



INDEX OPTIONS

Information Circular

#11-0003 Derivative Securities

Date **February 3, 2011**

To **ATP Firms**

From **Tom Heebner - Manager, Options**

Subject **Semi Annual Review: Position & Exercise Limits on Index Options**

In accordance with NYSE Amex Rules and Constitution, the Exchange is required to review all options on stock indexes to determine the appropriate position and exercise limits. The review is based on end of day weightings. These position limits are effective **Monday, February 14, 2011**.

Below is a list of the position and exercise limits for all options on stock indexes traded at the Exchange:

<u>Broad-based Indexes</u>	<u>Symbol</u>	<u>Limit</u>
EUROTOP 100 (1/10 E100)	EUR	25,000 contracts, with no more than 15,000 in the nearest expiration month.

<u>Narrow-based Indexes</u>	<u>Symbol</u>	<u>Current Limit (in contracts)</u>
Airline	XAL	31,500
Natural Gas	XNG	31,500
NYSE Arca Mini-Biotechnology Index	BJE	630,000
NYSE Arca Mini-Pharmaceutical Index	KBK	120,000
NYSE Arca Mini-Broker/Dealer Index	JBV	63,000
NYSE Arca Mini-Oil Index	BZJ	480,000

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