

## MEMORANDUM

To: All Option Members, Member Organizations & ROPs

From: Options Services

Subject: New Strike Prices

Effective at the Open of Business on Tuesday, January 9, 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   |
|--|---|--|--|
| China Life Insurance<br>**Eff. Immed - 1/8/2007<br>Other Exchanges - ACP<br>LFC AM/MM Jan 65<br>LFC AN/MN Jan 70<br>LFC AO/MO Jan 75<br>LFC AP/MP Jan 80   | China Life Insurance<br>**Eff. Immed - 1/8/2007<br>Other Exchanges - ACP<br>LFC GM/SM Jul 65<br>LFC GN/SN Jul 70<br>LFC GO/SO Jul 75<br>LFC GP/SP Jul 80  | China Life Insurance<br>**Eff. Immed - 1/8/2007<br>Other Exchanges - ACP<br>LFC BO/NO Feb 75<br>LFC BP/NP Feb 80<br>LFC DO/PO Apr 75<br>LFC DP/PP Apr 80 | Constellation Brands<br>**Eff. Immed - 1/8/2007<br>Other Exchanges - ACPI<br>STZ BD/ND Feb 20                |
| Intel Corp. (INQ) - '09<br>**Eff. Immed - 1/8/2007<br>Other Exchanges - ACPIB<br>VNL AG/MG Jan 35  | Best Buy Co., Inc. (BBY) - '08<br>**Eff. Immed - 1/8/2007<br>Other Exchanges - ACIPB<br>WBY AG/MG Jan 35  | Superior Energy Services, Inc. (SP)<br>**Eff. Immed - 1/8/2007<br>Other Exchanges - ACPI<br>WLW AE/ME Jan 25   | Superior Energy Services, Inc. (SP)<br>**Eff. Immed - 1/8/2007<br>Other Exchanges - ACPI<br>ZMW AE/ME Jan 25 |
| Baidu.com, Inc. (BDQ) - '08<br>**Eff. Immed - 1/8/2007<br>Other Exchanges - ACPIB<br>YFZ AP/MP Jan 80  | Lone Star Technologies (LSS) - '09<br>**Eff. Immed - 1/8/2007<br>Other Exchanges - APCI<br>ZPI AH/MH Jan 40   |  |  |
| United Surgical Partners<br>Other Exchanges - AP<br>QPJ EZ/QZ May 32 1/2<br>QPJ HZ/TZ Aug 32 1/2   | Avid technology, Inc. (AQI) - '08<br>Other Exchanges - ACP<br>WZN AG/MG Jan 35<br>WZN AI/MI Jan 45<br>WZN AK/MK Jan 55  | Accredited Home Lenders Holding<br>Other Exchanges - CPAI<br>ODQ AD/MD Jan 20  | Accredited Home Lenders Holding<br>Other Exchanges - CPAI<br>WKS AD/MD Jan 20                                |
| US Dollar Currency Option- BP (XI)<br>Other Exchanges - None<br>BJR BB/NB Feb 184 1/2 (Wrap)<br>B = Non Standard Strike Code<br>BJR CB/OB Mar 184 1/2 (Wrap)<br>B = Non Standard Strike Code<br>BJR DB/PB Apr 184 1/2 (Wrap)<br>B = Non Standard Strike Code<br>BJR FB/RB Jun 184 1/2 (Wrap)<br>B = Non Standard Strike Code<br>BJR IB/UB Sep 184 1/2 (Wrap)<br>B = Non Standard Strike Code | US Dollar Currency Option- BP (XI)<br>Other Exchanges - None<br>XDB BW/NW Feb 184<br>W = Non Standard Strike Code<br>XDB CW/OW Mar 184<br>W = Non Standard Strike Code<br>XDB DW/PW Apr 184<br>W = Non Standard Strike Code<br>XDB FW/RW Jun 184<br>W = Non Standard Strike Code<br>XDB IW/UW Sep 184<br>W = Non Standard Strike Code | General Dynamics (GD) - '09<br>Other Exchanges - ACPIB<br>VJH AO/MO Jan 75   | AMCOL International Corporation<br>Other Exchanges - None<br>ACO BX/NX Feb 22 1/2                            |
|  |   | Bank Index (BKX) (BKX)<br>**Eff. Immed - 1/8/2007<br>Other Exchanges - None<br>**Eff. Immed - 1/8/2007<br>BIH IC/UC Sep 115                              |  |

Issues and Strikes

Albermarle Corporation  
Other Exchanges - A  
ALB BM/NM Feb 65

Forest Oil Corp.  
Other Exchanges - CPIA  
FST HE/TE Aug 25

Cray, Inc.  
Other Exchanges - APC  
KQQ BC/NC Feb 15

Albany Molecular Research  
Other Exchanges - None  
QAM GU/SU Jul 7 1/2

A.C. Moore Arts & Crafts, Inc.  
Other Exchanges - API  
QRV BW/NW Feb 17 1/2

Scottish Re Group Ltd.  
Other Exchanges - CP  
SCT GZ/SZ Jul 2 1/2

Neurometrix Inc.  
Other Exchanges - ACP  
UVF BB/NB Feb 10  
UVF CB/OB Mar 10  
UVF FB/RB Jun 10

