



Memorandum # 0760-07

MEMORANDUM

To: All Members, Member Organizations and ROTs
From: Kelly E. Kennedy - Listings/Market Watch
Subject: Option Allocations
Date: March 28, 2007

The following equity option allocations have been made pursuant to the terms of Rules 506 and 511 (b):

Citadel Derivatives Group LLC

Eldorado Gold Corporation	EGO
Spirit Aerosystems Holdings, Inc.	SPR
Valero L.P.	VL I

Citigroup Derivatives Markets, Inc

Melco PBL Entertainment - ADR	MPEL
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Group One Ltd.

ArQule, Inc.	ARQL
Bronco Drilling Company, Inc	BRNC
DynCorp International Inc.	DCP
Occam Networks, Inc.	OCNW
Valero GP Holdings, LLC	VEH
Volt Information Sciences, Inc.	VOL

LaBranche Structured Products

Aircastle Limited	AYR
Alliance Holdings GP LP	AHGP
Double Hull Tankers, Inc.	DHT
Genco Shopping & Trading Ltd.	GSTL
Penson Worldwide, Inc.	PNSN
PICO Holdings, Inc.	PICO
Stifel Financial Corp.	SF

Market Street Securities, Inc.

Owens Corning	OC
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McGowan Investors LP

Alesco Financial, Inc.	AFN
AMERCO	UHAL
Core Laboratories N.V.	CLB
Delta Financial Corporation	DFC
Imperial Sugar Company	IPSU
Kenexa Corporation	KNXA
NDS Group plc - ADR	NNDS

Susquehanna Investment Group

Boston Properties, Inc.	BXP
Harsco Corporation	HSC
iShares Dow Jones US Broker-Dealers Index	IAI
Natural Resource Partners L.P.	NRP

Timber Hill, Inc.

Public Storage, Inc.	PSA
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Questions should be directed to Listings/Market Watch at (215) 496-1574. Information concerning the trading commencement date(s) of the above listed allocation(s) will follow this memorandum.