

## MEMORANDUM

To: All Option Members, Member Organizations & ROPs

From: Options Services

Subject: New Strike Prices

Effective at the Open of Business on Wednesday, January 24, 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
Applied Mats. **Eff. Immed - 1/23/2007 Other Exchanges - ACPI ANQ BO/NO Feb 13 ANQ CO/OO Mar 13	CBOT Holdings, Inc. **Eff. Immed - 1/23/2007 Other Exchanges - ACPI BOT IG/UG Sep 135 BOT IF/UF Sep 130 BOT IE/UE Sep 125	CACI International, Inc. **Eff. Immed - 1/23/2007 Other Exchanges - PACI CAI IG/UG Sep 35	McData Corp. Cl. B (DMU) **Eff. Immed - 1/23/2007 Other Exchanges - ACP DXZ CV/OV Mar 12 1/2 (Wra DXZ CC/OC Mar 15 (Wrap)
The First Marblehead Corp. **Eff. Immed - 1/23/2007 Other Exchanges - CPIAB FMD BM/NM Feb 65 FMD BN/NN Feb 70 FMD CM/OM Mar 65 FMD CN/ON Mar 70	The First Marblehead Corp. **Eff. Immed - 1/23/2007 Other Exchanges - CPIAB FMD FN/RN Jun 70 FMD IN/UN Sep 70	J. C. Penny Corp. **Eff. Immed - 1/23/2007 Other Exchanges - ACPI JCP CV/OV Mar 72 1/2 V = Non Standard Strike Code	
Terra Industries Inc. (TRA) - '08 Other Exchanges - CI KMK AC/MC Jan 15	Terra Industries Inc. (TRA) - '08 **Eff. Immed - 1/23/2007 Other Exchanges - CI KMK AW/MW Jan 17.5	Ceradyne, Inc. **Eff. Immed - 1/23/2007 Other Exchanges - ACPI AUE IG/UG Sep 35	Sears Holdings Corporation **Eff. Immed - 1/23/2007 Other Exchanges - ACPI KTQ IV/UV Sep 145 V = Non Standard Strike Code KTQ IW/UW Sep 140 W = Non Standard Strike Code KTQ IX/UX Sep 135 X = Non Standard Strike Code KTQ IY/UY Sep 130 Y = Non Standard Strike Code
US Airways Group, Inc. **Eff. Immed - 1/23/2007 Other Exchanges - ACPI LCC IJ/UJ Sep 50 LCC II/UI Sep 45 LCC IH/UH Sep 40 LCC IG/UG Sep 35	Boston Properties, Inc. (BXP) - '08 **Eff. Immed - 1/23/2007 Other Exchanges - API LCU AE/ME Jan 125	The Mills Corporation (MLS) - '08 **Eff. Immed - 1/23/2007 Other Exchanges - CPI LLZ AV/MV Jan 12.5 LLZ AW/MW Jan 17.5	McMoRan Exploration Company (MEX) **Eff. Immed - 1/23/2007 Other Exchanges - ACP LRE AB/MB Jan 10

