

MEMORANDUM

To: All Option Members, Member Organizations & ROPs

From: Options Services

Subject: New Strike Prices

Effective at the Open of Business on Thursday, June 14, 2007, the following new Strike Prices will be available for trading. The symbols for each new option series are as follows:

| Issues and Strikes | Issues and Strikes | Issues and Strikes | Issues and Strikes |
|---|--|---|---|
| Intuitive Surgical (AXQ) **Eff. Immed - 6/13/2007 Other Exchanges - ACPIB AXV JO/VO Oct 175 (Wrap) | Callaway Golf Company **Eff. Immed - 6/13/2007 Other Exchanges - API ELY KE/WE Nov 25 | iShares Cohen & Steers Realty (ICF) **Eff. Immed - 6/13/2007 Other Exchanges - AP ICV GO/SO Jul 93 (Wrap) | iShares Cohen & Steers Realty (ICF) **Eff. Immed - 6/13/2007 Other Exchanges - AP ICV HO/TO Aug 93 (Wrap) ICV HP/TP Aug 94 (Wrap) |
| iShares Cohen & Steers Realty (ICF) **Eff. Immed - 6/13/2007 Other Exchanges - AP ICV HQ/TQ Aug 95 (Wrap) | iShares Cohen & Steers Realty (ICF) **Eff. Immed - 6/13/2007 Other Exchanges - AP ICV KO/WO Nov 93 (Wrap) ICV KP/WP Nov 94 (Wrap) ICV KQ/WQ Nov 95 (Wrap) | Taser International (QUR) - '08 **Eff. Immed - 6/13/2007 Other Exchanges - ACPI LXF AD/MD Jan 20 | UBS AG (UBS) - '09 **Eff. Immed - 6/13/2007 Other Exchanges - ACPI ODX AI/MI Jan 45 |
| Prudential Financial (PRU) - '09 **Eff. Immed - 6/13/2007 Other Exchanges - ACIPB OYK AA/MA Jan 105 | Sybase, Inc. **Eff. Immed - 6/13/2007 Other Exchanges - ACPI SY GF/SF Jul 30 | Smith & Wesson Holding Corporation **Eff. Immed - 6/13/2007 Other Exchanges - ACP YUZ AD/MD Jan 20 YUZ AX/MX Jan 22.5 | Taser International (QUR) - '09 **Eff. Immed - 6/13/2007 Other Exchanges - ACPI ZCU AC/MC Jan 15 |
| Martin Marietta Materials, Inc. (ML) Other Exchanges - ACPIB LSU AS/MS Jan 195 (Wrap) LSU AT/MT Jan 200 (Wrap) LSU AB/MB Jan 210 (Wrap) | Cytec Corp. (YQK) - '08 Other Exchanges - ACPI ZRR AG/MG Jan 35 ZRR AH/MH Jan 40 ZRR AI/MI Jan 45 | Cytec Corp. (YQK) - '09 Other Exchanges - ACPI XXM AG/MG Jan 35 XXM AH/MH Jan 40 XXM AI/MI Jan 45 | Biogen Idec Inc. (IDQ) - '09 Other Exchanges - CPAIB OIY AK/MK Jan 55 |
| Dade Behring Holding, Inc. Other Exchanges - ACPI JDQ GL/SL Jul 60 JDQ GM/SM Jul 65 JDQ GN/SN Jul 70 | Dade Behring Holding, Inc. Other Exchanges - ACPI JDQ HL/TL Aug 60 JDQ HM/TM Aug 65 JDQ HN/TN Aug 70 | Dade Behring Holding, Inc. Other Exchanges - ACPI JDQ KL/WL Nov 60 JDQ KM/WM Nov 65 JDQ KN/WN Nov 70 | Openwave Systems (UMN) - '09 Other Exchanges - ACPI ZFV AA/MA Jan 5 ZFV AU/MU Jan 7.5 ZFV AB/MB Jan 10 |

