

**Memorandum**

**To:** All Option Members, Member Organizations & ROPs  
**From:** Options Services  
**Date:** June 13, 2007  
**Re:** June (2007) Index Expiration New Strike Adds

Effective Thursday, June 14, 2007 at 4:02 PM (ET), trading will cease for the June (2007) strike prices in the following Indices.

Bank (BKK)	Drug Index (RXS)	Semiconductor (SOX)
Street.com (DOT)	Oil Sector (OSX)	Defense Index (DFX)
Hapoalim American Is	SIG Coal Producers Index (SCP)	
KBW Regional Index (KRX)	Mortgage Finance (MFX)	
Housing Index (HGX)	SIG Oil Exploration (EPX)	
SIG Steel Producers (STQ)		

Effective Friday, June 15, 2007 at 4:02 PM (ET), trading will cease for the June (2007) strike prices in the following Indices.

Utility (UTY) Gold/Silver (XAU)

On Monday, June 18, 2007, trading for the new March (2008) series will begin. The following is the list of all the new strike prices for the above mentioned Indices. Questions may be directed to Options Services at 1-800-THE-PHLX or 215-496-1266.

**Philadelphia Stock Exchange - Index Expiration Adds  
 (Effective - Monday, June 18, 2007)**

<u>Symbol</u>	<u>Month</u>	<u>Strike</u>	<u>Codes</u>	<u>Symbol</u>	<u>Month</u>	<u>Strike</u>	<u>Codes</u>
<b>Bank Index</b>				<b>Defense Index</b>			
BKK	Mar	80	CP / OP	DFN	Mar	325	CE / OE
BKK	Mar	90	CR / OR	DFN	Mar	330	CF / OF
				DFN	Mar	335	CG / OG
BIH	Mar	100	CT / OT	DFN	Mar	340	CH / OH
BIH	Mar	110	CB / OB	DFN	Mar	345	CI / OI
BIH	Mar	120	CD / OD	DFN	Mar	350	CJ / OJ
BIH	Mar	130	CF / OF	DFN	Mar	355	CK / OK
				DFN	Mar	360	CL / OL
				DFN	Mar	365	CM / OM
<b>Defense Index</b>							

**Philadelphia Stock Exchange - Index Expiration Adds**  
(Effective - Monday, June 18, 2007)

<u>Symbol</u>	<u>Month</u>	<u>Strike</u>	<u>Codes</u>	<u>Symbol</u>	<u>Month</u>	<u>Strike</u>	<u>Codes</u>
DFN	Mar	320	CD / OD	DFN	Mar	370	CN / ON
	<b>Defense Index</b>				<b>Hapoalim American Israeli Index</b>		
DFN	Mar	375	CO / OO	HDZ	Mar	80	CP / OP
DFN	Mar	380	CP / OP	HDZ	Mar	90	CR / OR
	<b>Drug Index</b>				<b>Housing Sector</b>		
RXA	Mar	150	CJ / OJ	HAI	Mar	100	CT / OT
RXA	Mar	160	CL / OL	HAI	Mar	110	CB / OB
RXA	Mar	170	CN / ON	HAI	Mar	120	CD / OD
RXA	Mar	180	CP / OP	HAI	Mar	130	CF / OF
RXA	Mar	190	CR / OR	HAI	Mar	140	CH / OH
				HAI	Mar	150	CJ / OJ
RXS	Mar	200	CT / OT		<b>Housing Sector</b>		
RXS	Mar	210	CB / OB	HGC	Mar	160	CL / OL
RXS	Mar	220	CD / OD	HGC	Mar	170	CN / ON
RXS	Mar	230	CF / OF	HGC	Mar	180	CP / OP
RXS	Mar	240	CH / OH	HGC	Mar	190	CR / OR
RXS	Mar	250	CJ / OJ	HGX	Mar	200	CT / OT
	<b>Gold &amp; Silver Index</b>				<b>KBW Regional Banking Index</b>		
XAU	Mar	90	CR / OR	KDA	Mar	75	CO / OO
XAU	Mar	95	CS / OS	KDA	Mar	80	CP / OP
XAV	Mar	100	CT / OT	KDA	Mar	85	CQ / OQ
XAV	Mar	105	CA / OA	KDA	Mar	90	CR / OR
XAV	Mar	110	CB / OB	KDA	Mar	95	CS / OS
XAV	Mar	115	CC / OC				
XAV	Mar	120	CD / OD	KRX	Mar	100	CT / OT
XAV	Mar	125	CE / OE	KRX	Mar	105	CA / OA
XAV	Mar	130	CF / OF	KRX	Mar	110	CB / OB
XAV	Mar	135	CG / OG	KRX	Mar	115	CC / OC
XAV	Mar	140	CH / OH		<b>Mortgage Finance Index</b>		
XAV	Mar	145	CI / OI	FXK	Mar	70	CN / ON
XAV	Mar	150	CJ / OJ	FXK	Mar	80	CP / OP
XAV	Mar	155	CK / OK	FXK	Mar	90	CR / OR
XAV	Mar	160	CL / OL				
XAV	Mar	165	CM / OM	MFX	Mar	100	CT / OT
XAV	Mar	170	CN / ON	MFX	Mar	110	CB / OB
XAV	Mar	175	CO / OO	MFX	Mar	120	CD / OD
XAV	Mar	180	CP / OP		<b>Oil &amp; Service Index</b>		
XAV	Mar	185	CQ / OQ	OFJ	Mar	200	CT / OT
XAV	Mar	190	CR / OR	OFJ	Mar	205	CA / OA
XAV	Mar	195	CS / OS	OFJ	Mar	210	CB / OB
XKU	Mar	200	CT / OT	OFJ	Mar	215	CC / OC
XKU	Mar	205	CA / OA	OFJ	Mar	220	CD / OD
XKU	Mar	210	CB / OB				

