

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, Wednesday, June 6, 2007.

Issues and Strikes	Issues and Strikes	Issues and Strikes	Issues and Strikes
iShares MSCI Emerging Markets in	Caterpillar, Inc	U.S DOLLAR SETTLED CURREN	Cigna
Other Exchanges - AC	Other Exchanges - ACPI	Other Exchanges - None	Other Exchanges - ACPI
EEM IZ/UZ SEP 132	CAT FR/RR JUN 90	XDE FP/RP Jun 142	CI AA/MA Jan 75
	CAT FS/RS JUN 95	P = Non Standard Strike Code	A = Non Standard Strike Code
	CAT HR/TR AUG 90	XDE GP/SP Jul 142	
	CAT HS/TS AUG 95	P = Non Standard Strike Code	
	CAT FT/RT JUN 100	XDE HP/TP Aug 142	
	CAT GT/ST JUL 100	P = Non Standard Strike Code	
	CAT HT/TT AUG 100	XDE IP/UP Sep 142	
	CAT KT/WT NOV 100	P = Non Standard Strike Code	

Cigna (CI) - '09  
 Other Exchanges - ACPIB  
 ZCN AZ/MZ Jan 80

End of Next Day Strike Price Changes - Jun 5, 2007