

MEMORANDUM

To: All Option Members, Member Organizations & ROPs

From: Options Services

Subject: New Strike Prices

Effective at the Open of Business on Monday, June 18, 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 |
|------------------------------|------------------------------|------------------------------------|------------------------------------|
| | Bank Index (BKK) (BKK) | Hapoalim American Isreali Index (H | Hapoalim American Isreali Index (I |
| | Other Exchanges - None | Other Exchanges - None | Other Exchanges - None |
| | BKK LQ/XQ Dec 85 | HJU IQ/UQ Sep 82.5 | HDZ LQ/XQ Dec 85 |
| | BKK LS/XS Dec 95 | HJU IR/UR Sep 87.5 | HDZ LS/XS Dec 95 |
| | BIH LA/XA Dec 105 | HJU IS/US Sep 92.5 | HAI LA/XA Dec 105 |
| | BIH LC/XC Dec 115 | HJU IT/UT Sep 97.5 | HAI LC/XC Dec 115 |
| | BIH LE/XE Dec 125 | HGF IA/UA Sep 102.5 | HAI LE/XE Dec 125 |
| | BKK IQ/UQ Sep 85 | HGF IB/UB Sep 107.5 | HAI LG/XG Dec 135 |
| | | HGF IC/UC Sep 112.5 | HAI LI/XI Dec 145 |
| | | HGF ID/UD Sep 117.5 | |
| | | HGF IE/UE Sep 122.5 | |
| | | HGF IF/UF Sep 127.5 | |
| | | HGF IG/UG Sep 132.5 | |
| | | HGF IH/UH Sep 137.5 | |
| | | HGF II/UI Sep 142.5 | |
| | | HGF IJ/UJ Sep 147.5 | |
| Mortgage Finance Index (MFX) | Mortgage Finance Index (MFX) | KBW Regional Banking Index (KR) | KBW Regional Banking Index (KR |
| Other Exchanges - None | Other Exchanges - None | Other Exchanges - None | Other Exchanges - None |
| FAO IO/UO Sep 72.5 | FXX LO/XO Dec 75 | KDA LQ/XQ Dec 85 | KBZ IP/UP Sep 77.5 |
| FAO IP/UP Sep 77.5 | FXX LQ/XQ Dec 85 | KDA LS/XS Dec 95 | KBZ IQ/UQ Sep 82.5 |
| FAO IQ/UQ Sep 82.5 | FXX LS/XS Dec 95 | KRX LA/XA Dec 105 | KBZ IR/UR Sep 87.5 |
| FAO IR/UR Sep 87.5 | MFX LA/XA Dec 105 | | KBZ IS/US Sep 92.5 |
| FAO IS/US Sep 92.5 | MFX LC/XC Dec 115 | | KBZ IT/UT Sep 97.5 |
| FAO IT/UT Sep 97.5 | | | KCA IA/UA Sep 102.5 |
| FAW IA/UA Sep 102.5 | | | KCA IB/UB Sep 107.5 |
| FAW IB/UB Sep 107.5 | | | KCA IC/UC Sep 112.5 |
| FAW IC/UC Sep 112.5 | | | KCA ID/UD Sep 117.5 |
| FAW ID/UD Sep 117.5 | | | |