**Philadelphia Stock Exchange - Index Expiration Adds**  
(Effective - Monday, June 18, 2007)

<u>Symbol</u>	<u>Month</u>	<u>Strike</u>	<u>Codes</u>	<u>Symbol</u>	<u>Month</u>	<u>Strike</u>	<u>Codes</u>
XKU	Mar	215	CC / OC	OFJ	Mar	225	CE / OE
<b>Oil &amp; Service Index</b>				<b>Semiconductor Index</b>			
OFJ	Mar	230	CF / OF	SJX	Mar	560	CL / OL
OFJ	Mar	235	CG / OG	SJX	Mar	570	CN / ON
OFJ	Mar	240	CH / OH	SJX	Mar	580	CP / OP
OFJ	Mar	245	CI / OI	SJX	Mar	590	CR / OR
OFJ	Mar	250	CJ / OJ				
OFJ	Mar	255	CK / OK	SOX	Mar	600	CT / OT
OFJ	Mar	260	CL / OL	SOX	Mar	610	CB / OB
OFJ	Mar	265	CM / OM	SOX	Mar	620	CD / OD
OFJ	Mar	270	CN / ON	SOX	Mar	630	CF / OF
OFJ	Mar	275	CO / OO	SOX	Mar	640	CH / OH
OFJ	Mar	280	CP / OP	SOX	Mar	650	CJ / OJ
OFJ	Mar	285	CQ / OQ				
OFJ	Mar	290	CR / OR	<b>SIG Coal Producers Index</b>			
OFJ	Mar	295	CS / OS	CFV	Mar	270	CN / ON
OSX	Mar	300	CT / OT	CFV	Mar	275	CO / OO
<b>Semiconductor Index</b>				CFV	Mar	280	CP / OP
SOY	Mar	300	CT / OT	CFV	Mar	285	CQ / OQ
SOY	Mar	310	CB / OB	CFV	Mar	290	CR / OR
SOY	Mar	320	CD / OD	CFV	Mar	295	CS / OS
SOY	Mar	330	CF / OF	CFV	Mar	300	CT / OT
SOY	Mar	340	CH / OH	CFV	Mar	305	CA / OA
SOY	Mar	350	CJ / OJ	CFV	Mar	310	CB / OB
SOY	Mar	360	CL / OL	CFV	Mar	315	CC / OC
SOY	Mar	370	CN / ON	CFV	Mar	320	CD / OD
SOY	Mar	380	CP / OP	CFV	Mar	325	CE / OE
SOY	Mar	390	CR / OR	CFV	Mar	330	CF / OF
				CFV	Mar	335	CG / OG
				CFV	Mar	340	CH / OH
SXX	Mar	400	CT / OT	<b>SIG Steel Producers Index (STQ)</b>			
SXX	Mar	410	CB / OB	TYZ	Mar	450	CJ / OJ
SXX	Mar	420	CD / OD	TYZ	Mar	455	CK / OK
SXX	Mar	430	CF / OF	TYZ	Mar	460	CL / OL
SXX	Mar	440	CH / OH	TYZ	Mar	465	CM / OM
SXX	Mar	450	CJ / OJ	TYZ	Mar	470	CN / ON
SXX	Mar	460	CL / OL	TYZ	Mar	475	CO / OO
SXX	Mar	470	CN / ON	TYZ	Mar	480	CP / OP
SXX	Mar	480	CP / OP	TYZ	Mar	485	CQ / OQ
SXX	Mar	490	CR / OR				
				TYO	Mar	490	CR / OR
SJX	Mar	500	CT / OT	TYO	Mar	495	CS / OS
SJX	Mar	510	CB / OB	TYO	Mar	500	CT / OT
SJX	Mar	520	CD / OD	TYO	Mar	505	CA / OA
SJX	Mar	530	CF / OF	TYO	Mar	510	CB / OB
SJX	Mar	540	CH / OH	TYO	Mar	515	CC / OC

