MEMO #: 0957-08

MEMORANDUM

TO: All Option Members, Member Organizations and ROTs

FROM: Listings Administration

DATE: May 16, 2008

RE: The SIG KCI Coal IndexTM (SCPSM) - Components and Specifications

The following information pertains to the SIG KCI Coal IndexTM (SCPSM), scheduled to begin trading on the PHLX on Monday, May 19, 2008.

SIG KCI Coal Index[™] (SCPSM)

Symbol:SCPAlternate Symbol:SDC2.5 Point Symbol:SDLAlternate 2.5 Point Symbol:SDVSettlement Symbol:KOC

Settlement Value: Based on the *opening* prices of the component stocks on the last trading day

prior to expiration

Position/Exercise Limits: 31,500 contracts

Exercise Style: European

Trading Hours: 9:30 a.m. to 4:00 p.m. Calculation method: Equal-dollar weighted

CUSIP Number 784-26H-104 **Sector Divisor** 1,697.6063

STOCK SYMBOL	COMPANY NAME	COMPONENT SHARES
ACI	Arch Coal Inc	171
ANR	Alpha Natural Resources Inc	193
ВНР	BHP Billiton Ltd	124
BTU	Peabody Energy Corp	150
BUCY	Bucyrus International Inc	80
CNX	Consol Energy Inc	116
FCL	Foundation Coal Holdings Inc	162
FDG	Fording Canadian Coal Trust	160
HW	Headwaters Inc	667
ICO	International Coal Group Inc	1292
JOYG	Joy Global Inc	130
JRCC	James River Coal Co	434
MEE	Massey Energy Co	190
PCX	Patriot Coal Corp	152
PVA	Penn Virginia Corp	193
RTP	RIO Tinto Plc	20
WLT	Walter Industries Inc	144

Questions regarding this release may be directed to Listings Administration at 1-800-THE-PHLX, choice #2, or (215) 496-5380.