

MEMORANDUM

To: All Option Members, Member Organizations and ROTs  
 From: Listings/Market Watch  
 Date: January 4, 2007  
 Subject: **U.S. Dollar Settled Currency Options - British Pound (XDB/BJF) - Strikes Authorized for Trading**

Below please find a list of the months and strike prices that will be available for trading on U.S. Dollar Settled Currency Options - British Pound (XDB/BJF). The U.S. Dollar Settled Currency Options - British Pound (XDB/BJF) will begin trading on **Monday, January 8, 2007**.

**\*\*\*NOTE: XDB will be used for strikes ranging from 175 - 200; BJF will be used for strikes above 200  
 BJR will be used for half-point strikes between 175 - 200; BVA will be used for half-point strikes above 200**

**U.S. Dollar Settled Currency Options - British Pound (XDB/BJF)**  
*(Beginning 1/8/2007)*

			Calls	Puts				Calls	Puts
XDB	FEB	185	BD	ND	XDB	MAR	185	CD	OD
BJR	FEB	185 1/2	BF	NF	BJR	MAR	185 1/2	CF	OF
XDB	FEB	186	BH	NH	XDB	MAR	186	CH	OH
BJR	FEB	186 1/2	BJ	NJ	BJR	MAR	186 1/2	CJ	OJ
XDB	FEB	187	BL	NL	XDB	MAR	187	CL	OL
BJR	FEB	187 1/2	BN	NN	BJR	MAR	187 1/2	CN	ON
XDB	FEB	188	BP	NP	XDB	MAR	188	CP	OP
BJR	FEB	188 1/2	BR	NR	BJR	MAR	188 1/2	CR	OR
XDB	FEB	189	BT	NT	XDB	MAR	189	CT	OT
BJR	FEB	189 1/2	BV	NV	BJR	MAR	189 1/2	CV	OV
XDB	FEB	190	BA	NA	XDB	MAR	190	CA	OA
BJR	FEB	190 1/2	BC	NC	BJR	MAR	190 1/2	CC	OC
XDB	FEB	191	BE	NE	XDB	MAR	191	CE	OE
BJR	FEB	191 1/2	BG	NG	BJR	MAR	191 1/2	CG	OG
XDB	FEB	192	BI	NI	XDB	MAR	192	CI	OI
BJR	FEB	192 1/2	BK	NK	BJR	MAR	192 1/2	CK	OK
XDB	FEB	193	BM	NM	XDB	MAR	193	CM	OM
BJR	FEB	193 1/2	BO	NO	BJR	MAR	193 1/2	CO	OO
XDB	FEB	194	BQ	NQ	XDB	MAR	194	CQ	OQ
BJR	FEB	194 1/2	BS	NS	BJR	MAR	194 1/2	CS	OS
XDB	FEB	195	BU	NU	XDB	MAR	195	CU	OU
BJR	FEB	195 1/2	BW	NW	BJR	MAR	195 1/2	CW	OW
XDB	FEB	196	BB	NB	XDB	MAR	196	CB	OB
BJR	FEB	196 1/2	BD	ND	BJR	MAR	196 1/2	CD	OD
XDB	FEB	197	BF	NF	XDB	MAR	197	CF	OF
BJR	FEB	197 1/2	BH	NH	BJR	MAR	197 1/2	CH	OH
XDB	FEB	198	BJ	NJ	XDB	MAR	198	CJ	OJ
BJR	FEB	198 1/2	BL	NL	BJR	MAR	198 1/2	CL	OL
XDB	FEB	199	BN	NN	XDB	MAR	199	CN	ON
BJR	FEB	199 1/2	BP	NP	BJR	MAR	199 1/2	CP	OP
XDB	FEB	200	BR	NR	XDB	MAR	200	CR	OR
BVA	FEB	200 1/2	BT	NT	BVA	MAR	200 1/2	CT	OT
BJF	FEB	201	BV	NV	BJF	MAR	201	CV	OV
BVA	FEB	201 1/2	BA	NA	BVA	MAR	201 1/2	CA	OA
BJF	FEB	202	BC	NC	BJF	MAR	202	CC	OC
BVA	FEB	202 1/2	BE	NE	BVA	MAR	202 1/2	CE	OE
BJF	FEB	203	BG	NG	BJF	MAR	203	CG	OG
BVA	FEB	203 1/2	BI	NI	BVA	MAR	203 1/2	CI	OI
BJF	FEB	204	BK	NK	BJF	MAR	204	CK	OK
BVA	FEB	204 1/2	BM	NM	BVA	MAR	204 1/2	CM	OM
BJF	FEB	205	BO	NO	BJF	MAR	205	CO	OO