Issues and Strikes	Issues and Strikes	Issues and Strikes	Issues and Strikes
Lone Star Tecnologies **Eff. Immed - 1/23/2007 Other Exchanges - APCI LSS CK/OK Mar 55 LSS CL/OL Mar 60	Saks Incorporated (SKS) - '08 **Eff. Immed - 1/23/2007 Other Exchanges - ACI LYJ AD/MD Jan 20	99 Cents Only Stores **Eff. Immed - 1/23/2007 Other Exchanges - APCI NDN BD/ND Feb 20 NDN CD/OD Mar 20 NDN FD/RD Jun 20	Noble Drilling **Eff. Immed - 1/23/2007 Other Exchanges - APCI NE IK/UK Sep 55
Novellus Systems, Inc. **Eff. Immed - 1/23/2007 Other Exchanges - ACPI NLQ IW/UW Sep 17 1/2	Medarex Inc (MZU) - '09 Other Exchanges - CPAI OAN AD/MD Jan 20	Medarex Inc (MZU) - '09 **Eff. Immed - 1/23/2007 Other Exchanges - CPAI OAN AX/MX Jan 22.5	99 Cents Only Stores (NDN) - '09 **Eff. Immed - 1/23/2007 Other Exchanges - APCI OAU AW/MW Jan 17.5
Henry Schein Inc. (HQE) - '09 **Eff. Immed - 1/23/2007 Other Exchanges - ACPI OLF AI/MI Jan 45 OLF AK/MK Jan 55	McMoRan Exploration Company (N **Eff. Immed - 1/23/2007 Other Exchanges - ACP OPT AB/MB Jan 10	Pinnacle Entertainment Inc. **Eff. Immed - 1/23/2007 Other Exchanges - ACPI PNK IE/UE Sep 25	HOLOGIC INC **Eff. Immed - 1/23/2007 Other Exchanges - ACPI QHX IG/UG Sep 35
Komag, Inc. **Eff. Immed - 1/23/2007 Other Exchanges - CPAI QKX IE/UE Sep 25	Range Resources Corporation **Eff. Immed - 1/23/2007 Other Exchanges - CPAI RRC IX/UX Sep 22 1/2	RTI International Metals **Eff. Immed - 1/23/2007 Other Exchanges - ACPI RTI IL/UL Sep 60	Napster Inc. **Eff. Immed - 1/23/2007 Other Exchanges - ACPI RXU IB/UB Sep 10
Mannatech, Inc. **Eff. Immed - 1/23/2007 Other Exchanges - ACP RYQ IB/UB Sep 10 RYQ ID/UD Sep 20	Check Point Soft. (KEQ) - '09 **Eff. Immed - 1/23/2007 Other Exchanges - ACPIB VCW AW/MW Jan 17.5 VCW AX/MX Jan 22.5	Viacom, Inc. - Class B **Eff. Immed - 1/23/2007 Other Exchanges - ACPI VMB IL/UL Sep 60	Viacom, Inc. - Class B **Eff. Immed - 1/23/2007 Other Exchanges - ACPI VMB IX/UX Sep 22 1/2
Saks Incorporated (SKS) - '09 **Eff. Immed - 1/23/2007 Other Exchanges - ACI VOF AD/MD Jan 20	Proctor & Gamble (PG) - '09 **Eff. Immed - 1/23/2007 Other Exchanges - ACPIB VPG AP/MP Jan 80	S & P Financial Select Sector SPDR **Eff. Immed - 1/23/2007 Other Exchanges - CIPA WFS AK/MK Jan 37	General Motors Corporation (GM) **Eff. Immed - 1/23/2007 Other Exchanges - ACPIB WGM AY/MY Jan 27.5
Henry Schein Inc. (HQE) - '08 **Eff. Immed - 1/23/2007 Other Exchanges - ACPI YUH AK/MK Jan 55 YUH AI/MI Jan 45	99 Cents Only Stores (NDN) - '08 **Eff. Immed - 1/23/2007 Other Exchanges - APCI YUT AD/MD Jan 20	99 Cents Only Stores (NDN) - '08 **Eff. Immed - 1/23/2007 Other Exchanges - APCI YUT AW/MW Jan 17.5	Check Point Soft. (KEQ) - '08 **Eff. Immed - 1/23/2007 Other Exchanges - ACPIB YWH AW/MW Jan 17.5
Terra Industries Inc. (TRA) - '09 **Eff. Immed - 1/23/2007 Other Exchanges - CI ZXZ AW/MW Jan 17.5	The Children's Place Retail Stores (C **Eff. Immed - 1/23/2007 Other Exchanges - APCI ZYT AJ/MJ Jan 50	Boston Properties, Inc. (BXP) - '08 Other Exchanges - API LCU AF/MF Jan 130 LCU AG/MG Jan 135	Boston Properties, Inc. Other Exchanges - API BXP CF/OF Mar 130 BXP GF/SF Jul 130
Thermo Fisher Scientific Inc. Other Exchanges - APIC TMO BK/NK Feb 55 TMO CK/OK Mar 55 TMO FK/RK Jun 55	Boston Properties, Inc. (BXP) - '09 Other Exchanges - API ZQF AR/MR Jan 90 ZQF AS/MS Jan 95 ZQF AT/MT Jan 100	Boston Properties, Inc. (BXP) - '09 Other Exchanges - API ZQF AA/MA Jan 105 ZQF AB/MB Jan 110 ZQF AC/MC Jan 115	Boston Properties, Inc. (BXP) - '09 Other Exchanges - API ZQF AD/MD Jan 120 ZQF AE/ME Jan 125 ZQF AF/MF Jan 130

