

MEMORANDUM

To: All Option Members, Member Organizations & ROPs

From: Options Services

Subject: New Strike Prices

Effective at the Open of Business on Thursday, January 25, 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 |
|---|--|---|--|
| Denbury Resources Inc. **Eff. Immed - 1/24/2007 Other Exchanges - ACPI DNR IG/UG Sep 35 | Ishares S & P Midcap 400 (IJH) **Eff. Immed - 1/24/2007 Other Exchanges - AI IAJ HR/TR Aug 70 (Wrap) IAJ HS/TS Aug 71 (Wrap) IAJ HT/TT Aug 72 (Wrap) IAJ HU/TU Aug 73 (Wrap) | Ishares S & P Midcap 400 (IJH) **Eff. Immed - 1/24/2007 Other Exchanges - AI IAJ HX/TX Aug 76 (Wrap) IAJ HV/TV Aug 74 (Wrap) | Ishares S & P Midcap 400 (IJH) **Eff. Immed - 1/24/2007 Other Exchanges - AI IAJ HH/TH Aug 86 (Wrap) IAJ HI/TI Aug 87 (Wrap) IAJ HJ/TJ Aug 88 (Wrap) IAJ HK/TK Aug 89 (Wrap) |
| Ishares S & P Midcap 400 (IJH) **Eff. Immed - 1/24/2007 Other Exchanges - AI IAJ HL/TL Aug 90 (Wrap) | Imergent, Inc. **Eff. Immed - 1/24/2007 Other Exchanges - ACP IIG CW/OW Mar 17 1/2 IIG CC/OC Mar 15 | iShares Russell 3000 Index Fund (IV) **Eff. Immed - 1/24/2007 Other Exchanges - ACP ILV HR/TR Aug 70 (Wrap) ILV HS/TS Aug 71 (Wrap) ILV HT/TT Aug 72 (Wrap) ILV HU/TU Aug 73 (Wrap) | iShares Russell 3000 Index Fund (IV) **Eff. Immed - 1/24/2007 Other Exchanges - ACP ILV HX/TX Aug 76 (Wrap) ILV HW/TW Aug 75 (Wrap) ILV HV/TV Aug 74 (Wrap) |
| iShares Russell 3000 Index Fund (IV) **Eff. Immed - 1/24/2007 Other Exchanges - ACP ILV EH/QH May 86 (Wrap) ILV EI/QI May 87 (Wrap) ILV EK/QK May 89 (Wrap) ILV EL/QL May 90 (Wrap) | iShares Russell 3000 Index Fund (IV) **Eff. Immed - 1/24/2007 Other Exchanges - ACP ILV EM/QM May 91 (Wrap) | iShares Russell 3000 Index Fund (IV) **Eff. Immed - 1/24/2007 Other Exchanges - ACP ILV HK/TK Aug 89 (Wrap) ILV HL/TL Aug 90 (Wrap) ILV HM/TM Aug 91 (Wrap) | J. C. Penny Corp. **Eff. Immed - 1/24/2007 Other Exchanges - ACPI JCP EB/QB May 90 B = Non Standard Strike Code |
| Kansas City Southern (KSU) - '08 **Eff. Immed - 1/24/2007 Other Exchanges - ACPI LJR AG/MG Jan 35 | Millicom Int'l. Cellular S.A. (CQD) **Eff. Immed - 1/24/2007 Other Exchanges - ACP LUJ AO/MO Jan 75 | Pharmaceutical Product Dev. (PJQ) **Eff. Immed - 1/24/2007 Other Exchanges - ACPI OLY AU/MU Jan 37.5 | Chiniere Energy (LNG) - '09 **Eff. Immed - 1/24/2007 Other Exchanges - ACPIB ONP AB/MB Jan 10 ONP AC/MC Jan 15 |

