



INTERNATIONAL SECURITIES EXCHANGE

SERIES ADJUSTMENTS - 2006-046

ONN INFORMATION CIRCULAR # 1392

March 9, 2006

**Phelps Dodge Corporation (PD)
2 For 1 Stock Split
Ex-Distribution Date: 3/13/2006**

Phelps Dodge Corporation (PD) has declared a 2 For 1 stock split payable to shareholders of record on February 17, 2006. Distribution date for the stock split will be Friday, March 10, 2006. Ex-distribution date for the stock split will be Monday, March 13, 2006.

Contract Adjustments:

Pursuant to the by-laws of The Options Clearing Corporation ("OCC"), all Phelps Dodge Corporation options will be adjusted as follows:

Adjustment Date: Effective with exercises of Monday, March 13, 2006 and thereafter.
ISE Underlying Symbol(s): Unchanged - PD
OPRA Option Symbol(s): Unchanged - (PD/DPB/VZD/ZWW/WZPLWL)
No. of Contracts: 2
Strike Prices: Reduced by dividing existing strikes by 2 and rounding to the nearest eighth.
Multiplier: 100 (e.g., Premium of 1.00 = \$100)
New Deliverable/Contract: Unchanged - 100 Shares of Phelps Dodge

GTC Order Cancellation:

On Friday, March 10, 2006, immediately after the ISE close, all resting orders in the PD order book will be cancelled.

Position and Exercise Limits:

The ISE Surveillance Department has determined that position and exercise limits following this stock split will be 50,000,000 Shares through the January 19, 2008 expiration date at which time it will revert to its standard limit of 25,000,000 Shares.

Adjusted Exercise Prices:

Effective with the opening of business, on Monday, March 13, 2006, trading in PD will be on an adjusted basis. The strike price adjustments below are expected based on the current outstanding series. Any additional PD series added prior to the split date will also be adjusted in the manner outlined below.

Phelps Dodge Corporation (PD/DPB)
(Before 3/13/2006)
(1 Contract)

Phelps Dodge Corporation (PD/DPB)
(Beginning 3/13/2006)
(2 Contracts)

| <u>ISE Series</u> | <u>OPRA</u> | <u>Month</u> | <u>Strike</u> | <u>Calls/Puts</u> | <u>ISE Series</u> | <u>OPRA</u> | <u>Month</u> | <u>Strike</u> | <u>Calls/Puts</u> |
|-------------------|-------------|--------------|---------------|-------------------|-------------------|-------------|--------------|---------------|-------------------|
| PD6MAR110.0C/P | PD | MAR | 110 | CB/OB | PD6MAR55.0CX/PX | PD | MAR | 55 | CK/OK |
| PD6MAR115.0C/P | PD | MAR | 115 | CZ/OZ | PD6MAR57.5CX/PX | PD | MAR | 57 1/2 | CA/OA |
| PD6MAR120.0C/P | PD | MAR | 120 | CU/OU | PD6MAR60.0CX/PX | PD | MAR | 60 | CL/OL |
| PD6MAR125.0C/P | PD | MAR | 125 | CE/OE | PD6MAR62.5CX/PX | PD | MAR | 62 1/2 | CB/OB |
| PD6MAR130.0C/P | PD | MAR | 130 | CF/OF | PD6MAR65.0CX/PX | PD | MAR | 65 | CM/OM |
| PD6MAR135.0C/P | PD | MAR | 135 | CG/OG | PD6MAR67.5CX/PX | PD | MAR | 67 1/2 | CC/OC |
| PD6MAR140.0C/P | PD | MAR | 140 | CH/OH | PD6MAR70.0CX/PX | PD | MAR | 70 | CN/ON |

Phelps Dodge Corporation (PD/DPB)
 (Before 3/13/2006)
 (1 Contract)

