

MEMORANDUM

To: All Option Members, Member Organizations & ROPs

From: Options Services

Subject: New Index Prices

Effective at the Open of Business on Monday, March 19, 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 (BKX) (BKX) Other Exchanges - None BVK FQ/RQ Jun 82.5 BVK FR/RR Jun 87.5	Bank Index (BKX) (BKX) Other Exchanges - None BVK FS/RS Jun 92.5 BVK FT/RT Jun 97.5	Bank Index (BKX) (BKX) Other Exchanges - None BYK FA/RA Jun 102.5 BYK FB/RB Jun 107.5 BYK FC/RC Jun 112.5 BYK FD/RD Jun 117.5	Bank Index (BKX) (BKX) Other Exchanges - None BYK FE/RE Jun 122.5 BYK FF/RF Jun 127.5
Hapoalim American Isreali Index (H) Other Exchanges - None HJU FQ/RQ Jun 82.5 HJU FR/RR Jun 87.5 HJU FS/RS Jun 92.5 HJU FT/RT Jun 97.5 HGF FA/RA Jun 102.5 HGF FB/RB Jun 107.5 HGF FC/RC Jun 112.5 HGF FD/RD Jun 117.5	Hapoalim American Isreali Index (H) Other Exchanges - None HGF FE/RE Jun 122.5 HGF FF/RF Jun 127.5 HGF FG/RG Jun 132.5 HGF FH/RH Jun 137.5 HGF FI/RI Jun 142.5 HGF FJ/RJ Jun 147.5	H Mortgage Finance Index (MFX) Other Exchanges - None FAO FO/RO Jun 72.5 FAO FP/RP Jun 77.5 FAO FQ/RQ Jun 82.5 FAO FR/RR Jun 87.5 FAO FS/RS Jun 92.5 FAO FT/RT Jun 97.5 FAW FA/RA Jun 102.5 FAW FB/RB Jun 107.5	Mortgage Finance Index (MFX) Other Exchanges - None FAW FC/RC Jun 112.5 FAW FD/RD Jun 117.5
KBW Regional Banking Index (KR) Other Exchanges - None KBZ FQ/RQ Jun 82.5 KBZ FR/RR Jun 87.5 KBZ FS/RS Jun 92.5 KBZ FT/RT Jun 97.5	Gold & Silver Index (XAU) (XAU) Other Exchanges - None SOE FQ/RQ Jun 82.5 SOE FR/RR Jun 87.5 SOE FS/RS Jun 92.5 SOE FT/RT Jun 97.5 SWO FA/RA Jun 102.5 SWO FB/RB Jun 107.5 SWO FC/RC Jun 112.5 SWO FD/RD Jun 117.5	Gold & Silver Index (XAU) (XAU) Other Exchanges - None SWO FE/RE Jun 122.5 SWO FF/RF Jun 127.5 SWO FG/RG Jun 132.5 SWO FH/RH Jun 137.5 SWO FI/RI Jun 142.5 SWO FJ/RJ Jun 147.5 SWO FK/RK Jun 152.5 SWO FL/RL Jun 157.5	Gold & Silver Index (XAU) (XAU) Other Exchanges - None SWO FM/RM Jun 162.5 SWO FN/RN Jun 167.5 SWO FO/RO Jun 172.5 SWO FP/RP Jun 177.5 SWO FQ/RQ Jun 182.5 SWO FR/RR Jun 187.5 SWO FS/RS Jun 192.5 SWO FT/RT Jun 197.5
Bank Index (BKX) (BKX) Other Exchanges - None BKX IS/US Sep 95 BIH IT/UT Sep 100 BIH IA/UA Sep 105	Mortgage Finance Index (MFX) Other Exchanges - None FXK IO/US Sep 75 FXK IQ/US Sep 85 FXK IS/US Sep 95 MFX IA/UA Sep 105 MFX IC/US Sep 115	KBW Regional Banking Index (KR) Other Exchanges - None KDA IO/US Sep 75 KDA IQ/US Sep 85 KDA IS/US Sep 95 KRX IA/UA Sep 105 KRX IC/US Sep 115	Hapoalim American Isreali Index (H) Other Exchanges - None HAI IE/US Sep 125 HAI IG/US Sep 135 HAI II/US Sep 145

