

## MEMORANDUM

To: All Option Members, Member Organizations &amp; ROPs

From: Options Services

Subject: New Strike Prices

Effective at the Open of Business on Monday, April 30, 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
Baidu.com, Inc. **Eff. Immed - 4/27/2007 Other Exchanges - ACPIB BDQ EI/QI May 145 BDQ EJ/QJ May 150	Baidu.com, Inc. (BDQ) **Eff. Immed - 4/27/2007 Other Exchanges - ACPIB BDU EK/QK May 155 (Wrap) BDU EL/QL May 160 (Wrap) BDU EM/QM May 165 (Wrap) BDU EN/QN May 170 (Wrap)	Baidu.com, Inc. (BDQ) **Eff. Immed - 4/27/2007 Other Exchanges - ACPIB BDU IK/UK Sep 155 (Wrap) BDU IL/UL Sep 160 (Wrap) BDU IM/UM Sep 165 (Wrap) BDU IN/UN Sep 170 (Wrap)	Baidu.com, Inc. (BDQ) **Eff. Immed - 4/27/2007 Other Exchanges - ACPIB BDU IO/UO Sep 175 (Wrap) BDU IP/UP Sep 180 (Wrap) BDU IQ/UQ Sep 185 (Wrap) BDU IR/UR Sep 190 (Wrap)
Baidu.com, Inc. (BDQ) **Eff. Immed - 4/27/2007 Other Exchanges - ACPIB BDU LK/XK Dec 155 (Wrap) BDU LL/XL Dec 160 (Wrap) BDU LM/XM Dec 165 (Wrap) BDU LN/XN Dec 170 (Wrap)	Baidu.com, Inc. (BDQ) **Eff. Immed - 4/27/2007 Other Exchanges - ACPIB BDU LO/XO Dec 175 (Wrap) BDU LP/XP Dec 180 (Wrap) BDU LQ/XQ Dec 185 (Wrap) BDU LR/XR Dec 190 (Wrap)	Baidu.com, Inc. (BDQ) **Eff. Immed - 4/27/2007 Other Exchanges - ACPIB BDU LS/XS Dec 195 (Wrap) BDU LT/XT Dec 200 (Wrap)	Constellation Energy Group **Eff. Immed - 4/27/2007 Other Exchanges - ACIPB CEG FP/RP Jun 80
iShares MSCI EAFE Index Fund (El Genzyme Corp.) **Eff. Immed - 4/27/2007 Other Exchanges - ACPI EFM EE/QE May 83 (Wrap) EFM EF/QF May 84 (Wrap) EFM EQ/QQ May 85 (Wrap) Q = Non Standard Strike Code	**Eff. Immed - 4/27/2007 Other Exchanges - ACPI GZQ JU/VU Oct 67 1/2 U = Non Standard Strike Code	Harley Davidson Inc. **Eff. Immed - 4/27/2007 Other Exchanges - ACPI HOG FO/RO Jun 75	Jarden Corporation **Eff. Immed - 4/27/2007 Other Exchanges - ACPI JAH AH/MH Jan 40 H = Non Standard Strike Code JAH AI/MI Jan 45 I = Non Standard Strike Code JAH AJ/MJ Jan 50 J = Non Standard Strike Code
Stamps.com Inc **Eff. Immed - 4/27/2007 Other Exchanges - ACPI JXQ AB/MB Jan 10 B = Non Standard Strike Code JXQ AV/MV Jan 12 1/2 V = Non Standard Strike Code JXQ AC/MC Jan 15 C = Non Standard Strike Code	Sears Holdings Corporation (KTQ) **Eff. Immed - 4/27/2007 Other Exchanges - ACPI KDU LH/XH Dec 240 (Wrap)	Liberty interactive Series A (NLH) **Eff. Immed - 4/27/2007 Other Exchanges - ABCIP LIE AF/MF Jan 30	MidCap SPDR **Eff. Immed - 4/27/2007 Other Exchanges - ACPIB MDY EK/QK May 167

Issues and Strikes

MidCap SPDR  
 \*\*Eff. Immed - 4/27/2007  
 Other Exchanges - ACPIB  
 MDY FK/RK Jun 167  
 MDY IK/UK Sep 167

Regeneron Pharm  
 \*\*Eff. Immed - 4/27/2007  
 Other Exchanges - ACP  
 RQP KH/WH Nov 40

Tesoro Corporation  
 \*\*Eff. Immed - 4/27/2007  
 Other Exchanges - CAPIB  
 TSO HV/TV Aug 150  
 V = Non Standard Strike Code