| Issues and Strikes | Issues and Strikes | Issues and Strikes | Issues and Strikes |
|-------------------------------------|-------------------------------------|---------------------------------|---------------------------------|
| The SIG Oil Exploration & Producer | The SIG Oil Exploration & Producer | SIG Coal Producers Index (SCP) | SIG Coal Producers Index (SCP) |
| Other Exchanges - None | Other Exchanges - None | Other Exchanges - None | Other Exchanges - None |
| EAW LA/XA Dec 305 | EPX LI/XI Dec 245 | SCP LE/XE Dec 225 | CFV LA/XA Dec 305 |
| EAW LC/XC Dec 315 | EPX LK/XK Dec 255 | SCP LG/XG Dec 235 | CFV LC/XC Dec 315 |
| EAW LE/XE Dec 325 | EPX LM/XM Dec 265 | SCP LI/XI Dec 245 | |
| EAW LG/XG Dec 335 | EPX LO/XO Dec 275 | SCP LK/XK Dec 255 | |
| EAW LI/XI Dec 345 | EPX LQ/XQ Dec 285 | CFV LM/XM Dec 265 | |
| EAW LK/XK Dec 355 | | CFV LO/XO Dec 275 | |
| EAW LM/XM Dec 365 | | CFV LQ/XQ Dec 285 | |
| | | CFV LS/XS Dec 295 | |
| SIG Steel Producers Index (STQ) (S' | SIG Steel Producers Index (STQ) (S' | Defense Index (DFX) (DFX) | Drug Index (RXS) (RXS) |
| Other Exchanges - None | Other Exchanges - None | Other Exchanges - None | Other Exchanges - None |
| SSV LO/XO Dec 375 | TYZ LK/XK Dec 455 | DFD LO/XO Dec 275 | RXA LK/XK Dec 155 |
| SSV LQ/XQ Dec 385 | TYZ LM/XM Dec 465 | DFD LQ/XQ Dec 285 | RXA LM/XM Dec 165 |
| TYZ LS/XS Dec 395 | TYZ LO/XO Dec 475 | DFD LS/XS Dec 295 | RXA LO/XO Dec 175 |
| TYZ LA/XA Dec 405 | TYZ LQ/XQ Dec 485 | DFN LA/XA Dec 305 | RXA LQ/XQ Dec 185 |
| TYZ LC/XC Dec 415 | TYO LS/XS Dec 495 | DFN LC/XC Dec 315 | RXA LS/XS Dec 195 |
| TYZ LE/XE Dec 425 | | DFN LE/XE Dec 325 | RXS LA/XA Dec 205 |
| TYZ LG/XG Dec 435 | | DFN LG/XG Dec 335 | RXS LC/XC Dec 215 |
| TYZ LI/XI Dec 445 | | DFN LI/XI Dec 345 | RXS LE/XE Dec 225 |
| | | DFN LK/XK Dec 355 | RXS LG/XG Dec 235 |
| | | DFN LM/XM Dec 365 | RXS LI/XI Dec 245 |
| Gold & Silver Index (XAU) (XAU) | Gold & Silver Index (XAU) (XAU) | Gold & Silver Index (XAU) (XAU) | Gold & Silver Index (XAU) (XAU) |
| Other Exchanges - None | Other Exchanges - None | Other Exchanges - None | Other Exchanges - None |
| XAU LQ/XQ Dec 85 | SOE IQ/UQ Sep 82.5 | SWO IE/UE Sep 122.5 | SWO IM/UM Sep 162.5 |
| XAV LA/XA Dec 105 | SOE IR/UR Sep 87.5 | SWO IF/UF Sep 127.5 | SWO IN/UN Sep 167.5 |
| XAV LK/XK Dec 155 | SOE IS/US Sep 92.5 | SWO IG/UG Sep 132.5 | SWO IO/UO Sep 172.5 |
| XAV LM/XM Dec 165 | SOE IT/UT Sep 97.5 | SWO IH/UH Sep 137.5 | SWO IP/UP Sep 177.5 |
| XAV LO/XO Dec 175 | SWO IA/UA Sep 102.5 | SWO II/UI Sep 142.5 | SWO IQ/UQ Sep 182.5 |
| XAV LQ/XQ Dec 185 | SWO IB/UB Sep 107.5 | SWO IJ/UJ Sep 147.5 | SWO IR/UR Sep 187.5 |
| XAV LS/XS Dec 195 | SWO IC/UC Sep 112.5 | SWO IK/UK Sep 152.5 | SWO IS/US Sep 192.5 |
| | SWO ID/UD Sep 117.5 | SWO IL/UL Sep 157.5 | SWO IT/UT Sep 197.5 |
| Housing Sector (HGX) (HGX) | Oil & Service Index (OSX) (OSX) | Oil & Service Index (OSX) (OSX) | Semiconductor Index (SOX) (SOX) |
| Other Exchanges - None | Other Exchanges - None | Other Exchanges - None | Other Exchanges - None |
| HGC LO/XO Dec 175 | OSZ LK/XK Dec 155 | OFJ LG/XG Dec 235 | SOY LA/XA Dec 305 |
| HGC LQ/XQ Dec 185 | OSZ LM/XM Dec 165 | OFJ LI/XI Dec 245 | SOY LC/XC Dec 315 |
| HGC LS/XS Dec 195 | OSZ LO/XO Dec 175 | OFJ LK/XK Dec 255 | SOY LE/XE Dec 325 |
| HGX LA/XA Dec 205 | OSZ LQ/XQ Dec 185 | OFJ LM/XM Dec 265 | SOY LG/XG Dec 335 |
| HGX LC/XC Dec 215 | OSZ LS/XS Dec 195 | OFJ LO/XO Dec 275 | SOY LI/XI Dec 345 |
| HGX LE/XE Dec 225 | OFJ LA/XA Dec 205 | OFJ LQ/XQ Dec 285 | SOY LK/XK Dec 355 |
| Housing Sector (HGX) (HGX) | Oil & Service Index (OSX) (OSX) | Oil & Service Index (OSX) (OSX) | Semiconductor Index (SOX) (SOX) |
| HGX LI/XI Dec 245 | OFJ LE/XE Dec 225 | | SOY LO/XO Dec 375 |
| HGX LK/XK Dec 255 | | | |