Phelps Dodge Corporation (PD/DPB)
 (Beginning 3/13/2006)
 (2 Contracts)

| <u>ISE Series</u> | <u>OPRA</u> | <u>Month</u> | <u>Strike</u> | <u>Calls/Puts</u> | <u>ISE Series</u> | <u>OPRA</u> | <u>Month</u> | <u>Strike</u> | <u>Calls/Puts</u> |
|-------------------|-------------|--------------|---------------|-------------------|-------------------|-------------|--------------|---------------|-------------------|
| PD6MAR145.0C/P | PD | MAR | 145 | CI/OI | PD6MAR72.5CX/PX | PD | MAR | 72 1/2 | CD/OD |
| PD6MAR150.0C/P | PD | MAR | 150 | CJ/OJ | PD6MAR75.0CX/PX | PD | MAR | 75 | CO/OO |
| PD6MAR155.0C/P | PD | MAR | 155 | CK/OK | PD6MAR77.5CX/PX | PD | MAR | 77 1/2 | CE/OE |
| PD6MAR160.0C/P | PD | MAR | 160 | CL/OL | PD6MAR80.0CX/PX | PD | MAR | 80 | CP/OP |
| PD6MAR165.0C/P | DPB | MAR | 165 | CM/OM | PD6MAR82.5CX/PX | DPB | MAR | 82 1/2 | CX/OX |
| PD6MAR170.0C/P | DPB | MAR | 170 | CN/ON | PD6MAR85.0CX/PX | DPB | MAR | 85 | CQ/OQ |
| PD6MAR175.0C/P | DPB | MAR | 175 | CO/OO | PD6MAR87.5CX/PX | DPB | MAR | 87 1/2 | CY/OY |
| PD6MAR180.0C/P | DPB | MAR | 180 | CP/OP | PD6MAR90.0CX/PX | DPB | MAR | 90 | CR/OR |
| PD6APR90.0C/P | PD | APR | 90 | DR/PR | PD6APR45.0CX/PX | PD | APR | 45 | DI/PI |
| PD6APR95.0C/P | PD | APR | 95 | DS/PS | PD6APR47.5CX/PX | PD | APR | 47 1/2 | DW/PW |
| PD6APR100.0C/P | PD | APR | 100 | DT/PT | PD6APR50.0CX/PX | PD | APR | 50 | DJ/PJ |
| PD6APR105.0C/P | PD | APR | 105 | DA/PA | PD6APR52.5CX/PX | PD | APR | 52 1/2 | DX/PX |
| PD6APR110.0C/P | PD | APR | 110 | DB/PB | PD6APR55.0CX/PX | PD | APR | 55 | DK/PK |
| PD6APR115.0C/P | PD | APR | 115 | DZ/PZ | PD6APR57.5CX/PX | PD | APR | 57 1/2 | DA/PA |
| PD6APR120.0C/P | PD | APR | 120 | DU/PU | PD6APR60.0CX/PX | PD | APR | 60 | DL/PL |
| PD6APR125.0C/P | PD | APR | 125 | DE/PE | PD6APR62.5CX/PX | PD | APR | 62 1/2 | DB/PB |
| PD6APR130.0C/P | PD | APR | 130 | DF/PF | PD6APR65.0CX/PX | PD | APR | 65 | DM/PM |
| PD6APR135.0C/P | PD | APR | 135 | DG/PG | PD6APR67.5CX/PX | PD | APR | 67 1/2 | DC/PC |
| PD6APR140.0C/P | PD | APR | 140 | DH/PH | PD6APR70.0CX/PX | PD | APR | 70 | DN/PN |
| PD6APR145.0C/P | PD | APR | 145 | DI/PI | PD6APR72.5CX/PX | PD | APR | 72 1/2 | DD/PD |
| PD6APR150.0C/P | PD | APR | 150 | DJ/PJ | PD6APR75.0CX/PX | PD | APR | 75 | DO/PO |
