

MEMORANDUM

To: All Option Members, Member Organizations & ROPs

From: Options Services

Subject: New Strike Prices

Effective at the Open of Business on Tuesday, April 10, 2007, the following new Strike Prices will be available for trading. The symbols for each new option series are as follows:

| Issues and Strikes | Issues and Strikes | Issues and Strikes | Issues and Strikes |
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| Diamond Trust Series Quaterly (DIA) Cameco Corporation **Eff. Immed - 4/9/2007 Other Exchanges - None BQQ CY/OY Mar 129 BQQ CZ/OZ Mar 130 | Diamond Trust Series Quaterly (DIA) Cameco Corporation **Eff. Immed - 4/9/2007 Other Exchanges - ACIPB CCJ IL/UL Sep 60 | Diamond Trust Series Quaterly (DIA) iShares Russell 200 Index fund qua **Eff. Immed - 4/9/2007 Other Exchanges - None HLK CA/OA Mar 131 (Wrap) HLK CB/OB Mar 132 (Wrap) | Diamond Trust Series Quaterly (DIA) iShares Russell 200 Index fund qua **Eff. Immed - 4/9/2007 Other Exchanges - None IQQ CG/OG Mar 85 IQZ CH/OH Mar 86 (Wrap) IQZ CI/OI Mar 87 (Wrap) |
| Standard & Poors Depository Receipts (SPDR) iShares MSCI EAFE Index Fund (EUSC) Inc (USU) - '09 **Eff. Immed - 4/9/2007 Other Exchanges - None JBG CR/OR Mar 148 (Wrap) JBG CS/OS Mar 149 (Wrap) | Rackable Systems, Inc. (RQO) - '08 **Eff. Immed - 4/9/2007 Other Exchanges - ACPIB LMY AA/MA Jan 5 LMY AU/MU Jan 7.5 | iShares MSCI EAFE Index Fund (EUSC) Inc (USU) - '09 **Eff. Immed - 4/9/2007 Other Exchanges - ACIP LXL AD/MD Jan 82 LXL AE/ME Jan 83 LXL AF/MF Jan 84 | iShares MSCI EAFE Index Fund (EUSC) Inc (USU) - '09 **Eff. Immed - 4/9/2007 Other Exchanges - ACPIB OFY AD/MD Jan 20 |
| Amkor Technology (QEL) - '09 **Eff. Immed - 4/9/2007 Other Exchanges - ACIP OMY AD/MD Jan 20 OMY AW/MW Jan 17.5 OMY AX/MX Jan 22.5 | Amkor Technology (QEL) - '08 **Eff. Immed - 4/9/2007 Other Exchanges - ACIP YDD AD/MD Jan 20 YDD AX/MX Jan 22.5 | Rackable Systems, Inc. (RQO) - '09 **Eff. Immed - 4/9/2007 Other Exchanges - ACPIB ZMY AA/MA Jan 5 ZMY AU/MU Jan 7.5 | Pepsico, Inc. (PEP) - '08 **Eff. Immed - 4/9/2007 Other Exchanges - ACIPB WP AZ/MZ Jan 62.5 |
| Dow Chemical Other Exchanges - ACPI DOW FL/RL Jun 60 DOW IL/UL Sep 60 | Coinstar, Inc. (QLR) - '08 Other Exchanges - CAPI LUD AH/MH Jan 40 | Coinstar, Inc. (QLR) - '09 Other Exchanges - CAPI ZUD AH/MH Jan 40 | Cepheid, Inc. (QHY) - '08 Other Exchanges - ACI WIR AC/MC Jan 15 |
| ABN Amro Other Exchanges - AP ABN DJ/PJ Apr 50 ABN EJ/QJ May 50 ABN GJ/SJ Jul 50 ABN JJ/VJ Oct 50 | Coinstar, Inc. Other Exchanges - CAPI QLR DH/PH Apr 40 | InterOil Corporation (IOC) - '08 Other Exchanges - ACIPB YBW AW/MW Jan 17.5 | Sunoco, Inc. Other Exchanges - CAIB SUN ER/QR May 90 |

