

EXHIBIT A

Symbol	Quoted Spread Weighted By Open Interest	Pre-Pilot Spread	Phase I Spread	Phase II Spread	Phase I vs. Pre-Pilot Difference	Phase I vs. Pre-Pilot Percentage Difference	Phase II vs. Pre-Pilot Difference	Phase II vs. Pre-Pilot Percentage Difference	Premium Range Midpoint Value	Pre-Pilot Spread As A Percentage Of The Premium Range	Phase I Spread As A Percentage Of The Premium Range	Phase II Spread As A Percentage Of The Premium Range
A	Spread For All Series	\$ 0.15	\$ 0.08	\$ 0.09	\$ (0.06)	-42%	\$ (0.06)	-40%	N/A			
ALL 13	Spread For All Series	\$ 0.09	\$ 0.04	\$ 0.05	\$ (0.05)	-52%	\$ (0.04)	-42%	N/A			
AMD	Spread For All Series	\$ 0.08	\$ 0.04	\$ 0.05	\$ (0.04)	-49%	\$ (0.04)	-42%	N/A			
CAT	Spread For All Series	\$ 0.10	\$ 0.06	\$ 0.10	\$ (0.04)	-37%	\$ (0.00)	-1%	N/A			
FLEX	Spread For All Series	\$ 0.08	\$ 0.04	\$ 0.04	\$ (0.04)	-52%	\$ (0.04)	-51%	N/A			
GE	Spread For All Series	\$ 0.09	\$ 0.04	\$ 0.06	\$ (0.05)	-57%	\$ (0.03)	-33%	N/A			
INTC	Spread For All Series	\$ 0.07	\$ 0.04	\$ 0.05	\$ (0.04)	-53%	\$ (0.03)	-34%	N/A			
IWM	Spread For All Series	\$ 0.10	\$ 0.06	\$ 0.07	\$ (0.05)	-46%	\$ (0.04)	-34%	N/A			
MSFT	Spread For All Series	\$ 0.08	\$ 0.04	\$ 0.05	\$ (0.04)	-51%	\$ (0.04)	-43%	N/A			
QQQQ	Spread For All Series	\$ 0.08	\$ 0.03	\$ 0.03	\$ (0.05)	-64%	\$ (0.05)	-63%	N/A			
SMH	Spread For All Series	\$ 0.08	\$ 0.05	\$ 0.06	\$ (0.04)	-43%	\$ (0.03)	-31%	N/A			
SUNW	Spread For All Series	\$ 0.07	\$ 0.02	\$ 0.02	\$ (0.04)	-65%	\$ (0.05)	-69%	N/A			
TXN	Spread For All Series	\$ 0.09	\$ 0.04	\$ 0.07	\$ (0.04)	-49%	\$ (0.02)	-25%	N/A			
WFMI	Spread For All Series	\$ 0.12	\$ 0.06	\$ 0.08	\$ (0.06)	-52%	\$ (0.04)	-35%	N/A			
A	Spread For All Series Priced \$.00	\$ 0.19	\$ 0.04	\$ 0.04	\$ (0.15)	-78%	\$ (0.15)	-78%	N/A			
ALL 13	Spread For All Series Priced \$.00	\$ 0.06	\$ 0.02	\$ 0.02	\$ (0.04)	-66%	\$ (0.03)	-61%	N/A			
AMD	Spread For All Series Priced \$.00	\$ 0.06	\$ 0.02	\$ 0.02	\$ (0.04)	-67%	\$ (0.03)	-60%	N/A			
CAT	Spread For All Series Priced \$.00	\$ 0.06	\$ 0.02	\$ 0.02	\$ (0.03)	-60%	\$ (0.03)	-60%	N/A			
FLEX	Spread For All Series Priced \$.00	\$ 0.07	\$ 0.04	\$ 0.03	\$ (0.03)	-43%	\$ (0.04)	-58%	N/A			
GE	Spread For All Series Priced \$.00	\$ 0.05	\$ 0.02	\$ 0.06	\$ (0.04)	-71%	\$ 0.01	16%	N/A			
INTC	Spread For All Series Priced \$.00	\$ 0.05	\$ 0.02	\$ 0.02	\$ (0.04)	-70%	\$ (0.03)	-66%	N/A			
IWM	Spread For All Series Priced \$.00	\$ 0.06	\$ 0.02	\$ 0.03	\$ (0.04)	-62%	\$ (0.03)	-55%	N/A			
MSFT	Spread For All Series Priced \$.00	\$ 0.06	\$ 0.03	\$ 0.02	\$ (0.02)	-42%	\$ (0.04)	-65%	N/A			
QQQQ	Spread For All Series Priced \$.00	\$ 0.05	\$ 0.01	\$ 0.01	\$ (0.04)	-74%	\$ (0.04)	-74%	N/A			
SMH	Spread For All Series Priced \$.00	\$ 0.06	\$ 0.02	\$ 0.02	\$ (0.04)	-70%	\$ (0.04)	-63%	N/A			
SUNW	Spread For All Series Priced \$.00	\$ 0.06	\$ 0.02	\$ 0.02	\$ (0.04)	-70%	\$ (0.04)	-72%	N/A			
TXN	Spread For All Series Priced \$.00	\$ 0.05	\$ 0.02	\$ 0.02	\$ (0.04)	-71%	\$ (0.03)	-65%	N/A			
WFMI	Spread For All Series Priced \$.00	\$ 0.06	\$ 0.02	\$ 0.02	\$ (0.03)	-58%	\$ (0.03)	-59%	N/A			
A	Spread For All Series Priced Above \$.00	\$ 0.14	\$ 0.09	\$ 0.09	\$ (0.06)	-40%	\$ (0.05)	-38%	N/A			
ALL 13	Spread For All Series Priced Above \$.00	\$ 0.09	\$ 0.04	\$ 0.05	\$ (0.05)	-55%	\$ (0.04)	-45%	N/A			
AMD	Spread For All Series Priced Above \$.00	\$ 0.09	\$ 0.05	\$ 0.05	\$ (0.05)	-51%	\$ (0.04)	-46%	N/A			
CAT	Spread For All Series Priced Above \$.00	\$ 0.11	\$ 0.07	\$ 0.11	\$ (0.04)	-40%	\$ (0.00)	-4%	N/A			
FLEX	Spread For All Series Priced Above \$.00	\$ 0.08	\$ 0.04	\$ 0.04	\$ (0.04)	-53%	\$ (0.04)	-52%	N/A			
GE	Spread For All Series Priced Above \$.00	\$ 0.09	\$ 0.04	\$ 0.06	\$ (0.05)	-59%	\$ (0.04)	-39%	N/A			
INTC	Spread For All Series Priced Above \$.00	\$ 0.08	\$ 0.04	\$ 0.05	\$ (0.04)	-55%	\$ (0.03)	-37%	N/A			
IWM	Spread For All Series Priced Above \$.00	\$ 0.11	\$ 0.06	\$ 0.07	\$ (0.06)	-49%	\$ (0.04)	-39%	N/A			
MSFT	Spread For All Series Priced Above \$.00	\$ 0.09	\$ 0.04	\$ 0.05	\$ (0.05)	-54%	\$ (0.04)	-46%	N/A			
QQQQ	Spread For All Series Priced Above \$.00	\$ 0.08	\$ 0.03	\$ 0.03	\$ (0.06)	-65%	\$ (0.05)	-65%	N/A			
SMH	Spread For All Series Priced Above \$.00	\$ 0.09	\$ 0.05	\$ 0.06	\$ (0.04)	-46%	\$ (0.03)	-33%	N/A			
SUNW	Spread For All Series Priced Above \$.00	\$ 0.07	\$ 0.02	\$ 0.02	\$ (0.05)	-66%	\$ (0.05)	-70%	N/A			
TXN	Spread For All Series Priced Above \$.00	\$ 0.09	\$ 0.05	\$ 0.07	\$ (0.05)	-51%	\$ (0.03)	-28%	N/A			
WFMI	Spread For All Series Priced Above \$.00	\$ 0.12	\$ 0.06	\$ 0.08	\$ (0.07)	-54%	\$ (0.04)	-36%	N/A			