| PD6APR155.0C/P | PD | APR | 155 | DK/PK | PD6APR77.5CX/PX | PD | APR | 77 1/2 | DE/PE |
| PD6APR160.0C/P | PD | APR | 160 | DL/PL | PD6APR80.0CX/PX | PD | APR | 80 | DP/PP |
| PD6APR165.0C/P | DPB | APR | 165 | DM/PM | PD6APR82.5CX/PX | DPB | APR | 82 1/2 | DX/PX |
| PD6APR170.0C/P | DPB | APR | 170 | DN/PN | PD6APR85.0CX/PX | DPB | APR | 85 | DQ/PQ |
| PD6APR175.0C/P | DPB | APR | 175 | DO/PO | PD6APR87.5CX/PX | DPB | APR | 87 1/2 | DY/PY |
| PD6APR180.0C/P | DPB | APR | 180 | DP/PP | PD6APR90.0CX/PX | DPB | APR | 90 | DR/PR |
| PD6APR185.0C/P | DPB | APR | 185 | DQ/PQ | PD6APR92.5CX/PX | DPB | APR | 92 1/2 | DZ/PZ |
| PD6APR190.0C/P | DPB | APR | 190 | DR/PR | PD6APR95.0CX/PX | DPB | APR | 95 | DS/PS |
| PD6APR195.0C/P | DPB | APR | 195 | DS/PS | PD6APR97.5CX/PX | DPB | APR | 97 1/2 | DU/PU |
| PD6APR200.0C/P | DPB | APR | 200 | DT/PT | PD6APR100.0CX/PX | DPB | APR | 100 | DT/PT |
| PD6JUL90.0C/P | PD | JUL | 90 | GR/SR | PD6JUL45.0CX/PX | PD | JUL | 45 | GI/SI |
| PD6JUL95.0C/P | PD | JUL | 95 | GS/SS | PD6JUL47.5CX/PX | PD | JUL | 47 1/2 | GW/SW |
| PD6JUL100.0C/P | PD | JUL | 100 | GT/ST | PD6JUL50.0CX/PX | PD | JUL | 50 | GJ/SJ |
| PD6JUL105.0C/P | PD | JUL | 105 | GA/SA | PD6JUL52.5CX/PX | PD | JUL | 52 1/2 | GX/SX |
| PD6JUL110.0C/P | PD | JUL | 110 | GB/SB | PD6JUL55.0CX/PX | PD | JUL | 55 | GK/SK |
| PD6JUL115.0C/P | PD | JUL | 115 | GZ/SZ | PD6JUL57.5CX/PX | PD | JUL | 57 1/2 | GA/SA |
| PD6JUL120.0C/P | PD | JUL | 120 | GU/SU | PD6JUL60.0CX/PX | PD | JUL | 60 | GL/SL |
| PD6JUL125.0C/P | PD | JUL | 125 | GE/SE | PD6JUL62.5CX/PX | PD | JUL | 62 1/2 | GB/SB |
| PD6JUL130.0C/P | PD | JUL | 130 | GF/SF | PD6JUL65.0CX/PX | PD | JUL | 65 | GM/SM |
| PD6JUL135.0C/P | PD | JUL | 135 | GG/SG | PD6JUL67.5CX/PX | PD | JUL | 67 1/2 | GC/SC |
| PD6JUL140.0C/P | PD | JUL | 140 | GH/SH | PD6JUL70.0CX/PX | PD | JUL | 70 | GN/SN |
| PD6JUL145.0C/P | PD | JUL | 145 | GI/SI | PD6JUL72.5CX/PX | PD | JUL | 72 1/2 | GD/SD |
| PD6JUL150.0C/P | PD | JUL | 150 | GJ/SJ | PD6JUL75.0CX/PX | PD | JUL | 75 | GO/SO |
| PD6JUL155.0C/P | PD | JUL | 155 | GK/SK | PD6JUL77.5CX/PX | PD | JUL | 77 1/2 | GE/SE |
| PD6JUL160.0C/P | PD | JUL | 160 | GL/SL | PD6JUL80.0CX/PX | PD | JUL | 80 | GP/SP |

