

## Memorandum

**To:** All Option Members, Member Organizations, ROPs &  
Foreign Currency Option Participants

**From:** Options Services

**Date:** January 10, 2007

**Re:** Foreign Currency Options, (FCO's), April 2007 Expiration Adds - (Mid Month)

Effective Friday, January 12, 2007 at 1:00 PM (ET), trading will cease in the January 2007 series, for all Foreign Currency Options trading in the Mid Month cycle.

On January 16, 2007 at 7:30 AM (ET), trading will commence in the April 2007 series as shown below. The Canadian Dollar will commence trading at 7:30 Am (ET).

The new series will expire on April 13, 2007, at 2:30 PM (ET).

Philadelphia Stock Exchange - Currency Expiration Adds  
Effective January 12, 2007

Symbol	Month	Strike	Codes	Symbol	Month	Strike	Codes
Australian Dollar (MM)				Australian Dollar (MM)			
XAD/CAD	Apr	61.00	DN / PN	XAD/CAD	Apr	79.00	DQ / PQ
XAD/CAD	Apr	62.00	DR / PR	XAD/CAD	Apr	80.00	DU / PU
XAD/CAD	Apr	63.00	DV / PV	XAD/CAD	Apr	81.00	DB / PB
XAD/CAD	Apr	64.00	DC / PC	XAD/CAD	Apr	82.00	DF / PF
XAD/CAD	Apr	65.00	DG / PG	XAD/CAD	Apr	83.00	DJ / PJ
XAD/CAD	Apr	66.00	DK / PK				
XAD/CAD	Apr	67.00	DO / PO	XAY/CAY	Apr	84.00	DN / PN
XAD/CAD	Apr	68.00	DS / PS	XAY/CAY	Apr	85.00	DR / PR
XAD/CAD	Apr	69.00	DW / PW	XAY/CAY	Apr	86.00	DV / PV
XAD/CAD	Apr	70.00	DD / PD	XAY/CAY	Apr	87.00	DC / PC
XAD/CAD	Apr	71.00	DH / PH	XAY/CAY	Apr	88.00	DG / PG
XAD/CAD	Apr	72.00	DL / PL	XAY/CAY	Apr	89.00	DK / PK
XAD/CAD	Apr	73.00	DP / PP	XAY/CAY	Apr	90.00	DO / PO
XAD/CAD	Apr	74.00	DT / PT	XAY/CAY	Apr	91.00	DS / PS
XAD/CAD	Apr	75.00	DA / PA	XAY/CAY	Apr	92.00	DW / PW
XAD/CAD	Apr	76.00	DE / PE	XAY/CAY	Apr	93.00	DD / PD
XAD/CAD	Apr	77.00	DI / PI	XAY/CAY	Apr	94.00	DH / PH
XAD/CAD	Apr	78.00	DM / PM				

Philadelphia Stock Exchange - Currency Expiration Adds  
Effective January 12, 2007

