

## 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, Thursday, March 1, 2007.

| Issues and Strikes  | Issues and Strikes  | Issues and Strikes   | Issues and Strikes   |
|---|---|--|--|
| Allergan, Inc.<br>Other Exchanges - ACPI<br>AGN JT/VT Oct 100   | Air Methods Corp.<br>Other Exchanges - API<br>UDU GD/SD Jul 20<br>UDU JD/VD Oct 20                    | Apartment Invt & Mgmt Co.-A<br>Other Exchanges - CPI<br>AIV IJ/UJ Sep 50   | Autoliv, Inc.<br>Other Exchanges - A<br>ALV IJ/UJ Sep 50   |
| Alexion Pharmaceuticals, Inc.<br>Other Exchanges - CAPIB<br>XQN DF/PF Apr 30                            | Affiliated Managers Group<br>Other Exchanges - APCI<br>AMG DA/PA Apr 105                              | Amphenol Corp.-Cl. A<br>Other Exchanges - PACI<br>APH JK/VK Oct 55   | Albermarle Corporation<br>Other Exchanges - AC<br>ALB CS/OS MAR 95 (Wrap)<br>ALB DS/PS APR 95 (Wrap)<br>ALB FS/RS JUN 95 (Wrap)<br>ALB IS/US SEP 95 (Wrap) |
| Conn's Inc.<br>Other Exchanges - AC<br>UOK JD/VD OCT 20 (Wrap)  | Tellabs, Inc. (TEQ) - '09<br>Other Exchanges - ACPIB<br>OXC AA/MA Jan 5                               | Audible Inc.<br>Other Exchanges - ACPI<br>OBQ CV/OV Mar 12 1/2<br>OBQ DV/PV Apr 12 1/2<br>OBQ FV/RV Jun 12 1/2<br>OBQ IV/UV Sep 12 1/2 | Audible Inc.<br>Other Exchanges - ACPI<br>OBQ FC/RC Jun 15<br>OBQ IC/UC Sep 15   |
| American Superconductor Corp.<br>Other Exchanges - CPAI<br>QAY GW/SW Jul 17 1/2<br>QAY JW/VW Oct 17 1/2 | American Superconductor Corp. (Q<br>Other Exchanges - CPAI<br>WGN AW/MW Jan 17.5<br>WGN AD/MD Jan 20  | Q American Superconductor Corp. (Q<br>Other Exchanges - CPAI<br>OMH AW/MW Jan 17.5<br>OMH AD/MD Jan 20                                 | Q Bally technologies, Inc<br>Other Exchanges - ACPI<br>BYI DE/PE Apr 25<br>BYI DF/PF Apr 30  |
| Bally technologies, Inc<br>Other Exchanges - ACPI<br>BYI GF/SF Jul 30<br>BYI JF/VF Oct 30               | Bally technologies Inc. (BYI) - '08<br>Other Exchanges - ACPI<br>WIU AF/MF Jan 30<br>WIU AG/MG Jan 35 | Bally technologies Inc. (BYI) - '09<br>Other Exchanges - ACPI<br>VHA AE/ME Jan 25<br>VHA AF/MF Jan 30<br>VHA AG/MG Jan 35              | Christopher & Banks Corporation<br>Other Exchanges - CPI<br>CBK FC/RC Jun 15<br>CBK IC/UC Sep 15   |
| Christopher & Banks Corporation<br>Other Exchanges - CPI<br>CBK CC/OC Mar 15                            | Christopher & Banks Corporation<br>Other Exchanges - CPI<br>CBK IE/UE Sep 25                          | Comtech Group, Inc.<br>Other Exchanges - ACIP<br>UWK DB/PB Apr 10<br>UWK FB/RB Jun 10<br>UWK IB/UB Sep 10                              | Comtech Group, Inc.<br>Other Exchanges - ACIP<br>UWK DD/PD Apr 20  |
| Comtech Group, Inc. (UWK) - '08<br>Other Exchanges - ACIP<br>LJA AB/MB Jan 10<br>LJA AX/MX Jan 22.5     | Comtech Group, Inc. (UWK) - '09<br>Other Exchanges - ACIP<br>OLZ AB/MB Jan 10<br>OLZ AX/MX Jan 22.5   | Deckers Outdoor Corporation<br>Other Exchanges - ACPI<br>QUK DJ/PJ Apr 50<br>QUK DK/PK Apr 55<br>QUK DO/PO Apr 75                      | Deckers Outdoor Corporation<br>Other Exchanges - ACPI<br>QUK II/UI Sep 45  |