Phelps Dodge Corporation (PD/DPB)
(Before 3/13/2006)
(1 Contract)

Phelps Dodge Corporation (PD/DPB)
(Beginning 3/13/2006)
(2 Contracts)

| <u>ISE Series</u> | <u>OPRA</u> | <u>Month</u> | <u>Strike</u> | <u>Calls/Puts</u> |
|-------------------|-------------|--------------|---------------|-------------------|
| PD6JUL165.0C/P | DPB | JUL | 165 | GM/SM |
| PD6JUL170.0C/P | DPB | JUL | 170 | GN/SN |
| PD6JUL175.0C/P | DPB | JUL | 175 | GO/SO |
| PD6JUL180.0C/P | DPB | JUL | 180 | GP/SP |
| PD6JUL185.0C/P | DPB | JUL | 185 | GQ/SQ |
| PD6JUL190.0C/P | DPB | JUL | 190 | GR/SR |
| PD6JUL195.0C/P | DPB | JUL | 195 | GS/SS |
| PD6JUL200.0C/P | DPB | JUL | 200 | GT/ST |
| | | | | |
| PD6OCT90.0C/P | PD | OCT | 90 | JR/VR |
| PD6OCT95.0C/P | PD | OCT | 95 | JS/VS |
| PD6OCT100.0C/P | PD | OCT | 100 | JT/VT |
| PD6OCT105.0C/P | PD | OCT | 105 | JA/VA |
| PD6OCT110.0C/P | PD | OCT | 110 | JB/VB |
| PD6OCT115.0C/P | PD | OCT | 115 | JZ/VZ |
| PD6OCT120.0C/P | PD | OCT | 120 | JU/VU |
| PD6OCT125.0C/P | PD | OCT | 125 | JE/VE |
| PD6OCT130.0C/P | PD | OCT | 130 | JF/VF |
| PD6OCT135.0C/P | PD | OCT | 135 | JG/VG |
| PD6OCT140.0C/P | PD | OCT | 140 | JH/VH |
| PD6OCT145.0C/P | PD | OCT | 145 | JI/VI |
| PD6OCT150.0C/P | PD | OCT | 150 | JJ/VJ |
| PD6OCT155.0C/P | PD | OCT | 155 | JK/VK |
| PD6OCT160.0C/P | PD | OCT | 160 | JL/VL |
| | | | | |
| PD6OCT165.0C/P | DPB | OCT | 165 | JM/VM |
| PD6OCT170.0C/P | DPB | OCT | 170 | JN/VN |
| PD6OCT175.0C/P | DPB | OCT | 175 | JO/VO |
| PD6OCT180.0C/P | DPB | OCT | 180 | JP/VP |

| <u>ISE Series</u> | <u>OPRA</u> | <u>Month</u> | <u>Strike</u> | <u>Calls/Puts</u> |
|-------------------|-------------|--------------|---------------|-------------------|
| PD6JUL82.5CX/PX | DPB | JUL | 82 1/2 | GX/SX |
| PD6JUL85.0CX/PX | DPB | JUL | 85 | GQ/SQ |
| PD6JUL87.5CX/PX | DPB | JUL | 87 1/2 | GY/SY |
| PD6JUL90.0CX/PX | DPB | JUL | 90 | GR/SR |
| PD6JUL92.5CX/PX | DPB | JUL | 92 1/2 | GZ/SZ |
| PD6JUL95.0CX/PX | DPB | JUL | 95 | GS/SS |
| PD6JUL97.5CX/PX | DPB | JUL | 97 1/2 | GU/SU |
| PD6JUL100.0CX/PX | DPB | JUL | 100 | GT/ST |
| | | | | |
| PD6OCT45.0CX/PX | PD | OCT | 45 | JI/VI |
| PD6OCT47.5CX/PX | PD | OCT | 47 1/2 | JW/VW |
| PD6OCT50.0CX/PX | PD | OCT | 50 | JJ/VJ |
| PD6OCT52.5CX/PX | PD | OCT | 52 1/2 | JX/VX |
| PD6OCT55.0CX/PX | PD | OCT | 55 | JK/VK |
| PD6OCT57.5CX/PX | PD | OCT | 57 1/2 | JA/VA |
| PD6OCT60.0CX/PX | PD | OCT | 60 | JL/VL |
| PD6OCT62.5CX/PX | PD | OCT | 62 1/2 | JB/VB |
| PD6OCT65.0CX/PX | PD | OCT | 65 | JM/VM |
| PD6OCT67.5CX/PX | PD | OCT | 67 1/2 | JC/VC |
| PD6OCT70.0CX/PX | PD | OCT | 70 | JN/VN |
| PD6OCT72.5CX/PX | PD | OCT | 72 1/2 | JD/VD |
| PD6OCT75.0CX/PX | PD | OCT | 75 | JO/VO |
| PD6OCT77.5CX/PX | PD | OCT | 77 1/2 | JE/VE |
| PD6OCT80.0CX/PX | PD | OCT | 80 | JP/VP |
| | | | | |
| PD6OCT82.5CX/PX | DPB | OCT | 82 1/2 | JX/VX |
| PD6OCT85.0CX/PX | DPB | OCT | 85 | JQ/VQ |
| PD6OCT87.5CX/PX | DPB | OCT | 87 1/2 | JY/VY |
| PD6OCT90.0CX/PX | DPB | OCT | 90 | JR/VR |