Symbol	Month	Strike	Codes	Symbol	Month	Strike	Codes
<b>Australian Dollar 1/2 Pt. (MM)</b>				<b>British Pound (MM)</b>			
XAZ/CAZ	Apr	71.50	DJ / PJ	XBP/CBP	Apr	169.00	DI / PI
XAZ/CAZ	Apr	72.50	DN / PN	XBP/CBP	Apr	170.00	DM / PM
XAZ/CAZ	Apr	73.50	DR / PR				
XAZ/CAZ	Apr	74.50	DV / PV	XBX/CBX	Apr	171.00	DQ / PQ
XAZ/CAZ	Apr	75.50	DC / PC	XBX/CBX	Apr	172.00	DU / PU
XAZ/CAZ	Apr	76.50	DG / PG	XBX/CBX	Apr	173.00	DB / PB
XAZ/CAZ	Apr	77.50	DK / PK	XBX/CBX	Apr	174.00	DF / PF
XAZ/CAZ	Apr	78.50	DO / PO	XBX/CBX	Apr	175.00	DJ / PJ
XAZ/CAZ	Apr	79.50	DS / PS	XBX/CBX	Apr	176.00	DN / PN
XAZ/CAZ	Apr	80.50	DW / PW	XBX/CBX	Apr	177.00	DR / PR
XAZ/CAZ	Apr	81.50	DD / PD	XBX/CBX	Apr	178.00	DV / PV
XAZ/CAZ	Apr	82.50	DH / PH	XBX/CBX	Apr	179.00	DC / PC
XAZ/CAZ	Apr	83.50	DL / PL	XBX/CBX	Apr	180.00	DG / PG
XAZ/CAZ	Apr	84.50	DP / PP	XBX/CBX	Apr	181.00	DK / PK
XAZ/CAZ	Apr	85.50	DT / PT	XBX/CBX	Apr	182.00	DO / PO
XAZ/CAZ	Apr	86.50	DA / PA	XBX/CBX	Apr	183.00	DS / PS
XAZ/CAZ	Apr	87.50	DE / PE	XBX/CBX	Apr	184.00	DW / PW
XAZ/CAZ	Apr	88.50	DI / PI	XBX/CBX	Apr	185.00	DD / PD
XAZ/CAZ	Apr	89.50	DM / PM	XBX/CBX	Apr	186.00	DH / PH
XAZ/CAZ	Apr	90.50	DQ / PQ	XBX/CBX	Apr	187.00	DL / PL
XAZ/CAZ	Apr	91.50	DU / PU	XBX/CBX	Apr	188.00	DP / PP
XAZ/CAZ	Apr	92.50	DB / PB	XBX/CBX	Apr	189.00	DT / PT
XAZ/CAZ	Apr	93.50	DF / PF	XBX/CBX	Apr	190.00	DA / PA
				XBX/CBX	Apr	191.00	DE / PE
				XBX/CBX	Apr	192.00	DI / PI
				XBX/CBX	Apr	193.00	DM / PM
<b>British Pound (MM)</b>							
XBP/CBP	Apr	148.00	DQ / PQ	XBY/CBY	Apr	194.00	DQ / PQ
XBP/CBP	Apr	149.00	DU / PU	XBY/CBY	Apr	195.00	DU / PU
XBP/CBP	Apr	150.00	DB / PB	XBY/CBY	Apr	196.00	DB / PB
XBP/CBP	Apr	151.00	DF / PF	XBY/CBY	Apr	197.00	DF / PF
XBP/CBP	Apr	152.00	DJ / PJ	XBY/CBY	Apr	198.00	DJ / PJ
XBP/CBP	Apr	153.00	DN / PN	XBY/CBY	Apr	199.00	DN / PN
XBP/CBP	Apr	154.00	DR / PR	XBY/CBY	Apr	200.00	DR / PR
XBP/CBP	Apr	155.00	DV / PV	XBY/CBY	Apr	201.00	DV / PV
XBP/CBP	Apr	156.00	DC / PC	XBY/CBY	Apr	202.00	DC / PC
XBP/CBP	Apr	157.00	DG / PG	XBY/CBY	Apr	203.00	DG / PG
XBP/CBP	Apr	158.00	DK / PK	XBY/CBY	Apr	204.00	DK / PK
XBP/CBP	Apr	159.00	DO / PO	XBY/CBY	Apr	205.00	DO / PO
XBP/CBP	Apr	160.00	DS / PS	XBY/CBY	Apr	206.00	DS / PS
XBP/CBP	Apr	161.00	DW / PW	XBY/CBY	Apr	207.00	DW / PW
XBP/CBP	Apr	162.00	DD / PD	XBY/CBY	Apr	208.00	DD / PD
XBP/CBP	Apr	163.00	DH / PH	XBY/CBY	Apr	209.00	DH / PH
XBP/CBP	Apr	164.00	DL / PL	XBY/CBY	Apr	210.00	DL / PL
XBP/CBP	Apr	165.00	DP / PP				
XBP/CBP	Apr	166.00	DT / PT				
XBP/CBP	Apr	167.00	DA / PA				
XBP/CBP	Apr	168.00	DE / PE				

Philadelphia Stock Exchange - Currency Expiration Adds  
Effective January 12, 2007