Issues and Strikes	Issues and Strikes	Issues and Strikes	Issues and Strikes
Housing Sector (HGX) (HGX) Other Exchanges - None HGX CG/OG Mar 235 HGX IG/UG Sep 235	Nexen Inc. Other Exchanges - ACPI NXY BM/NM Feb 65 NXY FM/RM Jun 65 NXY IM/UM Sep 65 NXY CN/ON Mar 70	Nexen Inc. Other Exchanges - ACPI NXY BN/NN Feb 70 NXY FN/RN Jun 70 NXY IN/UN Sep 70	Air Products and Chemicals (APD) Other Exchanges - PAI WTZ AM/MM Jan 65 WTZ AN/MN Jan 70 WTZ AO/MO Jan 75
Air Products and Chemicals (APD) Other Exchanges - PAI VTK AM/MM Jan 65 VTK AN/MN Jan 70 VTK AO/MO Jan 75	Jacobs Engineering Group, Inc. Other Exchanges - API JEC CR/OR Mar 90 JEC BS/NS Feb 95 JEC CS/OS Mar 95 JEC DS/PS Apr 95 JEC GS/SS Jul 95	Nexen Inc. Other Exchanges - ACPI NXY BO/NO Feb 75 NXY CO/OO Mar 75 NXY FO/RO Jun 75 NXY IO/UO Sep 75	Boston Properties, Inc. (BXP) - '08 Other Exchanges - API LCU AH/MH Jan 140
Alkermes (QAL) - '08 Other Exchanges - ACPIB VFI AV/MV Jan 12.5 VFI AC/MC Jan 15 VFI AW/MW Jan 17.5	Alkermes (QAL) - '08 Other Exchanges - ACPIB VFI AD/MD Jan 20	Avery Dennison Corp. Other Exchanges - ACPI AVY DO/PO Apr 75 AVY GO/SO Jul 75	American Axle & Manufacturing H Other Exchanges - ACPIB AXL BX/NX Feb 22 1/2
Millicom Int'l. Cellular S.A. Other Exchanges - ACP CQD BO/NO Feb 75 CQD CO/OO Mar 75	Energizer Holdings Inc. Other Exchanges - CPI ENR CQ/OQ Mar 85 ENR HQ/TQ Aug 85	Central European Media Enterprises Other Exchanges - None EVU BR/NR Feb 90 EVU CR/OR Mar 90 EVU DR/PR Apr 90 EVU GR/SR Jul 90	Epiq Systems, Inc. Other Exchanges - C FQU BD/ND Feb 20 FQU DD/PD Apr 20 FQU GD/SD Jul 20
KBR, Inc. Other Exchanges - AC KBR IF/UF Sep 30	Precision Castparts Corp. Other Exchanges - ACPI PCP BR/NR Feb 90 PCP CR/OR Mar 90 PCP FR/RR Jun 90 PCP IR/UR Sep 90	Aladdin Knowledge Systems Ltd. Other Exchanges - A QKV CC/OC Mar 15	Maxwell Technologies, Inc. Other Exchanges - A QMW IC/UC Sep 15
Rio Tinto Plc. Other Exchanges - APC RTP CD/OD Mar 220	Olympic Steel, Inc. Other Exchanges - ACPI SBQ CF/OF Mar 30	StarTek, Inc. Other Exchanges - P SRT BU/NU Feb 7 1/2 SRT GU/SU Jul 7 1/2	Techne Corp. Other Exchanges - ACP TGQ DM/PM Apr 65
Wheeling Pittsburgh Corporation Other Exchanges - AP UFL CE/OE Mar 25 UFL EE/QE May 25 UFL HE/TE Aug 25	Equinix, Inc. Other Exchanges - CPI FQS CR/OR Mar 90 FQS CS/OS Mar 95 FQS CT/OT Mar 100 FQS FR/RR Jun 90 FQS FS/RS Jun 95 FQS FT/RT Jun 100 FQS IR/UR Sep 90 FQS IS/US Sep 95 FQS IT/UT Sep 100	Alliance Data Systems Corporation Other Exchanges - ACPI ADS IO/UO Sep 75	Polo Ralph Lauren Other Exchanges - ACPI RL GR/SR Jul 90 RL GS/SS Jul 95