Issues and Strikes

Cabela's Inc.  
Other Exchanges - CP  
CAB BD/ND Feb 20  
CAB FD/RD Jun 20

MarineMax, Inc.  
Other Exchanges - A  
HZO BD/ND Feb 20  
HZO GD/SD Jul 20

NCI Building Systems  
Other Exchanges - None  
NCS BI/NI Feb 45  
NCS FI/RI Jun 45

Black Box Corp.  
Other Exchanges - CP  
QBX BG/NG Feb 35

Teletech Holdings, Inc.  
Other Exchanges - API  
QTC BF/NF Feb 30  
QTC DF/PF Apr 30  
QTC GF/SF Jul 30

Strayer Education, Inc.  
Other Exchanges - ACPI  
SDQ GT/ST Jul 100

China Life Insurance  
Other Exchanges - ACP  
LFC AH/MH JAN 40  
LFC BH/NH FEB 40  
LFC DH/PH APR 40  
LFC GH/SH JUL 40  
LFC AG/MG JAN 35  
LFC BG/NG FEB 35  
LFC DG/PG APR 35  
LFC GG/SG JUL 35  
LFC AF/MF JAN 30  
LFC BF/NF FEB 30  
LFC DF/PF APR 30  
LFC GF/SF JUL 30

Issues and Strikes

Carter's Inc.  
Other Exchanges - ACPI  
CRI FX/RX Jun 22 1/2

I.D. Systems, Inc.  
Other Exchanges - None  
IUO DC/PC Apr 15  
IUO GC/SC Jul 15

Phoenix Companies  
Other Exchanges - None  
PNX GV/SV Jul 12 1/2

Dynavax Technologies Corp.  
Other Exchanges - C  
QDY BA/NA Feb 5

R. H. Donnelley Corp.  
Other Exchanges - ACPI  
RHD BN/NN Feb 70  
RHD EN/QN May 70

K-Swiss Inc. CL. A  
Other Exchanges - CP  
SWU GE/SE Jul 25

Meritage Homes Corp.  
Other Exchanges - CPIA  
MTH BG/NG FEB 35

Issues and Strikes

Dress Barn Inc.  
Other Exchanges - ACPI  
DTQ BD/ND Feb 20

On Assignment, Inc.  
Other Exchanges - None  
IUU BC/NC Feb 15  
IUU CC/OC Mar 15

Tower Group, Inc.  
Other Exchanges - C  
PTQ BE/NE Feb 25  
PTQ GE/SE Jul 25

Keryx Biopharmaceuticals  
Other Exchanges - ACPI  
QKY BB/NB Feb 10

SAP AG  
Other Exchanges - ACPI  
SAP CL/OL Mar 60

TreeHouse Foods, Inc.  
Other Exchanges - None  
THS HE/TE Aug 25

Biosite Incorporated  
Other Exchanges - ACPI  
BQS BL/NL FEB 60  
BQS DL/PL APR 60  
BQS GL/SL JUL 60

Issues and Strikes

Netgear Inc.  
 Other Exchanges - CAP  
 TUD BG/NG FEB 35  
 TUD CG/OG MAR 35  
 TUD FG/RG JUN 35

HOLOGIC INC  
 Other Exchanges - ACPI  
 QHX FM/RM Jun 65  
 QHX FN/RN Jun 70

Issues and Strikes

Research in Motion (RUL) - '08  
 Other Exchanges - ACPIB  
 YKD AQ/MQ Jan 85

Tractor Supply  
 Other Exchanges - ACPI  
 QTF GL/SL Jul 60

Issues and Strikes

Intuitive Surgical  
 Other Exchanges - ACPIB  
 AXQ BP/NP Feb 80  
 AXQ BO/NO Feb 75  
 AXQ BN/NN Feb 70

Issues and Strikes

Intuitive Surgical  
 Other Exchanges - ACPIB  
 AXQ GN/SN Jul 70

Effective at the close of business on Monday January 8, 2007, the Philadelphia Stock Exchange will delete the following option series in which there is no open interest.

