.06			0	0	0	4	0
3.55	0.58	22.27				0	0	0	0	4430	4.27	-0.56	21.25			0	0	0	10	0
2.63	0.49	21.99				0	0	10	0	4622	5.46	-0.65	20.58			0	0	0	0	0
1.97	0.40	21.97				0	0	0	0	4800	6.76	-0.73	20.41			0	0	0	0	0
Total				Total				Total				Total				Total				
Total Calls								4,339				Total Puts				5,204				
												Grand Total								

Puts

Business Day Wed 8 Sep 2010				Prev Business Day Tue 7 Sep 2010				Business Day Wed 8 Sep 2010				Prev 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
Mobistar (MOB)																				
Indicative a-t-m Vol 14.01				Underlying Price 44.905				Sep 10				Time to expiry: 9 Days				Indicative a-t-m Vol 14.08				
10.24	1.00	22.35				0	0	0	0	3467	0.01	0.00	24.76			0	0	0	10	0
8.32	1.00	20.33				0	0	0	0	3659	0.01	0.00	21.76			0	0	0	0	0
6.39	1.00	18.68				0	0	0	0	3852	0.01	0.00	21.50			0	0	0	18	0
5.43	1.00	17.91				0	0	0	0	3948	0.01	0.00	19.54			0	0	0	179	0
4.47	1.00	17.33				0	0	0	0	4044	0.01	0.00	18.69			0				

Equity Options

Calls

Business Day Wed 8 Sep 2010

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

Business Day Wed 8 Sep 2010

Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume
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Prev Business Day Official Volume	Open Int	Change	Tue 7 Sep 2010
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Nyrstar (NYR)

Indicative a-t-m Vol	34.88	Underlying Price	9.040	Sep 10	Time to expiry:	9 Days	Indicative a-t-m Vol	36.64							
2.64	1.00	56.71	0	0	10	0	640	0.01	0.00	50.60	0	0	10	0	
2.24	1.00	53.90	0	0	0	0	680	0.01	0.00	47.54	0	0	0	0	
1.84	1.00	51.52	0	0	201	0	720	0.01	0.00	46.31	0	0	87	0	
1.44	0.99	47.84	0	0	52	0	760	0.01	-0.01	45.19	0	0	53	0	
1.25	0.98	45.99	0	0	0	0	780	0.01	-0.02	43.95	0	0	7	0	
1.05	0.95	45.27	0	0	56	0	800	0.01	-0.04	42.55	0	0	240	0	
0.87	0.92	43.64	0	0	0	0	820	0.02	-0.07	42.21	0	0	40	0	
0.69	0.86	42.78	0	0	86	0	840	0.04	-0.13	41.02	0	0	443	0	
0.52	0.78	41.17	0	0	225	-2	860	0.08	-0.22	40.36	0	0	212	0	
0.37	0.67	39.85	0	0	107	0	880	0.13	-0.33	39.67	0	55	368	-55	
0.26	0.23	0.54	0.26	0.26	10	0	900	0.20	-0.46	36.40	0	5	38	+5	
0.13	0.39	33.31	0	15	289	-15	920	0.32	-0.60	37.61	0	16	182	-16	
0.07	0.24	32.59	0	0	35	0	940	0.46	-0.72	38.84	0	0	20	0	
0.04	0.14	32.99	0	0	193	0	960	0.61	-0.83	37.50	0	10	132	0	
0.02	0.08	33.96	0	0	0	0	980	0.79	-0.89	38.08	0	0	0	0	
0.01	0.04	34.63	0	0	444	0	1000	0.97	-0.94	38.13	0	0	116	0	
0.01	0.00	42.16	0	0	167	0	1100	1.96	-1.00	41.09	0	0	21	0	
0.01	0.00	42.16	0	0	237	0	1200	3.00	2.96	-1.00	41.46	3.00	3.00	13	0
0.01	0.00	45.09	0	0	10	0	1300	3.96	-1.00	42.28	0	0	0	0	
0.01	0.00	44.75	0	0	30	0	1400	4.96	-1.00	45.02	0	0	0	0	
Total			10	17	2,198	-17		Total			3	86	1,982	-66	

Indicative a-t-m Vol	36.71	Underlying Price	9.040	Oct 10	Time to expiry:	37 Days	Indicative a-t-m Vol	35.86						
1.88	0.94	47.48	0	0	0	0	720	0.04	-0.06	48.21	0	0	0	0
1.51	0.90	44.55	0	0	0	0	760	0.06	-0.10	44.39	0	0	30	0
1.15	0.84	41.11	0	0	0	0	800	0.11	-0.16	41.18	0	0	10	0
0.98	0.80	39.66	0	0	10	0	820	0.15	-0.21	40.35	0	0	15	0
0.83	0.74	39.06	0	0	15	0	840	0.20	-0.26	39.80	0	0	61	0
0.69	0.68	38.30	0	0	0	0	860	0.25	-0.32	38.57	0	0	0	0
0.56	0.61	37.33	0	0	188	0	880	0.32	-0.39	37.94	0	45	145	+42
0.45	0.54	36.81	0	10	31	+10	900	0.40	-0.46	35.93	0	5	239	+5
0.25	0.35	0.47	0.25	0.25	5	25	920	0.50	-0.54	35.56	0	0	4	0
0.22	0.27	0.39	0.22	0.22	3	0	940	0.61	-0.61	34.55	0	0	2	0
0.21	0.32	35.86	0	0	73	0	960	0.75	-0.68	34.71	0	0	3	0
0.13	0.22	36.80	0	0	20	0	1000	1.09	-0.78	37.42	0	0	0	0
0.02	0.04	33.81	0	0	0	0	1100	1.98	-0.95	36.99	0	0	0	0
Total			8	35	562	+10		Total			0	50	509	+47

Indicative a-t-m Vol	38.79	Underlying Price	9.040	Nov 10	Time to expiry:	72 Days	Indicative a-t-m Vol	39.58						
1.98	0.88	48.50	0	0	0	0	720	0.12	-0.12	47.16	0	0	0	0
1.65	0.83	46.80	0	0	0	0	760	0.19	-0.17	45.81	0	0	0	0
1.33	0.76	44.79	0	0	0	0	800	0.27	-0.23	44.25	0	0	15	0
1.19	0.73	44.39	0	0	0	0	820	0.33	-0.27	43.57	0	0	20	0
1.06	0.68	44.07	0	0	0	0	840	0.38	-0.31	41.91	0	0	45	0
0.93	0.64	43.01	0	0	0	0	860	0.43	-0.35	39.75	0	11	11	+11
0.76	0.60	39.51	0	0	50	0	880	0.53	-0.40	40.69	0	0	0	0
0.65	0.55	38.97	0	0	0	0	900	0.61	-0.45	39.80	0	0	0	0
0.55	0.50	38.08	0	0	10	0	920	0.71	-0.50	38.72	0	0	4	0
0.46	0.45	37.77	0	0	0	0	940	0.81	-0.56	37.69	0	0	0	0
0.39	0.39	37.44	0	0	5	0	960	0.96	-0.60	38.99	0	0	0	0
0.26	0.30	37.11	0	0	0	0	1000	1.24	-0.69	38.96	0	0	10	0
Total			0	0	65	0		Total			0	11	105	+11

