

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, February 27, 2007.

Issues and Strikes	Issues and Strikes	Issues and Strikes	Issues and Strikes
First Energy Other Exchanges - ACPI FE GO/SO Jul 75 FE JO/VO Oct 75	First Energy (FE) - '09 Other Exchanges - ACPI VLJ AP/MP Jan 80 VLJ AR/MR Jan 90	First Energy (FE) - '08 Other Exchanges - ACPI YQE AN/MN Jan 70 YQE AO/MO Jan 75 YQE AP/MP Jan 80	FPL Group (FPL) - '08 Other Exchanges - AIC YVL AN/MN Jan 70 YVL AO/MO Jan 75
FPL Group (FPL) - '09 Other Exchanges - AIC OGB AM/MM Jan 65 OGB AN/MN Jan 70 OGB AO/MO Jan 75	FPL Group (FPL) - '09 Other Exchanges - AIC OGB AP/MP Jan 80	Exelon Corporation (EXC) - '08 Other Exchanges - CPAI YJE AP/MP Jan 80 YJE AQ/MQ Jan 85	Exelon Corporation (EXC) - '09 Other Exchanges - CPAI VFR AP/MP Jan 80 VFR AQ/MQ Jan 85 VFR AR/MR Jan 90
Exelon Corporation (EXC) - '09 Other Exchanges - CPAI VFR AS/MS Jan 95	FPL Group Other Exchanges - AIC FPL FN/RN Jun 70 FPL IN/UN Sep 70	Dress Barn Inc. Other Exchanges - ACPI DTQ FW/RW Jun 17 1/2 DTQ FC/RC Jun 15 DTQ IW/UW Sep 17 1/2 DTQ IC/UC Sep 15	Geron Corporation (GQD) - '09 Other Exchanges - ACPIB VKC AC/MC Jan 15 VKC AW/MW Jan 17.5
NRG Energy Inc. (NRG) - '08 Other Exchanges - ACIPB WYI AQ/MQ Jan 85	NRG Energy Inc. (NRG) - '09 Other Exchanges - ACIPB OBD AP/MP Jan 80 OBD AR/MR Jan 90 OBD AT/MT Jan 100	Prudential Financial (PRU) - '08 Other Exchanges - ACIPB YKY AB/MB Jan 110 YKY AD/MD Jan 120	Prudential Financial (PRU) - '09 Other Exchanges - ACIPB OYK AB/MB Jan 110 OYK AD/MD Jan 120 OYK AF/MF Jan 130
Mirant Corporation (MIR) - '08 Other Exchanges - ACIPB LGV AJ/MJ Jan 50	Mirant Corporation (MIR) - '09 Other Exchanges - ACIPB ZOD AJ/MJ Jan 50 ZOD AK/MK Jan 55	Merge Technologies (MQP) - '08 Other Exchanges - CPI LVO AZ/MZ Jan 2.5	True Religion Apparel, Inc. (ZJQ) Other Exchanges - ACPI LWZ AB/MB Jan 10 LWZ AV/MV Jan 12.5
True Religion Apparel, Inc. (ZJQ) - Utilities HOLDRs (UTH) - '08 Other Exchanges - ACPI ZWU AB/MB Jan 10 ZWU AV/MV Jan 12.5	Utilities HOLDRs (UTH) - '08 Other Exchanges - ACPI LBT AJ/MJ Jan 150 LBT AK/MK Jan 155 LBT AL/ML Jan 160	Utilities HOLDRs (UTH) - '09 Other Exchanges - ACPI OUF AJ/MJ Jan 150 OUF AK/MK Jan 155 OUF AL/ML Jan 160	Mirant Corporation Other Exchanges - ACIPB MIR CV/OV Mar 42 1/2 MIR DV/PV Apr 42 1/2 MIR FV/RV Jun 42 1/2
Mirant Corporation Other Exchanges - ACIPB MIR CI/OI Mar 45	NRG Energy Inc. Other Exchanges - ACIPB NRG CO/OO Mar 75	NRG Energy Inc. Other Exchanges - ACIPB NRG IP/UP Sep 80	Vonage Holdings Corp. Other Exchanges - ACPI VG DZ/PZ Apr 2 1/2