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| Teva Pharma SP ADR (TVQ) - '08 Other Exchanges - ACPI WTX AY/MY Jan 27.5 WTX AZ/MZ Jan 32.5 | Church & Dwight Co. Inc. (CHD) - Other Exchanges - A KGM AI/MI Jan 45 KGM AJ/MJ Jan 50 KGM AK/MK Jan 55 | Church & Dwight Co. Inc. (CHD) - Other Exchanges - A XDJ AI/MI Jan 45 XDJ AJ/MJ Jan 50 XDJ AK/MK Jan 55 | OfficeMax Inc. (OMX) - '09 Other Exchanges - CAPIB OPH AM/MM Jan 65 |
| Alpha Natural Resources Inc. Other Exchanges - CPIA ANR ED/QD May 20 | Brookfield Asset Management, Inc. Other Exchanges - APIC BAM EL/QL May 60 | Burlington Northern Santa Fe Other Exchanges - ACPIB BNI GS/SS Jul 95 | Chipotle Mexican Grill, Inc. Other Exchanges - ACPI CMG EN/QN May 70 |
| Cabot Oil & Gas Corp Other Exchanges - PCAI COG EH/QH May 40 | Quintana Maritime Ltd. Other Exchanges - None CQU EW/QW May 17 1/2 CQU FW/RW Jun 17 1/2 CQU IW/UW Sep 17 1/2 | DryShips Inc. Other Exchanges - CPI DQR EF/QF May 30 DQR FF/RF Jun 30 DQR IF/UF Sep 30 | Entergy Corporation Other Exchanges - ACPI ETR EC/QC May 115 ETR FC/RC Jun 115 ETR IC/UC Sep 115 |
| Entravision Communications Corp Other Exchanges - C EVC EV/QV May 12 1/2 EVC HV/TV Aug 12 1/2 | Ishares S & P Midcap 400 (IJH) Other Exchanges - AI IAJ KL/WL Nov 90 (Wrap) | iShares Dow Jones U.S. Transportat Other Exchanges - I IYT ES/QS May 95 | Kinder Morgan Energy Partners Other Exchanges - ACPI KMP EL/QL May 60 KMP FL/RL Jun 60 KMP IL/UL Sep 60 |
| Rediff.com india Limited - ADR Other Exchanges - C NHQ ED/QD May 20 | NuStar Energy L.P Other Exchanges - C NS EO/QO May 75 NS FO/RO Jun 75 NS IO/UO Sep 75 | Advanced Energy Industries Other Exchanges - ACPI OEQ EE/QE May 25 OEQ GE/SE Jul 25 OEQ JE/VE Oct 25 | Petro-Canada Other Exchanges - CPI PCZ EI/QI May 45 |
| Tower Group, Inc. Other Exchanges - CI PTQ JE/VE Oct 25 | RBC Bearings, Inc Other Exchanges - None QJF EH/QH May 40 QJF HH/TH Aug 40 QJF KH/WH Nov 40 | Daktronics, Inc. Other Exchanges - PCI QKC GD/SD Jul 20 QKC JD/VD Oct 20 | Microsemi Corp. Other Exchanges - ACPI QMS EE/QE May 25 |
| Acorda Therapeutics Inc. Other Exchanges - CPI QOR EE/QE May 25 | Apollo Investment Corporation Other Exchanges - CP QPP EE/QE May 25 | Avocet Corp. Other Exchanges - ACP QVX HX/TX Aug 22 1/2 | Matrix Service Other Exchanges - CPI QXW EF/QF May 30 QXW HF/TF Aug 30 QXW KF/WF Nov 30 |
| Tsaksos Energy Navigation, Ltd. Other Exchanges - ACP TNP EL/QL May 60 TNP FL/RL Jun 60 TNP IL/UL Sep 60 | TEPPCO Partners, L.P. Other Exchanges - P TPP GJ/SJ Jul 50 | Ameristar Casinos Other Exchanges - ACPI UWT EE/QE May 25 | Daimler Chrysler AG (DCX) - '08 Other Exchanges - ACPIB WLG AB/MB Jan 110 |
| Dean Foods Co. (DF) - '08 Other Exchanges - CPAI WVA AH/MH Jan 40 WVA AI/MI Jan 45 | Goodyear (GT) - '09 Other Exchanges - ACPIB VYR AJ/MJ Jan 50 VYR AK/MK Jan 55 | Intercontinental Exchange, Inc. (ICF) Other Exchanges - CPAIB KBF AL/ML Jan 160 KBF AM/MM Jan 165 KBF AN/MN Jan 170 | Hunt (JB) Transport Services (JHC) Other Exchanges - APCI LQL AG/MG Jan 35 LQL AH/MH Jan 40 |

