



MEMO # :1801-08

To: All Option Members, Member Organizations & ROTs

Date: October 17, 2008

Subject: SIG KCI Coal Index™ (SCPSM) Quarterly Rebalancing

The following changes will be made to the SIG KCI Coal Index™ (SCPSM), before the open of business on Monday, October 20, 2008.

<u>Company Name</u>	<u>Stock Symbol</u>		<u>Shares</u>
Arch Coal Inc.	ACI	13.21	414
Alpha Natural Resources	ANR	24.3	263
BHP Billiton Ltd.	BHP	20.37	285
Peabody Energy	BTU	29.84	312
Bucyrus International	BUCY	34.32	396
Consolidated Energy Inc.	CNX	#NT/FND	292
Foundation Coal	FCL	26.05	455
Fording Canada	FDG	2.45	127
Headwaters Inc.	HW	26.86	1004
International Coal	ICO	8.75	2242
Joy Global Inc.	JOYG	#NT/FND	376
James River Coal	JRCC	11.03	539
Massey Energy Corp.	MEE	44.12	429
Patriot Coal Corp.	PCX		602
Penn Virginia Coal	PVA		298
RIO Tinto Plc AD	RTP		64
Walter Industries	WLT		289

The revised SCP ##### #NT/FND

Questions concerning this release should be directed to Global Financial Products at 1-800-THE-PHLX, choice #2 or (215) 496-1508.