

Date: June 13, 2007

## MEMORANDUM

To: All Option Members, Member Organizations &amp; ROTs

From: Market Watch

Subject: QUARTERLY SHARES UPDATE FOR THE UTILITY INDEX (UTY)

The following is an updated list of the outstanding shares of the issues comprising this sector. The Base Divisor will be announced prior to the open of business, on the effective date, June 18, 2007.

<u>COMPANY NAME</u>	<u>SECURITY SYMBOL</u>	<u>OUTSTANDING SHARES (000s)</u>
Ameren Corp.	AEE	206,262 **
American Electric Power	AEP	398,767 **
AES Corp.	AES	667,583 **
CenterPoint Energy, Inc.	CNP	320,788 **
Dominion Resources	D	350,317 **
DTE Energy Holding Co.	DTE	176,065 **
Duke Energy Corp.	DUK	1,259,460 **
Consolidated Edison	ED	270,518 **
Edison International	EIX	325,811 **
Entergy Corp.	ETR	197,265 **
Exelon Corp.	EXC	672,650 **
Firstenergy Corp.	FE	304,835 **
FPL Group, Inc.	FPL	406,416 **
Northeast Utilities	NU	154,285 **
PG & E Corp.	PCG	351,499 **
Public Service Enterprise	PEG	252,771 **
Progress Energy, Inc.	PGN	254,199 **
Southern Co.	SO	751,809 **
TXU Corp.	TXU	459,153 **
XCEL Energy, Inc.	XEL	408,915 **

\*\*Indicates a change in outstanding shares

The revised UTY divisor will be announced on a separate release following the close of business on Friday, June 15, 2007.

Questions concerning this release should be directed to Market Watch at (215) 496-5380.