

MEMORANDUM

To: All Option Members, Member Organizations & ROPs

From: Options Services

Subject: New Strike Prices

Effective at the Open of Business on Thursday, March 22, 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 |
|---|--|---|---|
| Bear Stearns Cos. (BSC) - '09 **Eff. Immed - 3/21/2007 Other Exchanges - CPAIB VLB AY/MY Jan 100 VLB AZ/MZ Jan 90 | Motorola, Inc. **Eff. Immed - 3/21/2007 Other Exchanges - ACPI MOT DQ/PQ Apr 16 MOT DT/PT Apr 19 MOT GQ/SQ Jul 16 MOT GT/ST Jul 19 | Aspect Medical Systems, Inc. (UCU **Eff. Immed - 3/21/2007 Other Exchanges - AI LMK AV/MV Jan 12.5 | Precision Castparts Corp. **Eff. Immed - 3/21/2007 Other Exchanges - ACPI PCP ED/QD May 120 |
| Stryker Corp **Eff. Immed - 3/21/2007 Other Exchanges - ACI SYK FO/RO Jun 75 | Houston Wire & Cable Company **Eff. Immed - 3/21/2007 Other Exchanges - ACP UKL ED/QD May 20 | Loew's Corporation (LTR) - '09 **Eff. Immed - 3/21/2007 Other Exchanges - ACP VRH AJ/MJ Jan 50 | Metal Management (MM) - '09 **Eff. Immed - 3/21/2007 Other Exchanges - PACI VZM AJ/MJ Jan 50 |
| Loew's Corporation (LTR) - '08 **Eff. Immed - 3/21/2007 Other Exchanges - ACP WMM AJ/MJ Jan 50 | CommScope, Inc. Other Exchanges - P CTV JJ/VJ Oct 50 | Palomar Medical Technologies, Inc. Other Exchanges - ACPI HKQ KF/WF Nov 30 | Medarex Inc (MZU) Other Exchanges - None MWM KW/WW Nov 17 1/2 (V |
| Trump Entertainment Resorts, Inc. Other Exchanges - ACPI PMQ JX/VX Oct 22 1/2 | KBR, Inc. Other Exchanges - ACP KBR DW/PW Apr 17 1/2 | Constellation Energy Group Other Exchanges - ACIP CEG ES/QS May 95 CEG ET/QT May 100 | Ambac Financial Group, Inc. Other Exchanges - ACPI ABK HO/TO Aug 75 ABK HN/TN Aug 70 |
| Ambac Financial Group, Inc. Other Exchanges - ACPI ABK KO/WO Nov 75 ABK KN/WN Nov 70 | Ambac Financial Group, Inc. Other Exchanges - ACPI ABK KS/WS Nov 95 ABK KT/WT Nov 100 | Adv. Micro Dev. Other Exchanges - ACPI AMD DB/PB Apr 10 | AMERICA MOVIL S.A.B. de C.V Other Exchanges - ACPI AMX KG/WG Nov 35 AMX KF/WF Nov 30 |
| Blackboard Inc. Other Exchanges - PIC BPU DH/PH Apr 40 BPU GH/SH Jul 40 | BHP Billiton Ltd. Other Exchanges - ACIPB BHP KU/WU Nov 37 1/2 BHP KG/WG Nov 35 | Wm. Wrigley, Jr. Other Exchanges - CPI WWY DL/PL Apr 60 WWY EL/QL May 60 WWY FL/RL Jun 60 WWY IL/UL Sep 60 | Biomarin Pharmaceutical Other Exchanges - CPAI NUR ED/QD May 20 NUR EX/QX May 22 1/2 |

