

## MEMORANDUM

To: All Option Members, Member Organizations & ROPs

From: Options Services

Subject: New Strike Prices

Effective at the Open of Business on Thursday, May 31, 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
Genentech, Inc. **Eff. Immed - 5/30/2007 Other Exchanges - ACPI DNA IL/UL Sep 60 DWN IM/UM Sep 65 (Wrap)	Mastercard Inc. (MA) - '10 **Eff. Immed - 5/30/2007 Other Exchanges - ACPI LUE AB/MB Jan 110 LUE AT/MT Jan 100	Infospace Inc. (IOU) - '09 **Eff. Immed - 5/30/2007 Other Exchanges - ACPI OHY AF/MF Jan 30 OHY AG/MG Jan 35	Pep Boys - Manny, Moe & Jack (F) **Eff. Immed - 5/30/2007 Other Exchanges - APCI ONN AX/MX Jan 22.5
Amgen, Inc. (AMQ) - '09 **Eff. Immed - 5/30/2007 Other Exchanges - ACPI VAM AC/MC Jan 115 VAM AD/MD Jan 120	Amgen, Inc. (AMQ) - '10 **Eff. Immed - 5/30/2007 Other Exchanges - ACPI WAM AP/MP Jan 80 WAM AR/MR Jan 90 WAM AT/MT Jan 100	Amgen, Inc. (AMQ) - '10 **Eff. Immed - 5/30/2007 Other Exchanges - ACPI WAM AB/MB Jan 110 WAM AC/MC Jan 115 WAM AD/MD Jan 120	Time Warner, Inc. (TWX) - '10 **Eff. Immed - 5/30/2007 Other Exchanges - ACPIB WAN AX/MX Jan 22.5
Williams Companies (WMB) - '08 **Eff. Immed - 5/30/2007 Other Exchanges - ACIPB WYM AZ/MZ Jan 32.5	Semiconductor HOLDRs (SMH) - ' **Eff. Immed - 5/30/2007 Other Exchanges - ACIPB YRH AU/MU Jan 37.5	Annaly Mortgage Mgmt. (NLY) - ' **Eff. Immed - 5/30/2007 Other Exchanges - APCIB YVT AA/MA Jan 5	Tesoro Corporation (TSO) - '09 **Eff. Immed - 5/30/2007 Other Exchanges - CAPIB ZGC AM/MM Jan 65
Potash Corporation of Saskatchewan Other Exchanges - ACP ZFU AR/MR Jan 90 (Wrap)	Nymex Holding, Inc. Other Exchanges - ACIP NMX GI/SI Jul 145 NMX GJ/SJ Jul 150	Polymedica Corporation (PM) - '08 Other Exchanges - ACPIB ZJL AJ/MJ Jan 50	Polymedica Corporation (PM) - '09 Other Exchanges - ACPIB OXI AJ/MJ Jan 50
Ishares Russell 2000 Index Fund (IV) Other Exchanges - ACPI IOW HM/TM Aug 91 (Wrap) IOW HN/TN Aug 92 (Wrap) IOW HO/TO Aug 93 (Wrap) IOW HP/TP Aug 94 (Wrap)	Jones Soda Company Other Exchanges - C QJD FV/RV Jun 12 1/2 QJD GV/SV Jul 12 1/2 QJD IV/UV Sep 12 1/2 QJD LV/XV Dec 12 1/2	KB Home Other Exchanges - ACPI KBH FX/RX Jun 22 1/2 KBH FD/RD Jun 20 KBH FW/RW Jun 17 1/2 KBH FC/RC Jun 15	KB Home Other Exchanges - ACPI KBH GE/SE Jul 25 KBH GX/SX Jul 22 1/2 KBH GD/SD Jul 20 KBH GW/SW Jul 17 1/2

