

## MEMORANDUM

To: All Option Members, Member Organizations & ROPs

From: Options Services

Subject: World Currency Expiration

Effective at the Open of Business on Tuesday, February 20, 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
U.S DOLLAR SETTLED CURRENCY Other Exchanges - None XDE EQ/QQ May 125 (Wrap) Q = Non Standard Strike Code XDE EU/QU May 126 (Wrap) U = Non Standard Strike Code XDE EB/QB May 127 (Wrap) B = Non Standard Strike Code XDE EF/QF May 128 (Wrap) F = Non Standard Strike Code XDE EJ/QJ May 129 (Wrap) J = Non Standard Strike Code XDE EN/QN May 130 (Wrap) N = Non Standard Strike Code XDE ER/QR May 131 (Wrap) R = Non Standard Strike Code XDE EV/QV May 132 (Wrap) V = Non Standard Strike Code	U.S DOLLAR SETTLED CURRENCY Other Exchanges - None XDE EC/QC May 133 (Wrap) C = Non Standard Strike Code XDE EG/QG May 134 (Wrap) G = Non Standard Strike Code XDE EK/QK May 135 (Wrap) K = Non Standard Strike Code XDE EO/QO May 136 (Wrap) O = Non Standard Strike Code	U.S DOLLAR SETTLED CURRENCY Other Exchanges - None EPA ES/QS May 125 1/2 (Wrap) S = Non Standard Strike Code EPA EW/QW May 126 1/2 (Wrap) W = Non Standard Strike Code EPA ED/QD May 127 1/2 (Wrap) D = Non Standard Strike Code EPA EH/QH May 128 1/2 (Wrap) H = Non Standard Strike Code EPA EL/QL May 129 1/2 (Wrap) L = Non Standard Strike Code EPA EP/QP May 130 1/2 (Wrap) P = Non Standard Strike Code EPA ET/QT May 131 1/2 (Wrap) T = Non Standard Strike Code EPA EA/QA May 132 1/2 (Wrap) A = Non Standard Strike Code	U.S DOLLAR SETTLED CURRENCY Other Exchanges - None EPA EE/QE May 133 1/2 (Wrap) E = Non Standard Strike Code EPA EI/QI May 134 1/2 (Wrap) I = Non Standard Strike Code EPA EM/QM May 135 1/2 (Wrap) M = Non Standard Strike Code
U.S DOLLAR SETTLED CURRENCY Other Exchanges - None XDB EL/QL May 187 L = Non Standard Strike Code XDB EP/QP May 188 P = Non Standard Strike Code XDB ET/QT May 189 T = Non Standard Strike Code XDB EA/QA May 190 A = Non Standard Strike Code XDB EE/QE May 191 E = Non Standard Strike Code XDB EI/QI May 192 I = Non Standard Strike Code XDB EM/QM May 193 M = Non Standard Strike Code XDB EQ/QQ May 194 Q = Non Standard Strike Code	U.S DOLLAR SETTLED CURRENCY Other Exchanges - None XDB EU/QU May 195 U = Non Standard Strike Code U.S DOLLAR SETTLED CURRENCY Other Exchanges - None XDB EU/QU May 196 U = Non Standard Strike Code XDB EF/QF May 197 F = Non Standard Strike Code XDB EJ/QJ May 198 J = Non Standard Strike Code XDB EN/QN May 199 N = Non Standard Strike Code XDB ER/QR May 200 R = Non Standard Strike Code	U.S DOLLAR SETTLED CURRENCY Other Exchanges - None BJF EV/QV May 201 (Wrap) V = Non Standard Strike Code BJF EC/QC May 202 (Wrap) C = Non Standard Strike Code BJF EG/QG May 203 (Wrap) G = Non Standard Strike Code BJF EK/QK May 204 (Wrap) K = Non Standard Strike Code	U.S DOLLAR SETTLED CURRENCY Other Exchanges - None BJF CO/OO Mar 205 (Wrap) O = Non Standard Strike Code BJF DO/PO Apr 205 (Wrap) O = Non Standard Strike Code BJF EO/QO May 205 (Wrap) O = Non Standard Strike Code BJF FO/RO Jun 205 (Wrap) O = Non Standard Strike Code

Issues and Strikes

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U.S DOLLAR SETTLED CURRENCY OPTIONS- U.S DOLLAR SETTLED CURRENCY OPTIONS- U.S DOLLAR SETTLED CURRENCY OPTIONS- U.S DOLLAR SETTLED CURRENCY OPTIONS-			
Other Exchanges - None	Other Exchanges - None	Other Exchanges - None	Other Exchanges - None
BVA ET/QT May 200 1/2 (Wrap)	BVA CM/OM Mar 204 1/2 (Wrap)		BJR EN/QN May 187 1/2 (Wrap)
T = Non Standard Strike Code	M = Non Standard Strike Code		N = Non Standard Strike Code
BVA EA/QA May 201 1/2 (Wrap)	BVA DM/PM Apr 204 1/2 (Wrap)		BJR ER/QR May 188 1/2 (Wrap)
A = Non Standard Strike Code	M = Non Standard Strike Code		R = Non Standard Strike Code
BVA EE/QE May 202 1/2 (Wrap)	BVA EM/QM May 204 1/2 (Wrap)		BJR EV/QV May 189 1/2 (Wrap)
E = Non Standard Strike Code	M = Non Standard Strike Code		V = Non Standard Strike Code
BVA EI/QI May 203 1/2 (Wrap)	BVA FM/RM Jun 204 1/2 (Wrap)		BJR EC/QC May 190 1/2 (Wrap)
I = Non Standard Strike Code	M = Non Standard Strike Code		C = Non Standard Strike Code
	BVA IM/UM Sep 204 1/2 (Wrap)		
	M = Non Standard Strike Code		

U.S DOLLAR SETTLED CURRENCY OPTIONS- BRITISH POUND (XDB)

Other Exchanges - None

BJR EG/QG May 191 1/2 (Wrap)

G = Non Standard Strike Code

BJR EK/QK May 192 1/2 (Wrap)

K = Non Standard Strike Code

BJR EM/QM May 193 1/2 (Wrap)

M = Non Standard Strike Code

BJR ES/QS May 194 1/2 (Wrap)

S = Non Standard Strike Code

BJR EW/QW May 195 1/2 (Wrap)

W = Non Standard Strike Code

BJR ED/QD May 196 1/2 (Wrap)

D = Non Standard Strike Code

BJR EH/QH May 197 1/2 (Wrap)

H = Non Standard Strike Code

BJR EL/QL May 198 1/2 (Wrap)

L = Non Standard Strike Code

BJR EP/QP May 199 1/2 (Wrap)

P = Non Standard Strike Code