| Issues and Strikes | Issues and Strikes | Issues and Strikes | Issues and Strikes |
|--|---|--|---|
| Openwave Systems (UMN) - '10 Other Exchanges - ACPI LOY AA/MA Jan 5 LOY AU/MU Jan 7.5 LOY AB/MB Jan 10 | Walt Disney Corp. (DIS) - '09 Other Exchanges - ACPIB VDS AE/ME Jan 25 VDS AF/MF Jan 30 VDS AG/MG Jan 35 | Walt Disney Corp. (DIS) - '10 Other Exchanges - ACPIB WDS AE/ME Jan 25 WDS AF/MF Jan 30 WDS AG/MG Jan 35 | Sanofi-Aventis (SNY) - '08 Other Exchanges - ACPI WFK AI/MI Jan 45 |
| Citadel Broadcasting Company (CI) Other Exchanges - A ZVU AZ/MZ Jan 2.5 ZVU AA/MA Jan 5 ZVU AU/MU Jan 7.5 | Citadel Broadcasting Company (CI) Other Exchanges - A ZVU AB/MB Jan 10 | Hovnanian Enterprises Other Exchanges - ACPI HOV AW/MW Jan 17 1/2 | Healthspring, Inc. Other Exchanges - A HS GW/SW Jul 17 1/2 HS LW/XW Dec 17 1/2 |
| Varian Inc. Other Exchanges - CP IUA GJ/SJ Jul 50 | Innerworkings, Inc. Other Exchanges - P JQA AW/MW Jan 17 1/2 JQA GW/SW Jul 17 1/2 JQA JW/VW Oct 17 1/2 | Kensey Nash Corporation Other Exchanges - C QKN GF/SF Jul 30 | Verigy Ltd. Other Exchanges - AC UHG GG/SG Jul 35 UHG KG/WG Nov 35 |
| U.S. Shipping Partners, L.P. Other Exchanges - None USS GX/SX Jul 22 1/2 USS HX/TX Aug 22 1/2 USS KX/WX Nov 22 1/2 | Volt Information Sciences, Inc. Other Exchanges - None VOL AW/MW Jan 17 1/2 VOL GW/SW Jul 17 1/2 VOL JW/VW Oct 17 1/2 | American Commercial Lines, Inc. Other Exchanges - CPIA QAK GX/SX Jul 22 1/2 | Aventine Renewable Energy Holdi Other Exchanges - ACP AVR IB/UB Sep 10 |
| Brookfield Asset Management, Inc. Other Exchanges - APIC BAM LF/XF Dec 30 | BigBand Networks, Inc. Other Exchanges - AC QBE IB/UB Sep 10 QBE LB/XB Dec 10 | Build-A-Bear Workshop, Inc. Other Exchanges - ACPI BBW IX/UX Sep 22 1/2 | borders Group Inc. Other Exchanges - A BGP KC/WC Nov 15 |
| Daktronics, Inc. Other Exchanges - PCI QKC AC/MC Jan 15 | DSW, Inc. Other Exchanges - PCI DSW JE/VE Oct 25 | Equity Residential Props. Other Exchanges - APIC EQR AG/MG Jan 35 | Flamel Technologies S.A. Other Exchanges - ACIB FLU IW/UW Sep 17 1/2 |
| HealthSouth Corporation Other Exchanges - CI HLS JC/VC Oct 15 | HealthSouth Corporation Other Exchanges - CI HLS AC/MC Jan 15 HLS AE/ME Jan 25 | Headwaters Incorporated Other Exchanges - CPAIB HW KV/WV Nov 12 1/2 | The St. Joe Company Other Exchanges - CPIAB JOE LG/XG Dec 35 |
| Kimco Realty Corporation Other Exchanges - API KIM GG/SG Jul 35 | Nautilus, Inc Other Exchanges - ACPIB NLS AU/MU Jan 7 1/2 | NMT Medical, Inc. Other Exchanges - CIPB NQY LU/XU Dec 7 1/2 | Orckit Communications, Ltd. Other Exchanges - ACPIB QEO LA/XA Dec 5 |
| Palomar Medical Technologies, Inc. Other Exchanges - ACPI HKQ AE/ME Jan 25 HKQ KE/WE Nov 25 | Panera Bread Company Other Exchanges - ACPIB UPA KH/WH Nov 40 | PPG Industries, Inc. Other Exchanges - ACPI PPG GM/SM Jul 65 | Psychiatric Solutions, Inc. Other Exchanges - ACPI BYU IE/UE Sep 25 BYU LE/XE Dec 25 |
| American Commercial Lines, Inc. (NMT Medical, Inc. (NQY) - '08 Other Exchanges - CPIA ZQR AD/MD Jan 20 | (NMT Medical, Inc. (NQY) - '08 Other Exchanges - CIPB LVG AU/MU Jan 7.5 | NMT Medical, Inc. (NQY) - '09 Other Exchanges - CIPB ZEJ AU/MU Jan 7.5 | Psychiatric Solutions, Inc. (BYU) Other Exchanges - ACPI LYZ AE/ME Jan 25 |