| Issues and Strikes | Issues and Strikes | Issues and Strikes | Issues and Strikes |
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| McData Corp Cl. A (MQG) - '09 **Eff. Immed - 1/24/2007 Other Exchanges - ACPI OVK AB/MB Jan 10 | Petroleo Brasileiro S.A. **Eff. Immed - 1/24/2007 Other Exchanges - CPAIB PBR CA/OA Mar 105 | Abbott Labs. (ABT) - '08 **Eff. Immed - 1/24/2007 Other Exchanges - ACPIB WBT AM/MM Jan 65 | Forest Laboratories (FRX) - '09 **Eff. Immed - 1/24/2007 Other Exchanges - CAIBP VFB AM/MM Jan 65 VFB AN/MN Jan 70 |
| Pharmaceutical Product Dev. (PJQ) **Eff. Immed - 1/24/2007 Other Exchanges - ACPI WEI AU/MU Jan 37.5 | Federal National Mrtge Assoc. (FNI) **Eff. Immed - 1/24/2007 Other Exchanges - ACPIB WFN AK/MK Jan 55 | Chiniere Energy (LNG) - '08 **Eff. Immed - 1/24/2007 Other Exchanges - ACPIB YCH AB/MB Jan 10 | Chiniere Energy (LNG) - '08 **Eff. Immed - 1/24/2007 Other Exchanges - ACPIB YCH AC/MC Jan 15 |
| Temple-Inland (TIN) - '08 **Eff. Immed - 1/24/2007 Other Exchanges - CA YDE AK/MK Jan 55 | Martha Stewart Living (MSO) - '08 **Eff. Immed - 1/24/2007 Other Exchanges - ACIP YTE AW/MW Jan 17.5 | Millicom Int'l. Cellular S.A. (CQD) **Eff. Immed - 1/24/2007 Other Exchanges - ACP ZJH AO/MO Jan 75 | Amazon.com **Eff. Immed - 1/24/2007 Other Exchanges - ACPI ZQN GF/SF Jul 30 |
| Millicom Int'l. Cellular S.A. **Eff. Immed - 1/24/2007 Other Exchanges - ACP CQD BP/NP Feb 80 CQD CP/OP Mar 80 CQD DP/PP Apr 80 CQD GP/SP Jul 80 | Weyerhaeuser (WY) - '09 Other Exchanges - ACPIB OMZ AR/MR Jan 90 | Weyerhaeuser Other Exchanges - ACPIB WY BR/NR Feb 90 | McCormick and Co., Inc. Other Exchanges - None MKC FI/RI Jun 45 |
| Radian Group (RDN) - '08 Other Exchanges - CPI YNH AK/MK Jan 55 | Weyerhaeuser (WY) - '09 Other Exchanges - ACPIB OMZ AQ/MQ Jan 85 | Textron, Inc Other Exchanges - ACPI TXT BQ/NQ Feb 85 TXT BP/NP Feb 80 | WebMD Health Corporation Other Exchanges - CPI QWB BK/NK Feb 55 QWB CK/OK Mar 55 QWB FK/RK Jun 55 QWB IK/UK Sep 55 |

Issues and Strikes

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China Mobile Limited
 Other Exchanges - ACP
 CHL BK/NK Feb 55
 CHL CK/OK Mar 55
 CHL FK/RK Jun 55
 CHL IK/UK Sep 55

U.S DOLLAR SETTLED CURREN Huntsman Corporation (HUN) - '01
 Other Exchanges - None Other Exchanges - CPAIB
 EPA BK/NK Feb 123 1/2 (Wrap) LOT AC/MC Jan 15
 K = Non Standard Strike Code LOT AD/MD Jan 20
 EPA CK/OK Mar 123 1/2 (Wrap) LOT AX/MX Jan 22.5
 K = Non Standard Strike Code
 EPA DK/PK Apr 123 1/2 (Wrap)
 K = Non Standard Strike Code
 EPA FK/RK Jun 123 1/2 (Wrap)
 K = Non Standard Strike Code
 EPA IK/UK Sep 123 1/2 (Wrap)
 K = Non Standard Strike Code