Indicative a-t-m Vol	41.04	Underlying Price	9.040	Dec 10	Time to expiry:	100 Days	Indicative a-t-m Vol	39.81						
2.76	0.92	52.24	0	0	20	0	640	0.09	-0.07	50.20	0	0	100	0
2.40	0.89	49.57	0	0	8	0	680	0.13	-0.10	48.28	0	0	5	0
2.05	0.85	47.64	0	0	116	0	720	0.19	-0.14	46.73	0	0	14	0
1.73	0.80	46.28	0	0	71	0	760	0.27	-0.20	45.48	0	0	138	0
1.45	0.74	45.46	0	0	87	0	800	0.35	-0.25	43.18	0	0	191	0
1.12	0.68	40.71	0	2	45	0	840	0.48	-0.32	41.63	0	11	131	+11
0.92	0.60	42.00	0	0	198	0	880	0.64	-0.40	40.95	0	0	489	0
0.54	0.71	0.51	0.54	0.54	4	2	920	0.82	-0.49	39.06	0	0	102	0
0.52	0.43	38.92	0	0	155	0	960	1.03	-0.58	37.48	0	0	242	0
0.34	0.37	0.35	0.40	0.34	15	6	1000	1.30	-0.66	37.07	0	0	236	0
0.19	0.20	38.82	0	0	715	-6	1100	2.13	-0.80	39.28	0	0	31	0
0.10	0.11	40.70	0	0	498	0	1200	3.03	-0.90	39.28	0	0	81	0
0.03	0.05	38.49	0	0	18	0	1300	3.98	-0.95	40.16	0	0	0	0
0.01	0.02	37.77	0	0	418	0	1400	4.97	-0.98	40.54	0	0	20	0
Total			19	10	3,200	-6		Total			0	11	1,780	+11

Equity Options

Calls

Business Day Wed 8 Sep 2010				Prev 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	Time to expiry:
Indicative a-t-m Vol	41.58			Underlying Price		9.040				Mar 11	191 Days
2.75	2.90	0.88	49.16	2.75	2.75	1	0	5	0	640	
	2.58	0.84	48.03			0	0	20	0	680	
	2.28	0.80	47.06			0	0	41	0	720	
	1.99	0.76	46.10			0	0	0	0	760	
	1.72	0.71	44.71			0	0	27	0	800	0.60
	1.44	0.66	42.47			0	0	41	0	840	0.60
	1.22	0.60	41.90			0	0	107	0	880	1.07
	1.03	0.54	41.36			0	0	40	0	920	1.07
	0.85	0.48	40.85			0	0	73	0	960	1.07
	0.66	0.42	38.51			0	0	136	0	1000	
	0.37	0.28	36.69			0	10	232	-10	1100	
	0.20	0.17	35.97			0	0	324	0	1200	
	0.13	0.12	37.59			0	0	10	0	1300	
	0.07	0.07	36.89			0	0	91	0	1400	
Total						1	10	1,147	-10		
Indicative a-t-m Vol	44.18			Underlying Price		9.040				Jun 11	282 Days
	2.47	0.78	48.33			0	0	8	0	720	
	2.12	0.75	43.90			0	10	3	-10	760	
	1.96	0.70	46.77			0	0	25	0	800	
	1.73	0.66	45.76			0	0	0	0	840	
	1.51	0.61	44.63			0	0	105	0	880	1.20
	1.31	0.56	43.88			0	2	9	+2	920	1.20
	1.14	0.52	43.42			0	0	0	0	960	1.10
	0.89	0.46	39.75			0	0	41	0	1000	
	0.42	0.26	39.85			0	0	0	0	1200	
Total						0	12	191	-8		
Total Calls						38	84	7,363	-31		

Puts

Business Day Wed 8 Sep 2010				Prev 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	Time to expiry:
Indicative a-t-m Vol	41.49			Underlying Price		9.040				Mar 11	191 Days
	0.22	-0.12	48.74			0	0	18	0	640	
	0.31	-0.16	47.99			0	0	35	0	680	
	0.41	-0.20	47.24			0	0	4	0	720	
	0.50	-0.24	45.42			0	0	2	0	760	
	0.63	-0.29	44.46			5	0	25	0	800	0.60
	0.77	-0.34	43.01			0	0	30	0	840	0.60
	0.94	-0.40	41.80			0	0	222	0	880	1.07
	1.15	-0.46	41.29			10	0	47	0	920	1.07
	1.39	-0.52	41.48			0	0	0	0	960	1.07
	1.64	-0.57	41.01			0	0	13	0	1000	
	2.38	-0.69	40.93			0	0	50	0	1100	
	3.19	-0.80	40.32			0	0	0	0	1200	
	4.08	-0.87	40.09			0	0	41	0	1300	
	5.02	-0.92	40.41			0	0	53	0	1400	
Total						15	0	540	0		
Indicative a-t-m Vol	40.10			Underlying Price		9.040				Jun 11	282 Days
	0.59	-0.23	46.43			0	0	12	0	720	
	0.74	-0.27	46.22			0	0	0	0	760	
	0.88	-0.31	44.98			0	0	20	0	800	
	0.96	-0.35	41.13			0	2	2	+2	840	
	1.11	-0.40	39.30			32	0	11	0	880	1.20
	1.38	-0.45	40.64			0	2	8	+2	920	1.20
	1.70	-0.49	43.01			0	0	0	0	960	1.10
	1.95	-0.54	42.59			0	0	0	0	1000	
	3.42	-0.73	41.11			0	0	0	0	1200	
Total						32	4	53	+4		
Total Puts						50	162	4,969	+7		
Grand Total						88	246	12,332	-24		

Omega Pharma N.V. (OME)

Business Day Wed 8 Sep 2010				Prev 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	Time to expiry:
Indicative a-t-m Vol	24.20			Underlying Price		28.170				Sep 10	9 Days
	4.17	1.00	30.14			0	0	0	0	2400	
	2.19	0.96	27.62			0	0	6	0	2600	
	1.28	0.84	26.16			0	0	0	0	2700	
0.50	0.54	0.57	24.30	0.50	0.50	4	1	10	+1	2800	
	0.15	0.24	23.69			0	0	186	0	2900	
	0.02	0.05	22.81			0	0	22	0	3000	
	0.01	0.00	22.02			0	0	16	0	3100	
	0.01	0.00	21.43			0	0	68	0	3200	
	0.01	0.00	20.24			0	0	60	0	3300	
	0.01	0.00	18.47			0	0	40	0	3400	
	0.01	0.00	17.58			0	0	0	0	3500	
	0.01	0.00	17.08			0	0	75	0	3600	
	0.01	0.00	17.12			0	0	0	0	3700	
	0.01	0.00	16.75			0	0	39	0	3800	
	0.01	0.00	16.17			0	0	0	0	3900	
	0.01	0.00	16.48			0	0	72	0	4000	
	0.01	0.00	16.36			0	0	0	0	4200	
	0.01	0.00	16.23			0	0	0	0	4400	
Total						4	1	594	+1		
Indicative a-t-m Vol	26.90			Underlying Price		28.170				Oct 10	37 Days
	4.24	0.96	30.29			0	0	0	0	2400	
	2.44	0.82	28.31			0	0	0	0	2600	
	1.70	0.70	28.06			0	0	0	0	2700	
	1.07	0.55	26.90			0	10	10	+10	2800	
	0.64	0.39	26.90			0	34	44	+34	2900	
	0.35	0.25	26.86			0	65	163	+65	3000	
	0.19	0.15	27.48			0	0	0	0	3100	
	0.09	0.08	27.73			0	0	0	0	3200	
	0.04	0.04	27.94			0	0	0	0	3300	
	0.02	0.02	28.86			0	0	8	0	3400	
	0.01	0.01	29.29			0	0	6	0	3500	
	0.01	0.01	29.78			0	0	17	0	3600	
	0.01	0.00	30.44			0	0	0	0	3700	
	0.01	0.00	30.25			0	0	0	0	3800	
	0.01	0.00	30.19			0	0	0	0	4000	
	0.01	0.00	30.93			0	0	0	0	4200	
Total						0	109	248	+109		