**Philadelphia Stock Exchange - Index Expiration Adds**  
(Effective - Monday, June 18, 2007)

<u>Symbol</u>	<u>Month</u>	<u>Strike</u>	<u>Codes</u>
SJX	Mar	550	CJ / OJ
<b>SIG Steel Producers Index (STQ)</b>			
TYO	Mar	525	CE / OE
TYO	Mar	530	CF / OF
TYO	Mar	535	CG / OG
TYO	Mar	540	CH / OH
TYO	Mar	545	CI / OI
TYO	Mar	550	CJ / OJ
TYO	Mar	555	CK / OK
TYO	Mar	560	CL / OL
TYO	Mar	565	CM / OM
TYO	Mar	570	CN / ON
TYO	Mar	575	CO / OO
TYO	Mar	580	CP / OP
TYO	Mar	585	CQ / OQ

HNH	Mar	590	CR / OR
HNH	Mar	595	CS / OS
HNH	Mar	600	CT / OT
HNH	Mar	605	CA / OA
HNH	Mar	610	CB / OB
HNH	Mar	615	CC / OC
HNH	Mar	620	CD / OD
HNH	Mar	625	CE / OE
HNH	Mar	630	CF / OF
HNH	Mar	635	CG / OG
HNH	Mar	640	CH / OH
HNH	Mar	645	CI / OI
HNH	Mar	650	CJ / OJ

<b>SIG Oil Exploration &amp; Producers Index</b>			
EAW	Mar	320	CD / OD
EAW	Mar	325	CE / OE
EAW	Mar	330	CF / OF
EAW	Mar	335	CG / OG
EAW	Mar	340	CH / OH
EAW	Mar	345	CI / OI
EAW	Mar	350	CJ / OJ
EAW	Mar	355	CK / OK
EAW	Mar	360	CL / OL
EAW	Mar	365	CM / OM
EAW	Mar	370	CN / ON
EAW	Mar	375	CO / OO
EAW	Mar	380	CP / OP
EAW	Mar	385	CQ / OQ
EAW	Mar	390	CR / OR
EAW	Mar	395	CS / OS

<u>Symbol</u>	<u>Month</u>	<u>Strike</u>	<u>Codes</u>
TYO	Mar	520	CD / OD
<b>The SIG Oil Exploration &amp; Producers Index</b>			
PEW	Mar	400	CT / OT
PEW	Mar	405	CA / OA
PEW	Mar	410	CB / OB
PEW	Mar	415	CC / OC
PEW	Mar	420	CD / OD

<b>The Street.com Index</b>			
DUE	Mar	140	CH / OH
DUE	Mar	150	CJ / OJ
DUE	Mar	160	CL / OL
DUE	Mar	170	CN / ON
DUE	Mar	180	CP / OP
DUE	Mar	190	CR / OR

DOP	Mar	200	CT / OT
DOP	Mar	210	CB / OB
DOP	Mar	220	CD / OD
DOP	Mar	230	CF / OF
DOP	Mar	240	CH / OH
DOP	Mar	250	CJ / OJ
DOP	Mar	260	CL / OL
DOP	Mar	270	CN / ON
DOP	Mar	280	CP / OP
DOP	Mar	290	CR / OR

DOT	Mar	300	CT / OT
DOT	Mar	310	CB / OB
DOT	Mar	320	CD / OD
DOT	Mar	330	CF / OF
DOT	Mar	340	CH / OH
DOT	Mar	350	CJ / OJ

<b>Utilities Index</b>			
UTV	Mar	420	CD / OD
UTV	Mar	430	CF / OF
UTV	Mar	440	CH / OH
UTV	Mar	450	CJ / OJ
UTV	Mar	460	CL / OL
UTV	Mar	470	CN / ON
UTV	Mar	480	CP / OP
UTV	Mar	490	CR / OR
UTW	Mar	500	CT / OT
UTW	Mar	510	CB / OB
UTW	Mar	520	CD / OD

**Philadelphia Stock Exchange - Index Expiration Adds  
(Effective - Monday, June 18, 2007)**

<u>Symbol</u>	<u>Month</u>	<u>Strike</u>	<u>Codes</u>	<u>Symbol</u>	<u>Month</u>	<u>Strike</u>	<u>Codes</u>	
				UTW	Mar	530	CF / OF	
	<b>Utilities Index</b>							
UTW	Mar	540	CH / OH					
UTW	Mar	550	CJ / OJ					
UTW	Mar	560	CL / OL					
UTW	Mar	570	CN / ON					
			<b>END OF June, 2007 INDEX EXPIRATION ADDS</b>					