| Issues and Strikes   | Issues and Strikes   | Issues and Strikes  | Issues and Strikes  |
|--|--|---|---|
| Delta Petroleum Corporation<br>Other Exchanges - ACPI<br>QHR DC/PC Apr 15<br>QHR DF/PF Apr 30  | Delta Petroleum Corporation<br>Other Exchanges - ACPI<br>QHR FV/RV Jun 12 1/2<br>QHR IV/UV Sep 12 1/2                                  | Delta Petroleum Corporation (QHR)<br>Other Exchanges - ACPI<br>ZIA AB/MB Jan 10   | Downey Financial Corporation<br>Other Exchanges - CAPI<br>DSL CK/OK Mar 55  |
| Downey Financial Corporation<br>Other Exchanges - CAPI<br>DSL DK/PK Apr 55<br>DSL DJ/PJ Apr 50<br>DSL EK/QK May 55<br>DSL EJ/QJ May 50 | Downey Financial Corporation<br>Other Exchanges - CAPI<br>DSL HI/TI Aug 45<br>DSL HJ/TJ Aug 50<br>DSL HK/TK Aug 55<br>DSL HQ/TQ Aug 85 | Dycom Industries (DY) - '08<br>Other Exchanges - ACPI<br>LCX AF/MF Jan 30<br>LCX AG/MG Jan 35                                     | Dycom Industries (DY) - '09<br>Other Exchanges - ACPI<br>ZMI AG/MG Jan 35<br>ZMI AH/MH Jan 40                         |
| Dycom Industries<br>Other Exchanges - ACPI<br>DY DF/PF Apr 30<br>DY FF/RF Jun 30<br>DY IF/UF Sep 30                                    | Enerplus Resources Fund<br>Other Exchanges - PCAI<br>ERF JG/VG Oct 35  | Fremont General Corporation<br>Other Exchanges - ACPI<br>FMT CA/OA Mar 5<br>FMT DA/PA Apr 5<br>FMT FA/RA Jun 5<br>FMT IA/UA Sep 5 | Genitope Corporation (GWY) - '08<br>Other Exchanges - ACPI<br>LPD AB/MB Jan 10  |
| Genitope Corporation (GWY) - '09<br>Other Exchanges - ACPI<br>ZKH AB/MB Jan 10   | Innovative Solutions & Support, Inc<br>Other Exchanges - AP<br>BJU CE/OE Mar 25  | Innovative Solutions & Support, Inc<br>Other Exchanges - AP<br>BJU DC/PC Apr 15<br>BJU DE/PE Apr 25                               | Innovative Solutions & Support, Inc<br>Other Exchanges - AP<br>BJU EE/QE May 25<br>BJU EF/QF May 30                   |
| Innovative Solutions & Support, Inc<br>Other Exchanges - AP<br>BJU HF/TF Aug 30  | Jakks Pacific, Inc.<br>Other Exchanges - PI<br>UFF IG/UG Sep 35  | Jakks Pacific, Inc. (UFF) - '08<br>Other Exchanges - PI<br>YPM AG/MG Jan 35<br>YPM AH/MH Jan 40                                   | Jakks Pacific, Inc. (UFF) - '09<br>Other Exchanges - PI<br>OBJ AF/MF Jan 30<br>OBJ AG/MG Jan 35<br>OBJ AH/MH Jan 40   |
