

MEMORANDUM

To: All Option Members, Member Organizations and ROTs

From: Listings/Market Watch

Date: January 5, 2007

Subject: U.S. Dollar Settled Currency Options - Euro (XDE) - 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 - Euro (XDE). The U.S. Dollar Settled Currency Options - Euro (XDE) will begin trading on **Monday, January 8, 2007**.

*****NOTE: XDE will be used for strikes ranging from 120 - 145; EAE will be used for strikes below 120.
EPA will be used for half-point strikes between 120 - 145; EAY will be used for half-point strikes below 120.**

U.S. Dollar Settled Currency Options - Euro (XDE)
(Beginning 1/8/2007)

			Calls	Puts				Calls	Puts
XDE	FEB	122	BE	NE	XDE	MAR	122	CE	OE
EPA	FEB	122 1/2	BG	NG	EPA	MAR	122 1/2	CG	OG
XDE	FEB	123	BI	NI	XDE	MAR	123	CI	OI
EPA	FEB	123 1/2	BK	NK	EPA	MAR	123 1/2	CK	OK
XDE	FEB	124	BM	NM	XDE	MAR	124	CM	OM
EPA	FEB	124 1/2	BO	NO	EPA	MAR	124 1/2	CO	OO
XDE	FEB	125	BQ	NQ	XDE	MAR	125	CQ	OQ
EPA	FEB	125 1/2	BS	NS	EPA	MAR	125 1/2	CS	OS
XDE	FEB	126	BU	NU	XDE	MAR	126	CU	OU
EPA	FEB	126 1/2	BW	NW	EPA	MAR	126 1/2	CW	OW
XDE	FEB	127	BB	NB	XDE	MAR	127	CB	OB
EPA	FEB	127 1/2	BD	ND	EPA	MAR	127 1/2	CD	OD
XDE	FEB	128	BF	NF	XDE	MAR	128	CF	OF
EPA	FEB	128 1/2	BH	NH	EPA	MAR	128 1/2	CH	OH
XDE	FEB	129	BJ	NJ	XDE	MAR	129	CJ	OJ
EPA	FEB	129 1/2	BL	NL	EPA	MAR	129 1/2	CL	OL
XDE	FEB	130	BN	NN	XDE	MAR	130	CN	ON
EPA	FEB	130 1/2	BP	NP	EPA	MAR	130 1/2	CP	OP
XDE	FEB	131	BR	NR	XDE	MAR	131	CR	OR
EPA	FEB	131 1/2	BT	NT	EPA	MAR	131 1/2	CT	OT
XDE	FEB	132	BV	NV	XDE	MAR	132	CV	OV
EPA	FEB	132 1/2	BA	NA	EPA	MAR	132 1/2	CA	OA
XDE	FEB	133	BC	NC	XDE	MAR	133	CC	OC
EPA	FEB	133 1/2	BE	NE	EPA	MAR	133 1/2	CE	OE
XDE	FEB	134	BG	NG	XDE	MAR	134	CG	OG
EPA	FEB	134 1/2	BI	NI	EPA	MAR	134 1/2	CI	OI
XDE	FEB	135	BK	NK	XDE	MAR	135	CK	OK
EPA	FEB	135 1/2	BM	NM	EPA	MAR	135 1/2	CM	OM
XDE	FEB	136	BO	NO	XDE	MAR	136	CO	OO
EPA	FEB	136 1/2	BQ	NQ	EPA	MAR	136 1/2	CQ	OQ
XDE	FEB	137	BS	NS	XDE	MAR	137	CS	OS
EPA	FEB	137 1/2	BU	NU	EPA	MAR	137 1/2	CU	OU
XDE	FEB	138	BW	NW	XDE	MAR	138	CW	OW
EPA	FEB	138 1/2	BB	NB	EPA	MAR	138 1/2	CB	OB
XDE	FEB	139	BD	ND	XDE	MAR	139	CD	OD
EPA	FEB	139 1/2	BF	NF	EPA	MAR	139 1/2	CF	OF
XDE	FEB	140	BH	NH	XDE	MAR	140	CH	OH
EPA	FEB	140 1/2	BJ	NJ	EPA	MAR	140 1/2	CJ	OJ
XDE	FEB	141	BL	NL	XDE	MAR	141	CL	OL
EPA	FEB	141 1/2	BN	NN	EPA	MAR	141 1/2	CN	ON
XDE	FEB	142	BP	NP	XDE	MAR	142	CP	OP