Business Day Wed 8 Sep 2010				Prev 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	Time to expiry:
Indicative a-t-m Vol	23.31			Underlying Price		28.170				Sep 10	9 Days
	0.01	0.00	36.09			0	0	0	0	2400	
	0.01	-0.03	25.56			0	0	0	0	2600	
	0.09	-0.15	25.05			0	0	0	0	2700	
	0.35	-0.43	23.36			0	0	13	0	2800	
	0.97	-0.77	23.09			0	0	0	0	2900	
	1.88	-0.91	27.73			0	0	10	0	3000	
	2.86	-0.95	34.24			0	0	0	0	3100	
	3.84	-0.99	34.44			0	0	27	0	3200	
	4.83	-1.00	33.55			0	0	11	0	3300	
	5.83	-1.00	34.28			0	0	14	0	3400	
	6.83	-1.00	39.07			0	0	0	0	3500	
	7.83	-1.00	39.07			0	0	7	0	3600	
	8.83	-1.00	39.07			0	0	41	0	3700	
	9.83	-1.00	38.49			0	0	10	0	3800	
	10.83	-1.00	40.06			0	0	0	0	3900	
	11.83	-1.00	37.40			0	0	0	0	4000	
	13.83	-1.00	45.78			0	0	0	0	4200	
	15.83	-1.00	50.53			0	0	0	0	4400	
Total						0	0	133	0		
Indicative a-t-m Vol	26.12			Underlying Price		28.170				Oct 10	37 Days
	0.06										

Equity Options

Calls

Business Day Wed 8 Sep 2010				Prev 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	
Indicative a-t-m Vol 27.91				Underlying Price 28.170				Nov 10			
4.50	0.87	34.07				0	0	0	0	2400	
2.83	0.75	30.47				0	0	0	0	2600	
2.08	0.66	28.30				0	0	0	0	2700	
1.51	0.55	27.95				0	0	0	0	2800	
1.05	0.44	27.72				0	0	33	0	2900	
0.71	0.33	27.54				0	0	0	0	3000	
0.46	0.24	27.55				0	0	0	0	3100	
0.29	0.17	27.41				0	0	4	0	3200	
0.15	0.10	26.15				0	0	0	0	3300	
0.08	0.06	25.71				0	0	5	0	3400	
0.01	0.01	21.88				0	0	0	0	3600	
Total				Total				Total			
				42				0			
Indicative a-t-m Vol 27.81				Underlying Price 28.170				Dec 10			
4.60	0.86	31.59				0	0	0	0	2400	
2.99	0.73	28.87				0	0	0	0	2600	
1.76	0.55	27.86				0	74	75	+74	2800	
0.93	0.36	27.26				0	0	13	0	3000	
0.47	0.22	27.66				0	0	20	0	3200	
0.21	0.11	27.61				0	0	35	0	3400	
0.08	0.05	26.78				0	0	17	0	3600	
0.03	0.02	26.35				0	0	65	0	3800	
0.01	0.01	27.90				0	0	11	0	4000	
0.01	0.00	21.60				0	0	7	0	4400	
Total				Total				Total			
				74				243			
								+74			
Indicative a-t-m Vol 29.71				Underlying Price 28.170				Mar 11			
5.12	0.80	31.78				0	0	1	0	2400	
3.72	0.69	30.68				0	0	0	0	2600	
2.57	0.56	29.77				0	0	81	0	2800	
1.69	0.43	29.04				0	0	25	0	3000	3.41
1.06	0.31	28.67				0	2	2	+2	3200	
0.65	0.21	28.28				0	10	11	+8	3400	
0.30	0.12	26.40				0	0	209	0	3600	
0.13	0.06	25.17				0	0	5	0	3800	
0.04	0.02	22.99				0	0	12	0	4000	
0.01	0.00	19.05				0	0	0	0	4400	
Total				Total				Total			
				12				346			
								+10			
Indicative a-t-m Vol 30.52				Underlying Price 28.170				Jun 11			
5.37	0.78	31.81				0	0	0	0	2400	
4.07	0.68	31.26				0	0	0	0	2600	
2.97	0.57	30.59				0	0	229	0	2800	
2.08	0.46	29.76				0	5	8	+5	3000	
1.22	0.35	29.11	1.58	1.22		20	0	0	0	3200	
0.95	0.26	28.99				0	0	6	0	3400	
0.62	0.19	28.68				0	10	12	+10	3600	
0.39	0.13	28.21				0	0	0	0	3800	
0.23	0.08	27.67				0	0	8	0	4000	
0.10	0.04	28.05				0	0	0	0	4400	
Total				Total				Total			
				20				263			
								+15			
Total Calls				Total Calls				Total Calls			
				24				1,736			
								+209			

Puts

Business Day Wed 8 Sep 2010				Prev 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	
Indicative a-t-m Vol 27.60				Underlying Price 28.170				Nov 10			
Time to expiry: 72 Days											
0.20	-0.10	30.17				0	0	0	0	2400	
0.54	-0.24	28.45				0	0	0	0	2600	
0.85	-0.34	27.86				0	0	0	0	2700	
1.28	-0.45	27.64				0	0	36	0	2800	
1.83	-0.57	27.40				0	0	0	0	2900	
2.48	-0.68	26.96				0	0	0	0	3000	
3.22	-0.77	26.55				0	0	0	0	3100	
4.05	-0.85	26.22				0	0	4	0	3200	
4.93	-0.91	25.30				0	0	0	0	3300	
5.89	-0.94	26.63				0	0	5	0	3400	
7.83	-0.99	25.32				0	0	0	0	3600	
Total				Total				Total			
								36			
Indicative a-t-m Vol 27.56				Underlying Price 28.170				Dec 10			
Time to expiry: 100 Days											
0.32	-0.13	29.85				0	0	2	0	2400	
0.75	-0.27	28.64				0	0	0	0	2600	
1.52	-0.45	27.63				0	82	74	+73	2800	
2.67	-0.64	26.83				0	0	13	0	3000	
4.22	-0.79	27.17				0	0	63	0	3200	
5.96	-0.90	26.43				0	0	6	0	3400	
7.85	-0.97	25.55				0	0	8	0	3600	
9.83	-1.00	23.20				0	0	8	0	3800	
11.83	-1.00	20.10				0	0	0	0	4000	
15.83	-1.00	11.11				0	0	0	0	4400	
Total				Total				Total			
								82			
								174			
								+73			
Indicative a-t-m Vol 29.24				Underlying Price 28.170				Mar 11			
Time to expiry: 191 Days											
0.81	-0.20	31.43				0	0	4	0	2400	
1.39	-0.31	30.28				0	0	0	0	2600	
2.23	-0.44	29.27				0	4	4	+4	2800	
3.38	-0.57	28.91				2	10	120	+10	3000	3.41
4.75	-0.69	28.55				0	0	0	0	3200	
6.34	-0.80	28.11				0	0	10	0	3400	
8.08	-0.87	28.01				0	0	13	0	3600	
9.94	-0.93	27.93				0	0	3	0	3800	
11.87	-0.96	28.16				0	0	0	0	4000	
15.83	-1.00	28.87				0	0	0	0	4400	
Total				Total				Total			
								2			
								14			
								154			
								+14			
Indicative a-t-m Vol 30.30				Underlying Price 28.170				Jun 11			
Time to expiry: 282 Days											
1.34	-0.26	30.62				0	0	7	0	2400	
2.10	-0.36	30.08				0	0	0	0	2600	
3.17	-0.47	30.35				0	0	6	0	2800	
4.36	-0.58	29.82				0	0	6	0	3000	
5.66	-0.68	28.35				0	0	6	0	3200	
7.30	-0.76	28.94				0	0	6	0	3400	
9.00	-0.83	28.80				0	0	2	0	3600	
10.78	-0.88	28.70				0	0	0	0	3800	
12.64	-0.91	28.80				0	0	0	0	4000	
16.49	-0.95	30.00				0	0	0	0	4400	
Total				Total				Total			
								2			
								106			
								565			
								+97			
Total Puts				Total Puts				Total Puts			
								26			
								317			
								2,301			
								+306			
Grand Total				Grand Total				Grand Total			

