

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, Wednesday, May 23, 2007.

| Issues and Strikes | Issues and Strikes | Issues and Strikes | Issues and Strikes |
|--|---|----------------------------------|------------------------|
| Sycamore Networks (QSM) ***DELETE*** | U.S DOLLAR SETTLED CURRE ***DELETE*** | U.S DOLLAR SETTLED CURREN | Washington Mutual Inc. |
| Other Exchanges - ACP | Other Exchanges - None | Other Exchanges - None | Other Exchanges - ACPI |
| SMZ AZ/MZ Jan 2 1/2 (Wrap) | BJR FN/RN Jun 187 1/2 (Wra | BJF FW/RW Jun 207 (Wrap) | WM AW/MW Jan 47 1/2 |
| SMZ AA/MA Jan 5 (Wrap) | BJR GN/SN Jul 187 1/2 (Wra | BJF GW/SW Jul 207 (Wrap) | |
| SMZ AU/MU Jan 7 1/2 (Wrap) | BJR HN/TN Aug 187 1/2 (Wra | W = Non Standard Strike Code | |
| SMZ AB/MB Jan 10 (Wrap) | BJR LN/XN Dec 187 1/2 (Wra | BJF HW/TW Aug 207 (Wrap) | |
| SMZ AV/MV Jan 12 1/2 (Wrap) | | W = Non Standard Strike Code | |
| | | BJF IW/UW Sep 207 (Wrap) | |
| | | W = Non Standard Strike Code | |
| iShares MSCI EAFE Index Fund (Ei | Dresser-Rand Grand, Inc. - 2008 Le | Torchmark Corp. | EZCORP, Inc. |
| Other Exchanges - ACIPB | Other Exchanges - CPI | Other Exchanges - API | Other Exchanges - ACPI |
| EFM FF/RF Jun 84 (Wrap) | KBO AH/MH JAN 40 | TMK FO/RO JUN 75 | ULP GT/ST JUL 17 1/2 |
| EFM FQ/RQ Jun 85 (Wrap) | | TMK HO/TO AUG 75 | |
| Q = Non Standard Strike Code | | TMK KO/WO NOV 75 | |

End of Next Day Strike Price Changes - May 22, 2007