Phelps Dodge Corporation (PD/VZD)
(Before 3/13/2006)
(1 Contract)

Phelps Dodge Corporation (PD/VZD)
(Beginning 3/13/2006)
(2 Contracts)

| <u>ISE Series</u> | <u>OPRA</u> | <u>Month</u> | <u>Strike</u> | <u>Calls/Puts</u> |
|-------------------|-------------|--------------|---------------|-------------------|
| PD7JAN50.0C/P | VZD | JAN | 50 | AJ/MJ |
| PD7JAN55.0C/P | VZD | JAN | 55 | AK/MK |
| PD7JAN60.0C/P | VZD | JAN | 60 | AL/ML |
| PD7JAN65.0C/P | VZD | JAN | 65 | AM/MM |
| PD7JAN70.0C/P | VZD | JAN | 70 | AN/MN |
| PD7JAN75.0C/P | VZD | JAN | 75 | AO/MO |
| PD7JAN80.0C/P | VZD | JAN | 80 | AP/MP |
| PD7JAN90.0C/P | VZD | JAN | 90 | AR/MR |
| PD7JAN95.0C/P | VZD | JAN | 95 | AS/MS |
| PD7JAN100.0C/P | VZD | JAN | 100 | AT/MT |
| PD7JAN105.0C/P | VZD | JAN | 105 | AA/MA |
| PD7JAN110.0C/P | VZD | JAN | 110 | AB/MB |
| PD7JAN115.0C/P | VZD | JAN | 115 | AZ/MZ |
| PD7JAN120.0C/P | VZD | JAN | 120 | AU/MU |
| PD7JAN125.0C/P | VZD | JAN | 125 | AE/ME |
| PD7JAN130.0C/P | VZD | JAN | 130 | AF/MF |
| PD7JAN135.0C/P | VZD | JAN | 135 | AG/MG |
| PD7JAN140.0C/P | VZD | JAN | 140 | AH/MH |
| PD7JAN145.0C/P | VZD | JAN | 145 | AI/MI |

| <u>ISE Series</u> | <u>OPRA</u> | <u>Month</u> | <u>Strike</u> | <u>Calls/Puts</u> |
|-------------------|-------------|--------------|---------------|-------------------|
| PD7JAN25.0CX/PX | VZD | JAN | 25 | AE/ME |
| PD7JAN27.5CX/PX | VZD | JAN | 27 1/2 | AY/MY |
| PD7JAN30.0CX/PX | VZD | JAN | 30 | AF/MF |
| PD7JAN32.5CX/PX | VZD | JAN | 32 1/2 | AZ/MZ |
| PD7JAN35.0CX/PX | VZD | JAN | 35 | AG/MG |
| PD7JAN37.5CX/PX | VZD | JAN | 37 1/2 | AU/MU |
| PD7JAN40.0CX/PX | VZD | JAN | 40 | AH/MH |
| PD7JAN45.0CX/PX | VZD | JAN | 45 | AI/MI |
| PD7JAN47.5CX/PX | VZD | JAN | 47 1/2 | AW/MW |
| PD7JAN50.0CX/PX | VZD | JAN | 50 | AJ/MJ |
| PD7JAN52.5CX/PX | VZD | JAN | 52 1/2 | AX/MX |
| PD7JAN55.0CX/PX | VZD | JAN | 55 | AK/MK |
| PD7JAN57.5CX/PX | VZD | JAN | 57 1/2 | AA/MA |
| PD7JAN60.0CX/PX | VZD | JAN | 60 | AL/ML |
| PD7JAN62.5CX/PX | VZD | JAN | 62 1/2 | AB/MB |
| PD7JAN65.0CX/PX | VZD | JAN | 65 | AM/MM |
| PD7JAN67.5CX/PX | VZD | JAN | 67 1/2 | AC/MC |
| PD7JAN70.0CX/PX | VZD | JAN | 70 | AN/MN |
| PD7JAN72.5CX/PX | VZD | JAN | 72 1/2 | AD/MD |