EXHIBIT A

Symbol	Quoted Spread Weighted By Open Interest	Pre-Pilot Spread	Phase I Spread	Phase II Spread	Phase I vs. Pre-Pilot Difference	Phase I vs. Pre-Pilot Percentage Difference	Phase II vs. Pre-Pilot Difference	Phase II vs. Pre-Pilot Percentage Difference	Premium Range Midpoint Value	Pre-Pilot Spread As A Percentage Of The Premium Range	Phase I Spread As A Percentage Of The Premium Range	Phase II Spread As A Percentage Of The Premium Range
A	Spread For Series Priced \$.01 to \$1.00	\$ 0.10	\$ 0.04	\$ 0.04	\$ (0.05)	-54%	\$ (0.05)	-55%	\$ 0.50	19%	9%	9%
ALL 13	Spread For Series Priced \$.01 to \$1.00	\$ 0.07	\$ 0.02	\$ 0.02	\$ (0.04)	-66%	\$ (0.04)	-66%	\$ 0.50	13%	4%	5%
AMD	Spread For Series Priced \$.01 to \$1.00	\$ 0.07	\$ 0.03	\$ 0.03	\$ (0.04)	-61%	\$ (0.04)	-60%	\$ 0.50	14%	5%	5%
CAT	Spread For Series Priced \$.01 to \$1.00	\$ 0.08	\$ 0.03	\$ 0.03	\$ (0.05)	-64%	\$ (0.05)	-60%	\$ 0.50	15%	5%	6%
FLEX	Spread For Series Priced \$.01 to \$1.00	\$ 0.07	\$ 0.03	\$ 0.03	\$ (0.04)	-53%	\$ (0.04)	-55%	\$ 0.50	14%	7%	6%
GE	Spread For Series Priced \$.01 to \$1.00	\$ 0.06	\$ 0.02	\$ 0.02	\$ (0.04)	-68%	\$ (0.04)	-65%	\$ 0.50	13%	4%	4%
INTC	Spread For Series Priced \$.01 to \$1.00	\$ 0.06	\$ 0.02	\$ 0.02	\$ (0.04)	-68%	\$ (0.04)	-65%	\$ 0.50	12%	4%	4%
IWM	Spread For Series Priced \$.01 to \$1.00	\$ 0.08	\$ 0.03	\$ 0.03	\$ (0.05)	-63%	\$ (0.05)	-64%	\$ 0.50	15%	6%	5%
MSFT	Spread For Series Priced \$.01 to \$1.00	\$ 0.06	\$ 0.02	\$ 0.02	\$ (0.04)	-66%	\$ (0.04)	-64%	\$ 0.50	12%	4%	4%
QQQQ	Spread For Series Priced \$.01 to \$1.00	\$ 0.06	\$ 0.02	\$ 0.02	\$ (0.04)	-69%	\$ (0.04)	-70%	\$ 0.50	12%	4%	4%
SMH	Spread For Series Priced \$.01 to \$1.00	\$ 0.07	\$ 0.03	\$ 0.03	\$ (0.04)	-64%	\$ (0.04)	-58%	\$ 0.50	14%	5%	6%
SUNW	Spread For Series Priced \$.01 to \$1.00	\$ 0.07	\$ 0.02	\$ 0.02	\$ (0.05)	-68%	\$ (0.05)	-71%	\$ 0.50	13%	4%	4%
TXN	Spread For Series Priced \$.01 to \$1.00	\$ 0.07	\$ 0.02	\$ 0.03	\$ (0.04)	-66%	\$ (0.04)	-62%	\$ 0.50	13%	4%	5%
WFMI	Spread For Series Priced \$.01 to \$1.00	\$ 0.07	\$ 0.02	\$ 0.03	\$ (0.05)	-66%	\$ (0.04)	-58%	\$ 0.50	15%	5%	6%
A	Spread For Series Priced \$1.00 to \$2.00	\$ 0.11	\$ 0.06	\$ 0.06	\$ (0.05)	-46%	\$ (0.06)	-49%	\$ 1.50	8%	4%	4%
ALL 13	Spread For Series Priced \$1.00 to \$2.00	\$ 0.08	\$ 0.03	\$ 0.04	\$ (0.05)	-57%	\$ (0.04)	-54%	\$ 1.50	5%	2%	2%
AMD	Spread For Series Priced \$1.00 to \$2.00	\$ 0.08	\$ 0.04	\$ 0.05	\$ (0.04)	-53%	\$ (0.04)	-42%	\$ 1.50	6%	3%	3%
CAT	Spread For Series Priced \$1.00 to \$2.00	\$ 0.09	\$ 0.05	\$ 0.05	\$ (0.04)	-49%	\$ (0.04)	-44%	\$ 1.50	6%	3%	3%
FLEX	Spread For Series Priced \$1.00 to \$2.00	\$ 0.09	\$ 0.04	\$ 0.05	\$ (0.05)	-53%	\$ (0.04)	-43%	\$ 1.50	6%	3%	4%
GE	Spread For Series Priced \$1.00 to \$2.00	\$ 0.08	\$ 0.03	\$ 0.04	\$ (0.05)	-58%	\$ (0.04)	-55%	\$ 1.50	5%	2%	2%
INTC	Spread For Series Priced \$1.00 to \$2.00	\$ 0.07	\$ 0.03	\$ 0.03	\$ (0.04)	-58%	\$ (0.04)	-53%	\$ 1.50	5%	2%	2%
IWM	Spread For Series Priced \$1.00 to \$2.00	\$ 0.09	\$ 0.04	\$ 0.04	\$ (0.05)	-56%	\$ (0.05)	-55%	\$ 1.50	6%	3%	3%
MSFT	Spread For Series Priced \$1.00 to \$2.00	\$ 0.07	\$ 0.03	\$ 0.03	\$ (0.04)	-56%	\$ (0.04)	-54%	\$ 1.50	5%	2%	2%
QQQQ	Spread For Series Priced \$1.00 to \$2.00	\$ 0.07	\$ 0.03	\$ 0.03	\$ (0.05)	-61%	\$ (0.05)	-64%	\$ 1.50	5%	2%	2%
SMH	Spread For Series Priced \$1.00 to \$2.00	\$ 0.08	\$ 0.04	\$ 0.05	\$ (0.04)	-51%	\$ (0.04)	-44%	\$ 1.50	5%	3%	3%
SUNW	Spread For Series Priced \$1.00 to \$2.00	\$ 0.08	\$ 0.03	\$ 0.03	\$ (0.05)	-61%	\$ (0.04)	-56%	\$ 1.50	5%	2%	2%
TXN	Spread For Series Priced \$1.00 to \$2.00	\$ 0.08	\$ 0.03	\$ 0.04	\$ (0.05)	-60%	\$ (0.04)	-44%	\$ 1.50	5%	2%	3%
WFMI	Spread For Series Priced \$1.00 to \$2.00	\$ 0.09	\$ 0.04	\$ 0.05	\$ (0.05)	-57%	\$ (0.04)	-47%	\$ 1.50	6%	3%	3%
A	Spread For Series Priced \$2.00 to \$3.00	\$ 0.15	\$ 0.10	\$ 0.08	\$ (0.05)	-34%	\$ (0.07)	-49%	\$ 2.50	6%	4%	3%
ALL 13	Spread For Series Priced \$2.00 to \$3.00	\$ 0.09	\$ 0.05	\$ 0.05	\$ (0.05)	-52%	\$ (0.05)	-48%	\$ 2.50	4%	2%	2%
AMD	Spread For Series Priced \$2.00 to \$3.00	\$ 0.10	\$ 0.05	\$ 0.07	\$ (0.05)	-49%	\$ (0.03)	-27%	\$ 2.50	4%	2%	3%
CAT	Spread For Series Priced \$2.00 to \$3.00	\$ 0.10	\$ 0.05	\$ 0.07	\$ (0.05)	-47%	\$ (0.03)	-31%	\$ 2.50	4%	2%	3%
FLEX	Spread For Series Priced \$2.00 to \$3.00	\$ 0.11	\$ 0.06	\$ 0.08	\$ (0.05)	-42%	\$ (0.03)	-28%	\$ 2.50	4%	2%	3%
GE	Spread For Series Priced \$2.00 to \$3.00	\$ 0.10	\$ 0.04	\$ 0.05	\$ (0.06)	-60%	\$ (0.05)	-51%	\$ 2.50	4%	2%	2%
INTC	Spread For Series Priced \$2.00 to \$3.00	\$ 0.09	\$ 0.04	\$ 0.04	\$ (0.05)	-51%	\$ (0.04)	-50%	\$ 2.50	4%	2%	2%
IWM	Spread For Series Priced \$2.00 to \$3.00	\$ 0.11	\$ 0.05	\$ 0.06	\$ (0.06)	-53%	\$ (0.06)	-49%	\$ 2.50	4%	2%	2%
MSFT	Spread For Series Priced \$2.00 to \$3.00	\$ 0.08	\$ 0.04	\$ 0.04	\$ (0.04)	-54%	\$ (0.04)	-47%	\$ 2.50	3%	2%	2%
QQQQ	Spread For Series Priced \$2.00 to \$3.00	\$ 0.09	\$ 0.04	\$ 0.04	\$ (0.05)	-56%	\$ (0.05)	-61%	\$ 2.50	4%	2%	1%
SMH	Spread For Series Priced \$2.00 to \$3.00	\$ 0.10	\$ 0.05	\$ 0.06	\$ (0.04)	-44%	\$ (0.03)	-34%	\$ 2.50	4%	2%	3%
SUNW	Spread For Series Priced \$2.00 to \$3.00	\$ 0.10	\$ 0.04	\$ 0.05	\$ (0.06)	-60%	\$ (0.05)	-51%	\$ 2.50	4%	2%	2%
TXN	Spread For Series Priced \$2.00 to \$3.00	\$ 0.09	\$ 0.04	\$ 0.06	\$ (0.05)	-56%	\$ (0.04)	-39%	\$ 2.50	4%	2%	2%
WFMI	Spread For Series Priced \$2.00 to \$3.00	\$ 0.11	\$ 0.05	\$ 0.07	\$ (0.06)	-55%	\$ (0.04)	-41%	\$ 2.50	4%	2%	3%

