

OPTIONS EXCHANGE

Market Information Circular

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Subject: OSI Half Point Consolidation

This notice is to remind members of the upcoming Option Symbology Initiative (OSI) Consolidation Event effective for March 8, 2010.

This consolidation event will standardize the strike prices for all index and world currency options into the actual (true) value (not multiplied by 10 in the clearing cycle as done currently).

Below is a link to the symbols specifically listed on the ISE that will be impacted by this event. The spreadsheet contains ISE Index and Currency products as well as other Industry indices.

[http://www.ise.com/assets/documents/OptionsExchange/misc/2.5%20strike%20OSI%20Wrap%20Symbols%20\(new\).xls](http://www.ise.com/assets/documents/OptionsExchange/misc/2.5%20strike%20OSI%20Wrap%20Symbols%20(new).xls)

To view the full list of products being standardized in the half point consolidation, please view the OCC Symbology Implementation page at <http://www.theocc.com/initiatives/symbology/implementation.jsp>.

For any further questions regarding consolidation please call me or Mark Grinbaum at 212-897-0255.