| Issues and Strikes | Issues and Strikes | Issues and Strikes | Issues and Strikes |
|--|--|---|---|
| Psychiatric Solutions, Inc. (BYU) - Other Exchanges - ACPI ZYQ AE/ME Jan 25 | US Airways Group, Inc. Other Exchanges - ACPIB LCC LW/XW Dec 17 1/2 LCC LC/XC Dec 15 | Regeneron Pharm Other Exchanges - ACP RQP GC/SC Jul 15 | Regeneron Pharm Other Exchanges - ACP RQP KV/WV Nov 12 1/2 |
| Royal Gold Other Exchanges - APIB MJQ GD/SD Jul 20 MJQ JD/VD Oct 20 | Regional Bank HOLDRs Trust Other Exchanges - ACPIB RKH GI/SI Jul 145 | Red Robin Gourmet Burgers, Inc. Other Exchanges - CPAI QZR LF/XF Dec 30 | Select Comfort Corp Other Exchanges - CPAIB QSL IV/UV Sep 12 1/2 |
| Smith Micro Software, Inc. Other Exchanges - CIP QPM AU/MU Jan 7 1/2 | Simon Property Group Other Exchanges - ACPIB SPG GQ/SQ Jul 85 | Simon Property Group Other Exchanges - ACPIB SPG JP/VP Oct 80 | Superior Energy Services, Inc. Other Exchanges - ACPI SPN GF/SF Jul 30 |
| Steel Dynamics Other Exchanges - APCI RQL GG/SG Jul 35 | Suntech Power Holdings Co., Ltd Other Exchanges - ACPIB STP GE/SE Jul 25 | Savient Pharmaceuticals, Inc. Other Exchanges - ACPI UVP LU/XU Dec 7 1/2 | Stillwater Mining Company Other Exchanges - ACPBI SWC GU/SU Jul 7 1/2 |
| INVESTools, Inc. Other Exchanges - APCI UKH GU/SU Jul 7 1/2 | Sysco Corp. Other Exchanges - ACPIB SYY HY/TY Aug 27 1/2 SYY HE/TE Aug 25 | Thermo Fisher Scientific Inc. Other Exchanges - APIC TMO GI/SI Jul 45 | Trex Company Other Exchanges - PI TWP GC/SC Jul 15 |
| UBS AG Other Exchanges - ACPI UBS LJ/XJ Dec 50 | UST, Incorporated Other Exchanges - ACPIB UST GI/SI Jul 45 | Utilities HOLDRs Other Exchanges - ACPIB UTH KE/WE Nov 125 UTH KD/WD Nov 120 | Winnebago Industries Other Exchanges - ACPB WGO AX/MX Jan 22 1/2 |
| Wheeling Pittsburgh Corporation Other Exchanges - API UFL GC/SC Jul 15 | SPDR S & P HOMEBUILDERS ET Other Exchanges - ACIP XXJ LY/XY Dec 25 (Wrap) XXJ LA/XA Dec 27 (Wrap) | S & P Utilities Select Sector SPDR Other Exchanges - ACPIB XLU LH/XH Dec 34 XLU LI/XI Dec 35 | Utilities HOLDRs (UTH) - '09 Other Exchanges - ACPIB OUF AB/MB Jan 110 OUF AC/MC Jan 115 |
| Super Value Incorporated (SVU) - Other Exchanges - ACPI ZUQ AG/MG Jan 35 ZUQ AK/MK Jan 55 ZUQ AL/ML Jan 60 | 'Royal Gold (MJQ) - '09 Other Exchanges - APIB ZMO AC/MC Jan 15 ZMO AW/MW Jan 17.5 | Moody's Corp. Other Exchanges - CAPIB MCO GK/SK JUL 55 | Interactive Intelligence inc Other Exchanges - C NQX LE/XE DEC 25 |

End of Daily Strike Price Changes - Jun 13, 2007