Equity Options

Calls

Calls														Puts													
Business Day Wed 8 Sep 2010														Business Day Wed 8 Sep 2010													
Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta	Volatility	Daily High	Daily Low	Total Volume	Official Volume	Open Int	Change							
Solvay (SOL)																											
Indicative a-t-m Vol 16.89														Indicative a-t-m Vol 16.36													
Underlying Price 75.820														Underlying Price 75.820													
Time to expiry: 9 Days														Time to expiry: 9 Days													
19.83 1.00 31.56 15.83 1.00 28.67 11.83 1.00 25.77 9.83 1.00 24.50 7.83 1.00 23.44 5.84 0.99 22.17 4.00 3.91 0.93 21.23 2.10 0.79 18.49 0.76 0.47 16.73 0.17 0.15 16.57 0.02 0.03 17.00 0.01 0.00 17.08 0.01 0.00 17.81 Total 7														Sep 10 5600 0.01 0.00 36.95 6000 0.01 0.00 33.30 6400 0.01 0.00 27.54 6600 0.01 0.00 25.90 6800 0.01 0.00 23.41 7000 0.01 -0.01 22.02 7200 0.07 -0.06 20.26 7400 0.29 -0.21 18.96 7600 0.90 -0.53 16.10 7800 2.40 -0.82 18.36 8000 4.27 -0.92 22.58 8400 8.21 -0.98 30.68 8800 12.19 -0.99 38.12 Total 0													
4.16 S 4.00 0.96 S 0.95 S														1.09 1.10 1.09 1.35 1.35													
40.84 1.00 36.42 15.86 1.00 28.85 11.90 0.98 26.43 8.06 0.93 24.26 6.25 0.87 23.21 4.58 0.78 22.24 3.12 0.65 21.28 1.80 1.90 0.50 20.15 1.13 1.00 0.34 19.00 0.51 0.20 19.00 0.12 0.06 19.75 0.02 0.01 20.38 Total 16														Oct 10 3500 0.01 0.00 55.46 6000 0.03 -0.01 32.39 6400 0.09 -0.03 28.91 6800 0.25 -0.09 25.52 7000 0.44 -0.14 24.12 7200 0.74 -0.22 22.38 7400 1.27 -0.35 21.38 7600 1.99 -0.50 19.63 7800 3.16 -0.66 19.12 8000 4.62 -0.81 18.52 8400 8.33 -0.93 21.68 8800 12.28 -0.96 26.87 Total 23													
16.07 0.96 30.85 12.28 0.92 28.46 8.68 0.84 25.99 7.01 0.79 24.76 5.47 0.71 23.67 4.11 0.62 22.84 2.93 0.52 21.93 1.96 0.40 20.91 1.18 0.29 19.85 0.42 0.13 19.43 Total 0														Nov 10 6000 0.18 -0.04 31.39 6400 0.35 -0.08 28.19 6800 0.74 -0.15 25.67 7000 1.05 -0.21 24.35 7200 1.54 -0.29 23.57 7400 2.14 -0.38 22.43 7600 2.99 -0.49 21.76 7800 4.08 -0.60 21.25 8000 5.39 -0.70 20.88 8400 8.60 -0.86 20.53 Total 9													
20.11 0.97 32.35 12.60 0.89 28.19 9.08 0.81 25.60 6.01 0.69 23.79 3.26 3.54 0.52 22.26 1.69 0.33 20.27 0.72 0.18 19.64 0.28 0.08 19.44 Total 25														Dec 10 5600 0.20 -0.04 33.79 6400 0.59 -0.10 27.70 6800 1.12 -0.19 25.78 7200 1.99 -0.31 23.55 7600 3.40 -0.48 21.33 8000 5.75 -0.67 20.50 8400 8.79 -0.82 19.94 8800 12.38 -0.92 20.23 Total 0													
20.31 0.95 30.27 13.07 0.85 26.91 9.83 0.77 25.32 6.94 0.66 23.90 4.58 0.52 22.53 2.82 0.39 21.65 1.49 0.25 20.30 0.83 0.16 20.10 Total 0														Mar 11 5600 0.67 -0.08 31.14 6400 1.51 -0.18 26.47 6800 2.41 -0.27 25.00 7200 3.61 -0.37 23.40 7600 5.33 -0.50 22.00 8000 7.57 -0.64 20.70 8400 10.42 -0.77 19.84 8800 14.00 -0.84 21.28 Total 4													
20.54 0.93 31.04 13.54 0.82 27.43 10.41 0.74 25.81 7.67 0.64 24.37 5.41 0.52 23.37 3.39 0.40 21.41 1.41 0.21 21.00 Total 0														Jun 11 5600 1.26 -0.12 29.62 6400 2.72 -0.24 26.57 6800 3.79 -0.32 24.85 7200 5.29 -0.42 23.66 7600 7.26 -0.53 22.82 8000 9.49 -0.64 21.21 8800 15.68 -0.82 20.85 Total 0													
Total Calls 48														Total Puts 36 Grand Total 84													

Telenet Group (TLN)

Telenet Group (TLN)																											
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Equity Options