Issues and Strikes

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| Semiconductor Index (SOX) (SOX) | Semiconductor Index (SOX) (SOX) | Semiconductor Index (SOX) (SOX) | The Street.com Index (DOT) (DOT) |
| Other Exchanges - None | Other Exchanges - None | Other Exchanges - None | Other Exchanges - None |
| SOY LQ/XQ Dec 385 | SXX LM/XM Dec 465 | SJX LI/XI Dec 545 | DUE LI/XI Dec 145 |
| SOY LS/XS Dec 395 | SXX LO/XO Dec 475 | SJX LK/XK Dec 555 | DUE LK/XK Dec 155 |
| SXX LA/XA Dec 405 | SXX LQ/XQ Dec 485 | SJX LM/XM Dec 565 | DUE LM/XM Dec 165 |
| SXX LC/XC Dec 415 | SXX LS/XS Dec 495 | SJX LO/XO Dec 575 | DUE LO/XO Dec 175 |
| SXX LE/XE Dec 425 | SJX LA/XA Dec 505 | SJX LQ/XQ Dec 585 | DUE LQ/XQ Dec 185 |
| SXX LG/XG Dec 435 | SJX LC/XC Dec 515 | SJX LS/XS Dec 595 | DUE LS/XS Dec 195 |
| SXX LI/XI Dec 445 | SJX LE/XE Dec 525 | SOX LA/XA Dec 605 | DOP LA/XA Dec 205 |
| SXX LK/XK Dec 455 | SJX LG/XG Dec 535 | SOX LC/XC Dec 615 | DOP LC/XC Dec 215 |

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|----------------------------------|-----------------------------|
| The Street.com Index (DOT) (DOT) | Utilities Index (UTY) (UTY) |
| Other Exchanges - None | Other Exchanges - None |
| DOP LE/XE Dec 225 | UTV LE/XE Dec 425 |
| DOP LG/XG Dec 235 | UTV LG/XG Dec 435 |
| DOP LI/XI Dec 245 | UTV LI/XI Dec 445 |
| DOP LK/XK Dec 255 | UTV LK/XK Dec 455 |
| DOP LM/XM Dec 265 | UTV LM/XM Dec 465 |
| DOP LO/XO Dec 275 | UTV LO/XO Dec 475 |
| DOP LQ/XQ Dec 285 | UTV LQ/XQ Dec 485 |
| DOP LS/XS Dec 295 | UTV LS/XS Dec 495 |
| DOT LA/XA Dec 305 | UTW LA/XA Dec 505 |
| DOT LC/XC Dec 315 | UTW LC/XC Dec 515 |
| DOT LE/XE Dec 325 | UTW LE/XE Dec 525 |
| DOT LG/XG Dec 335 | UTW LG/XG Dec 535 |
| DOT LI/XI Dec 345 | UTW LI/XI Dec 545 |
| | UTW LK/XK Dec 555 |

Issues and Strikes

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U.S DOLLAR SETTLED CURREN U.S DOLLAR SETTLED CURREN
 Other Exchanges - None Other Exchanges - None
 XDE CF/OF Mar 128 XDE CO/OO Mar 136
 F = Non Standard Strike Code O = Non Standard Strike Code
 XDE CJ/OJ Mar 129 XDE CS/OS Mar 137
 J = Non Standard Strike Code S = Non Standard Strike Code
 XDE CN/ON Mar 130 XDE CW/OW Mar 138
 N = Non Standard Strike Code W = Non Standard Strike Code
 XDE CR/OR Mar 131 XDE CD/OD Mar 139
 R = Non Standard Strike Code D = Non Standard Strike Code
 XDE CV/OV Mar 132
 V = Non Standard Strike Code
 XDE CC/OC Mar 133
 XDE CG/OG Mar 134
 G = Non Standard Strike Code
 XDE CK/OK Mar 135
 K = Non Standard Strike Code