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| Hunt (JB) Transport Services Other Exchanges - APCI ZOR AH/MH Jan 40 | JHQ Leap Wireless International, Inc. Other Exchanges - CIP LYB AQ/MQ Jan 85 LYB AR/MR Jan 90 LYB AS/MS Jan 95 | Altria Group, Inc. (MO) - '08 Other Exchanges - ACPIB WRR AP/MP Jan 80 WRR AQ/MQ Jan 85 | Altria Group, Inc. (MO) - '09 Other Exchanges - ACPIB VPM AP/MP Jan 80 VPM AQ/MQ Jan 85 VPM AR/MR Jan 90 |
| Indymac Bancorp (NDE) - '08 Other Exchanges - ACPI KIJ AH/MH Jan 40 KIJ AI/MI Jan 45 | Indymac Bancorp (NDE) - '09 Other Exchanges - ACPI XFY AI/MI Jan 45 XFY AH/MH Jan 40 | Southern copper Corporation (PCU) Other Exchanges - ACIPB KBA AS/MS Jan 95 | Pacific Sunwear of California (PV) Other Exchanges - ACPI LAY AF/MF Jan 30 |
| Pacific Sunwear of California (PVC) Other Exchanges - ACPI ZZL AE/ME Jan 25 ZZL AF/MF Jan 30 | Schlumberger (SLB) - '09 Other Exchanges - ACPIB VWY AT/MT Jan 100 VWY AB/MB Jan 110 | Tiffany & Co. (TIF) - '08 Other Exchanges - ACIP WTF AL/ML Jan 60 WTF AM/MM Jan 65 | Tiffany & Co. (TIF) - '09 Other Exchanges - ACIP VFF AN/MN Jan 70 |
| Tiffany & Co. Other Exchanges - ACIP TIF HK/TK Aug 55 TIF HL/TL Aug 60 | Tiffany & Co. Other Exchanges - ACIP TIF KL/WL Nov 60 TIF KM/WM Nov 65 | Tesoro Corporation Other Exchanges - CAPIB TSO KG/WG Nov 135 TSO KH/WH Nov 140 | Valero Energy (VLO) Other Exchanges - ACPI ZPY IP/UP Sep 80 (Wrap) |
| WebMD Health Corporation Other Exchanges - CP QWB EL/QL May 60 QWB EM/QM May 65 | WebMD Health Corporation Other Exchanges - CP QWB FM/RM Jun 65 QWB IM/UM Sep 65 QWB IN/UN Sep 70 | Worthington Industries Inc Other Exchanges - CPAI WOR DE/PE Apr 25 WOR EE/QE May 25 | Worthington Industries Inc Other Exchanges - CPAI WOR IE/UE Sep 25 WOR IF/UF Sep 30 |
| The Sherwin-Williams Company Other Exchanges - APCIB SHW DK/PK Apr 55 SHW DJ/PJ Apr 50 | The Sherwin-Williams Company Other Exchanges - APCIB SHW EJ/QJ May 50 SHW IJ/UJ Sep 50 | Tiffany & Co. Other Exchanges - ACIP TIF EK/QK May 55 | Schlumberger Limited Other Exchanges - ACPI SLB KR/WR Nov 90 SLB KS/WS Nov 95 |
| Pacific Sunwear of California Other Exchanges - ACPI PVQ EE/QE May 25 PVQ FE/RE Jun 25 | Pacific Sunwear of California Other Exchanges - ACPI PVQ IF/UF Sep 30 | Southern copper Corporation Other Exchanges - ACIPB PCU IR/UR Sep 90 PCU IS/US Sep 95 | Indymac Bancorp Other Exchanges - ACPI NDE EH/QH May 40 |
| Altria Group, Inc. Other Exchanges - ACPI MO FP/RP Jun 80 | Leap Wireless International, Inc. Other Exchanges - CIP UAO DP/PP Apr 80 | Leap Wireless International, Inc. Other Exchanges - CIP UAO GP/SP Jul 80 UAO GQ/SQ Jul 85 UAO GR/SR Jul 90 | Leap Wireless International, Inc. Other Exchanges - CIP UAO JQ/VQ Oct 85 UAO JR/VR Oct 90 |
| Hunt (JB) Transport Services Other Exchanges - APCI JHQ EG/QG May 35 JHQ HG/TG Aug 35 JHQ KG/WG Nov 35 | Goodyear Other Exchanges - ACPI GT JI/VI Oct 45 GT JJ/VJ Oct 50 | Daimler Chrysler AG Other Exchanges - ACPI DCX JA/VA Oct 105 DCX JB/VB Oct 110 | Adolor Corporation Other Exchanges - CAIPB UAH EV/QV May 12 1/2 UAH GC/SC Jul 15 |
| Alpha Natural Resources Inc. Other Exchanges - CPIA ANR EX/QX May 22 1/2 ANR FX/RX Jun 22 1/2 ANR IX/UX Sep 22 1/2 | The9 Limited- ADR Other Exchanges - CP NQT EI/QI May 45 | Electronic Data Sys (EDS) - '08 Other Exchanges - CPAIB WED AY/MY Jan 27.5 | Electronic Data Sys (EDS) - '09 Other Exchanges - CPAIB VED AY/MY Jan 27.5 |