Avon Products (AVP) - '09  
 \*\*Eff. Immed - 4/27/2007  
 Other Exchanges - ACPI  
 VVP AI/MI Jan 45

Bogwarner Inc. (BWA) - '08  
 \*\*Eff. Immed - 4/27/2007  
 Other Exchanges - CPI  
 WWL AQ/MQ Jan 85

Baidu.com, Inc. (BDQ) - '08  
 \*\*Eff. Immed - 4/27/2007  
 Other Exchanges - ACPIB  
 YFZ AM/MM Jan 165  
 YFZ AN/MN Jan 170

Issues and Strikes

Walter Industires, Inc. (WLT) - '09  
 \*\*Eff. Immed - 4/27/2007  
 Other Exchanges - ACIPB  
 OZE AG/MG Jan 35

Rio Tinto Plc.  
 \*\*Eff. Immed - 4/27/2007  
 Other Exchanges - APC  
 RTP EV/QV May 280  
 RTP FV/RV Jun 280

Tesoro Corporation  
 \*\*Eff. Immed - 4/27/2007  
 Other Exchanges - CAPIB  
 TSO KU/WU Nov 145  
 U = Non Standard Strike Code  
 TSO KV/WV Nov 150  
 V = Non Standard Strike Code  
 TSO KW/WW Nov 155  
 W = Non Standard Strike Code

Xilinx, Inc. (XLQ) - '09  
 \*\*Eff. Immed - 4/27/2007  
 Other Exchanges - ACPIB  
 VXJ AZ/MZ Jan 32.5

Foundation Coal Holdings (FCL) - '08  
 \*\*Eff. Immed - 4/27/2007  
 Other Exchanges - ACPIB  
 XDI AI/MI Jan 45

Dynergy, Inc. (DYN) - '08  
 \*\*Eff. Immed - 4/27/2007  
 Other Exchanges - ACPIB  
 YNY AC/MC Jan 15

Issues and Strikes

Regeneron Pharm  
 \*\*Eff. Immed - 4/27/2007  
 Other Exchanges - ACP  
 RQP EH/QH May 40

Rio Tinto Plc.  
 \*\*Eff. Immed - 4/27/2007  
 Other Exchanges - APC  
 RTP EW/QW May 290  
 W = Non Standard Strike Code  
 RTP FW/RW Jun 290  
 W = Non Standard Strike Code

Bogwarner Inc. (BWA) - '09  
 \*\*Eff. Immed - 4/27/2007  
 Other Exchanges - CPI  
 VCE AQ/MQ Jan 85

Whirlpool  
 \*\*Eff. Immed - 4/27/2007  
 Other Exchanges - ACPI  
 WHR LG/XG Dec 135

SPDR S & P HOMEBUILDERS ETI  
 \*\*Eff. Immed - 4/27/2007  
 Other Exchanges - ACIP  
 XHB EM/QM May 39  
 XHB EL/QL May 38  
 XHB EK/QK May 37  
 XHB LM/XM Dec 39  
 XHB LL/XL Dec 38  
 XHB LK/XK Dec 37

ITT Educational Services (ESI) - '08  
 \*\*Eff. Immed - 4/27/2007  
 Other Exchanges - CPAI  
 ZAQ AS/MS Jan 95

Issues and Strikes

Regeneron Pharm  
 \*\*Eff. Immed - 4/27/2007  
 Other Exchanges - ACP  
 RQP FG/RG Jun 35  
 RQP FH/RH Jun 40  
 RQP HG/TG Aug 35  
 RQP HH/TH Aug 40

Rio Tinto Plc.  
 \*\*Eff. Immed - 4/27/2007  
 Other Exchanges - APC  
 RTP GU/SU Jul 270  
 U = Non Standard Strike Code  
 RTP GV/SV Jul 280  
 V = Non Standard Strike Code  
 RTP GW/SW Jul 290  
 W = Non Standard Strike Code  
 RTP JU/VU Oct 270  
 U = Non Standard Strike Code  
 RTP JV/VV Oct 280  
 V = Non Standard Strike Code  
 RTP JW/VW Oct 290  
 W = Non Standard Strike Code

Liberty interactive Series A (NLH)  
 \*\*Eff. Immed - 4/27/2007  
 Other Exchanges - ABCIP  
 VJX AF/MF Jan 30

Automatic Data Processing (ADP)  
 \*\*Eff. Immed - 4/27/2007  
 Other Exchanges - CPAIB  
 WWF AK/MK Jan 55