| Liberty Capital Series A<br>Other Exchanges - CIP<br>NLD DD/PD Apr 120   | Liberty Capital Series A<br>Other Exchanges - CIP<br>NLD GD/SD Jul 120<br>NLD GE/SE Jul 125  | Liberty Capital Series A<br>Other Exchanges - CIP<br>NLD JC/VC Oct 115<br>NLD JD/VD Oct 120<br>NLD JE/VE Oct 125                  | Merge Technologies (MQP) - '09<br>Other Exchanges - CPI<br>ZVO AZ/MZ Jan 2.5  |
| The9 Limited- ADR<br>Other Exchanges - CP<br>NQT DE/PE Apr 25  | The9 Limited- ADR<br>Other Exchanges - CP<br>NQT FI/RI Jun 45<br>NQT FJ/RJ Jun 50  | The9 Limited- ADR<br>Other Exchanges - CP<br>NQT IE/UE Sep 25<br>NQT II/UI Sep 45<br>NQT IJ/UJ Sep 50<br>NQT IK/UK Sep 55         | Sigma Designs, Inc.<br>Other Exchanges - CPI<br>MQN CG/OG Mar 35  |
| Sigma Designs, Inc.<br>Other Exchanges - CPI<br>MQN DG/PG Apr 35<br>MQN DH/PH Apr 40   | Sigma Designs, Inc.<br>Other Exchanges - CPI<br>MQN GH/SH Jul 40<br>MQN GI/SI Jul 45   | Sigma Designs, Inc.<br>Other Exchanges - CPI<br>MQN JD/VD Oct 20<br>MQN JG/VG Oct 35<br>MQN JH/VH Oct 40                          | Sigma Designs, Inc. (MQN) - '08<br>Other Exchanges - CPI<br>LMB AJ/MJ Jan 350<br>LMB AH/MH Jan 40<br>LMB AI/MI Jan 45 |
| Sigma Designs, Inc. (MQN) - '09<br>Other Exchanges - CPI<br>ZMB AG/MG Jan 35<br>ZMB AH/MH Jan 40<br>ZMB AI/MI Jan 45                   | Sigma Designs, Inc. (MQN) - '09<br>Other Exchanges - CPI<br>ZMB AJ/MJ Jan 50   | Whiting Petroleum Corporation<br>Other Exchanges - ACPI<br>WLL FF/RF Jun 30<br>WLL IF/UF Sep 30                                   | Whiting Petroleum Corporation<br>Other Exchanges - ACPI<br>WLL IK/UK Sep 55   |
| VeraSun Energy<br>Other Exchanges - CPI<br>VSE CV/OV Mar 12 1/2  | VeraSun Energy<br>Other Exchanges - CPI<br>VSE IB/UB Sep 10  | VeraSun Energy (VSE) - '08<br>Other Exchanges - CPI<br>LQC AB/MB Jan 10   | VeraSun Energy (VSE) - '09<br>Other Exchanges - CPI<br>ZQC AB/MB Jan 10<br>ZQC AV/MV Jan 12.5                         |

Issues and Strikes

Nextel Corporation  
Other Exchanges - ACPI  
S HE/TE Aug 25

Bear Stearns Cos.  
Other Exchanges - ACPI  
BSC CG/OG Mar 135

Issues and Strikes

Range Resources Corporation  
Other Exchanges - CPAI  
RRC DU/PU Apr 37 1/2

BankAmerica (BAC) - '09  
Other Exchanges - ACPIB  
VBA AX/MX Jan 52.5

End of Next Day Strike Price Changes - Feb 28, 2007

Issues and Strikes

Range Resources Corporation  
Other Exchanges - CPAI  
RRC FU/RU Jun 37 1/2  
RRC FH/RH Jun 40

Issues and Strikes

Range Resources Corporation  
Other Exchanges - CPAI  
RRC IU/UU Sep 37 1/2  
RRC IH/UH Sep 40  
RRC II/UI Sep 45