EXHIBIT A

Symbol	Quoted Spread Weighted By Open Interest	Pre-Pilot Spread	Phase I Spread	Phase II Spread	Phase I vs. Pre-Pilot Difference	Phase I vs. Pre-Pilot Percentage Difference	Phase II vs. Pre-Pilot Difference	Phase II vs. Pre-Pilot Percentage Difference	Premium Range Midpoint Value	Pre-Pilot Spread As A Percentage Of The Premium Range	Phase I Spread As A Percentage Of The Premium Range	Phase II Spread As A Percentage Of The Premium Range
A	Spread For Series Priced \$3.00 to \$5.00	\$ 0.21	\$ 0.15	\$ 0.14	\$ (0.06)	-27%	\$ (0.07)	-33%	\$ 4.00	5%	4%	3%
ALL 13	Spread For Series Priced \$3.00 to \$5.00	\$ 0.15	\$ 0.09	\$ 0.10	\$ (0.06)	-40%	\$ (0.05)	-34%	\$ 4.00	4%	2%	2%
AMD	Spread For Series Priced \$3.00 to \$5.00	\$ 0.15	\$ 0.10	\$ 0.13	\$ (0.05)	-32%	\$ (0.02)	-13%	\$ 4.00	4%	3%	3%
CAT	Spread For Series Priced \$3.00 to \$5.00	\$ 0.16	\$ 0.10	\$ 0.12	\$ (0.05)	-34%	\$ (0.03)	-21%	\$ 4.00	4%	3%	3%
FLEX	Spread For Series Priced \$3.00 to \$5.00	\$ 0.16	\$ 0.11	\$ 0.13	\$ (0.05)	-33%	\$ (0.03)	-21%	\$ 4.00	4%	3%	3%
GE	Spread For Series Priced \$3.00 to \$5.00	\$ 0.15	\$ 0.10	\$ 0.10	\$ (0.06)	-37%	\$ (0.05)	-32%	\$ 4.00	4%	2%	3%
INTC	Spread For Series Priced \$3.00 to \$5.00	\$ 0.14	\$ 0.08	\$ 0.10	\$ (0.05)	-39%	\$ (0.04)	-30%	\$ 4.00	3%	2%	2%
IWM	Spread For Series Priced \$3.00 to \$5.00	\$ 0.17	\$ 0.11	\$ 0.12	\$ (0.06)	-36%	\$ (0.05)	-29%	\$ 4.00	4%	3%	3%
MSFT	Spread For Series Priced \$3.00 to \$5.00	\$ 0.13	\$ 0.09	\$ 0.10	\$ (0.04)	-33%	\$ (0.03)	-23%	\$ 4.00	3%	2%	3%
QQQQ	Spread For Series Priced \$3.00 to \$5.00	\$ 0.14	\$ 0.05	\$ 0.05	\$ (0.09)	-66%	\$ (0.10)	-69%	\$ 4.00	4%	1%	1%
SMH	Spread For Series Priced \$3.00 to \$5.00	\$ 0.14	\$ 0.10	\$ 0.11	\$ (0.04)	-29%	\$ (0.03)	-22%	\$ 4.00	3%	2%	3%
SUNW	Spread For Series Priced \$3.00 to \$5.00	\$ 0.13	\$ 0.08	\$ 0.10	\$ (0.05)	-41%	\$ (0.02)	-18%	\$ 4.00	3%	2%	3%
TXN	Spread For Series Priced \$3.00 to \$5.00	\$ 0.15	\$ 0.09	\$ 0.11	\$ (0.06)	-40%	\$ (0.04)	-25%	\$ 4.00	4%	2%	3%
WFMI	Spread For Series Priced \$3.00 to \$5.00	\$ 0.17	\$ 0.10	\$ 0.12	\$ (0.06)	-38%	\$ (0.04)	-26%	\$ 4.00	4%	3%	3%
A	Spread For Series Priced Above \$5.00	\$ 0.25	\$ 0.21	\$ 0.20	\$ (0.03)	-13%	\$ (0.04)	-17%	N/A			
ALL 13	Spread For Series Priced Above \$5.00	\$ 0.17	\$ 0.11	\$ 0.14	\$ (0.06)	-34%	\$ (0.04)	-22%	N/A			
AMD	Spread For Series Priced Above \$5.00	\$ 0.17	\$ 0.11	\$ 0.18	\$ (0.07)	-38%	\$ 0.00	2%	N/A			
CAT	Spread For Series Priced Above \$5.00	\$ 0.18	\$ 0.14	\$ 0.20	\$ (0.04)	-23%	\$ 0.01	7%	N/A			
FLEX	Spread For Series Priced Above \$5.00	\$ 0.18	\$ 0.14	\$ 0.17	\$ (0.05)	-25%	\$ (0.01)	-6%	N/A			
GE	Spread For Series Priced Above \$5.00	\$ 0.18	\$ 0.11	\$ 0.13	\$ (0.07)	-40%	\$ (0.05)	-28%	N/A			
INTC	Spread For Series Priced Above \$5.00	\$ 0.16	\$ 0.11	\$ 0.13	\$ (0.05)	-32%	\$ (0.03)	-18%	N/A			
IWM	Spread For Series Priced Above \$5.00	\$ 0.20	\$ 0.16	\$ 0.18	\$ (0.05)	-22%	\$ (0.03)	-13%	N/A			
MSFT	Spread For Series Priced Above \$5.00	\$ 0.15	\$ 0.10	\$ 0.12	\$ (0.05)	-32%	\$ (0.02)	-16%	N/A			
QQQQ	Spread For Series Priced Above \$5.00	\$ 0.16	\$ 0.07	\$ 0.07	\$ (0.09)	-58%	\$ (0.09)	-57%	N/A			
SMH	Spread For Series Priced Above \$5.00	\$ 0.15	\$ 0.11	\$ 0.15	\$ (0.04)	-26%	\$ (0.01)	-4%	N/A			
SUNW	Spread For Series Priced Above \$5.00	\$ 0.14	\$ 0.07	\$ 0.06	\$ (0.08)	-55%	\$ (0.09)	-62%	N/A			
TXN	Spread For Series Priced Above \$5.00	\$ 0.18	\$ 0.11	\$ 0.15	\$ (0.07)	-38%	\$ (0.03)	-16%	N/A			
WFMI	Spread For Series Priced Above \$5.00	\$ 0.20	\$ 0.14	\$ 0.18	\$ (0.07)	-34%	\$ (0.02)	-10%	N/A			