Symbol	Month	Strike	Codes	Symbol	Month	Strike	Codes
<b>Canadian Dollar (MM)</b>				<b>Canadian Dollar (MM)</b>			
XCV/CCV	Apr	74.00	DT / PT	XCD/CCD	Apr	96.50	DR / PR
XCV/CCV	Apr	74.50	DV / PV				
XCV/CCV	Apr	75.00	DA / PA	XSN/CVL	Apr	97.00	DT / PT
XCV/CCV	Apr	75.50	DC / PC	XSN/CVL	Apr	97.50	DV / PV
XCV/CCV	Apr	76.00	DE / PE	XSN/CVL	Apr	98.00	DA / PA
XCV/CCV	Apr	76.50	DG / PG	XSN/CVL	Apr	98.50	DC / PC
XCV/CCV	Apr	77.00	DI / PI	XSN/CVL	Apr	99.00	DE / PE
XCV/CCV	Apr	77.50	DK / PK	XSN/CVL	Apr	99.50	DG / PG
XCV/CCV	Apr	78.00	DM / PM	XSN/CVL	Apr	100.00	DI / PI
XCV/CCV	Apr	78.50	DO / PO				
XCV/CCV	Apr	79.00	DQ / PQ	<b>The Euro (MM)</b>			
XCV/CCV	Apr	79.50	DS / PS	XEU/ECU	Apr	106.00	DJ / PJ
XCV/CCV	Apr	80.00	DU / PU	XEU/ECU	Apr	108.00	DR / PR
XCV/CCV	Apr	80.50	DW / PW	XEU/ECU	Apr	110.00	DC / PC
XCV/CCV	Apr	81.00	DB / PB	XEU/ECU	Apr	112.00	DK / PK
XCV/CCV	Apr	81.50	DD / PD	XEU/ECU	Apr	114.00	DS / PS
XCV/CCV	Apr	82.00	DF / PF	XEU/ECU	Apr	116.00	DD / PD
XCV/CCV	Apr	82.50	DH / PH	XEU/ECU	Apr	118.00	DL / PL
XCV/CCV	Apr	83.00	DJ / PJ	XEU/ECU	Apr	120.00	DT / PT
XCV/CCV	Apr	83.50	DL / PL	XEU/ECU	Apr	122.00	DE / PE
XCV/CCV	Apr	84.00	DN / PN	XEU/ECU	Apr	124.00	DM / PM
XCV/CCV	Apr	84.50	DP / PP	XEU/ECU	Apr	126.00	DU / PU
XCV/CCV	Apr	85.00	DR / PR	XEU/ECU	Apr	128.00	DF / PF
				XEU/ECU	Apr	130.00	DN / PN
XCD/CCD	Apr	85.50	DT / PT	XEU/ECU	Apr	132.00	DV / PV
XCD/CCD	Apr	86.00	DV / PV	XEU/ECU	Apr	134.00	DG / PG
XCD/CCD	Apr	86.50	DA / PA	XEU/ECU	Apr	136.00	DO / PO
XCD/CCD	Apr	87.00	DC / PC	XEU/ECU	Apr	138.00	DW / PW
XCD/CCD	Apr	87.50	DE / PE	XEU/ECU	Apr	140.00	DH / PH
XCD/CCD	Apr	88.00	DG / PG	XEU/ECU	Apr	142.00	DP / PP
XCD/CCD	Apr	88.50	DI / PI	XEU/ECU	Apr	144.00	DA / PA
XCD/CCD	Apr	89.00	DK / PK	XEU/ECU	Apr	146.00	DI / PI
XCD/CCD	Apr	89.50	DM / PM	XEU/ECU	Apr	148.00	DQ / PQ
XCD/CCD	Apr	90.00	DO / PO	XEU/ECU	Apr	150.00	DB / PB
XCD/CCD	Apr	90.50	DQ / PQ				
XCD/CCD	Apr	91.00	DS / PS	<b>The Euro Odd (MM)</b>			
XCD/CCD	Apr	91.50	DU / PU	XEB/ECB	Apr	107.00	DN / PN
XCD/CCD	Apr	92.00	DW / PW	XEB/ECB	Apr	109.00	DV / PV
XCD/CCD	Apr	92.50	DB / PB	XEB/ECB	Apr	111.00	DG / PG
XCD/CCD	Apr	93.00	DD / PD	XEB/ECB	Apr	113.00	DO / PO
XCD/CCD	Apr	93.50	DF / PF	XEB/ECB	Apr	115.00	DW / PW
XCD/CCD	Apr	94.00	DH / PH	XEB/ECB	Apr	117.00	DH / PH
XCD/CCD	Apr	94.50	DJ / PJ	XEB/ECB	Apr	119.00	DP / PP
XCD/CCD	Apr	95.00	DL / PL	XEB/ECB	Apr	121.00	DA / PA
XCD/CCD	Apr	95.50	DN / PN	XEB/ECB	Apr	123.00	DI / PI
XCD/CCD	Apr	96.00	DP / PP	XEB/ECB	Apr	125.00	DQ / PQ

Philadelphia Stock Exchange - Currency Expiration Adds  
Effective January 12, 2007

