

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, Thursday, May 24, 2007.

Issues and Strikes	Issues and Strikes	Issues and Strikes	Issues and Strikes
Overseas Shipholding Group, Inc. Other Exchanges - ACPI OSG FQ/RQ JUN 85 (Wrap) OSG GQ/SQ JUL 85 (Wrap) OSG JQ/VQ OCT 85 (Wrap)	SPX Corporation (SPW) ***DELETE*** Other Exchanges - ACPI JPW IT/UT Sep 100 (Wrap) JPW LT/XT Dec 100 (Wrap) JPW LA/XA Dec 105 (Wrap)	SPX Corporation Other Exchanges - ACPI SPW IT/UT Sep 100 SPW LT/XT Dec 100 SPW LA/XA Dec 105	PICO Holding, Inc. Other Exchanges - None DIU AH/MH Jan 40 DIU AG/MG Jan 35
iShares Russell 200 Index fund quat Other Exchanges - None IQZ IJ/UJ Sep 88 (Wrap)	U.S DOLLAR SETTLED CURREN ***DELETE*** Other Exchanges - None XDB FP/RP Jun 188 XDB GP/SP Jul 188 XDB HP/TP Aug 188 XDB IP/UP Sep 188 XDB LP/XP Dec 188 BJR GR/SR Jul 188 1/2 (Wrap) BJR HR/TR Aug 188 1/2 (Wrap)	U.S DOLLAR SETTLED CURREN Other Exchanges - None BJF FD/RD Jun 208 (Wrap) D = Non Standard Strike Code BJF GD/SD Jul 208 (Wrap) D = Non Standard Strike Code BJF HD/TD Aug 208 (Wrap) D = Non Standard Strike Code BJF ID/UD Sep 208 (Wrap) D = Non Standard Strike Code BJF LD/XD Dec 208 (Wrap) D = Non Standard Strike Code	U.S DOLLAR SETTLED CURREN Other Exchanges - None BVA FF/RF Jun 208 1/2 (Wrap) F = Non Standard Strike Code BVA GF/SF Jul 208 1/2 (Wrap) F = Non Standard Strike Code BVA HF/TF Aug 208 1/2 (Wrap) F = Non Standard Strike Code BVA IF/UF Sep 208 1/2 (Wrap) F = Non Standard Strike Code BVA LF/XF Dec 208 1/2 (Wrap) F = Non Standard Strike Code
U.S DOLLAR SETTLED CURREN Other Exchanges - None BVA FB/RB Jun 207 1/2 (Wrap) B = Non Standard Strike Code BVA GB/SB Jul 207 1/2 (Wrap) B = Non Standard Strike Code BVA HB/TB Aug 207 1/2 (Wrap) B = Non Standard Strike Code BVA IB/UB Sep 207 1/2 (Wrap) B = Non Standard Strike Code	Coca-Cola Enterproses, Inc. ***DELETE*** Other Exchanges - ACIPB CCE KY/WY Nov 27 1/2		

End of Next Day Strike Price Changes - May 23, 2007