Regeneron Pharm (RQP) - '08  
 \*\*Eff. Immed - 4/27/2007  
 Other Exchanges - ACP  
 YEF AG/MG Jan 35  
 YEF AH/MH Jan 40

Regeneron Pharm (RQP) - '09  
 \*\*Eff. Immed - 4/27/2007  
 Other Exchanges - ACP  
 ZEY AG/MG Jan 35  
 ZEY AH/MH Jan 40

## Issues and Strikes

Arris Group Inc. (AQC) - '09  
 \*\*Eff. Immed - 4/27/2007  
 Other Exchanges - CPAIB  
 ZYI AD/MD Jan 20

Carbo Ceramics, Inc.  
 Other Exchanges - CP  
 CRR LG/XG Dec 35

Varian Semi Equipment, Inc. (UES)  
 Other Exchanges - ACPI  
 KAP AP/MP Jan 80

Estee Lauder Cl. A  
 Other Exchanges - CIPA  
 EL GL/SL Jul 60  
 EL JL/VL Oct 60

ABN Amro  
 Other Exchanges - AP  
 ABN EK/QK May 55

Devry, Inc.  
 Other Exchanges - P  
 DV KG/WG Nov 35

Manitowoc Company, Inc.  
 Other Exchanges - ACPIB  
 MTW EO/QO May 75

## Issues and Strikes

Jarden Corporation (JAH) - '09  
 Other Exchanges - ACPI  
 XGU AH/MH Jan 40  
 XGU AI/MI Jan 45  
 XGU AJ/MJ Jan 50

NovaGold Resources, Inc.  
 Other Exchanges - CPAIB  
 NG LB/XB Dec 10

Varian Semi Equipment, Inc.  
 Other Exchanges - ACPI  
 UES EN/QN May 70  
 UES EO/QO May 75  
 UES EP/QP May 80

Baidu.com, Inc. (BDQ)  
 Other Exchanges - ACPIB  
 BDU IS/US Sep 195 (Wrap)  
 BDU IT/UT Sep 200 (Wrap)

Occam Network, Inc.  
 Other Exchanges - None  
 BKQ FV/RV Jun 12 1/2

ITT Educational Services  
 Other Exchanges - CPAI  
 ESI ET/QT May 100  
 ESI GT/ST Jul 100  
 ESI JT/VT Oct 100

Triad Guaranty, Inc.  
 Other Exchanges - None  
 QEH EJ/QJ May 50

## Issues and Strikes

Stamps.com Inc (JXQ) - '09  
 Other Exchanges - ACPI  
 XZH AB/MB Jan 10  
 XZH AV/MV Jan 12.5  
 XZH AC/MC Jan 15

MidCap SPDR (MDY)  
 Other Exchanges - ACPIB  
 MDY FL/RL Jun 168 (Wrap)  
 L = Non Standard Strike Code  
 MDY FM/RM Jun 169 (Wrap)  
 M = Non Standard Strike Code  
 MDY FN/RN Jun 170 (Wrap)  
 N = Non Standard Strike Code  
 LSP IL/UL Sep 168 (Wrap)  
 LSP IM/UM Sep 169 (Wrap)  
 LSP IN/UN Sep 170 (Wrap)  
 LSP LL/XL Dec 168 (Wrap)  
 LSP LM/XM Dec 169 (Wrap)  
 LSP LN/XN Dec 170 (Wrap)

Varian Semi Equipment, Inc.  
 Other Exchanges - ACPI  
 UES FO/RO Jun 75  
 UES FP/RP Jun 80  
 UES HO/TO Aug 75  
 UES HP/TP Aug 80  
 UES KO/VO Nov 75  
 UES KP/VP Nov 80

Whiting Petroleum Corporation  
 Other Exchanges - ACPI  
 WLL EJ/QJ May 50  
 WLL LJ/XJ Dec 50

Brush Engineered Materials, Inc.  
 Other Exchanges - C  
 BW LI/XI Dec 45

ITT Corporation  
 Other Exchanges - ACPIB  
 ITT EN/QN May 70  
 ITT FN/RN Jun 70  
 ITT GN/SN Jul 70

Synaptics, Inc.  
 Other Exchanges - PACIB  
 QYG EG/QG May 35

## Issues and Strikes

Microsemi Corp.  
 \*\*Eff. Immed - 4/27/2007  
 Other Exchanges - ACPI  
 QMS IF/UF Sep 30