EXHIBIT B

Symbol	Total NBBO Size Weighted By Open Interest	Pre-Pilot NBBO Size	Phase I NBBO Size	Phase II NBBO Size	Phase I vs Pre-Pilot Difference In NBBO Size	Pilot Percentage Difference	Phase II vs Pre-Pilot Difference In NBBO Size	Phase II vs Pre-Pilot Percentage Difference
A	Total NBBO Size For All Series	1,262	466	590	(796)	-63%	(672)	-53%
All 13	Total NBBO Size For All Series	53,805	10,280	8,548	(43,526)	-81%	(45,257)	-84%
AMD	Total NBBO Size For All Series	8,313	2,519	1,136	(5,794)	-70%	(7,177)	-86%
CAT	Total NBBO Size For All Series	4,464	1,362	1,237	(3,102)	-69%	(3,227)	-72%
FLEX	Total NBBO Size For All Series	1,961	734	651	(1,227)	-63%	(1,310)	-67%
GE	Total NBBO Size For All Series	16,237	3,869	3,611	(12,368)	-76%	(12,626)	-78%
INTC	Total NBBO Size For All Series	29,363	5,314	4,568	(24,049)	-82%	(24,795)	-84%
IWM	Total NBBO Size For All Series	30,807	7,895	8,349	(22,912)	-74%	(22,458)	-73%
MSFT	Total NBBO Size For All Series	22,898	5,667	4,187	(17,230)	-75%	(18,711)	-82%
QQQQ	Total NBBO Size For All Series	149,291	26,840	21,281	(122,451)	-82%	(128,010)	-86%
SMH	Total NBBO Size For All Series	22,645	3,266	3,171	(19,379)	-86%	(19,474)	-86%
SUNW	Total NBBO Size For All Series	8,750	2,714	2,134	(6,036)	-69%	(6,616)	-76%
TXN	Total NBBO Size For All Series	13,086	2,488	2,147	(10,598)	-81%	(10,939)	-84%
WFMI	Total NBBO Size For All Series	2,835	751	760	(2,084)	-74%	(2,075)	-73%
A	Total NBBO Size For All Series Priced \$0.00	347	675	418	328	95%	71	20%
All 13	Total NBBO Size For All Series Priced \$0.00	24,267	7,328	4,808	(16,939)	-70%	(19,459)	-80%
AMD	Total NBBO Size For All Series Priced \$0.00	5,983	2,395	1,003	(3,588)	-60%	(4,981)	-83%
CAT	Total NBBO Size For All Series Priced \$0.00	3,082	882	714	(2,201)	-71%	(2,369)	-77%
FLEX	Total NBBO Size For All Series Priced \$0.00	753	626	610	(126)	-17%	(143)	-19%
GE	Total NBBO Size For All Series Priced \$0.00	8,498	4,392	3,148	(4,105)	-48%	(5,350)	-63%
INTC	Total NBBO Size For All Series Priced \$0.00	16,492	4,549	3,637	(11,943)	-72%	(12,855)	-78%
IWM	Total NBBO Size For All Series Priced \$0.00	8,878	6,525	5,212	(2,354)	-27%	(3,666)	-41%
MSFT	Total NBBO Size For All Series Priced \$0.00	15,701	3,707	3,341	(11,993)	-76%	(12,359)	-79%
QQQQ	Total NBBO Size For All Series Priced \$0.00	63,666	18,579	12,011	(45,087)	-71%	(51,656)	-81%
SMH	Total NBBO Size For All Series Priced \$0.00	7,867	2,280	2,471	(5,587)	-71%	(5,396)	-69%
SUNW	Total NBBO Size For All Series Priced \$0.00	4,949	3,556	2,336	(1,393)	-28%	(2,612)	-53%
TXN	Total NBBO Size For All Series Priced \$0.00	7,124	1,520	1,590	(5,604)	-79%	(5,534)	-78%
WFMI	Total NBBO Size For All Series Priced \$0.00	1,581	549	434	(1,032)	-65%	(1,148)	-73%
A	Total NBBO Size For All Series Priced Above \$0.00	1,297	462	599	(834)	-64%	(698)	-54%
All 13	Total NBBO Size For All Series Priced Above \$0.00	59,976	10,408	8,661	(49,568)	-83%	(51,315)	-86%
AMD	Total NBBO Size For All Series Priced Above \$0.00	8,843	2,538	1,145	(6,306)	-71%	(7,699)	-87%
CAT	Total NBBO Size For All Series Priced Above \$0.00	4,667	1,389	1,265	(3,278)	-70%	(3,402)	-73%
FLEX	Total NBBO Size For All Series Priced Above \$0.00	2,203	741	654	(1,462)	-66%	(1,549)	-70%
GE	Total NBBO Size For All Series Priced Above \$0.00	17,628	3,875	3,629	(13,753)	-78%	(13,999)	-79%
INTC	Total NBBO Size For All Series Priced Above \$0.00	31,582	5,381	4,595	(26,201)	-83%	(26,987)	-85%
IWM	Total NBBO Size For All Series Priced Above \$0.00	35,717	7,993	8,468	(27,724)	-78%	(27,249)	-76%
MSFT	Total NBBO Size For All Series Priced Above \$0.00	24,275	5,726	4,202	(18,550)	-76%	(20,073)	-83%
QQQQ	Total NBBO Size For All Series Priced Above \$0.00	169,483	27,221	21,598	(142,261)	-84%	(147,885)	-87%
SMH	Total NBBO Size For All Series Priced Above \$0.00	26,106	3,318	3,209	(22,788)	-87%	(22,897)	-88%
SUNW	Total NBBO Size For All Series Priced Above \$0.00	9,251	2,710	2,139	(6,542)	-71%	(7,112)	-77%
TXN	Total NBBO Size For All Series Priced Above \$0.00	14,309	2,543	2,161	(11,766)	-82%	(12,148)	-85%
WFMI	Total NBBO Size For All Series Priced Above \$0.00	2,991	766	785	(2,225)	-74%	(2,206)	-74%
A	Total NBBO Size For Series Priced \$0.01 to \$1.00	1,907	508	690	(1,400)	-73%	(1,217)	-64%
All 13	Total NBBO Size For Series Priced \$0.01 to \$1.00	83,704	12,382	11,585	(71,322)	-85%	(72,119)	-86%
AMD	Total NBBO Size For Series Priced \$0.01 to \$1.00	10,424	2,316	1,153	(8,108)	-78%	(9,271)	-89%
CAT	Total NBBO Size For Series Priced \$0.01 to \$1.00	5,630	1,142	1,053	(4,488)	-80%	(4,578)	-81%
FLEX	Total NBBO Size For Series Priced \$0.01 to \$1.00	2,586	804	704	(1,782)	-69%	(1,882)	-73%
GE	Total NBBO Size For Series Priced \$0.01 to \$1.00	24,591	4,281	3,240	(20,310)	-83%	(21,351)	-87%
INTC	Total NBBO Size For Series Priced \$0.01 to \$1.00	43,584	5,033	3,775	(38,552)	-88%	(39,810)	-91%
IWM	Total NBBO Size For Series Priced \$0.01 to \$1.00	47,000	7,517	7,795	(39,483)	-84%	(39,205)	-83%
MSFT	Total NBBO Size For Series Priced \$0.01 to \$1.00	33,715	5,096	3,665	(28,619)	-85%	(30,500)	-89%
QQQQ	Total NBBO Size For Series Priced \$0.01 to \$1.00	228,158	33,018	29,159	(195,140)	-86%	(198,999)	-87%
SMH	Total NBBO Size For Series Priced \$0.01 to \$1.00	37,263	3,120	2,734	(34,143)	-92%	(34,529)	-93%
SUNW	Total NBBO Size For Series Priced \$0.01 to \$1.00	10,262	2,885	2,272	(7,377)	-72%	(7,989)	-78%
TXN	Total NBBO Size For Series Priced \$0.01 to \$1.00	18,479	2,366	2,170	(16,113)	-87%	(16,310)	-88%
WFMI	Total NBBO Size For Series Priced \$0.01 to \$1.00	3,490	596	720	(2,895)	-83%	(2,770)	-79%

