August 25, 2010

Dear OPRA Market Data Recipients:

SIAC sends open interest messages before the opening. This is normally at 6:30 a.m., Eastern Time. In the past, if the open interest transmission was delayed, the information was sent after the close. Several firms have asked that the open interest be sent before the close when there has been a delay. In the future, open interest will be sent as soon as it becomes available. If it is sent during market hours, it will be on a controlled basis so that quotes and last sales are not impacted.

Very truly yours,

Joe Corrigan

Executive Director

JC\km