



MEMO: 2341-07

MEMORANDUM

TO: All Option Members, Member Organizations & ROTs
FROM: Market Watch
DATE: September 21, 2007
RE: **Upcoming Change in the SIG Steel Producers Index™ (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:**

| <u>ADDITIONS:</u> | <u>Index Shares</u> |
|--------------------------|----------------------------|
| Quanex Corp. (NX) | 209 |

The revised STQSM divisor is: 254.5764

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