Symbol	Total NBBO Size Weighted By Open Interest	Pre-Pilot NBBO Size	Phase I NBBO Size	Phase II NBBO Size	Phase I vs Pre-Pilot Difference In NBBO Size	Phase I vs Pre-Pilot Percentage Difference	Phase II vs Pre-Pilot Difference In NBBO Size	Phase II vs Pre-Pilot Percentage Difference
A	Total NBBO Size For Series Priced \$1.00 to \$2.00	1,515	364	521	(1,151)	-76%	(994)	-66%
All 13	Total NBBO Size For Series Priced \$1.00 to \$2.00	59,197	9,982	6,513	(49,215)	-83%	(52,684)	-89%
AMD	Total NBBO Size For Series Priced \$1.00 to \$2.00	8,432	1,802	883	(6,630)	-79%	(7,549)	-90%
CAT	Total NBBO Size For Series Priced \$1.00 to \$2.00	4,857	927	818	(3,930)	-81%	(4,039)	-83%
FLEX	Total NBBO Size For Series Priced \$1.00 to \$2.00	1,576	542	454	(1,035)	-66%	(1,122)	-71%
GE	Total NBBO Size For Series Priced \$1.00 to \$2.00	15,711	2,991	2,365	(12,720)	-81%	(13,347)	-85%
INTC	Total NBBO Size For Series Priced \$1.00 to \$2.00	25,481	3,790	3,125	(21,691)	-85%	(22,356)	-88%
IWM	Total NBBO Size For Series Priced \$1.00 to \$2.00	37,397	5,933	6,183	(31,463)	-84%	(31,214)	-83%
MSFT	Total NBBO Size For Series Priced \$1.00 to \$2.00	24,718	3,834	2,935	(20,884)	-84%	(21,784)	-88%
QQQQ	Total NBBO Size For Series Priced \$1.00 to \$2.00	150,068	26,968	17,302	(123,100)	-82%	(132,766)	-88%
SMH	Total NBBO Size For Series Priced \$1.00 to \$2.00	22,286	2,533	2,678	(19,753)	-89%	(19,608)	-88%
SUNW	Total NBBO Size For Series Priced \$1.00 to \$2.00	5,435	2,058	912	(3,377)	-62%	(4,523)	-83%
TXN	Total NBBO Size For Series Priced \$1.00 to \$2.00	14,243	1,675	1,442	(12,569)	-88%	(12,801)	-90%
WFMI	Total NBBO Size For Series Priced \$1.00 to \$2.00	3,458	543	573	(2,914)	-84%	(2,885)	-83%
A	Total NBBO Size For Series Priced \$2.00 to \$3.00	716	287	409	(429)	-60%	(307)	-43%
All 13	Total NBBO Size For Series Priced \$2.00 to \$3.00	33,728	6,334	4,791	(27,394)	-81%	(28,937)	-86%
AMD	Total NBBO Size For Series Priced \$2.00 to \$3.00	7,526	1,850	879	(5,675)	-75%	(6,647)	-88%
CAT	Total NBBO Size For Series Priced \$2.00 to \$3.00	3,997	857	767	(3,140)	-79%	(3,230)	-81%
FLEX	Total NBBO Size For Series Priced \$2.00 to \$3.00	1,293	478	403	(815)	-63%	(890)	-69%
GE	Total NBBO Size For Series Priced \$2.00 to \$3.00	9,475	2,387	2,147	(7,088)	-75%	(7,328)	-77%
INTC	Total NBBO Size For Series Priced \$2.00 to \$3.00	18,187	2,949	2,843	(15,238)	-84%	(15,343)	-84%
IWM	Total NBBO Size For Series Priced \$2.00 to \$3.00	26,265	5,655	6,200	(20,611)	-78%	(20,065)	-76%
MSFT	Total NBBO Size For Series Priced \$2.00 to \$3.00	15,553	3,395	2,696	(12,158)	-78%	(12,857)	-83%
QQQQ	Total NBBO Size For Series Priced \$2.00 to \$3.00	103,647	18,436	12,638	(85,211)	-82%	(91,009)	-88%
SMH	Total NBBO Size For Series Priced \$2.00 to \$3.00	17,981	2,346	2,432	(15,634)	-87%	(15,549)	-86%
SUNW	Total NBBO Size For Series Priced \$2.00 to \$3.00	5,346	1,283	901	(4,064)	-76%	(4,445)	-83%
TXN	Total NBBO Size For Series Priced \$2.00 to \$3.00	12,127	1,199	1,170	(10,927)	-90%	(10,957)	-90%
WFMI	Total NBBO Size For Series Priced \$2.00 to \$3.00	2,920	555	536	(2,365)	-81%	(2,385)	-82%
A	Total NBBO Size For Series Priced \$3.00 to \$5.00	551	742	882	190	35%	331	60%
All 13	Total NBBO Size For Series Priced \$3.00 to \$5.00	29,622	9,083	7,990	(20,539)	-69%	(21,633)	-73%
AMD	Total NBBO Size For Series Priced \$3.00 to \$5.00	7,716	5,010	2,245	(2,706)	-35%	(5,471)	-71%
CAT	Total NBBO Size For Series Priced \$3.00 to \$5.00	4,538	2,932	2,292	(1,606)	-35%	(2,246)	-49%
FLEX	Total NBBO Size For Series Priced \$3.00 to \$5.00	1,309	1,264	970	(45)	-3%	(339)	-26%
GE	Total NBBO Size For Series Priced \$3.00 to \$5.00	10,815	6,312	6,774	(4,503)	-42%	(4,041)	-37%
INTC	Total NBBO Size For Series Priced \$3.00 to \$5.00	17,012	12,250	9,093	(4,762)	-28%	(7,919)	-47%
IWM	Total NBBO Size For Series Priced \$3.00 to \$5.00	27,273	14,845	15,581	(12,428)	-46%	(11,692)	-43%
MSFT	Total NBBO Size For Series Priced \$3.00 to \$5.00	16,953	11,310	7,514	(5,643)	-33%	(9,439)	-56%
QQQQ	Total NBBO Size For Series Priced \$3.00 to \$5.00	97,849	12,921	10,446	(84,928)	-87%	(87,403)	-89%
SMH	Total NBBO Size For Series Priced \$3.00 to \$5.00	14,831	6,509	6,371	(8,322)	-56%	(8,460)	-57%
SUNW	Total NBBO Size For Series Priced \$3.00 to \$5.00	5,981	5,564	4,511	(417)	-7%	(1,470)	-25%
TXN	Total NBBO Size For Series Priced \$3.00 to \$5.00	9,855	5,212	3,932	(4,644)	-47%	(5,923)	-60%
WFMI	Total NBBO Size For Series Priced \$3.00 to \$5.00	3,462	1,571	1,463	(1,891)	-55%	(1,998)	-58%
A	Total NBBO Size For Series Priced Above \$5.00	275	350	454	75	27%	180	65%
All 13	Total NBBO Size For Series Priced Above \$5.00	20,569	5,871	5,180	(14,698)	-71%	(15,389)	-75%
AMD	Total NBBO Size For Series Priced Above \$5.00	3,898	3,676	1,558	(222)	-6%	(2,340)	-60%
CAT	Total NBBO Size For Series Priced Above \$5.00	2,827	1,504	1,346	(1,323)	-47%	(1,481)	-52%
FLEX	Total NBBO Size For Series Priced Above \$5.00	951	1,119	1,013	168	18%	62	7%
GE	Total NBBO Size For Series Priced Above \$5.00	6,580	4,856	4,220	(1,725)	-26%	(2,360)	-36%
INTC	Total NBBO Size For Series Priced Above \$5.00	8,937	6,730	6,278	(2,206)	-25%	(2,658)	-30%
IWM	Total NBBO Size For Series Priced Above \$5.00	14,953	8,973	8,476	(5,979)	-40%	(6,477)	-43%
MSFT	Total NBBO Size For Series Priced Above \$5.00	12,061	8,516	6,097	(3,545)	-29%	(5,963)	-49%
QQQQ	Total NBBO Size For Series Priced Above \$5.00	56,786	8,287	7,176	(48,500)	-85%	(49,610)	-87%
SMH	Total NBBO Size For Series Priced Above \$5.00	4,757	2,964	3,537	(1,793)	-38%	(1,220)	-26%
SUNW	Total NBBO Size For Series Priced Above \$5.00	3,750	3,974	1,011	224	6%	(2,739)	-73%
TXN	Total NBBO Size For Series Priced Above \$5.00	5,652	2,721	2,294	(2,931)	-52%	(3,358)	-59%
WFMI	Total NBBO Size For Series Priced Above \$5.00	1,774	984	831	(790)	-45%	(944)	-53%

