



ISE Introduces ISE Implied Volatility and Greeks Feed™

New York, October 25, 2011 – The International Securities Exchange (ISE) has introduced the ISE Implied Volatility and Greeks Feed™, a joint offering from ISE and Hanweck Associates. Powered by Hanweck Associates' high-performance Volera™ engine, this feed provides real-time, low-latency, tick-level options analytics for all equity, index and ETF options traded on the nine U.S. options exchanges.

ISE offers the ISE Implied Volatility and Greeks Feed through an intuitive data feed format that allows the seamless integration of the data feed into trading and risk-management applications. The Volera engine uses state-of-the-art hardware acceleration to calculate options' implied volatilities and risk parameters in real time. These analytics are distributed by ISE in a streaming, multicast feed.

"As an exchange operating within the options space for over a decade, ISE already possesses a unique capacity for managing large amounts of data and ultra-high message rates," said Jeff Soule, Head of ISE Market Data. "With the ISE Implied Volatility and Greeks Feed, subscribers can effectively access critical data to carry out their trading and risk management strategies without having to manage the infrastructure and computational burden required to process such a large dataset."

"Accurate, real-time risk management is paramount in today's volatile markets," noted Gerald Hanweck, CEO of Hanweck Associates. "Since 2007, Hanweck Associates has been generating advanced, real-time options analytics for sophisticated options professionals – under some very demanding market conditions. The ISE Implied Volatility and Greeks Feed is a leap forward in delivering high-quality, real-time risk analytics directly to market participants as an exchange datafeed."

To learn more about the ISE Implied Volatility and Greeks Feed, visit www.ise.com/greeksfeed.

About ISE

The International Securities Exchange (ISE) operates a leading U.S. options exchange and offers options trading on over 2,000 underlying equity, ETF, index, and FX products. As the first all-electronic options exchange in the U.S., ISE transformed the options industry by creating efficient markets through innovative market structure and technology. Regulated by the Securities and Exchange Commission (SEC) and a member-owner of The Options Clearing Corporation (OCC), ISE provides investors with a transparent marketplace for price and liquidity discovery on centrally cleared options products. ISE continues to expand its marketplace through the ongoing development of enhanced trading functionality, new products, and market data services. As a complement to its options business, ISE has expanded its reach into multiple asset classes through strategic investments in financial marketplaces and services that foster technology innovation and market efficiency. Through minority investments, ISE participates in the securities lending and equities markets. ISE also licenses its proprietary Longitude technology for trading in event-driven derivatives markets.

ISE is a wholly owned subsidiary of Eurex, a leading global derivatives exchange. Eurex itself is jointly operated by Deutsche Börse AG (Ticker: DB1) and SIX Swiss Exchange AG. Together, Eurex and ISE are the global market leader in individual equity and equity index derivatives. For more information, visit www.ise.com.

About Hanweck Associates

Hanweck Associates, LLC, provides high-performance risk management and trading products and services for institutional investors. An established leader in high-performance financial computing, Hanweck Associates pioneered commercial GPU-based computing solutions for the financial industry with cutting-edge products such as the award-winning Volera™ options analytics engine. The Hanweck Associates team of seasoned traders, strategists, developers and mathematicians unites decades of hands-on expertise in financial markets and technology services at major financial institutions with experience spanning all major asset classes and markets. For more information, please visit www.hanweckassoc.com.

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