



400 S. LaSalle
Chicago, IL 60605

Information Circular IC03-35

DATE: March 10, 2003
TO: Members and Member Firms
FROM: William F. Nauss
RE: Full Value LEAPS® on the iShares S&P 100 (OEF)

CBOE is pleased to announce the introduction of **Full Value LEAPS® on the iShares S&P 100 (OEF)**. Trading will begin on **Wednesday, March 12, 2003** starting with December 2004 listings – class symbol **OHW**. The initial strike prices will be 32, 36, 40, 44, 48, 52, & 56. Additional strikes may be added based on market movement and customer requests. Opening and intraday markets will be provided by the following Lead Market Makers:

<u>TRADING FIRM/GROUP</u>	<u>CONTACT</u>	<u>PHONE #</u>
Chicago Trading Co., LLC	Emmanuel Lontakis	312-863-8180
Knight Financial Group	Scott Tinervia	312-362-4628
QSA-Ronin Capital, LLC	Rich Tobin	312-408-2916

- CBOE's Rapid Opening System (**ROS**) will be used to facilitate the opening rotation.
- Dynamic Quotes with Size (**DQWS**) on all series
- **RAES** will be 100-up for all series.

The Lead Market Makers are members of trading groups who currently provide deep liquid markets in many issues listed on the **CBOE** as well as on other exchanges. They were selected as Lead Market Makers in order to increase accountability and enhance customer confidence in OEF markets. These Lead Market Makers represent a wealth of derivative experience and have demonstrated the ability to provide the capital and experience needed to maintain competitive markets.

Please feel free to call on any Lead Market Maker if you have questions or contact me directly on the *OEF Hotline* at 312-460-1705 (8am-3:30pm Chicago time).