EXHIBIT C

Daily Volume By Exchange AMD JAN '08 25 Puts

Subtotals	-	21	2,601	36	227,252	121,793	
Date	AMEX	BOX	CBOE	ISE	NYSE ARCA	PHLX	Open Interest
5/1/2007	0	0	0	0	8004	9028	2257
5/2/2007	0	5	0	0	2004	0	2257
5/3/2007	0	0	0	0	0	0	2262
5/4/2007	0	0	0	0	0	0	2262
5/7/2007	0	0	0	0	0	0	2257
5/8/2007	0	0	0	0	10004	4514	2257
5/9/2007	0	1	0	0	1504	0	2257
5/10/2007	0	0	0	0	0	0	2258
5/11/2007	0	0	0	0	0	0	2258
5/14/2007	0	0	0	0	0	0	No Open Interest
5/15/2007	0	0	0	0	7004	6774	2258
5/16/2007	0	15	0	0	3004	0	2258
5/17/2007	0	0	1	0	0	0	2273
5/18/2007	0	0	0	0	0	0	2273
5/21/2007	0	0	0	0	0	2	2273
5/22/2007	0	0	0	0	10004	9032	2258
5/23/2007	0	0	0	0	2404	0	2256
5/24/2007	0	0	0	0	7004	4510	2255
5/25/2007	0	0	0	0	0	0	2255
5/28/2007	0	0	0	0	0	0	No Open Interest
5/29/2007	0	0	0	0	10004	4510	2255
5/30/2007	0	0	0	0	1504	0	2254
5/31/2007	0	0	0	0	0	0	2254
6/1/2007	0	0	0	5	0	0	2254
6/4/2007	0	0	0	0	0	0	2254
6/5/2007	0	0	0	0	10004	9016	2254
6/6/2007	0	0	0	0	2004	0	2254
6/7/2007	0	0	0	0	0	0	2254
6/8/2007	0	0	0	0	0	0	2254
6/11/2007	0	0	0	0	0	0	2254
6/12/2007	0	0	0	0	10004	9016	2254
6/13/2007	0	0	0	0	1504	0	2254
6/14/2007	0	0	0	0	0	0	2254
6/15/2007	0	0	0	0	0	0	2254
6/18/2007	0	0	0	0	0	0	2254
6/19/2007	0	0	100	0	10004	9016	2254
6/20/2007	0	0	0	0	2004	0	2254
6/21/2007	0	0	0	0	0	0	2254
6/22/2007	0	0	0	0	0	0	2254
6/25/2007	0	0	0	0	0	0	2254
6/26/2007	0	0	0	0	10004	6762	2254
6/27/2007	0	0	0	0	2004	0	2254
6/28/2007	0	0	0	0	10004	6762	2254
6/29/2007	0	0	0	0	2004	0	2254
7/2/2007	0	0	0	0	10004	6762	2254
7/3/2007	0	0	0	0	2004	0	2254
7/5/2007	0	0	0	0	0	0	2254
7/6/2007	0	0	0	0	11004	6762	2254
7/9/2007	0	0	0	0	1504	0	2254
7/10/2007	0	0	0	0	0	0	2254
7/11/2007	0	0	0	0	11004	6762	2254
7/12/2007	0	0	0	0	1504	0	2254
7/13/2007	0	0	0	0	0	0	2254
7/16/2007	0	0	0	26	7004	6762	2254
7/17/2007	0	0	0	0	2004	0	2280
7/18/2007	0	0	0	0	10004	6840	2280

EXHIBIT C

Daily Volume By Exchange AMD JAN '08 25 Puts

Subtotals	-	21	2,601	36	227,252	121,793	
Date	AMEX	BOX	CBOE	ISE	NYSE ARCA	PHLX	Open Interest
7/19/2007	0	0	0	0	0	0	2280
7/20/2007	0	0	0	0	0	0	2280
7/23/2007	0	0	0	0	0	0	2280
7/24/2007	0	0	2000	0	0	0	2254
7/25/2007	0	0	0	0	11004	0	2254
7/26/2007	0	0	500	0	1204	0	2254
7/27/2007	0	0	0	0	0	0	2254
7/30/2007	0	0	0	0	2004	0	2254
7/31/2007	0	0	0	0	0	0	2254
8/1/2007	0	0	0	0	10004	4511	2254
8/2/2007	0	0	0	0	1004	0	2254
8/3/2007	0	0	0	0	0	0	2254
8/6/2007	0	0	0	0	0	0	2254
8/7/2007	0	0	0	0	0	0	2251
8/8/2007	0	0	0	0	11004	0	2231
8/9/2007	0	0	0	0	0	0	2231
8/10/2007	0	0	0	5	0	0	2231
8/13/2007	0	0	0	0	0	0	2231
8/14/2007	0	0	0	0	0	0	2226
8/15/2007	0	0	0	0	0	0	2226
8/16/2007	0	0	0	0	0	0	2226
8/17/2007	0	0	0	0	0	0	2226
8/20/2007	0	0	0	0	0	0	2226
8/21/2007	0	0	0	0	0	0	2226
8/22/2007	0	0	0	0	11004	4452	2226
8/23/2007	0	0	0	0	2004	0	2226
8/24/2007	0	0	0	0	0	0	2226
8/27/2007	0	0	0	0	0	0	2226
8/28/2007	0	0	0	0	0	0	2226
8/29/2007	0	0	0	0	0	0	2226
8/30/2007	0	0	0	0	0	0	2226
8/31/2007	0	0	0	0	0	0	2226
9/4/2007	0	0	0	0	0	0	2226
9/5/2007	0	0	0	0	0	0	2226
9/6/2007	0	0	0	0	0	0	2226
9/7/2007	0	0	0	0	0	0	2226
9/10/2007	0	0	0	0	0	0	2226
9/11/2007	0	0	0	0	0	0	2226
9/12/2007	0	0	0	0	0	0	2226
9/13/2007	0	0	0	0	0	0	2226
9/14/2007	0	0	0	0	0	0	2226
9/17/2007	0	0	0	0	0	0	2216
9/18/2007	0	0	0	0	0	0	2216
9/19/2007	0	0	0	0	0	0	2116
9/20/2007	0	0	0	0	0	0	2116
9/21/2007	0	0	0	0	0	0	2116
9/24/2007	0	0	0	0	0	0	2116
9/25/2007	0	0	0	0	0	0	2116
9/26/2007	0	0	0	0	0	0	2116
9/27/2007	0	0	0	0	0	0	2116
9/28/2007	0	0	0	0	0	0	2116