Calls

Business Day Wed 8 Sep 2010				Prev 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	
Indicative a-t-m Vol	23.48	Underlying Price 23.390									
10.69	1.00	40.56	0	0	0	0	0	1	0	1270	
8.88	1.00	37.95	0	0	0	0	0	8	0	1451	
7.97	1.00	37.03	0	0	0	0	0	0	0	1542	
7.06	1.00	36.01	0	0	0	0	0	4	0	1633	
6.15	1.00	34.59	0	0	0	0	0	4	0	1724	
5.25	1.00	33.75	0	0	0	0	0	5	0	1814	
4.79	1.00	33.03	0	0	0	0	0	0	0	1860	
4.34	1.00	32.34	0	0	0	0	0	14	0	1905	
3.89	1.00	31.47	0	0	0	0	0	0	0	1950	
3.43	1.00	26.91	0	0	0	0	0	28	0	1996	
2.98	1.00	27.09	0	0	0	0	0	0	0	2041	
2.53	0.99	27.39	0	0	0	0	0	61	0	2086	
2.08	0.98	26.37	0	0	0	0	0	0	0	2132	
1.64	0.95	26.08	0	0	0	3	59	0	0	2177	
1.22	0.89	25.36	0	0	0	0	20	0	0	2222	
0.61	0.67	24.72	0	0	0	0	0	0	0	2300	
0.26	0.42	22.84	0	0	0	0	23	0	0	2359	
0.12	0.24	21.71	0	0	0	0	0	0	0	2400	
0.04	0.11	22.00	0	0	0	0	0	0	0	2450	
0.01	0.01	21.18	0	0	0	0	0	0	0	2540	
0.01	0.00	19.26	0	0	0	0	0	0	0	2800	
Total			0	0	0	0	3	227	0		

Puts

Business Day Wed 8 Sep 2010				Prev 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	
Indicative a-t-m Vol	23.93	Underlying Price 23.390									
Time to expiry: 9 Days											
0.01	0.00	47.74	0	0	0	0	0	0	0	1270	
0.01	0.00	42.63	0	0	0	0	0	20	0	1451	
0.01	0.00	41.27	0	0	0	0	0	15	0	1542	
0.01	0.00	39.22	0	0	0	0	0	96	0	1633	
0.01	0.00	38.12	0	0	0	0	0	3	0	1724	
0.01	0.00	35.78	0	0	0	0	0	5	0	1814	
0.01	0.00	35.03	0	0	0	0	0	0	0	1860	
0.01	0.00	34.36	0	0	0	0	0	7	0	1905	
0.01	0.00	31.59	0	0	0	0	0	7	0	1950	
0.01	0.00	30.75	0	0	0	0	0	19	0	1996	
0.01	0.00	29.08	0	0	0	0	0	5	0	2041	
0.01	-0.01	28.18	0	0	0	0	0	11	0	2086	
0.01	-0.02	27.56	0	0	0	0	0	0	0	2132	
0.02	-0.05	27.08	0	0	0	0	0	190	0	2177	
0.06	-0.11	26.38	0	0	0	0	0	172	0	2222	
0.21	-0.33	24.75	0	0	0	5	5	5	+5	2300	
0.47	-0.58	23.51	0	0	0	0	30	0	0	2359	
0.71	-0.77	20.69	0	0	0	0	0	0	0	2400	
1.15	-0.89	22.31	0	0	0	0	0	0	0	2450	
2.01	-0.98	23.52	0	0	0	0	0	2	0	2540	
4.61	-1.00	21.68	0	0	0	0	0	0	0	2800	
Total			0	0	0	0	5	587	+5		
Indicative a-t-m Vol	23.68	Underlying Price 23.390									
Time to expiry: 37 Days											
0.02	-0.02	31.65	0	0	0	0	0	3	0	1905	
0.04	-0.04	29.91	0	0	0	0	0	0	0	1996	
0.09	-0.09	27.46	0	0	0	0	0	0	0	2086	
0.14	-0.13	26.71	0	0	0	0	0	0	0	2132	
0.20	-0.18	25.84	0	0	0	0	0	3	0	2177	
0.29	-0.25	25.22	0	0	0	0	0	30	0	2222	
0.54	-0.40	24.18	0	0	0	0	0	0	0	2300	
0.81	-0.53	23.43	0	0	0	0	0	0	0	2359	
1.04	-0.62	22.98	0	0	0	0	0	0	0	2400	
1.39	-0.72	23.13	0	0	0	0	0	0	0	2450	
2.13	-0.85	23.52	0	0	0	0	0	7	0	2540	
4.64	-0.96	30.85	0	0	0	0	0	0	0	2800	
Total			0	0	0	0	0	43	0		
Indicative a-t-m Vol	24.09	Underlying Price 23.390									
Time to expiry: 72 Days											
0.29	-0.17	27.96	0	0	0	0	0	0	0	2100	
0.47	-0.27	25.45	0	0	0	5	8	8	+5	2200	
0.63	-0.34	25.14	0	0	0	0	0	0	0	2250	
0.83	-0.41	24.84	0	0	0	0	0	0	0	2300	
1.04	-0.49	23.87	0	0	0	0	0	0	0	2350	
1.32	-0.57	23.73	0	0	0	0	0	0	0	2400	
1.69	-0.64	24.93	0	0	0	0	0	0	0	2450	
2.83	-0.82	24.76	0	0	0	0	0	2	0	2600	
4.65	-0.95	24.69	0	0	0	0	0	0	0	2800	
Total			0	0	0	0	5	10	+5		
Indicative a-t-m Vol	25.54	Underlying Price 23.390									
Time to expiry: 100 Days											
0.01	-0.01	38.35	0	0	0	0	0	1	0	1451	
0.03	-0.02	33.79	0	0	0	0	0	10	0	1633	
0.04	-0.03	32.02	0	0	0	0	0	10	0	1724	
0.09	-0.05	31.74	0	0	0	0	0	15	0	1814	
0.15	-0.08	29.97	0	0	0	0	0	14	0	1905	
0.25	-0.13	29.08	0	0	0	0	0	5	0	1996	
0.41	-0.20	28.49	0	0	0	0	0	4	0	2086	
0.62	-0.28	27.03	0	0	0	0	0	13	0	2177	
1.04	-0.42	25.69	0	0	0	0	0	10	0	2300	
1.33	-0.49	25.46	0	0	0	0	0	5	0	2359	
1.50	-0.55	24.26	0	0	0	0	0	0	0	2400	
2.49	-0.71	25.09	0	0	0	0	0	0	0	2540	
4.75	-0.89	27.00	0	0	0	0	0	0	0	2800	
Total			0	0	0	0	0	87	0		
Indicative a-t-m Vol	25.06	Underlying Price 23.390									
Time to expiry: 191 Days											
0.10	-0.04	31.27	0	0	0	0	0	8	0	1633	
0.14	-0.06	29.72	0	0	0	0	0	0	0	1724	
0.24	-0.09	29.61	0	0	0	0	0	5	0	1814	
0.36	-0.13	28.68	0	0	0	0	0	2	0	1905	
0.52	-0.18	27.95	0	0	0	0	0	0	0	1996	
0.72	-0.24	27.08	0	0	0	0	0	0	0	2086	
1.00	-0.31	26.59	0	0	0	0	0	10	0	2177	
1.47	-0.42	25.46	0	0	0	0	0	10	0	2300	
1.74	-0.47	24.86	0	0	0	0	0	0	0	2359	
1.95	-0.51	24.60	0	0	0	0	0	0	0	2400	
2.90	-0.63	25.43	0	0	0	0	0	0	0	2540	
4.93	-0.82	25.22	0	0	0	0	0	0	0	2800	
Total			0	0	0	0	0	35	0		