Issues and Strikes	Issues and Strikes	Issues and Strikes	Issues and Strikes
MIR DI/PI Apr 45 MIR FI/RI Jun 45	NRG CP/OP Mar 80 NRG FO/RO Jun 75 NRG FP/RP Jun 80	NRG IQ/UQ Sep 85	VG GZ/SZ Jul 2 1/2
Aqua America Inc. Other Exchanges - CPAI WTR DF/PF Apr 30 WTR FF/RF Jun 30 WTR IF/UF Sep 30	TXU Corporation (TXU) Other Exchanges - ACPB TXF CV/OV Mar 72 1/2 (Wrap) V = Non Standard Strike Code TXF DV/PV Apr 72 1/2 (Wrap) V = Non Standard Strike Code TXF GV/SV Jul 72 1/2 (Wrap) V = Non Standard Strike Code TXF JV/VV Oct 72 1/2 (Wrap) V = Non Standard Strike Code		TXU Corporation (TXU) Other Exchanges - ACPB TXF CO/OO Mar 75 (Wrap) TXF DO/PO Apr 75 (Wrap) TXF GO/SO Jul 75 (Wrap) TXF JO/VO Oct 75 (Wrap)
American Home Mortgage Investme Other Exchanges - ACPI AHM CX/OX Mar 22 1/2 AHM DX/PX Apr 22 1/2 AHM FX/RX Jun 22 1/2 AHM IX/UX Sep 22 1/2	American Home Mortgage Investme Other Exchanges - ACPI AHM CD/OD Mar 20 AHM DD/PD Apr 20 AHM FD/RD Jun 20 AHM ID/UD Sep 20	Abercrombie & Fitch Other Exchanges - ACPB ANF DN/PN Apr 72 1/2	SPX Corporation (SPW) - '08 Other Exchanges - ACPI YSW AV/MV Jan 72.5
SPX Corporation (SPW) - '09 Other Exchanges - ACPI OWM AV/MV Jan 72.5	Daimler Chrysler AG (DCX) - '08 Other Exchanges - ACPIB WLG AV/MV Jan 72.5	Best Buy Co., Inc. (BBY) - '08 Other Exchanges - ACIPB WBY AX/MX Jan 52.5 WBY AY/MY Jan 57.5	Coach, Inc. (COH) - '09 Other Exchanges - ACPI VZF AX/MX Jan 52.5
BB&T Corporation (BBT) - '08 Other Exchanges - CAI LBL AX/MX Jan 52.5	Temple-Inland Other Exchanges - ACPI TIN HO/TO Aug 75	Temple-Inland (TIN) - '08 Other Exchanges - CA YDE AM/MM Jan 65 YDE AN/MN Jan 70 YDE AO/MO Jan 75	Temple-Inland (TIN) - '08 Other Exchanges - CA YDE AP/MP Jan 80
Temple-Inland (TIN) - '09 Other Exchanges - ACPI ZSM AN/MN Jan 70 ZSM AP/MP Jan 80	Boeing Company (The) (BA) - '08 Other Exchanges - ACPI WBO AB/MB Jan 110	Boeing Company (The) (BA) - '09 Other Exchanges - ACPI VBO AD/MD Jan 120 VBO AF/MF Jan 130	Carrier Access Corporation Other Exchanges - PC CQQ DZ/PZ Apr 2 1/2 CQQ GZ/SZ Jul 2 1/2
Utilities HOLDERS - 2008 Leap Other Exchanges - ACPI LBT AI/MI JAN 145	Mirant Corporation Other Exchanges - ACIPB MIR IV/UV SEP 42 1/2 MIR II/UI SEP 45 MIR IJ/UJ SEP 50	Merge Technologies Other Exchanges - CPI MQP CZ/OZ MAR 2 1/2 MQP FZ/RZ JUN 2 1/2	Aqua America Inc. Other Exchanges - CPAI WTR CF/OF MAR 30
Regional Bank HOLDERS Trust Other Exchanges - ACIP RKH CI/OI MAR 145 RKH CH/OH MAR 140 RKH DH/PH APR 140	CACI International, Inc. Other Exchanges - PACI CAI IY/UY Sep 57 1/2 Y = Non Standard Strike Code		

End of Next Day Strike Price Changes - Feb 26, 2007