



MEMO: 2283-07

MEMORANDUM

TO: All Option Members, Member Organizations & ROTs
FROM: Market Watch
DATE: September 14, 2007
RE: **Upcoming Change in the SIG Steel Producers IndexTM (STQSM)**

Please be advised that the Susquehanna Investment Group (“SIG”) has decided to make the following changes to the SIG Steel Producers Index (STQSM); **effective at the open of business on Monday, September 24, 2007:**

ADDITIONS:

Index Shares

Quanex Corp. (NX)

The revised STQSM divisor and NX shares will be announced on a separate release following the close of business on Friday, September 21, 2007.

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