Tesoro Corporation  
 Other Exchanges - CAPIB  
 TSO HU/TU Aug 145  
 U = Non Standard Strike Code

MidCap SPDR  
 Other Exchanges - ACPIB  
 MDY LJ/XJ Dec 166  
 MDY LK/XK Dec 167

Stamps.com Inc  
 Other Exchanges - ACPI  
 JXQ AG/MG Jan 7 1/2  
 JXQ AW/MW Jan 17 1/2  
 W = Non Standard Strike Code

Cubic Corporation  
 Other Exchanges - A  
 CUB FW/RW Jun 17 1/2

Mettler-Toledo International, Inc.  
 Other Exchanges - P  
 MTD EA/QA May 105  
 MTD FA/RA Jun 105  
 MTD GA/SA Jul 105  
 MTD JA/VA Oct 105

Service Corporation International  
 Other Exchanges - P  
 SCI FC/RC Jun 15  
 SCI IC/UC Sep 15

Issues and Strikes

Inter-Tel Incorporated  
 Other Exchanges - AP  
 TPQ EF/QF May 30  
 TPQ GF/SF Jul 30  
 TPQ JF/VF Oct 30

Netgear Inc.  
 Other Exchanges - CAPB  
 TUD EH/QH May 40  
 TUD FH/RH Jun 40  
 TUD IH/UH Sep 40  
 TUD LH/XH Dec 40

Martin Marietta Materials, Inc. (ML Greatbatch, Inc.)  
 Other Exchanges - ACPIB  
 LSU AP/MP Jan 180 (Wrap)

Honeywell International, Inc.  
 Other Exchanges - ACPI  
 HON EM/QM May 65  
 HON FM/RM Jun 65  
 HON IM/UM Sep 65

Issues and Strikes

\*\*Eff. Immed - 4/27/2007  
 Other Exchanges - CAPIB

Cryptologic Inc.  
 Other Exchanges - CPA  
 UFW GG/SG Jul 35

Other Exchanges - ACP  
 GB FG/RG JUN 35  
 GB KG/WG NOV 35

Honeywell International, Inc.  
 Other Exchanges - ACPI  
 HON EY/QY May 57 1/2  
 Y = Non Standard Strike Code  
 HON FY/R Y Jun 57 1/2  
 Y = Non Standard Strike Code  
 HON IY/U Y Sep 57 1/2  
 Y = Non Standard Strike Code

Issues and Strikes

MidCap SPDR (MDY)  
 Other Exchanges - ACPIB  
 LSP EL/QL May 168 (Wrap)  
 LSP EM/QM May 169 (Wrap)  
 LSP EN/QN May 170 (Wrap)  
 LSP FL/RL Jun 168 (Wrap)  
 LSP FM/RM Jun 169 (Wrap)  
 LSP FN/RN Jun 170 (Wrap)

Universal Health  
 Other Exchanges - CPI  
 UHS EM/QM May 65

Matria Healthcare, Inc.  
 Other Exchanges - AI  
 PQT EG/QG MAY 35  
 PQT IG/UG SEP 35  
 PQT LG/XG DEC 35

Honeywell International, Inc.  
 Other Exchanges - ACPI  
 HON EA/QA May 62 1/2  
 A = Non Standard Strike Code  
 HON FA/RA Jun 62 1/2  
 A = Non Standard Strike Code  
 HON IA/UA Sep 62 1/2  
 A = Non Standard Strike Code  
 HON LA/XA Dec 62 1/2  
 A = Non Standard Strike Code

Issues and Strikes

The Corporate Executive Board Co.  
 Other Exchanges - APIC  
 EBU LJ/XJ Dec 50

Martin Marietta Materials, Inc. (M  
 Other Exchanges - ACPIB  
 LSU AQ/MQ Jan 185 (Wrap)  
 LSU AR/MR Jan 190 (Wrap)

IDEXX Laboratories  
 Other Exchanges - ACI  
 UID ET/QT MAY 100  
 UID FT/RT JUN 100  
 UID GT/ST JUL 100  
 UID JT/VT OCT 100

Effective at the close of business on Friday April 27, 2007, the Philadelphia Stock Exchange will delete the following option series in which there is no open interest.

Sycamore Networks (QSM)  
 \*\*\*DELETE\*\*\*  
 Other Exchanges - ACP  
 SMZ IE/UE Sep 25 (Wrap)  
 SMZ IF/UF Sep 30 (Wrap)

End of Daily Strike Price Changes - Apr 27, 2007