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KB Home Other Exchanges - ACPI KBH GC/SC Jul 15 KBH GV/SV Jul 12 1/2 KBH GB/SB Jul 10	KB Home Other Exchanges - ACPI KBH JX/VX Oct 22 1/2 KBH JD/VD Oct 20 KBH JW/VW Oct 17 1/2 KBH JC/VC Oct 15	KB Home Other Exchanges - ACPI KBH FV/RV Jun 12 1/2 KBH FB/RB Jun 10 KBH JV/VV Oct 12 1/2 KBH JB/VB Oct 10	Companhia Siderurgica Nacional S **Eff. Immed - 5/30/2007 Other Exchanges - ACPB SID LL/XL Dec 60
Companhia Siderurgica Nacional S. Other Exchanges - ACPB SID FL/RL Jun 60 SID GL/SL Jul 60 SID IL/UL Sep 60	ACCO Brands Corporation Other Exchanges - A ABD GF/SF Jul 30	AvalonBay Communties, Inc. Other Exchanges - AC AVB AG/MG Jan 135	Bois d'Arc Energy, Inc. Other Exchanges - PCA BDE FD/RD Jun 20 BDE GD/SD Jul 20 BDE JD/VD Oct 20
BRE Properties, Inc. Class A Other Exchanges - A BRE AN/MN Jan 70	Dress Barn Inc. Other Exchanges - ACPIB DTQ GE/SE Jul 25 DTQ LE/XE Dec 25	CDW Corporation Other Exchanges - CAPI DWQ FR/RR Jun 90	Matrixx Initiatives Inc. Other Exchanges - ACPI IHU FX/RX Jun 22 1/2 IHU JX/VX Oct 22 1/2
Crucell NV Other Exchanges - ACIP JXU GD/SD Jul 20 JXU ID/UD Sep 20 JXU LD/XD Dec 20	Silicon Motion Technology Corpora Other Exchanges - CP MQI GE/SE Jul 25	Navteq Corporation Other Exchanges - ACPIB NVT FI/RI Jun 45	Novatel Wireless, Inc. Other Exchanges - ACPIB NVU FE/RE Jun 25 NVU GE/SE Jul 25
Pre-Paid Legal Services, Inc. Other Exchanges - AP PPD FN/RN Jun 70 PPD HN/TN Aug 70 PPD KN/WN Nov 70	Phillips -Van Heusen Corporation Other Exchanges - ACI PVH GM/SM Jul 65 PVH LM/XM Dec 65	JA Solar Holdings Co Ltd. Other Exchanges - C QJP FD/RD Jun 20 QJP GD/SD Jul 20 QJP ID/UD Sep 20 QJP LD/XD Dec 20	Creative Technology Other Exchanges - C RFQ GZ/SZ Jul 2 1/2 RFQ JZ/VZ Oct 2 1/2
StanCorp Financial Group Other Exchanges - P SFG AK/MK Jan 55	Integry's Energy Group, Inc. Other Exchanges - None TEG GJ/SJ Jul 50	Vornado Realty Trust Other Exchanges - PIC VNO GE/SE Jul 125	Washington Group International Other Exchanges - AP WNG FR/RR Jun 90 WNG GR/SR Jul 90 WNG IR/UR Sep 90 WNG LR/XR Dec 90
Watsco Inc. Other Exchanges - PI WSO FM/RM Jun 65 WSO GM/SM Jul 65 WSO HM/TM Aug 65 WSO KM/WM Nov 65	Wright Express Corp. Other Exchanges - None WXS FH/RH Jun 40 WXS GH/SH Jul 40 WXS IH/UH Sep 40 WXS LH/XH Dec 40	Cree, Inc. (CQR) - '09 Other Exchanges - ACIPB OQI AG/MG Jan 35	ALCOA Inc. (AA) - '09 Other Exchanges - ACIPB OKH AK/MK Jan 55
Agnico-Eagle Mines Ltd. (AEM) - Other Exchanges - ACPI ZZJ AL/ML Jan 60	Amazon.com (ZQN) - '09 Other Exchanges - ACPIB VON AB/MB Jan 110	Atwood Oceanics, Inc. (ATW) - '09 Other Exchanges - PACI ZFJ AT/MT Jan 100	BHP Billiton Ltd. (BHP) - '09 Other Exchanges - ACIPB ZPK AP/MP Jan 80
Clorox Company (CLX) - '09 Other Exchanges - CPIA VUT AR/MR Jan 90	Diamond Offshore Drilling (DO) - Other Exchanges - ACIPB VCT AF/MF Jan 130	Digital River Inc. (DQI) - '09 Other Exchanges - ACPIB OVY AP/MP Jan 80	Exelon Corporation (EXC) - '09 Other Exchanges - CPAIB VFR AT/MT Jan 100