Huntsman Corporation (HUN) - '08
 Other Exchanges - CPAIB
 LOT AE/ME Jan 25

Liberty Capital Series A
 Other Exchanges - CIP
 NLD BB/NB Feb 110
 NLD BC/NC Feb 115
 NLD CB/OB Mar 110
 NLD CC/OC Mar 115
 NLD DB/PB Apr 110
 NLD DC/PC Apr 115
 NLD GB/SB Jul 110
 NLD GC/SC Jul 115

Pennwest Pharmaceutical
 Other Exchanges - ACPI
 OGG IB/UB Sep 10

Quicksilver Resource Inc.
 Other Exchanges - APCI
 KWK IE/UE Sep 25

Encore Acquisition Company
 Other Exchanges - CPI
 EAC IF/UF Sep 30

Encore Wire Corporation
 Other Exchanges - ACPI
 EJO CE/OE Mar 25

Palomar Medical Technologies, Inc.
 Other Exchanges - ACPI
 HKQ CI/OI Mar 45

iShares S&P Global Telecom Secto
 Other Exchanges - None
 IXP CN/ON Mar 70
 IXP FN/RN Jun 70

iShares DJ US Telecommunications
 Other Exchanges - A
 IYZ BG/NG Feb 35

II-VI Incorporated
 Other Exchanges - None
 JIU BG/NG Feb 35
 JIU DG/PG Apr 35
 JIU GG/SG Jul 35

Mittal Steel Company N.V.
 Other Exchanges - ACIPB
 MT CW/OW Mar 47 1/2
 MT FW/RW Jun 47 1/2

Nalco Holding Co.
 Other Exchanges - C
 NLC BE/NE Feb 25
 NLC CE/OE Mar 25
 NLC FE/RE Jun 25

POSCO
 Other Exchanges - ACP
 PKX CR/OR Mar 90

Cognex Corporation
 Other Exchanges - P
 QCG CD/OD Mar 20

CSG Systems
 Other Exchanges - CP
 QGA FX/RX Jun 22 1/2

InPhonic, Inc.
 Other Exchanges - C
 QIO CC/OC Mar 15
 QIO FC/RC Jun 15

Kendle International, Inc.
 Other Exchanges - A
 QNN CH/OH Mar 40

Warner Chilcott Limited
 Other Exchanges - C
 QVL BW/NW Feb 17 1/2
 QVL DW/PW Apr 17 1/2
 QVL GW/SW Jul 17 1/2

Supertex, Inc.
 Other Exchanges - CPI
 SQO BF/NF Feb 30
 SQO IF/UF Sep 30

Toyota Motor Corporation
 Other Exchanges - ACPI
 TM CH/OH Mar 140

TNS, Inc.
 Other Exchanges - None
 TNS CC/OC Mar 15

Trex Company
 Other Exchanges - PI
 TWP BF/NF Feb 30
 TWP CF/OF Mar 30
 TWP GF/SF Jul 30

Ual Corp.
 Other Exchanges - ACPI
 UAL IH/UH Sep 40

Vulcan Materials
 Other Exchanges - ACPI
 VMC HA/TA Aug 105

Issues and Strikes

Hyperion Solutions
 Other Exchanges - ACPI
 WQE BI/NI Feb 45
 WQE CI/OI Mar 45
 WQE EI/QI May 45

