



400 South LaSalle
Chicago, IL 60605
www.opradata.com

American Stock Exchange, L.L.C.
Boston Stock Exchange, Inc.
Chicago Board Options Exchange, Inc.
International Securities Exchange, Inc.
Pacific Exchange, Inc.
Philadelphia Stock Exchange, Inc.

Joseph P. Corrigan
Executive Director

Phone: 312 786-7190
Fax: 312 786-7409
corriganj@cboe.com

April 5, 2007

Dear OPRA Market Data Recipients:

The International Securities Exchange is planning on trading cash settled FCO's. These options will be reported as equity/index options through OPRA. ISE will follow the OPRA format for equity/index options except the ISE will use 2 additional strike price tables.

The OPRA strike price tables are in Appendix E of the Data Recipient Specification. The FCO table used by PHLX for FCO options is renamed FCO Table 1. Other than the table being renamed, there is no other change in PHLX FCO's.

ISE has asked OPRA to add two tables for their FCO's. They will be called FCO Table 2 and FCO Table 3. FCO Table 2 will be used from day 1 of trading by ISE. Table 3 will be used at a later date.

The 3 FCO tables are attached.

Trading is expected to begin the week of April 16, 2007. If you have any questions about the product, please contact Jodi Burns at (646) 805-1823.

Very truly yours,

Joe Corrigan
Executive Director

JC\km
Attachments

APPENDIX E: STRIKE PRICE TABLES

FOREIGN CURRENCY OPTION TABLE 1

Exercise Price Code	<u>EXERCISE PRICES</u>																							
	A	0.25	6.00	11.75	17.50	23.25	29.00	34.75	40.50	46.25	52.00	57.75	63.50	69.25	75.00	80.75	86.50	92.25	98.00	103.75	109.50	115.25	121.00	126.75
B	0.50	6.25	12.00	17.75	23.50	29.25	35.00	40.75	46.50	52.25	58.00	63.75	69.50	75.25	81.00	86.75	92.50	98.25	104.00	109.75	115.50	121.25	127.00	132.75
C	0.75	6.50	12.25	18.00	23.75	29.50	35.25	41.00	46.75	52.50	58.25	64.00	69.75	75.50	81.25	87.00	92.75	98.50	104.25	110.00	115.75	121.50	127.25	133.00
D	1.00	6.75	12.50	18.25	24.00	29.75	35.50	41.25	47.00	52.75	58.50	64.25	70.00	75.75	81.50	87.25	93.00	98.75	104.50	110.25	116.00	121.75	127.50	133.25
E	1.25	7.00	12.75	18.50	24.25	30.00	35.75	41.50	47.25	53.00	58.75	64.50	70.25	76.00	81.75	87.50	93.25	99.00	104.75	110.50	116.25	122.00	127.75	133.50
F	1.50	7.25	13.00	18.75	24.50	30.25	36.00	41.75	47.50	53.25	59.00	64.75	70.50	76.25	82.00	87.75	93.50	99.25	105.00	110.75	116.50	122.25	128.00	133.75
G	1.75	7.50	13.25	19.00	24.75	30.50	36.25	42.00	47.75	53.50	59.25	65.00	70.75	76.50	82.25	88.00	93.75	99.50	105.25	111.00	116.75	122.50	128.25	134.00
H	2.00	7.75	13.50	19.25	25.00	30.75	36.50	42.25	48.00	53.75	59.50	65.25	71.00	76.75	82.50	88.25	94.00	99.75	105.50	111.25	117.00	122.75	128.50	134.25
I	2.25	8.00	13.75	19.50	25.25	31.00	36.75	42.50	48.25	54.00	59.75	65.50	71.25	77.00	82.75	88.50	94.25	100.00	105.75	111.50	117.25	123.00	128.75	134.50
J	2.50	8.25	14.00	19.75	25.50	31.25	37.00	42.75	48.50	54.25	60.00	65.75	71.50	77.25	83.00	88.75	94.50	100.25	106.00	111.75	117.50	123.25	129.00	134.75
K	2.75	8.50	14.25	20.00	25.75	31.50	37.25	43.00	48.75	54.50	60.25	66.00	71.75	77.50	83.25	89.00	94.75	100.50	106.25	112.00	117.75	123.50	129.25	135.00
L	3.00	8.75	14.50	20.25	26.00	31.75	37.50	43.25	49.00	54.75	60.50	66.25	72.00	77.75	83.50	89.25	95.00	100.75	106.50	112.25	118.00	123.75	129.50	135.25
M	3.25	9.00	14.75	20.50	26.25	32.00	37.75	43.50	49.25	55.00	60.75	66.50	72.25	78.00	83.75	89.50	95.25	101.00	106.75	112.50	118.25	124.00	129.75	135.50
N	3.50	9.25	15.00	20.75	26.50	32.25	38.00	43.75	49.50	55.25	61.00	66.75	72.50	78.25	84.00	89.75	95.50	101.25	107.00	112.75	118.50	124.25	130.00	135.75
O	3.75	9.50	15.25	21.00	26.75	32.50	38.25	44.00	49.75	55.50	61.25	67.00	72.75	78.50	84.25	90.00	95.75	101.50	107.25	113.00	118.75	124.50	130.25	136.00
P	4.00	9.75	15.50	21.25	27.00	32.75	38.50	44.25	50.00	55.75	61.50	67.25	73.00	78.75	84.50	90.25	96.00	101.75	107.50	113.25	119.00	124.75	130.50	136.25
Q	4.25	10.00	15.75	21.50	27.25	33.00	38.75	44.50	50.25	56.00	61.75	67.50	73.25	79.00	84.75	90.50	96.25	102.00	107.75	113.50	119.25	125.00	130.75	136.50
R	4.50	10.25	16.00	21.75	27.50	33.25	39.00	44.75	50.50	56.25	62.00	67.75	73.50	79.25	85.00	90.75	96.50	102.25	108.00	113.75	119.50	125.25	131.00	136.75
S	4.75	10.50	16.25	22.00	27.75	33.50	39.25	45.00	50.75	56.50	62.25	68.00	73.75	79.50	85.25	91.00	96.75	102.50	108.25	114.00	119.75	125.50	131.25	137.00
T	5.00	10.75	16.50	22.25	28.00	33.75	39.50	45.25	51.00	56.75	62.50	68.25	74.00	79.75	85.50	91.25	97.00	102.75	108.50	114.25	120.00	125.75	131.50	137.25
U	5.25	11.00	16.75	22.50	28.25	34.00	39.75	45.50	51.25	57.00	62.75	68.50	74.25	80.00	85.75	91.50	97.25	103.00	108.75	114.50	120.25	126.00	131.75	137.50
V	5.50	11.25	17.00	22.75	28.50	34.25	40.00	45.75	51.50	57.25	63.00	68.75	74.50	80.25	86.00	91.75	97.50	103.25	109.00	114.75	120.50	126.25	132.00	137.75
W	5.75	11.50	17.25	23.00	28.75	34.50	40.25	46.00	51.75	57.50	63.25	69.00	74.75	80.50	86.25	92.00	97.75	103.50	109.25	115.00	120.75	126.50	132.25	138.00

