

MEMORANDUM

To: All Option Members, Member Organizations and ROTs

From: Market Watch

Date: July 20, 2007

Subject: U.S. Dollar Settled Currency Options - Canadian Dollar (XDC) - 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 - Canadian Dollar (XDC) 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 - Canadian Dollar (XDC)
(Beginning 7/24/2007)

			Calls	Puts				Calls	Puts
XDC	AUG	91	HS	TS	XDC	OCT	91	JS	VS
CEJ	AUG	91 1/2	HU	TU	CEJ	OCT	91 1/2	JU	VU
XDC	AUG	92	HW	TW	XDC	OCT	92	JW	VW
CEJ	AUG	92 1/2	HB	TB	CEJ	OCT	92 1/2	JB	VB
XDC	AUG	93	HD	TD	XDC	OCT	93	JD	VD
CEJ	AUG	93 1/2	HF	TF	CEJ	OCT	93 1/2	JF	VF
XDC	AUG	94	HH	TH	XDC	OCT	94	JH	VH
CEJ	AUG	94 1/2	HJ	TJ	CEJ	OCT	94 1/2	JJ	VJ
XDC	AUG	95	HL	TL	XDC	OCT	95	JL	VL
CEJ	AUG	95 1/2	HN	TN	CEJ	OCT	95 1/2	JN	VN
XDC	AUG	96	HP	TP	XDC	OCT	96	JP	VP
CEJ	AUG	96 1/2	HR	TR	CEJ	OCT	96 1/2	JR	VR
XDC	AUG	97	HT	TT	XDC	OCT	97	JT	VT
CEJ	AUG	97 1/2	HV	TV	CEJ	OCT	97 1/2	JV	VV
XDC	AUG	98	HA	TA	XDC	OCT	98	JA	VA
CEJ	AUG	98 1/2	HC	TC	CEJ	OCT	98 1/2	JC	VC
XDC	AUG	99	HE	TE	XDC	OCT	99	JE	VE
CEJ	AUG	99 1/2	HG	TG	CEJ	OCT	99 1/2	JG	VG
XDC	AUG	100	HI	TI	XDC	OCT	100	JI	VI
XDC	SEP	91	IS	US	XDC	DEC	91	LS	XS
CEJ	SEP	91 1/2	IU	UU	CEJ	DEC	91 1/2	LU	XU
XDC	SEP	92	IW	UW	XDC	DEC	92	LW	XW
CEJ	SEP	92 1/2	IB	UB	CEJ	DEC	92 1/2	LB	XB
XDC	SEP	93	ID	UD	XDC	DEC	93	LD	XD
CEJ	SEP	93 1/2	IF	UF	CEJ	DEC	93 1/2	LF	XF
XDC	SEP	94	IH	UH	XDC	DEC	94	LH	XH
CEJ	SEP	94 1/2	IJ	UJ	CEJ	DEC	94 1/2	LJ	XJ
XDC	SEP	95	IL	UL	XDC	DEC	95	LL	XL
CEJ	SEP	95 1/2	IN	UN	CEJ	DEC	95 1/2	LN	XN
XDC	SEP	96	IP	UP	XDC	DEC	96	LP	XP
CEJ	SEP	96 1/2	IR	UR	CEJ	DEC	96 1/2	LR	XR
XDC	SEP	97	IT	UT	XDC	DEC	97	LT	XT
CEJ	SEP	97 1/2	IV	UV	CEJ	DEC	97 1/2	LV	XV
XDC	SEP	98	IA	UA	XDC	DEC	98	LA	XA
CEJ	SEP	98 1/2	IC	UC	CEJ	DEC	98 1/2	LC	XC
XDC	SEP	99	IE	UE	XDC	DEC	99	LE	XE
CEJ	SEP	99 1/2	IG	UG	CEJ	DEC	99 1/2	LG	XG
XDC	SEP	100	II	UI	XDC	DEC	100	LI	XI

U.S. Dollar Settled Currency Options - Canadian Dollar (XDC)
(Beginning 7/24/2007)

			Calls	Puts
XDC	MAR	91	CS	OS
CEJ	MAR	91 1/2	CU	OU
XDC	MAR	92	CW	OW
CEJ	MAR	92 1/2	CB	OB
XDC	MAR	93	CD	OD
CEJ	MAR	93 1/2	CF	OF
XDC	MAR	94	CH	OH
CEJ	MAR	94 1/2	CJ	OJ
XDC	MAR	95	CL	OL
CEJ	MAR	95 1/2	CN	ON
XDC	MAR	96	CP	OP
CEJ	MAR	96 1/2	CR	OR
XDC	MAR	97	CT	OT
CEJ	MAR	97 1/2	CV	OV
XDC	MAR	98	CA	OA
CEJ	MAR	98 1/2	CC	OC
XDC	MAR	99	CE	OE
CEJ	MAR	99 1/2	CG	OG
XDC	MAR	100	CI	OI

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