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			Calls	Puts				Calls	Puts
XDB	APR	185	DD	PD	BJR	JUN	193 1/2	FO	RO
BJR	APR	185 1/2	DF	PF	XDB	JUN	194	FQ	RQ
XDB	APR	186	DH	PH	BJR	JUN	194 1/2	FS	RS
BJR	APR	186 1/2	DJ	PJ	XDB	JUN	195	FU	RU
XDB	APR	187	DL	PL	BJR	JUN	195 1/2	FW	RW
BJR	APR	187 1/2	DN	PN	XDB	JUN	196	FB	RB
XDB	APR	188	DP	PP	BJR	JUN	196 1/2	FD	RD
BJR	APR	188 1/2	DR	PR	XDB	JUN	197	FF	RF
XDB	APR	189	DT	PT	BJR	JUN	197 1/2	FH	RH
BJR	APR	189 1/2	DV	PV	XDB	JUN	198	FJ	RJ
XDB	APR	190	DA	PA	BJR	JUN	198 1/2	FL	RL
BJR	APR	190 1/2	DC	PC	XDB	JUN	199	FN	RN
XDB	APR	191	DE	PE	BJR	JUN	199 1/2	FP	RP
BJR	APR	191 1/2	DG	PG	XDB	JUN	200	FR	RR
XDB	APR	192	DI	PI					
BJR	APR	192 1/2	DK	PK	BVA	JUN	200 1/2	FT	RT
XDB	APR	193	DM	PM	BJF	JUN	201	FV	RV
BJR	APR	193 1/2	DO	PO	BVA	JUN	201 1/2	FA	RA
XDB	APR	194	DQ	PQ	BJF	JUN	202	FC	RC
BJR	APR	194 1/2	DS	PS	BVA	JUN	202 1/2	FE	RE
XDB	APR	195	DU	PU	BJF	JUN	203	FG	RG
BJR	APR	195 1/2	DW	PW	BVA	JUN	203 1/2	FI	RI
XDB	APR	196	DB	PB	BJF	JUN	204	FK	RK
BJR	APR	196 1/2	DD	PD	BVA	JUN	204 1/2	FM	RM
XDB	APR	197	DF	PF	BJF	JUN	205	FO	RO
BJR	APR	197 1/2	DH	PH					
XDB	APR	198	DJ	PJ	XDB	SEP	185	ID	UD
BJR	APR	198 1/2	DL	PL	BJR	SEP	185 1/2	IF	UF
XDB	APR	199	DN	PN	XDB	SEP	186	IH	UH
BJR	APR	199 1/2	DP	PP	BJR	SEP	186 1/2	IJ	UJ
XDB	APR	200	DR	PR	XDB	SEP	187	IL	UL
					BJR	SEP	187 1/2	IN	UN
BVA	APR	200 1/2	DT	PT	XDB	SEP	188	IP	UP
BJF	APR	201	DV	PV	BJR	SEP	188 1/2	IR	UR
BVA	APR	201 1/2	DA	PA	XDB	SEP	189	IT	UT
BJF	APR	202	DC	PC	BJR	SEP	189 1/2	IV	UV
BVA	APR	202 1/2	DE	PE	XDB	SEP	190	IA	UA
BJF	APR	203	DG	PG	BJR	SEP	190 1/2	IC	UC
BVA	APR	203 1/2	DI	PI	XDB	SEP	191	IE	UE
BJF	APR	204	DK	PK	BJR	SEP	191 1/2	IG	UG
BVA	APR	204 1/2	DM	PM	XDB	SEP	192	II	UI
BJF	APR	205	DO	PO	BJR	SEP	192 1/2	IK	UK
					XDB	SEP	193	IM	UM
XDB	JUN	185	FD	RD	BJR	SEP	193 1/2	IO	UO
BJR	JUN	185 1/2	FF	RF	XDB	SEP	194	IQ	UQ
XDB	JUN	186	FH	RH	BJR	SEP	194 1/2	IS	US
BJR	JUN	186 1/2	FJ	RJ	XDB	SEP	195	IU	UU
XDB	JUN	187	FL	RL	BJR	SEP	195 1/2	IW	UW
BJR	JUN	187 1/2	FN	RN	XDB	SEP	196	IB	UB
XDB	JUN	188	FP	RP	BJR	SEP	196 1/2	ID	UD
BJR	JUN	188 1/2	FR	RR	XDB	SEP	197	IF	UF
XDB	JUN	189	FT	RT	BJR	SEP	197 1/2	IH	UH
BJR	JUN	189 1/2	FV	RV	XDB	SEP	198	IJ	UJ
XDB	JUN	190	FA	RA	BJR	SEP	198 1/2	IL	UL
BJR	JUN	190 1/2	FC	RC	XDB	SEP	199	IN	UN
XDB	JUN	191	FE	RE	BJR	SEP	199 1/2	IP	UP
BJR	JUN	191 1/2	FG	RG	XDB	SEP	200	IR	UR
XDB	JUN	192	FI	RI					
BJR	JUN	192 1/2	FK	RK					
XDB	JUN	193	FM	RM					

**U.S. Dollar Settled Currency Options - British Pound (XDB/BJF)**  
*(Beginning 1/8/2007)*

			Calls	Puts
BVA	SEP	200 1/2	IT	UT
BJF	SEP	201	IV	UV
BVA	SEP	201 1/2	IA	UA
BJF	SEP	202	IC	UC
BVA	SEP	202 1/2	IE	UE
BJF	SEP	203	IG	UG
BVA	SEP	203 1/2	II	UI
BJF	SEP	204	IK	UK
BVA	SEP	204 1/2	IM	UM
BJF	SEP	205	IO	UO

Questions regarding this release may be directed to Listings/Market Watch at 1-800-THE-PHLX, choice #2, or (215) 496-5380.