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
EPX IO/VO Sep 275	EAW IK/UK Sep 355	SCP IE/UE Sep 225	CFV IA/UA Sep 305
EPX IQ/UQ Sep 285	EAW IM/UM Sep 365	SCP IG/UG Sep 235	CFV IC/UC Sep 315
EPX IS/US Sep 295		SCP II/UI Sep 245	
EAW IA/UA Sep 305		SCP IK/UK Sep 255	
EAW IC/UC Sep 315		CFV IM/UM Sep 265	
EAW IE/UE Sep 325		CFV IO/VO Sep 275	
EAW IG/UG Sep 335		CFV IQ/UQ Sep 285	
EAW II/UI Sep 345		CFV IS/US Sep 295	
SIG Steel Producers Index (STQ) (S'	SIG Steel Producers Index (STQ) (S'	SIG Steel Producers Index (STQ) (S'	SIG Steel Producers Index (STQ) (S'
Other Exchanges - None	Other Exchanges - None	Other Exchanges - None	Other Exchanges - None
STQ IA/UA Sep 205	STQ IQ/UQ Sep 285	SSV IO/VO Sep 375	TYZ IK/UK Sep 455
STQ IC/UC Sep 215	SSV IA/UA Sep 305	SSV IQ/UQ Sep 385	TYZ IM/UM Sep 465
STQ IE/UE Sep 225	SSV IC/UC Sep 315	TYZ IS/US Sep 395	TYZ IO/VO Sep 475
STQ IG/UG Sep 235	SSV IE/UE Sep 325	TYZ IA/UA Sep 405	TYZ IQ/UQ Sep 485
STQ II/UI Sep 245	SSV IG/UG Sep 335	TYZ IC/UC Sep 415	TYO IS/US Sep 495
STQ IK/UK Sep 255	SSV II/UI Sep 345	TYZ IE/UE Sep 425	
STQ IM/UM Sep 265	SSV IK/UK Sep 355	TYZ IG/UG Sep 435	
STQ IO/VO Sep 275	SSV IM/UM Sep 365	TYZ II/UI Sep 445	
Defense Index (DFX) (DFX)	Drug Index (RXS) (RXS)	Drug Index (RXS) (RXS)	Gold & Silver Index (XAU) (XAU)
Other Exchanges - None	Other Exchanges - None	Other Exchanges - None	Other Exchanges - None
DFD IO/VO Sep 275	RXA IK/UK Sep 155	RXS IG/UG Sep 235	XAU IQ/UQ Sep 85
DFD IQ/UQ Sep 285	RXA IM/UM Sep 165	RXS II/UI Sep 245	XAU IS/US Sep 95
DFD IS/US Sep 295	RXA IO/VO Sep 175		XAV IA/UA Sep 105
DFN IA/UA Sep 305	RXA IQ/UQ Sep 185		XAV IC/UC Sep 115
DFN IC/UC Sep 315	RXA IS/US Sep 195		XAV IE/UE Sep 125
DFN IE/UE Sep 325	RXS IA/UA Sep 205		XAV IG/UG Sep 135
DFN IG/UG Sep 335	RXS IC/UC Sep 215		XAV II/UI Sep 145
	RXS IE/UE Sep 225		XAV IK/UK Sep 155
Gold & Silver Index (XAU) (XAU)	Housing Sector (HGX) (HGX)	Oil & Service Index (OSX) (OSX)	Oil & Service Index (OSX) (OSX)
Other Exchanges - None	Other Exchanges - None	Other Exchanges - None	Other Exchanges - None
XAV IM/UM Sep 165	HGX IA/UA Sep 205	OFJ IA/UA Sep 205	OSZ IM/UM Sep 165
XAV IO/VO Sep 175	HGX IC/UC Sep 215	OFJ IC/UC Sep 215	OSZ IO/VO Sep 175
XAV IQ/UQ Sep 185	HGX IE/UE Sep 225	OFJ IE/UE Sep 225	OSZ IQ/UQ Sep 185
XAV IS/US Sep 195	HGX IG/UG Sep 235	OFJ IG/UG Sep 235	OSZ IS/US Sep 195
XKU IA/UA Sep 205	HGX II/UI Sep 245	OFJ II/UI Sep 245	
XKU IC/UC Sep 215	HGX IK/UK Sep 255	OFJ IK/UK Sep 255	
	HGX IM/UM Sep 265		
	HGX IO/VO Sep 275		
	HGX IQ/UQ Sep 285		
Semiconductor Index (SOX) (SOX)	Semiconductor Index (SOX) (SOX)	Semiconductor Index (SOX) (SOX)	Semiconductor Index (SOX) (SOX)
Other Exchanges - None	Other Exchanges - None	Other Exchanges - None	Other Exchanges - None
SOY IA/UA Sep 305	SOY IQ/UQ Sep 385	SXX IM/UM Sep 465	SJX II/UI Sep 545
SOY IC/UC Sep 315	SOY IS/US Sep 395	SXX IO/VO Sep 475	SJX IK/UK Sep 555
SOY IE/UE Sep 325	SXX IA/UA Sep 405	SXX IQ/UQ Sep 485	SJX IM/UM Sep 565
SOY IG/UG Sep 335	SXX IC/UC Sep 415	SXX IS/US Sep 495	SJX IO/VO Sep 575
SOY II/UI Sep 345	SXX IE/UE Sep 425	SJX IA/UA Sep 505	SJX IQ/UQ Sep 585
SOY IK/UK Sep 355	SXX IG/UG Sep 435	SJX IC/UC Sep 515	SJX IS/US Sep 595
SOY IM/UM Sep 365	SXX II/UI Sep 445	SJX IE/UE Sep 525	SOX IA/UA Sep 605
SOY IO/VO Sep 375	SXX IK/UK Sep 455	SJX IG/UG Sep 535	SOX IC/UC Sep 615