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| ishares S & P Latin America 40 (W Other Exchanges - A IFB FE/RE JUN 187 IFB FF/RF JUN 188 IFB IE/UE SEP 187 IFB IF/UF SEP 188 | Alpha Natural Resources Inc. Other Exchanges - CPIA ANR DD/PD APR 20 | Burlington Northern Santa Fe Other Exchanges - ACPIB BNI DS/PS APR 95 | Entergy Corporation Other Exchanges - ACPI ETR DC/PC APR 115 ETR ID/UD SEP 120 |
| Entravision Communications Corpo Other Exchanges - C EVC DV/PV APR 12 1/2 | Liberty Media International, Inc. Cl Other Exchanges - AICP JUC DH/PH APR 40 | Lazard, Ltd. Other Exchanges - CPI LAZ IM/UM SEP 65 LAZ IN/UN SEP 70 | Mobile Telesystems Other Exchanges - CAIP MBT DM/PM APR 65 |
| NuStar Energy L.P Other Exchanges - C NS DO/PO APR 75 | Advanced Energy Industries Other Exchanges - ACPI OEQ DE/PE APR 25 | Avocet Corp. Other Exchanges - ACP QVX DX/PX APR 22 1/2 | Tsaksos Energy Navigation, Ltd. Other Exchanges - ACP TNP DL/PL APR 60 |
| Kinder Morgan Energy Partners Other Exchanges - ACPI KMP FY/R Y Jun 57 1/2 Y = Non Standard Strike Code KMP IY/UY Sep 57 1/2 Y = Non Standard Strike Code | United States Steel (X) - '08 Other Exchanges - ACIB WYS AX/MX Jan 130 WYS AY/MY Jan 135 WYS AZ/MZ Jan 140 | RR Donnelley & Sons (RRD) - '09 Other Exchanges - ACPI ZIC AF/MF Jan 30 ZIC AG/MG Jan 35 ZIC AH/MH Jan 40 | RR Donnelley & Sons (RRD) - '09 Other Exchanges - ACPI ZIC AI/MI Jan 45 |
| Aventine Renewable Energy Holdin Other Exchanges - ACP AVR DX/PX APR 22 1/2 AVR EX/QX MAY 22 1/2 | RR Donnelley & Sons Other Exchanges - ACPI RRD AF/MF JAN 30 RRD AG/MG JAN 35 RRD AH/MH JAN 40 RRD AI/MI JAN 45 | TEPPCO Partners, L.P. Other Exchanges - P TPP DJ/PJ APR 50 | INVESTools, Inc. Other Exchanges - APCI UKH KD/WD Nov 20 |
| INVESTools, Inc. (UKH) - '08 Other Exchanges - APCI LFK AD/MD Jan 20 | Alpha Natural Resources Inc. Other Exchanges - CPIA ANR DX/PX Apr 22 1/2 | Flamel Technologies S.A. (FLU) - ' Other Exchanges - ACIB YLH AX/MX Jan 22.5 | ZymoGenetics, Inc. (GZU) - '08 Other Exchanges - APCI LGT AV/MV Jan 12.5 |

End of Daily Strike Price Changes - Apr 9, 2007