

MEMORANDUM

To: All Option Members, Member Organizations & ROPs
 From: Options Services
 Subject: New Strike Prices

The following new option series will begin trading at the Open Of Business, Monday, July 2, 2007.

| Issues and Strikes | Issues and Strikes | Issues and Strikes | Issues and Strikes |
|---|---|---|---|
| U.S DOLLAR SETTLED CURREN ***DELETE*** | U.S DOLLAR SETTLED CURREN ***DELETE*** | U.S DOLLAR SETTLED CURREN ***DELETE*** | U.S DOLLAR SETTLED CURREN Other Exchanges - None |
| Other Exchanges - None | Other Exchanges - None | Other Exchanges - None | XDE CP/OP Mar 142 |
| BJR CC/OC Mar 190 1/2 (Wrap | XDE CF/OF Mar 128 | EPA CH/OH Mar 128 1/2 (Wrap | P = Non Standard Strike Code |
| BJR GC/SC Jul 190 1/2 (Wrap | XDE GF/SF Jul 128 | EPA GH/SH Jul 128 1/2 (Wrap | XDE GP/SP Jul 142 |
| BJR HC/TC Aug 190 1/2 (Wrap | XDE HF/TF Aug 128 | EPA HH/TH Aug 128 1/2 (Wrap | P = Non Standard Strike Code |
| | XDE IF/UF Sep 128 | EPA IH/UH Sep 128 1/2 (Wrap | XDE HP/TP Aug 142 |
| | XDE LF/XF Dec 128 | EPA LH/XH Dec 128 1/2 (Wrap | P = Non Standard Strike Code |
| | | | XDE IP/UP Sep 142 |
| | | | P = Non Standard Strike Code |

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|------------------------------|------------------------------|---------------------------------------|
| U.S DOLLAR SETTLED CURREN | U.S DOLLAR SETTLED CURREN | Calgon Carbon Corporation (CCC) - '10 |
| Other Exchanges - None | Other Exchanges - None | Other Exchanges - None |
| BVA CN/ON Mar 210 1/2 (Wrap | EPA CN/ON Mar 141 1/2 (Wrap | YRL AB/MB Jan 10 |
| N = Non Standard Strike Code | N = Non Standard Strike Code | YRL AV/MV Jan 12.5 |
| BVA GN/SN Jul 210 1/2 (Wrap | EPA GN/SN Jul 141 1/2 (Wrap | YRL AC/MC Jan 15 |
| N = Non Standard Strike Code | N = Non Standard Strike Code | |
| BVA HN/TN Aug 210 1/2 (Wrap | EPA HN/TN Aug 141 1/2 (Wrap | |
| N = Non Standard Strike Code | N = Non Standard Strike Code | |
| BVA IN/UN Sep 210 1/2 (Wrap | EPA IN/UN Sep 141 1/2 (Wrap | |
| N = Non Standard Strike Code | N = Non Standard Strike Code | |
| BVA LN/XN Dec 210 1/2 (Wrap | EPA LN/XN Dec 141 1/2 (Wrap | |
| N = Non Standard Strike Code | N = Non Standard Strike Code | |

End of Next Day Strike Price Changes - Jun 29, 2007