Issues and Strikes	Issues and Strikes	Issues and Strikes	Issues and Strikes
Semiconductor Index (SOX) (SOX)	The Street.com Index (DOT) (DOT)	The Street.com Index (DOT) (DOT)	The Street.com Index (DOT) (DOT)
Other Exchanges - None	Other Exchanges - None	Other Exchanges - None	Other Exchanges - None
SOX IE/UE Sep 625	DUE II/UI Sep 145	DOP IE/UE Sep 225	DOT IA/UA Sep 305
SOX IG/UG Sep 635	DUE IK/UK Sep 155	DOP IG/UG Sep 235	DOT IC/UC Sep 315
SOX II/UI Sep 645	DUE IM/UM Sep 165	DOP II/UI Sep 245	DOT IE/UE Sep 325
	DUE IO/VO Sep 175	DOP IK/UK Sep 255	DOT IG/UG Sep 335
	DUE IQ/UQ Sep 185	DOP IM/UM Sep 265	DOT II/UI Sep 345
	DUE IS/US Sep 195	DOP IO/VO Sep 275	
	DOP IA/UA Sep 205	DOP IQ/UQ Sep 285	
	DOP IC/UC Sep 215	DOP IS/US Sep 295	
Utilities Index (UTY) (UTY)	Utilities Index (UTY) (UTY)	KBW Regional Banking Index (KR)	Hapoalim American Isreali Index (I
Other Exchanges - None	Other Exchanges - None	Other Exchanges - None	Other Exchanges - None
UTV IA/UA Sep 405	UTV IQ/UQ Sep 485	KBZ FP/FP Jun 77.5	HGF FK/RK Jun 152.5
UTV IC/UC Sep 415	UTV IS/US Sep 495	KCA FC/RC Jun 112.5	HGF FL/RL Jun 157.5
UTV IE/UE Sep 425	UTW IA/UA Sep 505		HGF FM/RM Jun 162.5
UTV IG/UG Sep 435			HGF FN/RN Jun 167.5
UTV II/UI Sep 445			HGF FO/RO Jun 172.5
UTV IK/UK Sep 455			HGF FP/FP Jun 177.5
UTV IM/UM Sep 465			HGF FQ/RQ Jun 182.5
UTV IO/VO Sep 475			HGF FR/RR Jun 187.5
			HGF FS/RS Jun 192.5

End of Index Fillins