Equity Options

Calls

Business Day Wed 8 Sep 2010				Prev 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	Time to expiry:
Indicative a-t-m Vol	27.31		26.71	Underlying Price		23.390				Jun 11	282 Days
7.50	0.92	34.00				0	0	2	0	1633	
5.93	0.86	31.68				0	0	4	0	1814	
5.17	0.83	30.35				0	0	0	0	1905	
4.46	0.78	29.33				0	0	0	0	1996	
3.80	0.73	28.38				0	0	0	0	2086	
3.19	0.67	27.44				0	0	25	0	2177	
2.48	0.59	26.89				0	0	0	0	2300	
2.18	0.55	26.62				0	0	10	0	2359	
1.98	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						0	11	532	+8		

Puts

Business Day Wed 8 Sep 2010				Prev 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	Time to expiry:
Indicative a-t-m Vol	26.40			Underlying Price		23.390				Jun 11	282 Days
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	
1.92	-0.41	26.99				0	0	0	0	2300	
2.16	-0.46	26.10				0	0	0	0	2359	
2.37	-0.49	25.81				0	0	10	0	2400	
3.25	-0.59	26.00				0	0	0	0	2540	
5.20	-0.75	26.10				0	0	0	0	2800	
Total						0	0	34	0		
Total Puts						0	10	796	+10		
Grand Total						0	21	1,328	+18		

Umicore (UMC)

Business Day Wed 8 Sep 2010				Prev 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	Time to expiry:
Indicative a-t-m Vol	27.31			Underlying Price		29.640				Sep 10	9 Days
13.64	1.00	59.75				0	0	0	0	1600	
11.64	1.00	53.18				0	0	6	0	1800	
10.64	1.00	49.28				0	0	0	0	1900	
9.64	1.00	46.50				0	0	0	0	2000	
8.64	1.00	44.47				0	0	42	0	2100	
7.64	1.00	42.17				0	0	37	0	2200	
7.14	1.00	41.43				0	0	0	0	2250	
6.64	1.00	40.36				0	0	0	0	2300	
6.14	1.00	39.67				0	0	0	0	2350	
5.64	1.00	39.13				0	0	13	0	2400	
5.14	1.00	34.00				0	0	0	0	2450	
4.64	1.00	34.70				0	0	14	0	2500	
3.65	1.00	30.89				0	1	47	-1	2600	
2.66	0.97	29.99				0	0	17	0	2700	
1.72	0.89	28.83				0	0	197	0	2800	0.14
0.91	0.70	27.10				0	0	17	0	2900	0.14
0.38	0.41	27.42	0.30	0.25		7	3	47	-3	3000	
0.11	0.16	27.10				0	0	0	0	3100	
0.03	0.05	27.60				0	0	10	0	3200	
0.01	0.00	27.94				0	0	0	0	3400	
Total						7	4	447	-4		

Business Day Wed 8 Sep 2010				Prev 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	Time to expiry:
Indicative a-t-m Vol	28.94			Underlying Price		29.640				Sep 10	37 Days
0.01	0.00	60.48				0	0	56	0	1600	
0.01	0.00	53.51				0	0	103	0	1800	
0.01	0.00	50.40				0	0	400	0	1900	
0.01	0.00	46.96				0	0	150	0	2000	
0.01	0.00	45.35				0	0	54	0	2100	
0.01	0.00	42.35				0	0	152	0	2200	
0.01	0.00	41.06				0	0	5	0	2250	
0.01	0.00	40.00				0	0	9	0	2300	
0.01	0.00	38.56				0	0	1	0	2350	
0.01	0.00	37.55				0	0	55	0	2400	
0.01	0.00	36.35				0	0	11	0	2450	
0.01	0.00	35.42				0	0	20	0	2500	
0.01	-0.01	32.22				0	0	125	0	2600	
0.02	-0.03	31.59				0	0	21	0	2700	
0.09	-0.12	30.38				3	0	20	0	2800	0.14
0.31	-0.32	29.50				0	0	8	0	2900	0.14
0.76	-0.59	28.62				0	0	21	0	3000	
1.51	-0.81	29.86				0	0	0	0	3100	
2.40	-0.94	30.00				0	0	0	0	3200	
4.36	-0.99	34.07				0	0	0	0	3400	
Total						3	0	1,211	0		

Business Day Wed 8 Sep 2010				Prev 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	Time to expiry:
Indicative a-t-m Vol	30.80			Underlying Price		29.640				Oct 10	72 Days
7.66	0.99	41.03				0	0	0	0	2200	
6.67	0.98	39.43				0	0	0	0	2300	
6.18	0.98	38.50				0	0	0	0	2350	
5.69	0.97	37.67				0	0	0	0	2400	
5.21	0.96	36.85				0	0	0	0	2450	
4.74	0.94	36.30				0	0	0	0	2500	
3.82	0.90	35.11				0	0	0	0	2600	
2.96	0.83	33.91				0	0	5	0	2700	
2.17	0.73	32.58				0	0	29	0	2800	
1.50	0.61	31.54				0	0	0	0	2900	
0.96	0.47	30.39				0	0	22	0	3000	
0.55	0.33	29.26				0	0	0	0	3100	
0.27	0.20	27.47				0	0	0	0	3200	
0.06	0.06	27.37				0	0	0	0	3400	
Total						0	0	56	0		

Business Day Wed 8 Sep 2010				Prev 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	Time to expiry:
Indicative a-t-m Vol	29.59			Underlying Price		29.640				Nov 10	30.16
0.01	-0.01	37.38				0	0	74	0	2200	
0.02	-0.02	35.96				0	0	5	0	2300	
0.03	-0.02	35.12				0	0	0	0	2350	
0.06	-0.04	36.94				0	0	0	0	2400	
0.08	-0.05	36.06				0	0	0	0	2450	
0.11	-0.07	35.24				0	0	9	0	2500	
0.22	-0.13	34.44				0	0	19	0	2600	
0.36	-0.20	32.43				0	0	6	0	2700	
0.62	-0.31	31.57				0	0	29	0	2800	
0.99	-0.43	30.42				0	0	0	0	2900	
1.48	-0.58	29.12				0	0	0	0	3000	
2.15	-0.71	29.00				0	0	15	0	3100	
2.80	-0.87	23.00				0	0	5	0	3200	
4.68	-0.99	20.78				0	0	0	0	3400	
Total						0	0	162	0		

Business Day Wed 8 Sep 2010				Prev 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	Time to expiry:
Indicative a-t-m Vol	30.01			Underlying Price		29.640				Nov 10	72 Days
6.70	0.97	36.86				0	0	0	0	2300	
5.74	0.95	34.81				0	0	0	0	2400	
4.82	0.91	34.18				0	0	0	0	2500	
3.93	0.86	32.54				0	0	0	0	2600	
3.11	0.78	31.33									