Issues and Strikes

U.S DOLLAR SETTLED CURRENCY OPTIONS- BRITISH POUND (XDB)
 Other Exchanges - None
 BJF BK/NK Feb 204 (Wrap)
 K = Non Standard Strike Code
 BJF BO/NO Feb 205 (Wrap)
 O = Non Standard Strike Code
 BJF BS/NS Feb 206 (Wrap)
 S = Non Standard Strike Code
 BJF CK/OK Mar 204 (Wrap)
 K = Non Standard Strike Code
 BJF CO/OO Mar 205 (Wrap)
 O = Non Standard Strike Code
 BJF CS/OS Mar 206 (Wrap)
 S = Non Standard Strike Code
 BJF DK/PK Apr 204 (Wrap)
 K = Non Standard Strike Code
 BJF DO/PO Apr 205 (Wrap)
 O = Non Standard Strike Code
 BJF DS/PS Apr 206 (Wrap)
 S = Non Standard Strike Code
 BJF FK/RK Jun 204 (Wrap)
 K = Non Standard Strike Code
 BJF FO/RO Jun 205 (Wrap)
 O = Non Standard Strike Code
 BJF FS/RS Jun 206 (Wrap)
 S = Non Standard Strike Code
 BJF IK/UK Sep 204 (Wrap)
 K = Non Standard Strike Code
 BJF IO/VO Sep 205 (Wrap)
 O = Non Standard Strike Code
 BJF IS/US Sep 206 (Wrap)
 S = Non Standard Strike Code

Issues and Strikes

Aventine Renewable Energy Holdin; Xethanol Corporation
 Other Exchanges - ACP
 AVR BC/NC Feb 15
 AVR CC/OC Mar 15
 AVR FC/RC Jun 15
 AVR IC/UC Sep 15

Issues and Strikes

Laureate Education
 Other Exchanges - AP
 NQV EL/QL May 60

NMT Medical, Inc.
 Other Exchanges - CIP
 NQY IB/UB Sep 10

Cognizant Technology Solutions (U
 Other Exchanges - ACPIB
 WDU AA/MA Jan 105

Cognizant Technology Solutions (U
 Other Exchanges - ACPIB
 VJO AT/MT Jan 100

Assurant, Inc.
 Other Exchanges - ACPI
 AIZ BM/NM FEB 65
 AIZ CM/OM MAR 65
 AIZ FM/RM JUN 65
 AIZ IM/UM SEP 65

Piper Jaffray Cos.
 Other Exchanges - ACPI
 PJC IP/UP SEP 80
 PJC IQ/UQ SEP 85

Xethanol Corporation
 Other Exchanges - ACP
 XNL BU/NU FEB 7 1/2
 XNL IU/UU SEP 7 1/2

Hunt (JB) Transport Services
 Other Exchanges - APCI
 JHQ EF/QF MAY 30
 JHQ HF/TF AUG 30

Black Box Corp.
 Other Exchanges - CP
 QBX BF/NF FEB 30
 QBX CF/OF MAR 30
 QBX FF/RF JUN 30
 QBX IF/UF SEP 30

