

To: All Option Members, Member Organizations & ROTs  
 From: Market Watch  
 Date: July 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, July 23, 2007.

<u>Company Name</u>	<u>Stock Symbol</u>	<u>Shares</u>
Arch Coal Inc.	ACI	299
Alliance Resources Partners LP	ARLP	239
BHP Billiton Ltd	BHP	149
Peabody Energy Corp.	BTU	216
CONSOL Energy, Inc.	CNX	216
Fording Canadian Coal Trust	FDG	295
Headwaters, Inc.	HW	609
Massey Energy Co.	MEE	426
Natural Resources Partners LP	NRP	248
Penn Virginia Resources Partners LP	PVR	311
Rio Tinto PLC	RTP	32

The revised SCP<sup>SM</sup> divisor is: 345.2722

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