Symbol	Month	Strike	Codes	Symbol	Month	Strike	Codes
<b>The Euro Odd (MM)</b>				<b>Japanese Yen (MM)</b>			
XEB/ECB	Apr	127.00	DB / PB	XJJ/CJJ	Apr	94.00	DH / PH
XEB/ECB	Apr	129.00	DJ / PJ	XJJ/CJJ	Apr	95.00	DL / PL
XEB/ECB	Apr	131.00	DR / PR	XJJ/CJJ	Apr	96.00	DP / PP
XEB/ECB	Apr	133.00	DC / PC	XJJ/CJJ	Apr	97.00	DT / PT
XEB/ECB	Apr	135.00	DK / PK	XJJ/CJJ	Apr	98.00	DA / PA
XEB/ECB	Apr	137.00	DS / PS	XJJ/CJJ	Apr	99.00	DE / PE
XEB/ECB	Apr	139.00	DD / PD	XJJ/CJJ	Apr	100.00	DI / PI
XEB/ECB	Apr	141.00	DL / PL	XJJ/CJJ	Apr	101.00	DM / PM
XEB/ECB	Apr	143.00	DT / PT	XJJ/CJJ	Apr	102.00	DQ / PQ
XEB/ECB	Apr	145.00	DE / PE	XJJ/CJJ	Apr	103.00	DU / PU
XEB/ECB	Apr	147.00	DM / PM	XJJ/CJJ	Apr	104.00	DB / PB
XEB/ECB	Apr	149.00	DU / PU	XJJ/CJJ	Apr	105.00	DF / PF
XEB/ECB	Apr	151.00	DF / PF	XJJ/CJJ	Apr	106.00	DJ / PJ
				XJJ/CJJ	Apr	107.00	DN / PN
				XJJ/CJJ	Apr	108.00	DR / PR
				XJJ/CJJ	Apr	109.00	DV / PV
<b>Japanese Yen (MM)</b>				<b>Japanese Yen 1/2 Pt. (MM)</b>			
XJY/CJY	Apr	64.00	DC / PC	XJZ/CJZ	Apr	84.50	DP / PP
XJY/CJY	Apr	65.00	DG / PG	XJZ/CJZ	Apr	85.50	DT / PT
XJY/CJY	Apr	66.00	DK / PK	XJZ/CJZ	Apr	86.50	DA / PA
XJY/CJY	Apr	67.00	DO / PO	XJZ/CJZ	Apr	87.50	DE / PE
XJY/CJY	Apr	68.00	DS / PS	XJZ/CJZ	Apr	88.50	DI / PI
XJY/CJY	Apr	69.00	DW / PW	XJZ/CJZ	Apr	89.50	DM / PM
XJY/CJY	Apr	70.00	DD / PD	XJZ/CJZ	Apr	90.50	DQ / PQ
XJY/CJY	Apr	71.00	DH / PH	XJZ/CJZ	Apr	91.50	DU / PU
XJY/CJY	Apr	72.00	DL / PL	XJZ/CJZ	Apr	92.50	DB / PB
XJY/CJY	Apr	73.00	DP / PP	XJZ/CJZ	Apr	93.50	DF / PF
XJY/CJY	Apr	74.00	DA / PA	XJZ/CJZ	Apr	94.50	DJ / PJ
XJY/CJY	Apr	75.00	DE / PE	XJZ/CJZ	Apr	95.50	DN / PN
XJY/CJY	Apr	76.00	DI / PI	XJZ/CJZ	Apr	96.50	DR / PR
XJY/CJY	Apr	77.00	DM / PM	XJZ/CJZ	Apr	97.50	DV / PV
XJY/CJY	Apr	78.00	DQ / PQ	XJZ/CJZ	Apr	98.50	DC / PC
XJY/CJY	Apr	79.00	DU / PU	XJZ/CJZ	Apr	99.50	DG / PG
XJY/CJY	Apr	80.00	DB / PB	XJZ/CJZ	Apr	100.50	DK / PK
XJY/CJY	Apr	81.00	DF / PF	XJZ/CJZ	Apr	101.50	DO / PO
XJY/CJY	Apr	82.00	DJ / PJ	XJZ/CJZ	Apr	102.50	DS / PS
XJY/CJY	Apr	83.00	DN / PN	XJZ/CJZ	Apr	103.50	DW / PW
XJY/CJY	Apr	84.00	DR / PR	XJZ/CJZ	Apr	104.50	DD / PD
XJY/CJY	Apr	85.00	DV / PV	XJZ/CJZ	Apr	105.50	DH / PH
XJY/CJY	Apr	86.00		XJZ/CJZ	Apr	106.50	DL / PL
XJJ/CJJ	Apr	87.00	DC / PC				
XJJ/CJJ	Apr	88.00	DG / PG				
XJJ/CJJ	Apr	89.00	DK / PK				
XJJ/CJJ	Apr	90.00	DO / PO				
XJJ/CJJ	Apr	91.00	DS / PS				
XJJ/CJJ	Apr	92.00	DW / PW				
XJJ/CJJ	Apr	93.00	DD / PD				
				<b>Swiss Franc (MM)</b>			
				XSF/CSF	Apr	57.00	DU / PU
				XSF/CSF	Apr	58.00	DB / PB
				XSF/CSF	Apr	59.00	DF / PF

