



**Memo #: 0776-07**

## **Memorandum**

**TO:** All Options Members and Member Organizations  
**FROM:** Walt Smith, Vice President  
**SUBJECT:** Currency Spot Values  
**DATE:** March 29, 2007

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Beginning Friday, March 30, 2007, the Philadelphia Stock Exchange will begin to disseminate a modified spot rate for its existing U.S. dollar-settled foreign currency options (“modified spot rate”), Euro (XDE) and British Pound (XDB), over the facilities of the Consolidated Tape Association.

Please see SR-Phlx-2007-28 for further information concerning the modified spot rate.

If you have any questions concerning this memorandum, please feel free to call Dan Carrigan at 215-496-5017 or myself at 215-496-5532.