Equity Options

Calls

Business Day Wed 8 Sep 2010				Prev Business Day Tue 7 Sep 2010			
Opening Trans	Settle Price	Delta	Volatility	Official Volume	Open Int	Change	Exercise Price
Indicative a-t-m Vol	29.54			29.640			Dec 10
11.65	1.00	40.49		0	0	5	1800
9.66	0.99	38.75		0	0	10	2000
8.68	0.99	37.99		0	0	1	2100
7.70	0.97	36.97		0	0	17	2200
6.74	0.95	35.63		0	0	8	2300
5.84	0.91	35.74		0	0	102	2400
4.08	0.82	32.23		0	0	32	2600
2.76	0.66	30.24	2.76 Q 2.76 Q	1,000	0	61	2800
2.03	0.57	29.86		0	0	55	2900
1.54	0.48	29.36		0	0	143	3000
0.86	0.32	29.31		0	0	81	3200
0.24	0.11	29.85		0	0	0	3600
Total				1,000	0	515	
Indicative a-t-m Vol	29.90			29.640			Mar 11
9.72	0.97	36.39		0	0	2	2000
7.87	0.92	35.10		0	0	22	2200
7.03	0.88	35.05		0	0	7	2300
6.18	0.84	34.08		0	0	32	2400
4.67	0.74	32.52		0	0	52	2600
3.51	0.63	33.05		0	0	86	2800
2.78	0.57	30.22		0	0	7	2900
2.29	0.51	29.72		0	0	96	3000
1.49	0.39	28.97		0	0	168	3200
0.57	0.19	28.28		0	0	0	3600
Total				0	0	472	
Indicative a-t-m Vol	30.67			29.640			Jun 11
9.85	0.93	36.75		0	0	5	2000
8.16	0.87	36.30		0	0	0	2200
7.34	0.84	35.36		0	0	5	2300
6.54	0.81	34.22		0	0	13	2400
5.12	0.72	32.96		0	0	0	2600
3.88	0.63	31.66		0	0	2	2800
3.30	0.58	30.89		0	0	25	2900
2.84	0.53	30.55		0	0	23	3000
2.00	0.42	29.66		0	0	21	3200
1.03	0.26	29.81		0	0	10	3600
Total				0	0	104	
Total Calls				1,007	4	1,895	-4

Puts

Business Day Wed 8 Sep 2010				Prev Business Day Tue 7 Sep 2010			
Opening Trans	Settle Price	Delta	Volatility	Official Volume	Open Int	Change	Exercise Price
Indicative a-t-m Vol	29.91			29.91			Dec 10
0.13	-0.03	55.59		0	0	23	1800
0.15	-0.05	47.00		0	0	10	2000
0.15	-0.05	41.57		0	0	22	2100
0.16	-0.06	37.54		0	0	6	2200
0.20	-0.08	34.78		0	0	17	2300
0.33	-0.12	34.80		0	0	151	2400
0.66	-0.21	32.55		0	0	51	2600
1.24	-0.35	30.64		0	0	38	2800
1.68	-0.44	30.49		0	0	22	2900
2.17	-0.52	29.58		0	0	49	3000
3.58	-0.67	31.06		0	0	100	3200
6.88	-0.89	30.53		0	0	0	3600
Total				0	0	489	
Indicative a-t-m Vol	30.14			30.14			Mar 11
0.25	-0.06	38.61		0	0	6	2000
0.42	-0.10	35.48		0	0	35	2200
0.56	-0.13	34.73		0	0	25	2300
0.74	-0.17	34.12		0	0	22	2400
1.24	-0.26	32.69		0	0	1,055	2600
1.92	-0.37	31.31		0	0	10	2800
2.34	-0.43	30.40		0	0	0	2900
2.86	-0.49	30.00		0	0	59	3000
4.15	-0.61	30.43		0	0	5	3200
7.29	-0.79	31.00		0	0	0	3600
Total				0	0	1,217	
Indicative a-t-m Vol	31.38			31.38			Jun 11
0.47	-0.09	37.11		0	0	2	2000
0.78	-0.14	35.66		0	0	25	2200
0.99	-0.18	34.99		0	0	40	2300
1.22	-0.21	34.36		0	0	34	2400
1.81	-0.29	32.90		0	0	0	2600
2.65	-0.39	32.30		0	0	10	2800
3.09	-0.43	31.65		0	0	5	2900
3.62	-0.48	31.23		0	0	5	3000
4.83	-0.58	30.71		0	0	0	3200
7.78	-0.75	30.14		0	0	0	3600
Total				0	0	121	
Total Puts				3	0	3,215	
Grand Total				1,010	4	5,110	-4

Equity Options

Calls

Business Day Wed 8 Sep 2010					Prev Business Day					Tue 7 Sep 2010								
Opening Trans	Settle Price	Delta	Volatility	Daily High Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta	Volatility	Daily High Low	Total Volume	Official Volume	Open Int	Change

Puts

Business Day Wed 8 Sep 2010					Prev Business Day					Tue 7 Sep 2010								
Opening Trans	Settle Price	Delta	Volatility	Daily High Low	Total Volume	Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta	Volatility	Daily High Low	Total Volume	Official Volume	Open Int	Change

Union Chimique Belge (UCB)

