

MEMORANDUM

To: All Option Members, Member Organizations and ROTs

From: Market Watch

Date: July 20, 2007

Subject: U.S. Dollar Settled Currency Options - Australian Dollar (XDA) - 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 - Australian Dollar (XDA) beginning **Tuesday, July 24, 2007**.

*****NOTE: As per the SEC approval order for World Currency Options, the Exchange will list strike prices that, at the time of initial listing, do not exceed the spot price by more than 5% and are not less than the spot price by 5%.**

U.S. Dollar Settled Currency Options - Australian Dollar (XDA)
(Beginning 7/24/2007)

			Calls	Puts				Calls	Puts
XDA	AUG	84	HN	TN	XDA	OCT	84	JN	VN
ADN	AUG	84 1/2	HP	TP	ADN	OCT	84 1/2	JP	VP
XDA	AUG	85	HR	TR	XDA	OCT	85	JR	VR
ADN	AUG	85 1/2	HT	TT	ADN	OCT	85 1/2	JT	VT
XDA	AUG	86	HV	TV	XDA	OCT	86	JV	VV
ADN	AUG	86 1/2	HA	TA	ADN	OCT	86 1/2	JA	VA
XDA	AUG	87	HC	TC	XDA	OCT	87	JC	VC
ADN	AUG	87 1/2	HE	TE	ADN	OCT	87 1/2	JE	VE
XDA	AUG	88	HG	TG	XDA	OCT	88	JG	VG
ADN	AUG	88 1/2	HI	TI	ADN	OCT	88 1/2	JI	VI
XDA	AUG	89	HK	TK	XDA	OCT	89	JK	VK
ADN	AUG	89 1/2	HM	TM	ADN	OCT	89 1/2	JM	VM
XDA	AUG	90	HO	TO	XDA	OCT	90	JO	VO
ADN	AUG	90 1/2	HQ	TQ	ADN	OCT	90 1/2	JQ	VQ
XDA	AUG	91	HS	TS	XDA	OCT	91	JS	VS
ADN	AUG	91 1/2	HU	TU	ADN	OCT	91 1/2	JU	VU
XDA	AUG	92	HW	TW	XDA	OCT	92	JW	VW
XDA	SEP	84	IN	UN	XDA	DEC	84	LN	XN
ADN	SEP	84 1/2	IP	UP	ADN	DEC	84 1/2	LP	XP
XDA	SEP	85	IR	UR	XDA	DEC	85	LR	XR
ADN	SEP	85 1/2	IT	UT	ADN	DEC	85 1/2	LT	XT
XDA	SEP	86	IV	UV	XDA	DEC	86	LV	XV
ADN	SEP	86 1/2	IA	UA	ADN	DEC	86 1/2	LA	XA
XDA	SEP	87	IC	UC	XDA	DEC	87	LC	XC
ADN	SEP	87 1/2	IE	UE	ADN	DEC	87 1/2	LE	XE
XDA	SEP	88	IG	UG	XDA	DEC	88	LG	XG
ADN	SEP	88 1/2	II	UI	ADN	DEC	88 1/2	LI	XI
XDA	SEP	89	IK	UK	XDA	DEC	89	LK	XK
ADN	SEP	89 1/2	IM	UM	ADN	DEC	89 1/2	LM	XM
XDA	SEP	90	IO	UO	XDA	DEC	90	LO	XO
ADN	SEP	90 1/2	IQ	UQ	ADN	DEC	90 1/2	LQ	XQ
XDA	SEP	91	IS	US	XDA	DEC	91	LS	XS
ADN	SEP	91 1/2	IU	UU	ADN	DEC	91 1/2	LU	XU
XDA	SEP	92	IW	UW	XDA	DEC	92	LW	XW

U.S. Dollar Settled Currency Options - Australian Dollar (XDA)
(Beginning 7/24/2007)

			Calls	Puts
XDA	MAR	84	CN	ON
ADN	MAR	84 1/2	CP	OP
XDA	MAR	85	CR	OR
ADN	MAR	85 1/2	CT	OT
XDA	MAR	86	CV	OV
ADN	MAR	86 1/2	CA	OA
XDA	MAR	87	CC	OC
ADN	MAR	87 1/2	CE	OE
XDA	MAR	88	CG	OG
ADN	MAR	88 1/2	CI	OI
XDA	MAR	89	CK	OK
ADN	MAR	89 1/2	CM	OM
XDA	MAR	90	CO	OO
ADN	MAR	90 1/2	CQ	OQ
XDA	MAR	91	CS	OS
ADN	MAR	91 1/2	CU	OU
XDA	MAR	92	CW	OW

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