U.S DOLLAR SETTLED CURREN U.S DOLLAR SETTLED CURREN U.S DOLLAR SETTLED CURREN U.S DOLLAR SETTLED CURREN
 Other Exchanges - None Other Exchanges - None Other Exchanges - None Other Exchanges - None
 EPA CD/OD Mar 127 1/2 (Wrap) EPA CM/OM Mar 135 1/2 (Wrap) XDB CT/OT Mar 189 XDB CF/OF Mar 197
 D = Non Standard Strike Code M = Non Standard Strike Code T = Non Standard Strike Code F = Non Standard Strike Code
 EPA CH/OH Mar 128 1/2 (Wrap) EPA CQ/OQ Mar 136 1/2 (Wrap) XDB CA/OA Mar 190 XDB CJ/OJ Mar 198
 H = Non Standard Strike Code Q = Non Standard Strike Code A = Non Standard Strike Code J = Non Standard Strike Code
 EPA CL/OL Mar 129 1/2 (Wrap) EPA CU/OU Mar 137 1/2 (Wrap) XDB CE/OE Mar 191 XDB CN/ON Mar 199
 L = Non Standard Strike Code U = Non Standard Strike Code E = Non Standard Strike Code N = Non Standard Strike Code
 EPA CP/OP Mar 130 1/2 (Wrap) EPA CB/OB Mar 138 1/2 (Wrap) XDB CI/OI Mar 192 XDB CR/OR Mar 200
 P = Non Standard Strike Code B = Non Standard Strike Code I = Non Standard Strike Code
 EPA CT/OT Mar 131 1/2 (Wrap) EPA CF/OF Mar 139 1/2 (Wrap) XDB CM/OM Mar 193
 T = Non Standard Strike Code F = Non Standard Strike Code M = Non Standard Strike Code
 EPA CA/OA Mar 132 1/2 (Wrap) XDB CQ/OQ Mar 194
 A = Non Standard Strike Code Q = Non Standard Strike Code
 EPA CE/OE Mar 133 1/2 (Wrap) XDB CU/OU Mar 195
 E = Non Standard Strike Code U = Non Standard Strike Code
 EPA CI/OI Mar 134 1/2 (Wrap) XDB CB/OB Mar 196
 I = Non Standard Strike Code B = Non Standard Strike Code

U.S DOLLAR SETTLED CURREN U.S DOLLAR SETTLED CURREN U.S DOLLAR SETTLED CURREN U.S DOLLAR SETTLED CURREN
 Other Exchanges - None Other Exchanges - None Other Exchanges - None Other Exchanges - None
 BJB CV/OV Mar 201 (Wrap) BJR CR/OR Mar 188 1/2 (Wrap) BJR CD/OD Mar 196 1/2 (Wrap) BVA CT/OT Mar 200 1/2 (Wrap)
 V = Non Standard Strike Code R = Non Standard Strike Code D = Non Standard Strike Code T = Non Standard Strike Code
 BJB CC/OC Mar 202 (Wrap) BJR CV/OV Mar 189 1/2 (Wrap) BJR CH/OH Mar 197 1/2 (Wrap) BVA CA/OA Mar 201 1/2 (Wrap)
 C = Non Standard Strike Code V = Non Standard Strike Code H = Non Standard Strike Code A = Non Standard Strike Code
 BJB CG/OG Mar 203 (Wrap) BJR CC/OC Mar 190 1/2 (Wrap) BJR CL/OL Mar 198 1/2 (Wrap) BVA CE/OE Mar 202 1/2 (Wrap)
 G = Non Standard Strike Code C = Non Standard Strike Code L = Non Standard Strike Code E = Non Standard Strike Code
 BJB CK/OK Mar 204 (Wrap) BJR CG/OG Mar 191 1/2 (Wrap) BJR CP/OP Mar 199 1/2 (Wrap) BVA CI/OI Mar 203 1/2 (Wrap)
 K = Non Standard Strike Code G = Non Standard Strike Code P = Non Standard Strike Code I = Non Standard Strike Code
 BJB CO/OO Mar 205 (Wrap) BJR CK/OK Mar 192 1/2 (Wrap) BVA CM/OM Mar 204 1/2 (Wrap)
 O = Non Standard Strike Code K = Non Standard Strike Code M = Non Standard Strike Code
 BJB CS/OS Mar 206 (Wrap) BJR CO/OO Mar 193 1/2 (Wrap) BVA CQ/OQ Mar 205 1/2 (Wrap)
 S = Non Standard Strike Code O = Non Standard Strike Code Q = Non Standard Strike Code
 BJR CS/OS Mar 194 1/2 (Wrap)
 S = Non Standard Strike Code
 BJR CW/OW Mar 195 1/2 (Wrap)
 W = Non Standard Strike Code

End of Fill-ins 06/15/2007