Indicative a-t-m Vol 25.28					Underlying Price 23.480					Sep 10					Time to expiry: 9 Days					Indicative a-t-m Vol 25.10				
3.50	0.98	49.41			0	0	0	0	2000	0.01	-0.02	48.01			0	0	0	0	0					
2.49	0.98	34.64			0	0	0	0	2100	0.05	-0.06	45.45			0	0	0	0	0					
1.53	0.92	28.79			0	3	13	0	2200	0.06	-0.10	31.15			0	0	135	0	0					
1.07	0.84	26.50			0	0	0	0	2250	0.10	-0.17	27.21			0	0	0	0	0					
0.68	0.69	25.87			0	0	15	0	2300	0.20	-0.31	25.84			0	0	26	0	0					
0.38	0.50	25.26			0	10	54	-10	2350	0.40	-0.50	25.07			0	0	8	0	0					
0.19	0.31	25.48			0	0	455	0	2400	0.70	-0.70	24.38			0	0	31	0	0					
0.09	0.17	26.52			0	0	5	0	2450	1.09	-0.85	24.53			0	0	9	0	0					
0.05	0.10	28.87			0	0	9	0	2500	1.53	-0.97	19.67			0	0	0	0	0					
0.02	0.04	35.08			0	0	110	0	2600	2.56	-0.94	39.77			0	0	1,102	0	0					
0.02	0.03	42.52			0	0	35	0	2700	3.56	-0.95	49.53			0	0	3	0	0					
0.02	0.02	51.96			0	0	136	0	2800	4.56	-0.96	60.80			0	0	2	0	0					
0.01	0.01	64.55			0	0	75	0	3000	6.54	-0.98	71.08			0	0	251	0	0					
0.01	0.01	75.43			0	0	17	0	3200	8.53	-0.99	83.05			0	0	6	0	0					
0.01	0.00	84.87			0	0	16	0	3400	10.54	-0.98	104.01			0	0	0	0	0					
0.01	0.00	92.88			0	0	15	0	3600	12.53	-0.99	105.37			0	0	19	0	0					
0.01	0.00	101.18			0	0	59	0	4000	16.52	-1.00	78.55			0	0	30	0	0					
Total					0	13	1,014	-10			Total					0	0	1,622	0	0				
Indicative a-t-m Vol 27.78					Underlying Price 23.480					Oct 10					Time to expiry: 37 Days					Indicative a-t-m Vol 27.40				
3.59	0.93	36.05			0	0	0	0	2000	0.08	-0.07	34.39			0	0	27	0	0					
2.67	0.87	32.99			0	0	0	0	2100	0.14	-0.12	30.67			0	0	33	0	0					
1.81	0.77	29.77			0	0	0	0	2200	0.30	-0.23	28.76			0	0	3	0	0					
1.44	0.70	28.66			0	0	0	0	2250	0.43	-0.30	28.02			0	0	11	0	0					
1.11	0.61	28.20			0	0	7	0	2300	0.60	-0.39	27.51			0	0	5	0	0					
0.83	0.52	27.76			0	5	9	-5	2350	0.83	-0.48	27.39			0	0	0	0	0					
0.61	0.42	27.32			0	30	36	+30	2400	1.11	-0.58	27.13			0	0	11	0	0					
0.44	0.34	27.64			0	20	46	-20	2450	1.46	-0.66	28.00			0	0	0	0	0					
0.32	0.26	27.88			0	0	16	0	2500	1.81	-0.75	27.10			0	0	0	0	0					
0.16	0.15	28.98			0	0	402	0	2600	2.67	-0.86	28.58			0	0	11	0	0					
0.09	0.09	30.97			0	0	44	0	2700	3.59	-0.92	29.90			0	0	0	0	0					
0.06	0.06	33.57			0	0	73	0	2800	4.56	-0.95	31.83			0	0	0	0	0					
0.02	0.02	35.00			0	0	0	0	3000	6.54	-0.98	37.07			0	0	0	0	0					
Total					0	55	633	+5			Total					0	0	101	0	0				
Indicative a-t-m Vol 27.82					Underlying Price 23.480					Nov 10					Time to expiry: 72 Days					Indicative a-t-m Vol 27.78				
3.73	0.88	32.99			0	0	0	0	2000	0.20	-0.11	32.05			0	0	47	0	0					
2.87	0.81	31.28			0	0	0	0	2100	0.33	-0.18	29.97			0	0	0	0	0					
2.10	0.72	29.35			0	0	0	0	2200	0.56	-0.28	28.68			0	0	0	0	0					
1.75	0.66	28.72			0	0	10	0	2250	0.72	-0.34	28.16			0	0	0	0	0					
1.42	0.59	27.79			0	0	0	0	2300	0.92	-0.41	27.88			0	0	0	0	0					
1.17	0.53	27.82			0	0	0	0	2350	1.16	-0.47	27.78			0	0	0	0	0					
0.93	0.46	27.45			0	0	20	0	2400	1.43	-0.54	27.54			0	0	0	0	0					
0.35	0.22	27.26			0	2	241	0	2600	2.83	-0.78	26.89			0	0	0	0	0					
0.13	0.10	28.58			0	0	131	0	2800	4.63	-0.90	29.13			0	0	0	0	0					
Total					0	2	402	0			Total					0	0	47	0	0				
Indicative a-t-m Vol 27.75					Underlying Price 23.480					Dec 10					Time to expiry: 100 Days					Indicative a-t-m Vol 27.53				
3.86	0.85	32.26			0	0	20	0	2000	0.31	-0.14	31.57			0	0	0	0	0					
2.29	0.70	29.19			0	0	1	0	2200	0.74	-0.30	28.85			0	0	41	0	0					
1.64	0.59	27.89			0	0	0	0	2300	1.11	-0.41	27.79			0	0	4	0	0					
1.15	0.48	27.59			0	0	15	0	2400	1.61	-0.53	27.25			0	0	19	0	0					
0.50	0.26	26.97			0	0	137	0	2600	2.96	-0.74	26.74			0	0	22	0	0					
0.20	0.13	27.35			0	0	124	0	2800	4.74	-0.85	29.74			0	0	27	0	0					
0.11	0.07	29.98			0	0	70	0	3000	6.71	-0.89	35.99			0	0	238	0	0					
0.09	0.05	34.00			0	0	45	0	3200	8.56	-0.96	33.49			0	0	31	0	0					
0.05	0.03	35.81			0	0	10	0	3400	10.54	-0.98	36.09			0	0	0	0	0					
0.04	0.02	38.86			0	0	0	0	3600	12.58	-0.96	45.21			0	0	0	0	0					
0.03	0.02	45.07			0	0	36	0	4000	16.57	-0.97	52.66			0	0	0	0	0					
Total					0	0	458	0			Total					0	0	382	0	0				
Indicative a-t-m Vol 27.67					Underlying Price 23.480					Mar 11					Time to expiry: 191 Days					Indicative a-t-m Vol 27.38				
4.21	0.80	30.52			0	0	0	0	2000	0.62	-0.19	30.26			0	0	5	0	0					
2.77	0.67	28.44			0	0	2	0	2200	1.19	-0.33	28.52			0	0	63	0	0					
2.19	0.59	27.93			0	0	1	0	2300	1.58	-0.41	27.62			0	0	13	0	0					
1.68	0.51	27.38			0	0	3	0	2400	2.08	-0.50	27.13			0	0	2	0	0					
0.95	0.34	26.77			0	0	0	0	2600	3.31	-0.67	25.96			0	0	0	0	0					
0.50	0.21	26.49			0	0	17	0	2800	4.85	-0.81	25.15			0	0	24	0	0					
0.25	0.12	26.40			0	0	26	0	3000	6.71	-0.88	27.30			0	0	60	0	0					
0.13	0.07	26.90			0	0	12	0	3200	8.56	-0.95	26.09			0	0	6	0	0					
0.08	0.04	27.99			0	0	0	0	3400	10.55	-0.96	29.70			0	0	0	0	0					
0.05	0.03	29.43			0	0	0	0	3600	12.59	-0.95	35.53			0	0	0	0	0					
Total					0	0	61	0			Total					0	0	173	0	0				

Equity Options

Calls

Business Day Wed 8 Sep 2010				Daily		Total Volume	Prev Business Day			Tue 7 Sep 2010			
Opening Trans	Settle Price	Delta	Volatility	High	Low		Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta
Indicative a-t-m Vol	27.05			Underlying Price		23.480				Jun 11			
	4.31	0.80	29.48			0	0	0	0	2000			
	2.95	0.67	28.42			0	0	0	0	2200			
	2.35	0.59	27.41			0	0	0	0	2300			
	1.83	0.51	26.67			0	0	0	0	2400			
1.36	1.07	0.36	25.80	1.37	1.36	10	0	20	0	2600			
	0.58	0.23	25.18			0	0	5	0	2800			
	0.14	0.07	24.14			0	0	0	0	3200			
			Total			10	0	25	0				
			Total Calls			10	70	2,593	-5				

Puts

Business Day Wed 8 Sep 2010				Daily		Total Volume	Prev Business Day			Tue 7 Sep 2010			
Opening Trans	Settle Price	Delta	Volatility	High	Low		Official Volume	Open Int	Change	Exercise Price	Opening Trans	Settle Price	Delta
Indicative a-t-m Vol	27.01			Time to expiry: 282 Days		27.01							
	1.16	-0.27	30.40			0	0	10	0				
	1.87	-0.40	28.29			0	0	10	0				
	2.32	-0.47	27.38			0	0	0	0				
	2.86	-0.55	26.60			0	0	15	0				
	4.15	-0.69	25.26			0	0	0	0				
	5.74	-0.80	24.90			0	0	0	0				
	9.37	-0.93	24.90			0	0	0	0				
			Total			0	0	35	0				
			Total Puts			0	0	2,360	0				
			Grand Total			10	70	4,953	-5				