Phelps Dodge Corporation (PD/ZWW)
(Before 3/13/2006)
(1 Contract)

Phelps Dodge Corporation (PD/ZWW)
(Beginning 3/13/2006)
(2 Contracts)

| <u>ISE Series</u> | <u>OPRA</u> | <u>Month</u> | <u>Strike</u> | <u>Calls/Puts</u> |
|-------------------|-------------|--------------|---------------|-------------------|
| PD7JAN150.0C/P | ZWW | JAN | 150 | AJ/MJ |
| PD7JAN155.0C/P | ZWW | JAN | 155 | AK/MK |
| PD7JAN160.0C/P | ZWW | JAN | 160 | AL/ML |
| PD7JAN165.0C/P | ZWW | JAN | 165 | AM/MM |
| PD7JAN170.0C/P | ZWW | JAN | 170 | AN/MN |
| PD7JAN175.0C/P | ZWW | JAN | 175 | AO/MO |
| PD7JAN180.0C/P | ZWW | JAN | 180 | AP/MP |
| PD7JAN190.0C/P | ZWW | JAN | 190 | AR/MR |
| PD7JAN200.0C/P | ZWW | JAN | 200 | AT/MT |

| <u>ISE Series</u> | <u>OPRA</u> | <u>Month</u> | <u>Strike</u> | <u>Calls/Puts</u> |
|-------------------|-------------|--------------|---------------|-------------------|
| PD7JAN75.0CX/PX | ZWW | JAN | 75 | AO/MO |
| PD7JAN77.5CX/PX | ZWW | JAN | 77 1/2 | AE/ME |
| PD7JAN80.0CX/PX | ZWW | JAN | 80 | AP/MP |
| PD7JAN82.5CX/PX | ZWW | JAN | 82 1/2 | AX/MX |
| PD7JAN85.0CX/PX | ZWW | JAN | 85 | AQ/MQ |
| PD7JAN87.5CX/PX | ZWW | JAN | 87 1/2 | AY/MY |
| PD7JAN90.0CX/PX | ZWW | JAN | 90 | AR/MR |
| PD7JAN95.0CX/PX | ZWW | JAN | 95 | AS/MS |
| PD7JAN100.0CX/PX | ZWW | JAN | 100 | AT/MT |

Phelps Dodge Corporation (PD/WZP/LWL)
(Before 3/13/2006)
(1 Contract)

Phelps Dodge Corporation (PD/WZP/LWL)
(Beginning 3/13/2006)
(2 Contracts)

| <u>ISE Series</u> | <u>OPRA</u> | <u>Month</u> | <u>Strike</u> | <u>Calls/Puts</u> |
|-------------------|-------------|--------------|---------------|-------------------|
| PD8JAN55.0C/P | WZP | JAN | 55 | AK/MK |
| PD8JAN60.0C/P | WZP | JAN | 60 | AL/ML |
| PD8JAN65.0C/P | WZP | JAN | 65 | AM/MM |
| PD8JAN70.0C/P | WZP | JAN | 70 | AN/MN |
| PD8JAN75.0C/P | WZP | JAN | 75 | AO/MO |
| PD8JAN80.0C/P | WZP | JAN | 80 | AP/MP |
| PD8JAN85.0C/P | WZP | JAN | 85 | AQ/MQ |
| PD8JAN90.0C/P | WZP | JAN | 90 | AR/MR |
| PD8JAN95.0C/P | WZP | JAN | 95 | AS/MS |
| PD8JAN100.0C/P | WZP | JAN | 100 | AT/MT |
| PD8JAN105.0C/P | WZP | JAN | 105 | AA/MA |
| PD8JAN110.0C/P | WZP | JAN | 110 | AB/MB |
| PD8JAN115.0C/P | WZP | JAN | 115 | AC/MC |
| PD8JAN120.0C/P | WZP | JAN | 120 | AD/MD |
| PD8JAN125.0C/P | WZP | JAN | 125 | AE/ME |
| PD8JAN130.0C/P | WZP | JAN | 130 | AF/MF |
| PD8JAN135.0C/P | WZP | JAN | 135 | AG/MG |
| PD8JAN140.0C/P | WZP | JAN | 140 | AH/MH |
| PD8JAN145.0C/P | WZP | JAN | 145 | AI/MI |
| PD8JAN150.0C/P | LWL | JAN | 150 | AJ/MJ |
| PD8JAN155.0C/P | LWL | JAN | 155 | AK/MK |
| PD8JAN160.0C/P | LWL | JAN | 160 | AL/ML |
| PD8JAN165.0C/P | LWL | JAN | 165 | AM/MM |
| PD8JAN170.0C/P | LWL | JAN | 170 | AN/MN |
| PD8JAN175.0C/P | LWL | JAN | 175 | AO/MO |
| PD8JAN180.0C/P | LWL | JAN | 180 | AP/MP |
| PD8JAN190.0C/P | LWL | JAN | 190 | AR/MR |
| PD8JAN200.0C/P | LWL | JAN | 200 | AT/MT |

