

## MEMORANDUM

To: All Option Members, Member Organizations & ROPs

From: Options Services

Subject: June Quarterly Expiration

Effective at the Open of Business on Monday, July 2, 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
Diamond Trust Series Quaterly Other Exchanges - None BQQ FY/R Y Jun 129 BQQ FZ/RZ Jun 130 HLK FA/RA Jun 131 (Wrap) HLK FB/RB Jun 132 (Wrap)	Diamond Trust Series Quaterly (BQ Other Exchanges - None HLK FC/RC Jun 133 (Wrap) HLK FD/RD Jun 134 (Wrap) HLK FE/RE Jun 135 (Wrap) HLK FF/RF Jun 136 (Wrap)	Diamond Trust Series Quaterly (BQ Other Exchanges - None HLK FG/RG Jun 137 (Wrap) HLK FH/RH Jun 138 (Wrap)	iShares Russell 200 Index fund qua Other Exchanges - None IQQ FZ/RZ Jun 78 IQQ FA/RA Jun 79 IQQ FB/RB Jun 80 IQQ FC/RC Jun 81
iShares Russell 200 Index fund quat Other Exchanges - None IQQ FD/RD Jun 82 IQQ FE/RE Jun 83 IQQ FF/RF Jun 84 IQQ FG/RG Jun 85 IQZ FH/RH Jun 86 (Wrap) IQZ FI/RI Jun 87 (Wrap)	Nasdaq 100 Trust Quarterly Other Exchanges - None UQQ FP/RP Jun 42 UQQ FQ/RQ Jun 43 UQQ FR/RR Jun 44 UQQ FS/RS Jun 45	Nasdaq 100 Trust Quarterly Other Exchanges - None UQQ FT/RT Jun 46 UQQ FU/RU Jun 47 UQQ FV/RV Jun 48 UQQ FW/RW Jun 49 UQQ FX/RX Jun 50 UQQ FY/R Y Jun 51	Standard & Poors Depository Rece Other Exchanges - None JBG FR/RR Jun 148 (Wrap) JBG FQ/RQ Jun 147 (Wrap) JBG FP/RP Jun 146 (Wrap) JBG FO/RO Jun 145 (Wrap) JBG FS/RS Jun 149 (Wrap) JBG FT/RT Jun 150 (Wrap) JBG FU/RU Jun 151 (Wrap) JBG FV/RV Jun 152 (Wrap) JBG FW/RW Jun 153 (Wrap) JBG FX/RX Jun 154 (Wrap)
Energy Select Sector Quarterly Opti Other Exchanges - AC GQQ FK/RK Jun 63 GQQ FL/RL Jun 64 GQQ FM/RM Jun 65 GQQ FO/RO Jun 67	Energy Select Sector Quarterly Opti Other Exchanges - AC GQQ FP/RP Jun 68 GQQ FQ/RQ Jun 69 GQQ FR/RR Jun 70 GQQ FS/RS Jun 71 GQQ FT/RT Jun 72	PHLX Semiconductor Quarterly Op Other Exchanges - None SBO FO/RO Jun 475 SBO FP/RP Jun 480 SBO FQ/RQ Jun 485 SBO FR/RR Jun 490 SBO FS/RS Jun 495 SBO FT/RT Jun 500 SBO FA/RA Jun 505 SBO FB/RB Jun 510	PHLX Semiconductor Quarterly Oj Other Exchanges - None SBO FC/RC Jun 515 SBO FD/RD Jun 520 SBO FE/RE Jun 525

## Issues and Strikes

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PHLX Oil Services Quarterly Option	PHLX Oil Services Quarterly Option	PHLX Gold/Silver Quarterly Option	PHLX Gold/Silver Quarterly Option
Other Exchanges - None	Other Exchanges - None	Other Exchanges - None	Other Exchanges - None
OSA FG/RG Jun 235	OSA FO/RO Jun 275	XGI FE/RE Jun 122.5	XGI FV/RV Jun 142.5
OSA FH/RH Jun 240	OSA FP/RP Jun 280	XGI FY/RZ Jun 127.5	XGI FI/RI Jun 145
OSA FI/RI Jun 245		XGI FF/RF Jun 130	
OSA FJ/RJ Jun 250		XGI FZ/RZ Jun 132.5	
OSA FK/RK Jun 255		XGI FG/RG Jun 135	
OSA FL/RL Jun 260		XGI FU/RU Jun 137.5	
OSA FM/RM Jun 265		XGI FH/RH Jun 140	
OSA FN/RN Jun 270			

KBW Bank Index Quarterly Option	KBW Bank Index Quarterly Option (BQA)
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Other Exchanges - None	Other Exchanges - None
BQA FT/RT Jun 100	BQA FV/RV Jun 112.5
BQA FZ/RZ Jun 102.5	BQA FC/RC Jun 115
BQA FA/RA Jun 105	BQA FW/RW Jun 117.5
BQA FU/RU Jun 107.5	BQA FD/RD Jun 120
BQA FB/RB Jun 110	BQA FE/RE Jun 122.5

End of Quaterly Strike Price Changes - Jun 2007