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Freeport-McMoran (FCX) - '09 Other Exchanges - APCIB OMT AA/MA Jan 105 OMT AB/MB Jan 110	Fording Canadian Coal Trust (FDG) Other Exchanges - ACPIB VFZ AH/MH Jan 40	Atwood Oceanics, Inc. Other Exchanges - PACI ATW GO/SO Jul 75	Blackboard Inc. Other Exchanges - PIC BPU GJ/SJ Jul 50
General Cable Corp. Other Exchanges - API BGC FO/RO Jun 75	CDW Corporation Other Exchanges - CAPI DWQ GS/SS Jul 95 DWQ AT/MT Jan 100	Cleveland-Cliffs Inc. Other Exchanges - CPAIB CLF JS/VS Oct 95 CLF JT/VT Oct 100	Deckers Outdoor Corporation Other Exchanges - ACPI QUK GS/SS Jul 95 QUK GT/ST Jul 100
Deckers Outdoor Corporation Other Exchanges - ACPI QUK IT/UT Sep 100 QUK IA/UA Sep 105	Deckers Outdoor Corporation Other Exchanges - ACPI QUK LT/XT Dec 100 QUK LA/XA Dec 105 QUK LB/XB Dec 110 QUK LC/XC Dec 115	Fording Canadian Coal Trust Other Exchanges - ACPIB FDG IG/UG Sep 35	Flowserve Corporation Other Exchanges - CIP FLS FO/RO Jun 75
The First Marblehead Corp. Other Exchanges - CPIAB FMD GI/SI Jul 45	Fuel-Tek N.V. Other Exchanges - CI FQF GG/SG Jul 35	Frontier Oil Corp. Other Exchanges - ACPIB FTO AK/MK Jan 55	Hercules Offshore, Inc. Other Exchanges - PCI HIQ JI/VI Oct 45
Petrohawk Energy Corporation Other Exchanges - CPIA HK GD/SD Jul 20	Hornbeck Offshore Services, Inc. Other Exchanges - CI HOS GJ/SJ Jul 50	Humana, Inc. Other Exchanges - CIAPB HUM HO/TO Aug 75 HUM KP/WP Nov 80	Intercontinental Exchange, Inc. (ICI) Other Exchanges - CPAIB IHH LS/XS Dec 195 (Wrap) IHH LT/XT Dec 200 (Wrap) IHH LB/XB Dec 210 (Wrap)
InterOil Corporation Other Exchanges - ACIPB IOC IL/UL Sep 60 IOC IM/UM Sep 65	InterOil Corporation Other Exchanges - ACIPB IOC LL/XL Dec 60 IOC LM/XM Dec 65	Ivanhoe Mines Limited Other Exchanges - CPAI IVN FW/RW Jun 17 1/2	James River Coal Company Other Exchanges - CPIA JQM LX/XX Dec 22 1/2 JQM LE/XE Dec 25
Lockheed Martin Corp. Other Exchanges - CPAB LMT LC/XC Dec 115 LMT LD/XD Dec 120	McDermott International Other Exchanges - ACPIB MDR HR/TR Aug 90	Mohawk Industries Other Exchanges - ACPI MHK GB/SB Jul 110	The Mosaic Company Other Exchanges - ACPI MOS LI/XI Dec 45
Marathon Oil Corp. Other Exchanges - APCI MRO AV/MV Jan 145 V = Non Standard Strike Code	Arcelor Mittal Other Exchanges - ACIPB MT IN/UN Sep 70	Arcelor Mittal Other Exchanges - ACIPB MT LN/XN Dec 70 MT LO/XO Dec 75	Manitowoc Company, Inc. Other Exchanges - ACPIB MTW GQ/SQ Jul 85 MTW GR/SR Jul 90
Manitowoc Company, Inc. Other Exchanges - ACPIB MTW LT/XT Dec 100 MTW LA/XA Dec 105	Blue Nile, Inc. Other Exchanges - ACPI JWU GM/SM Jul 65	OM Group, Inc. Other Exchanges - CPAI OMG FN/RN Jun 70	Foster Wheeler, Ltd. (UFB) - '09 Other Exchanges - ACPIB ZHF AK/MK Jan 155
Hewlett Packard (HPQ) - '09 Other Exchanges - ACPIB VHP AM/MM Jan 65	InterOil Corporation (IOC) - '09 Other Exchanges - ACIPB OCE AL/ML Jan 60 OCE AM/MM Jan 65 OCE AN/MN Jan 70	Coca Cola Co. (KO) - '09 Other Exchanges - ACPIB VKO AM/MM Jan 65	McDermott International (MDR) - Other Exchanges - ACPIB YAE AT/MT Jan 100 YAE AA/MA Jan 105