EXHIBIT C

Daily Volume By Exchange AMD Jan'08 30 Puts

Subtotals	-	39	16,008	4	247,178	125,981	
Date	AMEX	BOX	CBOE	ISE	NYSE ARCA	PHLX	Open Interest
5/1/2007	0	0	0	0	10004	13008	3252
5/2/2007	0	5	0	0	2004	0	2253
5/3/2007	0	0	0	0	0	0	2258
5/4/2007	0	0	0	0	0	0	2258
5/7/2007	0	0	0	0	0	0	2253
5/8/2007	0	0	0	0	10004	4506	2253
5/9/2007	0	5	0	0	1504	0	2253
5/10/2007	0	0	0	0	0	0	2258
5/11/2007	0	0	0	0	0	0	2258
5/14/2007	0	0	0	0	0	0	No Open Interest
5/15/2007	0	0	0	0	7002	6774	2258
5/16/2007	0	6	0	0	4016	0	2258
5/17/2007	0	6	0	0	0	0	2264
5/18/2007	0	0	0	0	0	0	2264
5/21/2007	0	0	0	4	0	0	2264
5/22/2007	0	0	0	0	10004	9056	2264
5/23/2007	0	0	0	0	2404	0	2264
5/24/2007	0	0	0	0	7004	4528	2264
5/25/2007	0	0	6	0	0	0	2264
5/28/2007	0	0	0	0	0	0	No Open Interest
5/29/2007	0	0	0	0	10004	4534	2267
5/30/2007	0	6	0	0	1504	0	2253
5/31/2007	0	3	0	0	0	10	2253
6/1/2007	0	0	0	0	0	0	2256
6/4/2007	0	0	0	0	0	0	2256
6/5/2007	0	0	0	0	10004	9024	2256
6/6/2007	0	0	0	0	2004	0	2256
6/7/2007	0	6	0	0	0	0	2253
6/8/2007	0	0	2	0	0	10	2259
6/11/2007	0	0	0	0	0	0	2261
6/12/2007	0	0	2300	0	10004	9044	2261
6/13/2007	0	0	0	0	2004	0	2259
6/14/2007	0	2	0	0	0	0	2259
6/15/2007	0	0	0	0	0	0	2259
6/18/2007	0	0	0	0	0	0	2259
6/19/2007	0	0	2300	0	10004	9036	2259
6/20/2007	0	0	0	0	2404	0	2259
6/21/2007	0	0	2400	0	0	0	2259
6/22/2007	0	0	0	0	4004	0	2259
6/25/2007	0	0	0	0	0	0	2259
6/26/2007	0	0	0	0	10004	6777	2259
6/27/2007	0	0	0	0	2004	0	2259
6/28/2007	0	0	0	0	10004	6777	2259
6/29/2007	0	0	0	0	2004	0	2259
7/2/2007	0	0	2500	0	10004	6777	2259
7/3/2007	0	0	0	0	2004	0	2259
7/5/2007	0	0	0	0	0	0	2259
7/6/2007	0	0	0	0	11004	6777	2259
7/9/2007	0	0	0	0	1504	0	2259
7/10/2007	0	0	0	0	0	0	2259
7/11/2007	0	0	0	0	12004	6777	2259
7/12/2007	0	0	0	0	1504	0	2259
7/13/2007	0	0	0	0	0	0	2259
7/16/2007	0	0	0	0	7004	6777	2259
7/17/2007	0	0	0	0	2004	0	2259
7/18/2007	0	0	0	0	11004	6777	2259

EXHIBIT C

Daily Volume By Exchange AMD Jan'08 30 Puts

Subtotals	-	39	16,008	4	247,178	125,981	
Date	AMEX	BOX	CBOE	ISE	NYSE ARCA	PHLX	Open Interest
7/19/2007	0	0	0	0	0	0	2259
7/20/2007	0	0	0	0	0	0	2259
7/23/2007	0	0	0	0	0	0	2259
7/24/2007	0	0	2500	0	0	0	2259
7/25/2007	0	0	0	0	11004	0	2259
7/26/2007	0	0	1000	0	1204	0	2259
7/27/2007	0	0	0	0	0	0	2259
7/30/2007	0	0	0	0	2004	0	2259
7/31/2007	0	0	0	0	0	0	2253
8/1/2007	0	0	0	0	11004	4506	2253
8/2/2007	0	0	2000	0	1004	0	2253
8/3/2007	0	0	0	0	0	0	2253
8/6/2007	0	0	0	0	5004	0	2253
8/7/2007	0	0	0	0	0	0	2253
8/8/2007	0	0	0	0	11004	0	2253
8/9/2007	0	0	0	0	0	0	2253
8/10/2007	0	0	0	0	0	0	2253
8/13/2007	0	0	0	0	0	0	2253
8/14/2007	0	0	0	0	0	0	2253
8/15/2007	0	0	0	0	0	0	2253
8/16/2007	0	0	0	0	0	0	2253
8/17/2007	0	0	0	0	0	0	2253
8/20/2007	0	0	0	0	0	0	2253
8/21/2007	0	0	0	0	0	0	2253
8/22/2007	0	0	0	0	11004	4506	2253
8/23/2007	0	0	0	0	2004	0	2253
8/24/2007	0	0	0	0	0	0	2253
8/27/2007	0	0	0	0	0	0	2253
8/28/2007	0	0	0	0	0	0	2253
8/29/2007	0	0	0	0	0	0	2253
8/30/2007	0	0	0	0	0	0	2253
8/31/2007	0	0	0	0	0	0	2253
9/4/2007	0	0	500	0	0	0	2253
9/5/2007	0	0	0	0	0	0	2253
9/6/2007	0	0	0	0	0	0	2253
9/7/2007	0	0	0	0	2004	0	2253
9/10/2007	0	0	0	0	0	0	2253
9/11/2007	0	0	0	0	0	0	2253
9/12/2007	0	0	0	0	0	0	2253
9/13/2007	0	0	0	0	0	0	2253
9/14/2007	0	0	0	0	0	0	2253
9/17/2007	0	0	0	0	0	0	2253
9/18/2007	0	0	0	0	0	0	2253
9/19/2007	0	0	0	0	0	0	2253
9/20/2007	0	0	0	0	0	0	2253
9/21/2007	0	0	0	0	0	0	2253
9/24/2007	0	0	0	0	0	0	2253
9/25/2007	0	0	500	0	0	0	2253
9/26/2007	0	0	0	0	0	0	2253
9/27/2007	0	0	0	0	0	0	2253
9/28/2007	0	0	0	0	2004	0	2253

EXHIBIT D

	Change In ADV Phase I vs Pre-Pilot				Change In ADV Phase II vs Pre-Pilot			
	Customer	Firm	Market Maker	Total	Customer	Firm	Market Maker	Total
WFMI	1,788	(8,795)	(5,286)	(6,147)	545	(8,296)	(6,006)	(6,878)
GE	9,185	(327)	(11,254)	(1,198)	15,545	17,477	22,275	27,649
MSFT	(20,381)	(8,999)	3,491	(12,945)	(38,559)	(14,357)	(13,497)	(33,206)
A	474	221	1,280	988	(403)	47	505	75
AMD	2,799	32,692	28,924	32,208	371	9,952	5,475	7,899
CAT	(1,105)	(3,065)	(3,178)	(3,674)	(2,404)	(4,890)	(2,094)	(4,694)
FLEX	(510)	379	(652)	(392)	(505)	224	(251)	(266)
INTC	(5,077)	(4,312)	6,390	(1,500)	(19,492)	(9,795)	(6,054)	(17,671)
IWM	121,483	60,244	221,916	201,822	303,391	101,874	473,202	439,234
QQQQ	119,047	790	198,270	159,054	180,554	80,553	357,422	309,264
SMH	12,450	(1,559)	8,223	9,557	8,055	(4,735)	4,804	4,062
SUNW	346	(2,448)	4,202	1,050	6,206	(1,294)	8,740	6,826
TXN	1,209	(7,662)	1,218	(2,617)	(5,309)	(9,089)	(6,944)	(10,671)
Penny Subtotal	241,709	57,158	453,544	376,206	447,994	157,672	837,577	721,621
ETF & HOLDRs Subtotal	252,980	59,476	428,410	370,433	492,000	177,692	835,428	752,560
Penny Ex ETF & HOLDRs Subtotal	(11,271)	(2,317)	25,135	5,773	(44,006)	(20,020)	2,149	(30,939)
Industry Volume	1,069,727	196,247	547,911	906,942	2,253,180	383,693	2,009,155	2,323,014
Industry Ex								
Pennies Subtotal	828,018	139,089	94,366	530,737	1,805,186	226,021	1,171,579	1,601,393

