

MEMORANDUM

To: All Option Members, Member Organizations & ROPs  
 From: Options Services  
 Subject: New Strike Prices

The following new option series will begin trading at the Open Of Business, Tuesday, June 5, 2007.

<p>Issues and Strikes</p> <p><b>Cigna</b>                  ***DELETE***                  Other Exchanges - ACPI                  CI AV/MV Jan 185                  CI AW/MW Jan 190                  CI AX/MX Jan 195                  CI AY/MY Jan 200                  CI AZ/MZ Jan 210</p> <p>Southern copper Corporation                  Other Exchanges - ACIPB                  PCU GA/SA Jul 105                  PCU GB/SB Jul 110</p> <p>U.S DOLLAR SETTLED CURREN                  Other Exchanges - None                  BJB FH/RH Jun 209 (Wrap)                  H = Non Standard Strike Code                  BJB GH/SH Jul 209 (Wrap)                  H = Non Standard Strike Code                  BJB HH/TH Aug 209 (Wrap)                  H = Non Standard Strike Code                  BJB IH/UH Sep 209 (Wrap)                  H = Non Standard Strike Code                  BJB LH/XH Dec 209 (Wrap)                  H = Non Standard Strike Code</p> <p>U.S DOLLAR SETTLED CURREN                  Other Exchanges - None                  EPA FN/RN Jun 141 1/2 (Wrap</p>	<p>Issues and Strikes</p> <p><b>Cigna</b>                  ***DELETE***                  Other Exchanges - ACPI                  CI JV/VV Oct 185                  CI JW/VW Oct 190                  CI JX/VX Oct 195</p> <p>Ishares Russell 2000 Index Fund (I                  Late Delete                  Other Exchanges - ABCIP                  OJM AL/ML Jan 90</p> <p>U.S DOLLAR SETTLED CURREN                  ***DELETE***                  Other Exchanges - None                  XDB FT/RT Jun 189                  XDB HT/TT Aug 189                  XDB LT/XT Dec 189</p> <p>Elan Corp. (ELN) - '10                  Other Exchanges - CPIAB                  WTB AG/MG Jan 35</p>	<p>Issues and Strikes</p> <p><b>Cigna (CI) - '09</b>                  Late Delete                  Other Exchanges - ACPIB                  ZCN AU/MU Jan 170                  ZCN AV/MV Jan 180                  ZCN AA/MA Jan 190</p> <p>U.S DOLLAR SETTLED CURREN                  ***DELETE***                  Other Exchanges - None                  BJR GR/SR Jul 188 1/2 (Wrap)                  BJR HR/TR Aug 188 1/2 (Wrap</p> <p>Elan Corp. (ELN) - '10                  Other Exchanges - CPIAB                  WTB AJ/MJ Jan 50</p>	<p>Issues and Strikes</p> <p><b>Cigna (CI) - '09</b>                  Late Delete                  Other Exchanges - ACPIB                  ZCN AO/MO Jan 175                  ZCN AQ/MQ Jan 185                  ZCN AS/MS Jan 195</p> <p>U.S DOLLAR SETTLED CURREN                  Other Exchanges - None                  BVA FF/RF Jun 208 1/2 (Wrap)                  F = Non Standard Strike Code                  BVA GF/SF Jul 208 1/2 (Wrap)                  F = Non Standard Strike Code                  BVA HF/TF Aug 208 1/2 (Wrap)                  F = Non Standard Strike Code                  BVA IF/UF Sep 208 1/2 (Wrap)                  F = Non Standard Strike Code                  BVA LF/XF Dec 208 1/2 (Wrap)                  F = Non Standard Strike Code</p> <p>Prudential Financial (PRU) - '08                  Other Exchanges - ACIPB                  YKY AY/MY Jan 155</p>
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Issues and Strikes

N = Non Standard Strike Code  
 EPA GN/SN Jul 141 1/2 (Wrap)  
 N = Non Standard Strike Code  
 EPA HN/TN Aug 141 1/2 (Wrap)  
 N = Non Standard Strike Code  
 EPA IN/UN Sep 141 1/2 (Wrap)  
 N = Non Standard Strike Code  
 EPA LN/XN Dec 141 1/2 (Wrap)  
 N = Non Standard Strike Code

Issues and Strikes

WTB AH/MH Jan 40  
 WTB AI/MI Jan 45  
 Prudential Financial (PRU) - '09  
 Other Exchanges - ACIPB  
 OYK AY/MY Jan 155  
 OYK AZ/MZ Jan 160  
 OYK AX/MX Jan 150  
 Prudential Financial (PRU) - '08  
 Other Exchanges - ACIPB  
 YKY AG/MG Jan 135  
 YKY AI/MI Jan 145  
 YKY AE/ME Jan 125

Issues and Strikes

Prudential Financial (PRU) - '08  
 Other Exchanges - ACIPB  
 YKY AF/MF Jan 130  
 Prudential Financial  
 Other Exchanges - ACPI  
 PRU FG/RG Jun 135  
 PRU FH/RH Jun 140  
 PRU FI/RI Jun 145  
 PRU FX/RX Jun 150  
 X = Non Standard Strike Code

Issues and Strikes

YKY AZ/MZ Jan 160  
 YKY AX/MX Jan 150  
 Prudential Financial (PRU) - '09  
 Other Exchanges - ACIPB  
 OYK AI/MI Jan 145  
 Prudential Financial  
 Other Exchanges - ACPI  
 PRU FY/RX Jun 155  
 Y = Non Standard Strike Code  
 PRU FZ/RZ Jun 160  
 Z = Non Standard Strike Code  
 Prudential Financial  
 Other Exchanges - ACPI  
 PRU LE/XE Dec 125  
 PRU LF/XF Dec 130  
 PRU LG/XG Dec 135  
 PRU LH/XH Dec 140  
 PRU LI/XI Dec 145  
 PRU LX/XX Dec 150  
 X = Non Standard Strike Code  
 PRU LY/XY Dec 155  
 Y = Non Standard Strike Code  
 PRU LZ/XZ Dec 160  
 Z = Non Standard Strike Code

Prudential Financial  
 Other Exchanges - ACPI  
 PRU GF/SF Jul 130  
 PRU GG/SG Jul 135  
 PRU GH/SH Jul 140  
 PRU GI/SI Jul 145

Prudential Financial  
 Other Exchanges - ACPI  
 PRU GX/SX Jul 150  
 X = Non Standard Strike Code  
 PRU GY/SY Jul 155  
 Y = Non Standard Strike Code  
 PRU GZ/SZ Jul 160  
 Z = Non Standard Strike Code

Prudential Financial  
 Other Exchanges - ACPI  
 PRU ID/UD Sep 120  
 PRU IE/UE Sep 125  
 PRU IF/UF Sep 130  
 PRU IG/UG Sep 135  
 PRU IH/UH Sep 140  
 PRU II/UI Sep 145  
 PRU IX/UX Sep 150  
 X = Non Standard Strike Code  
 PRU IY/UY Sep 155  
 Y = Non Standard Strike Code  
 PRU IZ/UZ Sep 160  
 Z = Non Standard Strike Code

McDermott International  
 Other Exchanges - ACPIB  
 MDR GS/SS Jul 95

End of Next Day Strike Price Changes - Jun 4, 2007