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| Biomarin Pharmaceutical Other Exchanges - CPAI NUR JV/VV Oct 12 1/2 | Clean Harbor Inc. Other Exchanges - ACPI QPB GG/SG Jul 35 | Clean Harbor Inc. Other Exchanges - ACPI QPB JG/VG Oct 35 QPB JF/VF Oct 30 | Clean Harbor Inc. (QPB) - '08 Other Exchanges - ACPI YIW AF/MF Jan 30 YIW AG/MG Jan 35 |
| Corus Bankshares, Inc. Other Exchanges - CPI QBA IB/UB Sep 10 QBA IU/UU Sep 7 1/2 | Salesforce.com Other Exchanges - CAIPB CRM DG/PG Apr 35 | Deckers Outdoor Corporation Other Exchanges - ACPI QUK EL/QL May 60 | DivX Inc. Other Exchanges - CP QDW EC/QC May 15 |
| DivX Inc. Other Exchanges - CP QDW FC/RC Jun 15 QDW FV/RV Jun 12 1/2 QDW IC/UC Sep 15 QDW IV/UV Sep 12 1/2 | Downey Financial Corporation Other Exchanges - CAPI DSL KJ/WJ Nov 50 DSL KI/WI Nov 45 DSL KH/WH Nov 40 | Downey Financial Corporation Other Exchanges - CAPI DSL KO/WO Nov 75 DSL KP/WP Nov 80 | Market Vectors Gold Miners ETF (I Other Exchanges - ACIP KFW AG/MG Jan 33 KFW AH/MH Jan 34 KFW AI/MI Jan 35 |
| Market Vectors Gold Miners ETF (I Other Exchanges - ACIP XAC AG/MG Jan 33 XAC AH/MH Jan 34 XAC AI/MI Jan 35 | Global Payments, Inc. Other Exchanges - ACPI GPN EF/QF May 30 GPN HF/TF Aug 30 | Global Payments, Inc. (GPN) - '08 Other Exchanges - ACPI YAS AF/MF Jan 30 | Global Payments, Inc. (GPN) - '09 Other Exchanges - ACPI ZEZ AF/MF Jan 30 |
| ICICI Bank LTD - ADR Other Exchanges - CPIA IBN EF/QF May 30 | Illumina, Inc. Other Exchanges - ACIP IQA FX/RX Jun 22 1/2 IQA FD/RD Jun 20 | Illumina, Inc. Other Exchanges - ACIP IQA IX/UX Sep 22 1/2 IQA ID/UD Sep 20 IQA IW/UW Sep 17 1/2 | Intermune, Inc. Other Exchanges - ACPI IQY JW/VW Oct 17 1/2 IQY JC/VC Oct 15 IQY JV/VV Oct 12 1/2 |
| Moody's Corp. Other Exchanges - CAPI MCO KJ/WJ Nov 50 MCO KI/WI Nov 45 | Medarex Inc (MZU) Other Exchanges - None MWM KA/WA Nov 5 (Wrap) MWM KU/WU Nov 7 1/2 (Wra MWM KD/WD Nov 20 (Wrap) | Martin Marietta Materials, Inc. Other Exchanges - ACPI MLM EC/QC May 115 MLM EB/QB May 110 | Martin Marietta Materials, Inc. Other Exchanges - ACPI MLM EG/QG May 135 MLM EH/QH May 140 MLM EI/QI May 145 MLM EJ/QJ May 150 |
| Medicis Pharmaceuticals Corp. Other Exchanges - ACPI MRX GE/SE Jul 25 | Arcelor Mittal Other Exchanges - ACIPB MT EV/QV May 42 1/2 MT EH/QH May 40 | Micron Tech. Other Exchanges - ACPI MU GJ/SJ Jul 7 MU GK/SK Jul 8 MU GL/SL Jul 9 | Micron Tech. (MU) - '09 Other Exchanges - ACPIB VGY AU/MU Jan 7.5 |
| Nymex Holding, Inc. Other Exchanges - ACIP NMX EC/QC May 115 NMX EB/QB May 110 | POSCO Other Exchanges - ACP PKX KR/WR Nov 90 PKX KQ/WQ Nov 85 PKX KP/WP Nov 80 PKX KO/WO Nov 75 | POSCO Other Exchanges - ACP PKX KB/WB Nov 110 PKX KC/WC Nov 115 PKX KD/WD Nov 120 | Radian Group Other Exchanges - CPIA RDN EI/QI May 45 |
| Radware Ltd. Other Exchanges - ACPI AUD FB/RB Jun 10 AUD IB/UB Sep 10 | Radware Ltd. Other Exchanges - ACPI AUD EB/QB May 10 | Radware Ltd. (AUD) - '08 Other Exchanges - ACPI WXW AB/MB Jan 10 | Radware Ltd. (AUD) - '09 Other Exchanges - ACPI VQI AB/MB Jan 10 |