Note: Although the above table ends with strike price 138.00, it also includes higher strike prices, e.g., CODE A - 138.25, 144.00, 149.75, 155.50, 161.25, 167.00, etc.

APPENDIX E

STRIKE PRICE TABLES FCO TABLE 2

A	\$.50	\$10.50
B	\$1.00	\$11.00
C	\$1.50	\$11.50
D	\$2.00	\$12.00
E	\$2.50	\$12.50
F	\$3.00	\$13.00
G	\$3.50	\$13.50
H	\$4.00	\$14.00
I	\$4.50	\$14.50
J	\$5.00	\$15.00
K	\$5.50	\$15.50
L	\$6.00	\$16.00
M	\$6.50	\$16.50
N	\$7.00	\$17.00
O	\$7.50	\$17.50
P	\$8.00	\$18.00
Q	\$8.50	\$18.50
R	\$9.00	\$19.00
S	\$9.50	\$19.50
T	\$10.00	\$20.00

Although the above table ends with a strike price of \$20.00 it also includes higher strike prices. e.g. A = \$20.50, \$30.50, etc.

APPENDIX E

STRIKE PRICE TABLES FCO TABLE 3

A	\$.10	\$2.10
B	\$.20	\$2.20
C	\$.30	\$2.30
D	\$.40	\$2.40
E	\$.50	\$2.50
F	\$.60	\$2.60
G	\$.70	\$2.70
H	\$.80	\$2.80
I	\$.90	\$2.90
J	\$1.00	\$3.00
K	\$1.10	\$3.10
L	\$1.20	\$3.20
M	\$1.30	\$3.30
N	\$1.40	\$3.40
O	\$1.50	\$3.50
P	\$1.60	\$3.60
Q	\$1.70	\$3.70
R	\$1.80	\$3.80
S	\$1.90	\$3.90
T	\$2.00	\$4.00

Although the above table ends with a strike price of \$4.00 it also includes higher strike prices. e.g. A = \$4.10, \$6.10, etc.