## Issues and Strikes

iShares Cohen & Steers Realty  
 Other Exchanges - A  
 ICF BC/NC FEB 107  
 ICF EC/QC MAY 107  
 ICF HC/TC AUG 107

Oil Service HOLDRs  
 Other Exchanges - ACPI  
 OIH CJ/OJ MAR 150  
 OIH CK/OK MAR 155  
 OIH CL/OL MAR 160  
 OIH CM/OM MAR 165

Sandisk Corp.  
 Other Exchanges - ACPI  
 SWQ GY/SY Jul 27 1/2  
 SWQ GE/SE Jul 25

## Issues and Strikes

ishares S & P Latin America 40  
 Other Exchanges - A  
 ILF BP/NP FEB 172  
 ILF CP/OP MAR 172  
 ILF FP/RP JUN 172  
 ILF IO/UO SEP 171  
 ILF IP/UP SEP 172

Sears Holdings Corporation (Wrap)  
 Other Exchanges - ACPI  
 KDU IK/UK SEP 155  
 KDU IL/UL SEP 160

iShares MSCI Japan Index Fund  
 Other Exchanges - ACIPB  
 EWJ IQ/UQ Sep 17

Effective at the close of business on Tuesday January 23, 2007, the Philadelphia Stock Exchange will delete the following option series in which there is no open interest.

iShares MSCI Japan Index Fund  
 \*\*\*DELETE\*\*\*  
 Other Exchanges - ACIPB  
 EWJ BL/NL Feb 12  
 EWJ BW/NW Feb 17 1/2  
 EWJ IW/UW Sep 17 1/2

iShares MSCI Japan Index Fund  
 \*\*\*DELETE\*\*\*  
 Other Exchanges - ACIPB  
 EWJ BV/NV Feb 12 1/2

## Issues and Strikes

Ctrip.com International, Inc.  
 Other Exchanges - CIPA  
 QCT BO/NO Feb 75  
 QCT CO/OO Mar 75  
 QCT IO/UO Sep 75

Novastar Financial  
 Other Exchanges - ACPI  
 NFI BC/NC FEB 15  
 NFI BW/NW FEB 17 1/2  
 NFI FC/RC JUN 15  
 NFI FW/RW JUN 17 1/2  
 NFI BB/NB FEB 10  
 NFI BV/NV FEB 12 1/2  
 NFI CB/OB MAR 10  
 NFI CV/OV MAR 12 1/2  
 NFI FB/RB JUN 10  
 NFI FV/RV JUN 12 1/2  
 NFI IB/UB SEP 10  
 NFI IV/UV SEP 12 1/2

## Issues and Strikes

STMicroelectronics N.V. (STM) -  
 Other Exchanges - CP  
 YSM AX/MX Jan 22.5

Goldman Sachs Group, Inc. (Wrap)  
 Other Exchanges - ACPI  
 GPY CO/OO MAR 175  
 GPY CP/OP MAR 180

End of Daily Strike Price Changes - Jan 23, 2007