



#38363

TO: ALL CLEARING MEMBERS

DATE: FEBRUARY 3, 2016

SUBJECT: ISE MERCURY OPTIONS EXCHANGE (MCRY)

ISE MERCURY (MCRY) has been approved by the SEC to become the newest participant exchange of the OCC, intending to begin operations on February 16, 2016. In preparation for the commencement of trading by ISE MERCURY, Clearing Members should review the following:

- The ISE Mercury identifier for OCC DDS messages will include the MIC code of “MCRY.”
- The Exchange ID for ISE Mercury will be “J.”
- The Exchange Acronym for ISE Mercury will be “MCRY.”
- OCC will be providing DDS Security Definition messages (SecDefUpd) indicating the products that ISE Mercury plans to trade prior to ISE Mercury’s activation.
- ISE Mercury is expected to be added to ENCORE for the entry of CMTA agreements the week of February 8th. If Clearing Members have CMTA agreements up at all options exchanges, OCC will automatically add the CMTA agreement for ISE Mercury. If they are not up at all exchanges, Clearing Members will be required to update their CMTA agreements for ISE Mercury via ENCORE.
- All Clearing Members intending to trade as Market Makers and planning to participate in trading on Day 1 should submit appropriate paperwork to the OCC prior to February 10, 2016.

Questions regarding trading on ISE Mercury can be addressed to the ISE Trade Desk| helpdesk@ise.com | 877-473-9989.

If you have any questions, please contact your Clearing Member representative or the Member Services Help Desk at the following numbers: 800-621-6072 or 800-544-6091. Within Canada, please call 800-424-7320. Clearing Members may also e-mail us at memberservices@theocc.com.