	Percentage Change In ADV Phase I vs Pre-Pilot				Percentage Change In ADV Phase II vs Pre-Pilot			
	Customer	Firm	Market Maker	Total	Customer	Firm	Market Maker	Total
WFMI	16%	-77%	-25%	-28%	5%	-72%	-28%	-32%
GE	22%	-1%	-15%	-2%	38%	76%	29%	39%
MSFT	-23%	-23%	5%	-13%	-43%	-37%	-18%	-33%
A	17%	26%	41%	29%	-14%	6%	16%	2%
AMD	6%	189%	66%	61%	1%	58%	12%	15%
CAT	-4%	-31%	-12%	-12%	-10%	-50%	-8%	-15%
FLEX	-21%	80%	-22%	-14%	-21%	48%	-9%	-9%
INTC	-6%	-12%	9%	-2%	-23%	-28%	-8%	-18%
IWM	56%	53%	91%	70%	140%	89%	195%	153%
QQQQ	29%	1%	60%	37%	44%	72%	108%	72%
SMH	52%	-9%	28%	27%	34%	-27%	16%	11%
SUNW	2%	-46%	43%	7%	39%	-24%	90%	44%
TXN	6%	-47%	5%	-8%	-24%	-55%	-26%	-33%
Penny Subtotal	24%	14%	47%	32%	45%	39%	87%	61%
ETF & HOLDRs Subtotal	35%	23%	66%	46%	52%	56%	78%	64%
Penny Ex ETF & HOLDRs Subtotal	-4%	-2%	8%	2%	-15%	-14%	1%	-8%
Industry Volume	16%	6%	7%	10%	33%	12%	24%	25%
Industry Ex								
Pennies Subtotal	14%	5%	1%	7%	31%	8%	16%	20%

Shaded cells denote declines

EXHIBIT D

	Relative Percentage Change Vs Industry Ex Penny Volume Phase I vs Pre-Pilot				Relative Percentage Change Vs Industry Ex Penny Volume Phase II vs Pre-Pilot			
	Customer	Firm	Market Maker	Total	Customer	Firm	Market Maker	Total
WFMI	2%	-82%	-26%	-35%	-26%	-81%	-44%	-52%
GE	8%	-7%	-16%	-8%	7%	68%	13%	19%
MSFT	-37%	-29%	3%	-19%	-74%	-46%	-34%	-53%
A	3%	21%	40%	23%	-45%	-3%	0%	-18%
AMD	-8%	184%	65%	54%	-30%	49%	-4%	-5%
CAT	-19%	-37%	-13%	-19%	-40%	-58%	-24%	-35%
FLEX	-35%	75%	-24%	-20%	-52%	39%	-25%	-29%
INTC	-20%	-17%	7%	-8%	-53%	-36%	-24%	-38%
IWM	42%	48%	90%	64%	109%	81%	179%	133%
QQQQ	15%	-4%	58%	30%	13%	63%	92%	52%
SMH	38%	-14%	27%	20%	3%	-35%	0%	-9%
SUNW	-12%	-51%	42%	0%	9%	-32%	74%	24%
TXN	-9%	-52%	3%	-15%	-55%	-64%	-42%	-53%
	Relative Percentage Change Vs Industry Ex Penny Volume Phase I vs Pre-Pilot				Relative Percentage Change Vs Industry Ex Penny Volume Phase II vs Pre-Pilot			
	Customer	Firm	Market Maker	Total	Customer	Firm	Market Maker	Total
Penny Subtotal	10%	9%	46%	25%	14%	31%	71%	41%
ETF & HOLDRs								
Subtotal	21%	18%	65%	39%	21%	48%	62%	44%
Penny Ex ETF & HOLDRs								
Subtotal	-18%	-7%	7%	-5%	-46%	-22%	-15%	-28%
Industry Volume	1%	1%	5%	3%	2%	4%	8%	5%
Industry Ex								
Pennies Subtotal	0%	0%	0%	0%	0%	0%	0%	0%

Shaded cells denote declines

EXHIBIT E
AVERAGE DAILY QUOTES PER SERIES BY UNDERLYING

Symbol	Average Daily Quotes Per Series Pre-Pilot	Average Daily Quotes Per Series Phase I	Average Daily Quotes Per Series Phase II	Phase I vs Pre-Pilot Difference	Percentage Difference Phase I vs Pre-Pilot	Phase II vs Pre-Pilot Difference	Percentage Difference Phase II vs Pre-Pilot
QQQQ	13,159	26,393	42,992	13,235	101%	29,833	227%
IWM	10,975	23,777	35,989	12,801	117%	25,013	228%
CAT	17,874	30,621	39,390	12,747	71%	21,517	120%
GE	9,618	14,262	23,374	4,644	48%	13,756	143%
A	4,164	9,544	13,334	5,380	129%	9,170	220%
TXN	14,919	23,363	23,296	8,444	57%	8,377	56%
SMH	9,127	10,692	14,204	1,565	17%	5,077	56%
INTC	10,599	10,443	13,861	(156)	-1%	3,262	31%
MSFT	11,900	12,437	13,589	537	5%	1,689	14%
FLEX	2,798	4,203	3,183	1,405	50%	385	14%
AMD	9,541	9,717	9,745	176	2%	204	2%
WFMI	11,884	12,132	12,065	248	2%	181	2%
SUNW	4,656	3,819	3,103	(836)	-18%	(1,553)	-33%
Totals	131,213	191,404	248,123	60,191	46%	116,911	89%

AVERAGE DAILY QUOTES PER UNDERLYING

Symbol	Average Daily Quotes Per Underlying Pre- Pilot	Average Daily Quotes Per Underlying Phase I	Average Daily Quotes Per Underlying Phase II	Phase I vs Pre-Pilot Difference	Percentage Difference Phase I vs Pre-Pilot	Phase II vs Pre-Pilot Difference	Percentage Difference Phase II vs Pre-Pilot
QQQQ	7,049,526	13,523,005	26,263,980	6,473,478	91.83%	19,214,453	273%
IWM	7,753,994	14,209,875	25,306,781	6,455,881	83.26%	17,552,786	226%
CAT	2,879,693	4,181,109	6,294,302	1,301,415	45.19%	3,414,609	119%
GE	1,161,148	1,680,370	2,963,211	519,221	44.72%	1,802,063	155%
TXN	1,631,268	2,574,158	2,917,690	942,890	57.80%	1,286,422	79%
A	604,936	1,074,177	1,713,045	469,241	77.57%	1,108,109	183%
SMH	1,469,874	1,257,355	1,881,624	(212,520)	-14.46%	411,750	28%
INTC	1,304,542	1,213,660	1,715,328	(90,881)	-6.97%	410,786	31%
WFMI	1,835,187	1,782,763	1,868,872	(52,424)	-2.86%	33,685	2%
FLEX	248,894	374,156	261,546	125,262	50.33%	12,652	5%
MSFT	2,038,197	2,107,568	2,040,334	69,371	3.40%	2,137	0%
SUNW	341,611	289,865	248,620	(51,747)	-15.15%	(92,991)	-27%
AMD	2,217,568	1,891,397	1,679,445	(326,171)	-14.71%	(538,124)	-24%
Totals	30,536,440	46,159,457	75,154,778	15,623,017	51.16%	44,618,338	146%