

To: All Option Members, Member Organizations & ROTs  
 From: Market Watch  
 Date: April 20, 2007  
 Subject: SIG Coal Producers Index<sup>TM</sup> (SCP<sup>SM</sup>) Quarterly Rebalancing

The Philadelphia Stock Exchange, Inc. (PHLX) has determined to make the following changes to the SIG Coal Producers Index<sup>TM</sup> (SCP<sup>SM</sup>), before the open of business on Monday, April 23, 2007.

<u>Company Name</u>	<u>Stock Symbol</u>	<u>Shares</u>
Arch Coal Inc.	ACI	284
Alliance Resources Partners LP	ARLP	251
BHP Billiton Ltd	BHP	198
Peabody Energy Corp.	BTU	215
CONSOL Energy, Inc.	CNX	241
Fording Canadian Coal Trust	FDG	427
Headwaters, Inc.	HW	447
Massey Energy Co.	MEE	401
Natural Resources Partners LP	NRP	288
Penn Virginia Resources Partners LP	PVR	338
Rio Tinto PLC	RTP	40

The revised SCP<sup>SM</sup> divisor is: 378.5400

Questions concerning this release should be directed to the Market Watch at 1-800-THE-PHLX, choice #2 or (215) 496-5380.