| <u>ISE Series</u> | <u>OPRA</u> | <u>Month</u> | <u>Strike</u> | <u>Calls/Puts</u> |
|-------------------|-------------|--------------|---------------|-------------------|
| PD8JAN27.5CX/PX | WZP | JAN | 27 1/2 | AY/MY |
| PD8JAN30.0CX/PX | WZP | JAN | 30 | AF/MF |
| PD8JAN32.5CX/PX | WZP | JAN | 32 1/2 | AZ/MZ |
| PD8JAN35.0CX/PX | WZP | JAN | 35 | AG/MG |
| PD8JAN37.5CX/PX | WZP | JAN | 37 1/2 | AU/MU |
| PD8JAN40.0CX/PX | WZP | JAN | 40 | AH/MH |
| PD8JAN42.5CX/PX | WZP | JAN | 42 1/2 | AV/MV |
| PD8JAN45.0CX/PX | WZP | JAN | 45 | AI/MI |
| PD8JAN47.5CX/PX | WZP | JAN | 47 1/2 | AW/MW |
| PD8JAN50.0CX/PX | WZP | JAN | 50 | AJ/MJ |
| PD8JAN52.5CX/PX | WZP | JAN | 52 1/2 | AX/MX |
| PD8JAN55.0CX/PX | WZP | JAN | 55 | AK/MK |
| PD8JAN57.5CX/PX | WZP | JAN | 57 1/2 | AA/MA |
| PD8JAN60.0CX/PX | WZP | JAN | 60 | AL/ML |
| PD8JAN62.5CX/PX | WZP | JAN | 62 1/2 | AB/MB |
| PD8JAN65.0CX/PX | WZP | JAN | 65 | AM/MM |
| PD8JAN67.5CX/PX | WZP | JAN | 67 1/2 | AC/MC |
| PD8JAN70.0CX/PX | WZP | JAN | 70 | AN/MN |
| PD8JAN72.5CX/PX | WZP | JAN | 72 1/2 | AD/MD |
| PD8JAN75.0CX/PX | LWL | JAN | 75 | AO/MO |
| PD8JAN77.5CX/PX | LWL | JAN | 77 1/2 | AE/ME |
| PD8JAN80.0CX/PX | LWL | JAN | 80 | AP/MP |
| PD8JAN82.5CX/PX | LWL | JAN | 82 1/2 | AX/MX |
| PD8JAN85.0CX/PX | LWL | JAN | 85 | AQ/MQ |
| PD8JAN87.5CX/PX | LWL | JAN | 87 1/2 | AY/MY |
| PD8JAN90.0CX/PX | LWL | JAN | 90 | AR/MR |
| PD8JAN95.0CX/PX | LWL | JAN | 95 | AS/MS |
| PD8JAN100.0CX/PX | LWL | JAN | 100 | AT/MT |

Questions regarding this release may be directed to Iris Rodriguez at (212) 897-0264.