Philadelphia Stock Exchange - Currency Expiration Adds  
Effective January 12, 2007

Symbol	Month	Strike	Codes	Symbol	Month	Strike	Codes
Swiss Franc (MM)				Swiss Franc 1/2 Pt. (MM)			
XSF/CSF	Apr	60.00	DJ / PJ	XSZ/CSZ	Apr	70.50	DF / PF
XSF/CSF	Apr	61.00	DN / PN	XSZ/CSZ	Apr	71.50	DJ / PJ
XSF/CSF	Apr	62.00	DR / PR	XSZ/CSZ	Apr	72.50	DN / PN
XSF/CSF	Apr	63.00	DV / PV	XSZ/CSZ	Apr	73.50	DR / PR
XSF/CSF	Apr	64.00	DC / PC	XSZ/CSZ	Apr	74.50	DV / PV
XSF/CSF	Apr	65.00	DG / PG	XSZ/CSZ	Apr	75.50	DC / PC
XSF/CSF	Apr	66.00	DK / PK	XSZ/CSZ	Apr	76.50	DG / PG
XSF/CSF	Apr	67.00	DO / PO	XSZ/CSZ	Apr	77.50	DK / PK
XSF/CSF	Apr	68.00	DS / PS	XSZ/CSZ	Apr	78.50	DO / PO
XSF/CSF	Apr	69.00	DW / PW	XSZ/CSZ	Apr	79.50	DS / PS
XSF/CSF	Apr	70.00	DD / PD	XSZ/CSZ	Apr	80.50	DW / PW
XSF/CSF	Apr	71.00	DH / PH	XSZ/CSZ	Apr	81.50	DD / PD
XSF/CSF	Apr	72.00	DL / PL	XSZ/CSZ	Apr	82.50	DH / PH
XSF/CSF	Apr	73.00	DP / PP	XSZ/CSZ	Apr	83.50	DL / PL
XSF/CSF	Apr	74.00	DT / PT	XSZ/CSZ	Apr	84.50	DP / PP
XSF/CSF	Apr	75.00	DA / PA	XSZ/CSZ	Apr	85.50	DT / PT
XSF/CSF	Apr	76.00	DE / PE	XSZ/CSZ	Apr	86.50	DA / PA
XSF/CSF	Apr	77.00	DI / PI	XSZ/CSZ	Apr	87.50	DE / PE
XSF/CSF	Apr	78.00	DM / PM	XSZ/CSZ	Apr	88.50	DI / PI
XSF/CSF	Apr	79.00	DQ / PQ	XSZ/CSZ	Apr	89.50	DM / PM
XSY/CSY	Apr	80.00	DU / PU	XSZ/CSZ	Apr	90.50	DQ / PQ
XSY/CSY	Apr	81.00	DB / PB	XSZ/CSZ	Apr	91.50	DU / PU
XSY/CSY	Apr	82.00	DF / PF	XSZ/CSZ	Apr	92.50	DB / PB
XSY/CSY	Apr	83.00	DJ / PJ				
XSY/CSY	Apr	84.00	DN / PN				
XSY/CSY	Apr	85.00	DR / PR				
XSY/CSY	Apr	86.00	DV / PV				
XSY/CSY	Apr	87.00	DC / PC				
XSY/CSY	Apr	88.00	DG / PG				
XSY/CSY	Apr	89.00	DK / PK				
XSY/CSY	Apr	90.00	DO / PO				
XSY/CSY	Apr	91.00	DS / PS				
XSY/CSY	Apr	92.00	DW / PW				
XSY/CSY	Apr	93.00	DD / PD				
XSY/CSY	Apr	94.00	DH / PH				
XSY/CSY	Apr	95.00	DL / PL				
XSY/CSY	Apr	96.00	DP / PP				
XSY/CSY	Apr	97.00	DT / PT				
XSY/CSY	Apr	98.00	DA / PA				
XSY/CSY	Apr	99.00	DE / PE				
XSY/CSY	Apr	100.00	DI / PI				
XSY/CSY	Apr	101.00	DM / PM				
XSY/CSY	Apr	102.00	DQ / PQ				

END OF CURRENCY, (MID MONTH), EXPIRATION ADDS FOR JANUARY, 2007