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The Mosaic Company (MOS) - '08 Other Exchanges - ACPI LXW AI/MI Jan 45	The Mosaic Company (MOS) - '09 Other Exchanges - ACPI ZXW AJ/MJ Jan 50	Morgan Stanley (MS) - '09 Other Exchanges - ACPB VWD AD/MD Jan 120	NII Holdings (QHJ) - '09 Other Exchanges - ACPIB VQD AC/MC Jan 115 VQD AD/MD Jan 120
Ishares Russell 2000 Index Fund (IOM Group, Inc.) Other Exchanges - ABCIP VAJ AW/MW Jan 101 (Wrap) VAJ AX/MX Jan 102 (Wrap) VAJ AY/MY Jan 103 (Wrap)	OMG GN/SN Jul 70 OMG GO/SO Jul 75	Penn National Gaming Other Exchanges - PACIB UQN JL/VL Oct 60 UQN JM/VM Oct 65	Penn National Gaming Other Exchanges - PACIB UQN AM/MM Jan 65 UQN AN/MN Jan 70
Freightcar America, Inc. Other Exchanges - CPI RQN LM/XM Dec 65	Bankrate, Inc. Other Exchanges - ACP QIB GJ/SJ Jul 50	RadioShack Corporation Other Exchanges - ACIPB RSH AI/MI Jan 45 RSH JI/VI Oct 45	Sanderson Farms Other Exchanges - CP SQS FJ/RJ Jun 50 SQS HJ/TJ Aug 50 SQS HK/TK Aug 55
Sanderson Farms Other Exchanges - CP SQS KJ/WJ Nov 50 SQS KK/WK Nov 55	Sara Lee Corp. Other Exchanges - ACPIB SLE JX/VX Oct 22 1/2	Systemax Inc. Other Exchanges - ACIP SYX GE/SE Jul 25	Tenaris S.A. (TS) Other Exchanges - ACPIB TSW GK/SK Jul 55 (Wrap)
TweenBrands, Inc. Other Exchanges - CPI TWB GJ/SJ Jul 50	Verizon Comms. Other Exchanges - ACPI VZ JJ/VJ Oct 50	WCI Communities Other Exchanges - CPAI WCI GE/SE Jul 25	Western Refining, Inc. Other Exchanges - CPI WNR GK/SK Jul 55
Western Refining, Inc. Other Exchanges - CPI WNR IL/UL Sep 20	Western Refining, Inc. Other Exchanges - CPI WNR LL/XL Dec 60 WNR LM/XM Dec 65	Western Union Company Other Exchanges - ACIP WU KF/WF Nov 30	Yum! Brands Inc. Other Exchanges - ACIPB YUM JP/VP Oct 80
Oracle Corp (ORQ) - '09 Other Exchanges - ACPIB VOC AF/MF Jan 30	Southwestern Energy Corporation Other Exchanges - ACIPB LVX AM/MM Jan 65	RadioShack Corporation (RSH) - '0 Other Exchanges - ACIPB VJY AJ/MJ Jan 50	Verizon Communications (VZ) - 'C Other Exchanges - ACPI VBU AK/MK Jan 55
Western Union Company (WU) - '0 Other Exchanges - ACIP ZEP AG/MG Jan 35	Oil & Service Index (OSX) (OSX) Other Exchanges - None OFJ IM/UM Sep 265 OFJ IN/UN Sep 270 OFJ IO/VO Sep 275 OFJ IP/UP Sep 280 OFJ IQ/UQ Sep 285 OFJ IR/UR Sep 290	Oil & Service Index (OSX) (OSX) Other Exchanges - None OFJ LP/XP Dec 280 OFJ LR/XR Dec 290 OSX LT/XT Dec 300 OSX LB/XB Dec 310	Ishares Russell 2000 Index Fund (V) Other Exchanges - ACPI IOW KM/WM NOV 91 IOW KN/WN NOV 92 IOW KO/VO NOV 93 IOW KP/WP NOV 94
Watsco Inc. - 2008 Leap Other Exchanges - PI LAR AM/MM JAN 65	<b>International Rectifier Corporation</b> <b>Other Exchanges - ACIP</b> <b>YFB AY/MY Jan 135</b> <b>YFB AZ/MZ Jan 140</b>	<b>Marathon Oil Corp.</b> <b>Other Exchanges - APCI</b> <b>MRO AU/MU Jan 150</b> <b>U = Non Standard Strike Code</b>	<b>McDermott International (MDR)</b> <b>Other Exchanges - ACPIB</b> <b>OYZ AZ/MZ Jan 120</b>
<b>Baidu.com, Inc. (BDQ) - '09</b> <b>Other Exchanges - ACPIB</b> <b>ZRX AM/MM Jan 230</b>			

End of Daily Strike Price Changes - May 30, 2007