

MEMORANDUM

To: All Option Members, Member Organizations & ROPs

From: Options Services

Subject: New Strike Prices

The following new option series will begin trading at the Open Of Business, Tuesday, August 28, 2007.

| Issues and Strikes | Issues and Strikes | Issues and Strikes | Issues and Strikes |
|--|--|--|--|
| AmeriCredit Corp Other Exchanges - ACPI ACF IV/UV SEP 12 1/2 (Wrap) ACF KV/WV NOV 12 1/2 (Wrap) ACF BV/NV FEB 12 1/2 (Wrap) | Huaneng Power International Inc. Other Exchanges - PC HNP JL/VL OCT 60 (Wrap) HNP IL/UL SEP 60 (Wrap) HNP KL/WL NOV 60 (Wrap) HNP BL/NL FEB 60 (Wrap) | Novavax Inc. Other Exchanges - APIC NBU DZ/PZ APR 2 1/2 (Wrap) NBU DA/PA APR 5 (Wrap) NBU DU/PU APR 7 1/2 (Wrap) NBU DB/PB APR 10 (Wrap) | Northgate Minerals Corp. Other Exchanges - ACPI NXG JZ/VZ OCT 2 1/2 (Wrap) NXG JA/VA OCT 5 (Wrap) NXG JU/VU OCT 7 1/2 (Wrap) |
| Toll Brothers (Wrap) Other Exchanges - ACPI TEP IC/UC SEP 15 (Wrap) | S & P Utilities Select Sector SPDR Other Exchanges - ACPIB WGT AI/MI JAN 35 (Wrap) | - Wal-Mart Stores, Inc. Other Exchanges - ACPI WMT AU/MU JAN 37 1/2 (Wrap) | SPDR S & P HOMEBUILDERS ET Other Exchanges - ACIP XXJ JC/VC OCT 29 (Wrap) |
| iShares FTSE/ Xinhua China 25 Ind ***DELETE*** Other Exchanges - PCIBA FFP AN/MN Jan 170 (Wrap) FFP AX/MX Jan 180 (Wrap) | iShares FTSE/ Xinhua China 25 Ind ***DELETE*** Other Exchanges - PCIBA FFP BN/NN Feb 170 (Wrap) FFP IN/UN Sep 170 (Wrap) FFP JN/VN Oct 170 (Wrap) FFP KN/WN Nov 170 (Wrap) | iShares FTSE/ Xinhua China 25 Ind Other Exchanges - PCIBA FVU BJ/NJ Feb 166 (Wrap) FVU BK/NK Feb 167 (Wrap) FVU BL/NL Feb 168 (Wrap) FVU BM/NM Feb 169 (Wrap) FVU JJ/VJ Oct 166 (Wrap) FVU JK/VK Oct 167 (Wrap) FVU JL/VL Oct 168 (Wrap) FVU JM/VM Oct 169 (Wrap) | iShares FTSE/ Xinhua China 25 Inc Other Exchanges - PCIBA FVU BN/NN Feb 170 (Wrap) FVU BO/NO Feb 171 (Wrap) FVU BP/NP Feb 172 (Wrap) FVU BQ/NQ Feb 173 (Wrap) FVU JN/VN Oct 170 (Wrap) FVU JO/VO Oct 171 (Wrap) FVU JP/VP Oct 172 (Wrap) FVU JQ/VQ Oct 173 (Wrap) |