|  |  |  |  |
|--|--|--|--|
| US Dollar Currency Options- Euro<br>***DELETE***<br>Other Exchanges - None<br>XDE BE/NE Feb 122<br>EPA BG/NG Feb 122 1/2<br>XDE CE/OE Mar 122<br>EPA CG/OG Mar 122 1/2<br>XDE DE/PE Apr 122<br>EPA DG/PG Apr 122 1/2<br>XDE FE/RE Jun 122<br>EPA FG/RG Jun 122 1/2<br>XDE IE/UE Sep 122<br>EPA IG/UG Sep 122 1/2 | US Dollar Currency Options- Euro<br>***DELETE***<br>Other Exchanges - None<br>EPA BS/NS Feb 137 1/2<br>EPA CS/OS Mar 137 1/2<br>EPA DS/PS Apr 137 1/2<br>EPA FS/RS Jun 137 1/2<br>EPA IS/US Sep 137 1/2  | US Dollar Currency Options- Euro<br>***DELETE***<br>Other Exchanges - None<br>XDE BW/NW Feb 138<br>EPA BB/NB Feb 138 1/2<br>XDE CW/OW Mar 138<br>EPA CB/OB Mar 138 1/2<br>XDE DW/PW Apr 138<br>EPA DB/PB Apr 138 1/2<br>XDE FW/RW Jun 138<br>EPA FB/RB Jun 138 1/2<br>XDE IW/UW Sep 138<br>EPA IB/UB Sep 138 1/2   | US Dollar Currency Options- Euro<br>***DELETE***<br>Other Exchanges - None<br>XDE BD/ND Feb 139<br>EPA BF/NF Feb 139 1/2<br>XDE CD/OD Mar 139<br>EPA CF/OF Mar 139 1/2<br>XDE DD/PD Apr 139<br>EPA DF/PF Apr 139 1/2<br>XDE FD/RD Jun 139<br>EPA FF/RF Jun 139 1/2<br>XDE ID/UD Sep 139<br>EPA IF/UF Sep 139 1/2 |
| US Dollar Currency Options- Euro<br>***DELETE***<br>Other Exchanges - None<br>XDE CH/OH Mar 140<br>EPA CJ/OJ Mar 140 1/2<br>XDE DH/PH Apr 140<br>EPA DJ/PJ Apr 140 1/2<br>XDE FH/RH Jun 140<br>EPA FJ/RJ Jun 140 1/2<br>XDE IH/UH Sep 140<br>EPA IJ/UJ Sep 140 1/2   | US Dollar Currency Options- Euro<br>***DELETE***<br>Other Exchanges - None<br>XDE BH/NH Feb 140<br>EPA BJ/NJ Feb 140 1/2<br>XDE BL/NL Feb 141<br>EPA BN/NN Feb 141 1/2   | US Dollar Currency Options- Euro<br>***DELETE***<br>Other Exchanges - None<br>XDE CL/OL Mar 141<br>EPA CN/ON Mar 141 1/2<br>XDE DL/PL Apr 141<br>EPA DN/PN Apr 141 1/2<br>XDE FL/RL Jun 141<br>EPA FN/RN Jun 141 1/2<br>XDE IL/UL Sep 141<br>EPA IN/UN Sep 141 1/2   | US Dollar Currency Options- Euro<br>***DELETE***<br>Other Exchanges - None<br>XDE BP/NP Feb 142<br>XDE CP/OP Mar 142<br>XDE DP/NP Apr 142<br>XDE FP/RP Jun 142<br>XDE IP/UP Sep 142  |
| US Dollar Currency Options- Euro (Wrap)<br>***DELETE***<br>Other Exchanges - None<br>EPA BK/NK Feb 123 1/2 (Wrap)<br>EPA CK/OK Mar 123 1/2 (Wrap)<br>EPA DK/PK Apr 123 1/2 (Wrap)<br>EPA FK/RK Jun 123 1/2 (Wrap)<br>EPA IK/UK Sep 123 1/2 (Wrap)  | US Dollar Currency Options- Euro<br>***DELETE***<br>Other Exchanges - None<br>XDE BS/NS Feb 137<br>XDE BI/NI Feb 123<br>XDE CS/OS Mar 137<br>XDE CI/OI Mar 123<br>XDE DS/PS Apr 137<br>XDE DI/PI Apr 123<br>XDE FS/RS Jun 137<br>XDE FI/RI Jun 123<br>XDE IS/US Sep 137<br>XDE II/UI Sep 123 | US Dollar Currency Option- BP (XI)<br>***DELETE***<br>Other Exchanges - None<br>BJB BK/NK Feb 204 (Wrap)<br>BJB BO/NO Feb 205 (Wrap)<br>BJB CK/OK Mar 204 (Wrap)<br>BJB CO/OO Mar 205 (Wrap)<br>BJB DK/PK Apr 204 (Wrap)<br>BJB DO/PO Apr 205 (Wrap)<br>BJB FK/RK Jun 204 (Wrap)<br>BJB FO/RO Jun 205 (Wrap)<br>BJB IK/UK Sep 204 (Wrap)<br>BJB IO/UO Sep 205 (Wrap) | US Dollar Currency Option- BP (XI)<br>***DELETE***<br>Other Exchanges - None<br>BVA BM/NM Feb 204 1/2 (Wrap)<br>BVA CM/OM Mar 204 1/2 (Wrap)<br>BVA DM/PM Apr 204 1/2 (Wrap)<br>BVA FM/RM Jun 204 1/2 (Wrap)<br>BVA IM/UM Sep 204 1/2 (Wrap)   |

End of Daily Strike Price Changes - Jan 8, 2007