

MEMORANDUM

To: All Option Members, Member Organizations and ROTs
 From: Listings/Market Watch
 Date: January 8, 2007
 Subject: U.S. Dollar Settled Currency Options - Euro (XDE) - Strikes Available 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) beginning Tuesday, January 9, 2007.

*****NOTE: As per the SEC approval order for World Currency Options, the Exchange will list strike prices, that at the time of the listing, do not exceed the spot price by more than 5% and are not less than the spot price by 5%. In addition, the Exchange may list additional strike prices provided that the Exchange would delist any previously listed strike prices that are currently outside of the 10% band that have no open interest.**

U.S. Dollar Settled Currency Options - Euro (XDE)
 (Beginning 1/9/2007)

			Calls	Puts				Calls	Puts
XDE	FEB	124	BM	NM	EPA	MAR	130 1/2	CP	OP
EPA	FEB	124 1/2	BO	NO	XDE	MAR	131	CR	OR
XDE	FEB	125	BQ	NQ	EPA	MAR	131 1/2	CT	OT
EPA	FEB	125 1/2	BS	NS	XDE	MAR	132	CV	OV
XDE	FEB	126	BU	NU	EPA	MAR	132 1/2	CA	OA
EPA	FEB	126 1/2	BW	NW	XDE	MAR	133	CC	OC
XDE	FEB	127	BB	NB	EPA	MAR	133 1/2	CE	OE
EPA	FEB	127 1/2	BD	ND	XDE	MAR	134	CG	OG
XDE	FEB	128	BF	NF	EPA	MAR	134 1/2	CI	OI
EPA	FEB	128 1/2	BH	NH	XDE	MAR	135	CK	OK
XDE	FEB	129	BJ	NJ	EPA	MAR	135 1/2	CM	OM
EPA	FEB	129 1/2	BL	NL	XDE	MAR	136	CO	OO
XDE	FEB	130	BN	NN	EPA	MAR	136 1/2	CQ	OQ
EPA	FEB	130 1/2	BP	NP					
XDE	FEB	131	BR	NR	XDE	APR	124	DM	PM
EPA	FEB	131 1/2	BT	NT	EPA	APR	124 1/2	DO	PO
XDE	FEB	132	BV	NV	XDE	APR	125	DQ	PQ
EPA	FEB	132 1/2	BA	NA	EPA	APR	125 1/2	DS	PS
XDE	FEB	133	BC	NC	XDE	APR	126	DU	PU
EPA	FEB	133 1/2	BE	NE	EPA	APR	126 1/2	DW	PW
XDE	FEB	134	BG	NG	XDE	APR	127	DB	PB
EPA	FEB	134 1/2	BI	NI	EPA	APR	127 1/2	DD	PD
XDE	FEB	135	BK	NK	XDE	APR	128	DF	PF
EPA	FEB	135 1/2	BM	NM	EPA	APR	128 1/2	DH	PH
XDE	FEB	136	BO	NO	XDE	APR	129	DJ	PJ
EPA	FEB	136 1/2	BQ	NQ	EPA	APR	129 1/2	DL	PL
					XDE	APR	130	DN	PN
XDE	MAR	124	CM	OM	EPA	APR	130 1/2	DP	PP
EPA	MAR	124 1/2	CO	OO	XDE	APR	131	DR	PR
XDE	MAR	125	CQ	OQ	EPA	APR	131 1/2	DT	PT
EPA	MAR	125 1/2	CS	OS	XDE	APR	132	DV	PV
XDE	MAR	126	CU	OU	EPA	APR	132 1/2	DA	PA
EPA	MAR	126 1/2	CW	OW	XDE	APR	133	DC	PC
XDE	MAR	127	CB	OB	EPA	APR	133 1/2	DE	PE
EPA	MAR	127 1/2	CD	OD	XDE	APR	134	DG	PG
XDE	MAR	128	CF	OF	EPA	APR	134 1/2	DI	PI
EPA	MAR	128 1/2	CH	OH	XDE	APR	135	DK	PK
XDE	MAR	129	CJ	OJ	EPA	APR	135 1/2	DM	PM
EPA	MAR	129 1/2	CL	OL	XDE	APR	136	DO	PO
XDE	MAR	130	CN	ON	EPA	APR	136 1/2	DQ	PQ

U.S. Dollar Settled Currency Options - Euro (XDE)
(Beginning 1/9/2007)

			Calls	Puts				Calls	Puts	
XDE	JUN	124	FM	RM		XDE	SEP	124	IM	UM
EPA	JUN	124 1/2	FO	RO		EPA	SEP	124 1/2	IO	UO
XDE	JUN	125	FQ	RQ		XDE	SEP	125	IQ	UQ
EPA	JUN	125 1/2	FS	RS		EPA	SEP	125 1/2	IS	US
XDE	JUN	126	FU	RU		XDE	SEP	126	IU	UU
EPA	JUN	126 1/2	FW	RW		EPA	SEP	126 1/2	IW	UW
XDE	JUN	127	FB	RB		XDE	SEP	127	IB	UB
EPA	JUN	127 1/2	FD	RD		EPA	SEP	127 1/2	ID	UD
XDE	JUN	128	FF	RF		XDE	SEP	128	IF	UF
EPA	JUN	128 1/2	FH	RH		EPA	SEP	128 1/2	IH	UH
XDE	JUN	129	FJ	RJ		XDE	SEP	129	IJ	UJ
EPA	JUN	129 1/2	FL	RL		EPA	SEP	129 1/2	IL	UL
XDE	JUN	130	FN	RN		XDE	SEP	130	IN	UN
EPA	JUN	130 1/2	FP	RP		EPA	SEP	130 1/2	IP	UP
XDE	JUN	131	FR	RR		XDE	SEP	131	IR	UR
EPA	JUN	131 1/2	FT	RT		EPA	SEP	131 1/2	IT	UT
XDE	JUN	132	FV	RV		XDE	SEP	132	IV	UV
EPA	JUN	132 1/2	FA	RA		EPA	SEP	132 1/2	IA	UA
XDE	JUN	133	FC	RC		XDE	SEP	133	IC	UC
EPA	JUN	133 1/2	FE	RE		EPA	SEP	133 1/2	IE	UE
XDE	JUN	134	FG	RG		XDE	SEP	134	IG	UG
EPA	JUN	134 1/2	FI	RI		EPA	SEP	134 1/2	II	UI
XDE	JUN	135	FK	RK		XDE	SEP	135	IK	UK
EPA	JUN	135 1/2	FM	RM		EPA	SEP	135 1/2	IM	UM
XDE	JUN	136	FO	RO		XDE	SEP	136	IO	UO
EPA	JUN	136 1/2	FQ	RQ		EPA	SEP	136 1/2	IQ	UQ

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