| Issues and Strikes | Issues and Strikes | Issues and Strikes | Issues and Strikes |
|--|---|---|---|
| i2 Technologies, Inc. Other Exchanges - ACP JQ IW/UW SEP 17 1/2 | Microsemi Corp. Other Exchanges - ACPI QMS IV/UV SEP 12 1/2 | WebMD Health Corporation Other Exchanges - CPI QWB BL/NL FEB 60 QWB CL/OL MAR 60 QWB FL/RL JUN 60 QWB IL/UL SEP 60 | Petroleum Development Corp. Other Exchanges - ACP PHQ GK/SK Jul 55 |
| iShares DJ US Telecommunications Other Exchanges - A IYZ BE/NE Feb 31 | ishares S & P Latin America 40 Other Exchanges - A ILF BQ/NQ Feb 173 ILF BR/NR Feb 174 ILF CQ/OQ Mar 173 ILF CR/OR Mar 174 ILF FQ/RQ Jun 173 ILF FR/RR Jun 174 ILF IQ/UQ Sep 173 ILF IR/UR Sep 174 | AK Steel Holding Other Exchanges - CPAIB AKS FX/RX JUN 22 1/2 U.S. Dollar Settled Currency Opts - British Pound (XDB) BVA BU/NU FEB 206 1/2 BVA CU/OU MAR 206 1/2 BVA DU/PU APR 206 1/2 BVA FU/RU JUN 206 1/2 BVA IU/UU SEP 206 1/2 | Affiliated Managers Group Other Exchanges - APCI AMG FD/RD JUN 120 |
| Black and Decker Corporation Other Exchanges - ACPI BDK HS/TS AUG 95 | Beckman Instruments, Inc. Other Exchanges - APCI BEC EN/QN MAY 70 BEC HN/TN AUG 70 | BHP Billiton Ltd. Other Exchanges - ACIPB BHP HW/TW AUG 47 1/2 | The Bank of New York Other Exchanges - CPIB BK GI/SI JUL 45 |
| CBOT Holdings, Inc. Other Exchanges - ACIP BOT FQ/RQ JUN 185 BOT FR/RR JUN 190 BOT CQ/OQ MAR 185 | Barr Pharmaceuticals Other Exchanges - ACPI BRL HM/TM AUG 65 | Brightpoint Inc. Other Exchanges - ACPI ULN GU/SU JUL 7 1/2 | Loews Corp. - Carolina Group Other Exchanges - ACPI CG FO/RO JUN 75 |
| Loews Corp. - Carolina Group - 200 Other Exchanges - ACPI LTO AP/MP JAN 80 | CVS Corp. Other Exchanges - IACP CVS HU/TU AUG 37 1/2 | Cyress Bioscience, Inc. Other Exchanges - CPIA QGY FC/RC JUN 15 | Foot Locker Inc. Other Exchanges - APCI FL HW/TW AUG 17 1/2 |
| Florida Rock Industries Other Exchanges - ACPI FRK FK/RK JUN 55 | Nymex Holding, Inc. Other Exchanges - ACIP NMX IC/UC SEP 115 NMX IB/UB SEP 110 NMX IA/UA SEP 105 NMX IT/UT SEP 100 NMX IS/US SEP 95 NMX IR/UR SEP 90 | Agere systems Inc. Other Exchanges - CPI AGR BE/NE FEB 25 | iShares Russell 3000 Index Fund (I Other Exchanges - ACP ILV EL/QL May 90 (Wrap) ILV EK/QK May 89 (Wrap) ILV EI/QI May 87 (Wrap) ILV EH/QH May 86 (Wrap) |

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iShares Russell 3000 Index Fund (IWV)

Other Exchanges - ACP

ILV HU/TU Aug 73 (Wrap)

ILV HT/TT Aug 72 (Wrap)

ILV HS/TS Aug 71 (Wrap)

ILV HR/TR Aug 70 (Wrap)

ILV HX/TX Aug 76 (Wrap)

ILV HW/TW Aug 75 (Wrap)

ILV HV/TV Aug 74 (Wrap)

U.S. Dollar Settled Currency Optins - British Pound (XDB)

BVA BM/NM FEB 204 1/2

BVA CM/OM MAR 204 1/2

BVA DM/PM APR 204 1/2

BVA FM/RM JUN 204 1/2

BVA IM.UM SEP 204 1/2

BVA BQ/NQ FEB 205 1/2

BVA CQ/OQ MAR 205 1/2

BVA DQ/PQ APR 205 1/2

BVA FQ/RQ JUN 205 1/2

BVA IQ/UQ SEP 205 1/2

Effective at the close of business on Wednesday January 24, 2007, the Philadelphia Stock Exchange will delete the following option series in which there is no open interest.

U.S DOLLAR SETTLED CURREN U.S DOLLAR SETTLED CURRENCY OPTIONS- BRITISH POUND

DELETE

DELETE

Other Exchanges - None

Other Exchanges - None

EPA BQ/NQ Feb 136 1/2 (Wrap XDB CH/OH Mar 186

EPA CQ/OQ Mar 136 1/2 (Wrap XDB DH/PH Apr 186

EPA DQ/PQ Apr 136 1/2 (Wrap XDB FH/RH Jun 186

EPA FQ/RQ Jun 136 1/2 (Wrap XDB IH/UH Sep 186

EPA IQ/UQ Sep 136 1/2 (Wrap)

End of Daily Strike Price Changes - Jan 24, 2007