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| R. H. Donnelley Corp. Other Exchanges - ACPI RHD KL/WL Nov 60 RHD KK/WK Nov 55 | Regional Bank HOLDRs Trust Other Exchanges - ACIP RKH HH/TH Aug 140 RKH HG/TG Aug 135 | Regional Bank HOLDRs Trust Other Exchanges - ACIP RKH KH/WH Nov 140 RKH KG/WG Nov 135 RKH KF/WF Nov 130 RKH KN/WN Nov 170 | Riverbed Technology, Inc. Other Exchanges - ACI UEX ED/QD May 20 |
| Riverbed Technology, Inc. Other Exchanges - ACI UEX ID/UD Sep 20 UEX IW/UW Sep 17 1/2 UEX IC/UC Sep 15 | SiRF Technology Holdings (QIR) - Other Exchanges - ACPI XHC AD/MD Jan 20 XHC AX/MX Jan 22.5 | SunPower Corporation Other Exchanges - ACPI QSU EG/QG May 35 QSU EF/QF May 30 | SunPower Corporation Other Exchanges - ACPI QSU IF/UF Sep 30 QSU IE/UE Sep 25 |
| Suncor Energy (SU) - '09 Other Exchanges - ACPI OYX AJ/MJ Jan 50 OYX AB/MB Jan 110 | Theravance, Inc. Other Exchanges - ACPI TQM EX/QX May 22 1/2 TQM ED/QD May 20 TQM EW/QW May 17 1/2 | Theravance, Inc. Other Exchanges - ACPI TQM EH/QH May 40 TQM EI/QI May 45 | Toyota Motor Corporation Other Exchanges - ACPI TM EC/QC May 115 TM ED/QD May 120 TM EH/QH May 140 TM EI/QI May 145 |
| Toyota Motor Corporation (TM) - '09 Other Exchanges - ACPI ZVK AB/MB Jan 110 ZVK AC/MC Jan 115 ZVK AP/MP Jan 180 | Technical Olympic USA, Inc. (TOA) Other Exchanges - CPI TOA DZ/PZ Apr 2 1/2 TOA EZ/QZ May 2 1/2 TOA FZ/RZ Jun 2 1/2 TOA IZ/UZ Sep 2 1/2 | Technical Olympic USA, Inc. (TOA) Other Exchanges - CPI LAK AZ/MZ Jan 2.5 | Technical Olympic USA, Inc. (TOA) Other Exchanges - CPI ZXO AZ/MZ Jan 2.5 |
| Tesoro Corporation Other Exchanges - CAPIB TSO KQ/WQ Nov 85 TSO KP/WP Nov 80 TSO KO/WO Nov 75 TSO KN/WN Nov 70 | Union Pacific Corp Other Exchanges - PCAI UNP KQ/WQ Nov 85 UNP KP/WP Nov 80 | Usana Health Sciences Inc. Other Exchanges - ACPI UNX EH/QH May 40 UNX EG/QG May 35 | Usana Health Sciences Inc. Other Exchanges - ACPI UNX GG/SG Jul 35 UNX GF/SF Jul 30 |
| Usana Health Sciences Inc. Other Exchanges - ACPI UNX JG/VG Oct 35 UNX JF/VF Oct 30 UNX JE/VE Oct 25 UNX JN/VN Oct 70 | SPDR S & P HOMEBUILDERS ET Other Exchanges - ACIP XXJ IA/UA Sep 27 (Wrap) XXJ IB/UB Sep 28 (Wrap) XXJ IC/UC Sep 29 (Wrap) | Ameron International Corporation Other Exchanges - None AMN EO/QO May 75 | Affordable Residential Communities Other Exchanges - None ARC DC/PC Apr 15 |
| Atwood Oceanics, Inc. Other Exchanges - PACI ATW DL/PL Apr 60 ATW EL/QL May 60 ATW FL/RL Jun 60 ATW IL/UL Sep 60 | Anixter International, Inc. Other Exchanges - A AXE DN/PN Apr 70 AXE EN/QN May 70 AXE HN/TN Aug 70 | Stein Mart, Inc. Other Exchanges - None BMU DW/PW Apr 17 1/2 BMU EW/QW May 17 1/2 BMU FW/RW Jun 17 1/2 BMU IW/UW Sep 17 1/2 | CB Richard Eillis Group, Inc Other Exchanges - APCI CBG EH/QH May 40 |
| Loews Corp. - Carolina Group Other Exchanges - ACPI CG DP/PP Apr 80 CG EP/QP May 80 CG FP/RP Jun 80 | Deutsche Bank AG Other Exchanges - C DB EG/QG May 135 | Central European Media Enterprises Other Exchanges - None EVU ER/QR May 90 | First Energy Other Exchanges - ACPI FE EN/QN May 70 |