| iShares FTSE/ Xinhua China 25 Ind Other Exchanges - PCIBA FVU BR/NR Feb 174 (Wrap) FVU BS/NS Feb 175 (Wrap) FVU BT/NT Feb 176 (Wrap) FVU BU/NU Feb 177 (Wrap) FVU JR/VR Oct 174 (Wrap) FVU JS/VS Oct 175 (Wrap) FVU JT/VT Oct 176 (Wrap) FVU JU/VU Oct 177 (Wrap) | iShares FTSE/ Xinhua China 25 Ind Other Exchanges - PCIBA FVU BV/NV Feb 178 (Wrap) FVU BW/NW Feb 179 (Wrap) FVU BX/NX Feb 180 (Wrap) FVU JV/VV Oct 178 (Wrap) FVU JW/VW Oct 179 (Wrap) FVU JX/VX Oct 180 (Wrap) | iShares FTSE/ Xinhua China 25 Ind Other Exchanges - PCIBA FVU IJ/UJ Sep 166 (Wrap) FVU IK/UK Sep 167 (Wrap) FVU IL/UL Sep 168 (Wrap) FVU IM/UM Sep 169 (Wrap) FVU KJ/WJ Nov 166 (Wrap) FVU KK/WK Nov 167 (Wrap) FVU KL/WL Nov 168 (Wrap) FVU KM/WM Nov 169 (Wrap) | iShares FTSE/ Xinhua China 25 Inc Other Exchanges - PCIBA FVU IN/UN Sep 170 (Wrap) FVU IO/UO Sep 171 (Wrap) FVU IP/UP Sep 172 (Wrap) FVU IQ/UQ Sep 173 (Wrap) FVU KN/WN Nov 170 (Wrap) FVU KO/VO Nov 171 (Wrap) FVU KP/VP Nov 172 (Wrap) FVU KQ/WQ Nov 173 (Wrap) |
| iShares FTSE/ Xinhua China 25 Ind Other Exchanges - PCIBA FVU IR/UR Sep 174 (Wrap) FVU IS/US Sep 175 (Wrap) FVU IT/UT Sep 176 (Wrap) FVU IU/UU Sep 177 (Wrap) FVU KR/WR Nov 174 (Wrap) FVU KS/WS Nov 175 (Wrap) | iShares FTSE/ Xinhua China 25 Ind Other Exchanges - PCIBA FVU IV/UV Sep 178 (Wrap) FVU IW/UW Sep 179 (Wrap) FVU IX/UX Sep 180 (Wrap) FVU KV/WV Nov 178 (Wrap) FVU KW/WW Nov 179 (Wrap) FVU KX/WX Nov 180 (Wrap) | iShares FTSE/ Xinhua China 25 Ind Other Exchanges - PCIBA FVU AJ/MJ Jan 166 (Wrap) FVU AK/MK Jan 167 (Wrap) FVU AL/ML Jan 168 (Wrap) FVU AM/MM Jan 169 (Wrap) | iShares FTSE/ Xinhua China 25 Inc Other Exchanges - PCIBA FVU AN/MN Jan 170 (Wrap) FVU AO/MO Jan 171 (Wrap) FVU AP/MP Jan 172 (Wrap) FVU AQ/MQ Jan 173 (Wrap) |

Issues and Strikes

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FVU KT/WT Nov 176 (Wrap)
 FVU KU/WU Nov 177 (Wrap)

iShares FTSE/ Xinhua China 25 Ind
 Other Exchanges - PCIBA
 FVU AR/MR Jan 174 (Wrap)
 FVU AS/MS Jan 175 (Wrap)
 FVU AT/MT Jan 176 (Wrap)
 FVU AU/MU Jan 177 (Wrap)

iShares FTSE/ Xinhua China 25 Ind
 Other Exchanges - PCIBA
 FVU AV/MV Jan 178 (Wrap)
 FVU AW/MW Jan 179 (Wrap)
 FVU AX/MX Jan 180 (Wrap)

TreeHouse Foods, Inc.
 Other Exchanges - None
 THS BH/NH Feb 40
 THS KH/WH Nov 40

TreeHouse Foods, Inc.
 Other Exchanges - None
 THS IG/UG Sep 35
 THS IH/UH Sep 40
 THS JG/VG Oct 35
 THS JH/VH Oct 40

End of Next Day Strike Price Changes - Aug 27, 2007