U.S. Dollar Settled Currency Options - Euro (XDE)
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			Calls	Puts				Calls	Puts
XDE	APR	122	DE	PE	XDE	JUN	131	FR	RR
EPA	APR	122 1/2	DG	PG	EPA	JUN	131 1/2	FT	RT
XDE	APR	123	DI	PI	XDE	JUN	132	FV	RV
EPA	APR	123 1/2	DK	PK	EPA	JUN	132 1/2	FA	RA
XDE	APR	124	DM	PM	XDE	JUN	133	FC	RC
EPA	APR	124 1/2	DO	PO	EPA	JUN	133 1/2	FE	RE
XDE	APR	125	DQ	PQ	XDE	JUN	134	FG	RG
EPA	APR	125 1/2	DS	PS	EPA	JUN	134 1/2	FI	RI
XDE	APR	126	DU	PU	XDE	JUN	135	FK	RK
EPA	APR	126 1/2	DW	PW	EPA	JUN	135 1/2	FM	RM
XDE	APR	127	DB	PB	XDE	JUN	136	FO	RO
EPA	APR	127 1/2	DD	PD	EPA	JUN	136 1/2	FQ	RQ
XDE	APR	128	DF	PF	XDE	JUN	137	FS	RS
EPA	APR	128 1/2	DH	PH	EPA	JUN	137 1/2	FU	RU
XDE	APR	129	DJ	PJ	XDE	JUN	138	FW	RW
EPA	APR	129 1/2	DL	PL	EPA	JUN	138 1/2	FB	RB
XDE	APR	130	DN	PN	XDE	JUN	139	FD	RD
EPA	APR	130 1/2	DP	PP	EPA	JUN	139 1/2	FF	RF
XDE	APR	131	DR	PR	XDE	JUN	140	FH	RH
EPA	APR	131 1/2	DT	PT	EPA	JUN	140 1/2	FJ	RJ
XDE	APR	132	DV	PV	XDE	JUN	141	FL	RL
EPA	APR	132 1/2	DA	PA	EPA	JUN	141 1/2	FN	RN
XDE	APR	133	DC	PC	XDE	JUN	142	FP	RP
EPA	APR	133 1/2	DE	PE					
XDE	APR	134	DG	PG	XDE	SEP	122	IE	UE
EPA	APR	134 1/2	DI	PI	EPA	SEP	122 1/2	IG	UG
XDE	APR	135	DK	PK	XDE	SEP	123	II	UI
EPA	APR	135 1/2	DM	PM	EPA	SEP	123 1/2	IK	UK
XDE	APR	136	DO	PO	XDE	SEP	124	IM	UM
EPA	APR	136 1/2	DQ	PQ	EPA	SEP	124 1/2	IO	UO
XDE	APR	137	DS	PS	XDE	SEP	125	IQ	UQ
EPA	APR	137 1/2	DU	PU	EPA	SEP	125 1/2	IS	US
XDE	APR	138	DW	PW	XDE	SEP	126	IU	UU
EPA	APR	138 1/2	DB	PB	EPA	SEP	126 1/2	IW	UW
XDE	APR	139	DD	PD	XDE	SEP	127	IB	UB
EPA	APR	139 1/2	DF	PF	EPA	SEP	127 1/2	ID	UD
XDE	APR	140	DH	PH	XDE	SEP	128	IF	UF
EPA	APR	140 1/2	DJ	PJ	EPA	SEP	128 1/2	IH	UH
XDE	APR	141	DL	PL	XDE	SEP	129	IJ	UJ
EPA	APR	141 1/2	DN	PN	EPA	SEP	129 1/2	IL	UL
XDE	APR	142	DP	PP	XDE	SEP	130	IN	UN
					EPA	SEP	130 1/2	IP	UP
XDE	JUN	122	FE	RE	XDE	SEP	131	IR	UR
EPA	JUN	122 1/2	FG	RG	EPA	SEP	131 1/2	IT	UT
XDE	JUN	123	FI	RI	XDE	SEP	132	IV	UV
EPA	JUN	123 1/2	FK	RK	EPA	SEP	132 1/2	IA	UA
XDE	JUN	124	FM	RM	XDE	SEP	133	IC	UC
EPA	JUN	124 1/2	FO	RO	EPA	SEP	133 1/2	IE	UE
XDE	JUN	125	FQ	RQ	XDE	SEP	134	IG	UG
EPA	JUN	125 1/2	FS	RS	EPA	SEP	134 1/2	II	UI
XDE	JUN	126	FU	RU	XDE	SEP	135	IK	UK
EPA	JUN	126 1/2	FW	RW	EPA	SEP	135 1/2	IM	UM
XDE	JUN	127	FB	RB	XDE	SEP	136	IO	UO
EPA	JUN	127 1/2	FD	RD	EPA	SEP	136 1/2	IQ	UQ
XDE	JUN	128	FF	RF	XDE	SEP	137	IS	US
EPA	JUN	128 1/2	FH	RH	EPA	SEP	137 1/2	IU	UU
XDE	JUN	129	FJ	RJ	XDE	SEP	138	IW	UW
EPA	JUN	129 1/2	FL	RL	EPA	SEP	138 1/2	IB	UB
XDE	JUN	130	FN	RN	XDE	SEP	139	ID	UD
EPA	JUN	130 1/2	FP	RP	EPA	SEP	139 1/2	IF	UF

U.S. Dollar Settled Currency Options - Euro (XDE)
(Beginning 1/8/2007)

			Calls	Puts
XDE	SEP	140	IH	UH
EPA	SEP	140 1/2	IJ	UJ
XDE	SEP	141	IL	UL
EPA	SEP	141 1/2	IN	UN
XDE	SEP	142	IP	UP

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