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| Fremont General Corporation Other Exchanges - ACPI FMT EV/QV May 12 1/2 | Global Industries, Ltd. Other Exchanges - CAPI GQO DD/PD Apr 20 GQO FD/RD Jun 20 GQO ID/UD Sep 20 | Hexcel Corp Other Exchanges - CPAI HXL FX/RX Jun 22 1/2 HXL IX/UX Sep 22 1/2 | iShares DJ US Financial Sector Ind Other Exchanges - A IYF KD/WD Nov 120 |
| J. Crew Group, Inc. Other Exchanges - ACP JCG DI/PI Apr 45 JCG II/UI Sep 45 | KBR, Inc. Other Exchanges - ACP KBR EW/QW May 17 1/2 KBR FW/RW Jun 17 1/2 KBR IW/UW Sep 17 1/2 | Sigma Designs, Inc. Other Exchanges - CPI MQN EG/QG May 35 | NBTY, Inc. Other Exchanges - ACPI NTY EK/QK May 55 |
| Novatel Wireless, Inc. Other Exchanges - ACPI NVU DW/PW Apr 17 1/2 NVU FW/RW Jun 17 1/2 | Odyssey Re Holdings Corp Other Exchanges - None ORH KI/WI Nov 45 | PIKE ELECTRIC CORPORATION Other Exchanges - CP PEC KD/WD Nov 20 | Toreador Resources Corporation Other Exchanges - ACPI QBK DW/PW Apr 17 1/2 |
| Parkervision, Inc. Other Exchanges - APC QER DC/PC Apr 15 QER HC/TC Aug 15 QER KC/WC Nov 15 | Open Text Corp. Other Exchanges - ACPI QFT KE/WE Nov 25 | Delta Petroleum Corporation Other Exchanges - ACPI QHR EX/QX May 22 1/2 | Parallel Petroleum Corporation Other Exchanges - CPI QPF EE/QE May 25 |
| Rio Tinto Plc. Other Exchanges - APC RTP EF/QF May 230 | Nuance Communications, Inc Other Exchanges - CPAI SSQ EW/QW May 17 1/2 | GSI Commerce, Inc. Other Exchanges - C UGF DE/PE Apr 25 UGF EE/QE May 25 UGF GE/SE Jul 25 UGF JE/VE Oct 25 | eHealth, Inc. Other Exchanges - None UQH KF/WF Nov 30 |
| Comtech Group, Inc. Other Exchanges - ACPI UWK ED/QD May 20 | CVS Corp. Other Exchanges - IACP CVS HH/TH AUG 40 CVS HI/TI AUG 45 CVS KH/WH NOV 40 CVS KI/WI NOV 45 | Salesforce.com Other Exchanges - CAIPB CRM KK/WK NOV 55 | Harris Corporation Other Exchanges - ACPI HRS KH/WH NOV 40 |
| Agnico-Eagle Mines Ltd. Other Exchanges - ACPI AEM KK/WK NOV 55 | ishares S & P Latin America 40 Other Exchanges - A ILF EQ/QQ MAY 173 | American Superconductor Corp. Other Exchanges - CPAI QAY DW/PW APR 17 1/2 | Kroger Company (KR) - '08 Other Exchanges - ACPIB WKK AG/MG Jan 35 |
| Kroger Company (KR) - '09 Other Exchanges - ACPIB VKK AG/MG Jan 35 | DSW, Inc. Other Exchanges - PC DSW DJ/PJ Apr 50 DSW EJ/QJ May 50 DSW GJ/SJ Jul 50 DSW JJ/VJ Oct 50 | DSW, Inc. (DSW) - '08 Other Exchanges - PC KDP AJ/MJ Jan 50 | DSW, Inc. (DSW) - '09 Other Exchanges - PC XAW AJ/MJ Jan 50 |
| Baidu.com, Inc. (BDQ) - '09 Other Exchanges - ACPIB ZRX AZ/MZ Jan 70 | First Fed Financial Corporation Other Exchanges - APCI FED EM/QM MAY 65 | Fluor Corporation Other Exchanges - ACPI FLR JA/VA OCT 105 | Given Imaging Limited Other Exchanges - ACP QPG KE/WE NOV 25 |

Issues and Strikes

General Maritime Corp.
Other Exchanges - ACIP
GMR KG/WG NOV 35

Kindred Healthcare
Other Exchanges - ACPI
KND KH/WH NOV 40

Issues and Strikes

Gen-Probe Inc.
Other Exchanges - ACPI
PSU KK/WK NOV 55

LCA- Vision, Inc.
Other Exchanges - ACPI
JVQ EG/QG MAY 35

Issues and Strikes

HOLOGIC INC
Other Exchanges - ACPI
QHX EM/QM MAY 65

Leap Wireless International, Inc.
Other Exchanges - CIP
UAO EL/QL MAY 60

Issues and Strikes

Innovative Solutions & Support, Inc.
Other Exchanges - AP
BJU KG/WG NOV 35

End of Daily Strike Price Changes - Mar 21, 2007