

MEMORANDUM

To: All Option Members, Member Organizations and ROTs  
 From: Market Watch  
 Date: June 13, 2007  
 Re: **New Options Listing: Volterra Semiconductor Corporation (QYU/VLTR)**

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The Philadelphia Stock Exchange (PHLX) will begin trading options on Volterra Semiconductor Corporation (QYU/VLTR) effective Thursday, June 14, 2007

**Specialist Unit:** Citadel Derivatives Trading Group LLC  
**Position/Exercise Limit:** 50,000 contracts  
**Expiration Cycle** March  
**Option Symbol & Cusip No.:** QYU: 928 708 106

Volterra Semiconductor Corporation (QYU/VLTR)  
 (Beginning 6/14/2007)

			Calls	Puts				Calls	Puts
QYU	SEP	10	FB	RB	QYU	SEP	10	IB	UB
QYU	SEP	12 1/2	FV	RV	QYU	SEP	12 1/2	IV	UV
QYU	SEP	15	FC	RC	QYU	SEP	15	IC	UC
QYU	SEP	17 1/2	FW	RW	QYU	SEP	17 1/2	IW	UW
QYU	SEP	20	FD	RD					
					QYU	DEC	12 1/2	LV	XV
QYU	JUL	12 1/2	GV	SV	QYU	DEC	15	LC	XC
QYU	JUL	15	GC	SC	QYU	DEC	17 1/2	LW	XW
QYU	JUL	17 1/2	GW	SW					

Questions regarding this release may be directed to Market Watch at 1-800-THE-PHLX, choice #2 or (215) 496-1508.