OMB APPROVAL

OMB Number: 3235-0045
Expires: August 31, 2011
Estimated average burden
hours per response...........38

Required fields are shown with yellow backgrounds and asterisks.

SECURITIES AND EXCHANGE COMMISSION
WASHINGTON, D.C. 20549
Form 19b-4

File No.* SR - 2010 - * 096
Amendment No. (req. for Amendments *)

Proposed Rule Change by Chicago Board Options Exchange

Pursuant to Rule 19b-4 under the Securities Exchange Act of 1934

Initial * ☑ Amendment * ☐ Withdrawal ☐

Section 19(b)(2) * ☐ Section 19(b)(3)(A) * ☑ Section 19(b)(3)(B) * ☐

Rule

☐ 19b-4(f)(1) ☐ 19b-4(f)(4)
☐ 19b-4(f)(2) ☐ 19b-4(f)(5)
☐ 19b-4(f)(3) ☑ 19b-4(f)(6)

Pilot ☐

Extension of Time Period for Commission Action * ☐

Date Expires *

Exhibit 2 Sent As Paper Document ☐

Exhibit 3 Sent As Paper Document ☐

Description

Provide a brief description of the proposed rule change (limit 250 characters, required when Initial is checked *).

Proposal to expand the range of strike price intervals for options on the CBOE Volatility Index.

Contact Information

Provide the name, telephone number and e-mail address of the person on the staff of the self-regulatory organization prepared to respond to questions and comments on the proposed rule change.

First Name * Jenny Last Name * Klebes
Title * Senior Attorney
E-mail * klebes@cboe.com
Telephone * (312) 786-7466 Fax (312) 786-7919

Signature

Pursuant to the requirements of the Securities Exchange Act of 1934,

has duly caused this filing to be signed on its behalf by the undersigned thereunto duly authorized officer.

Date 10/18/2010

By Jenny L. Klebes
(Name *)

Senior Attorney / Assistant Secretary
(Title *)

NOTE: Clicking the button at right will digitally sign and lock this form. A digital signature is as legally binding as a physical signature, and once signed, this form cannot be changed.

Jenny Klebes, klebes@cboe.com

SECURITIES AND EXCHANGE COMMISSION
WASHINGTON, D.C. 20549

For complete Form 19b-4 instructions please refer to the EFFS website.

Form 19b-4 Information (required) Add Remove View	The self-regulatory organization must provide all required information, presented in a clear and comprehensible manner, to enable the public to provide meaningful comment on the proposal and for the Commission to determine whether the proposal is consistent with the Act and applicable rules and regulations under the Act.
Exhibit 1 - Notice of Proposed Rule Change (required) Add Remove View	The Notice section of this Form 19b-4 must comply with the guidelines for publication in the Federal Register as well as any requirements for electronic filing as published by the Commission (if applicable). The Office of the Federal Register (OFR) offers guidance on Federal Register publication requirements in the Federal Register Document Drafting Handbook, October 1998 Revision. For example, all references to the federal securities laws must include the corresponding cite to the United States Code in a footnote. All references to SEC rules must include the corresponding cite to the Code of Federal Regulations in a footnote. All references to Securities Exchange Act Releases must include the release number, release date, Federal Register cite, Federal Register date, and corresponding file number (e.g., SR-[SRO]-xx-xx). A material failure to comply with these guidelines will result in the proposed rule change being deemed not properly filed. See also Rule 0-3 under the Act (17 CFR 240.0-3)
Exhibit 2 - Notices, Written Comments, Transcripts, Other Communications Add Remove View Exhibit Sent As Paper Document ☐	Copies of notices, written comments, transcripts, other communications. If such documents cannot be filed electronically in accordance with Instruction F, they shall be filed in accordance with Instruction G.
Exhibit 3 - Form, Report, or Questionnaire Add Remove View Exhibit Sent As Paper Document ☐	Copies of any form, report, or questionnaire that the self-regulatory organization proposes to use to help implement or operate the proposed rule change, or that is referred to by the proposed rule change.
Exhibit 4 - Marked Copies Add Remove View	The full text shall be marked, in any convenient manner, to indicate additions to and deletions from the immediately preceding filing. The purpose of Exhibit 4 is to permit the staff to identify immediately the changes made from the text of the rule with which it has been working.
Exhibit 5 - Proposed Rule Text Add Remove View	The self-regulatory organization may choose to attach as Exhibit 5 proposed changes to rule text in place of providing it in Item I and which may otherwise be more easily readable if provided separately from Form 19b-4. Exhibit 5 shall be considered part of the proposed rule change.
Partial Amendment Add Remove View	If the self-regulatory organization is amending only part of the text of a lengthy proposed rule change, it may, with the Commission's permission, file only those portions of the text of the proposed rule change in which changes are being made if the filing (i.e. partial amendment) is clearly understandable on its face. Such partial amendment shall be clearly identified and marked to show deletions and additions.

Item 1. <u>Text of Proposed Rule Change</u>

(a) Chicago Board Options Exchange, Incorporated ("CBOE" or "Exchange") proposes to amend Rule 24.9.01(e), <u>Terms of Index Option Contracts</u>, to expand the range of strike price intervals for options on the CBOE Volatility Index ("VIX"). Set forth below are proposed changes to the rule text, with additions represented by <u>underscoring</u> and deletions represented by [bracketing].

(b) Inapplicable

(c) Inapplicable

Chicago Board Options Exchange, Incorporated
Rules

* * * * *

Rule 24.9—Terms of Index Option Contracts

RULE 24.9.

No change.

…Interpretations and Policies

.01 The procedures for adding and deleting strike prices for index options are provided in Rule 5.5 and Interpretations and Policies related thereto, as otherwise generally provided by Rule 24.9, and include the following:

(a) – (d) No change.

(e) (i) Notwithstanding paragraph (a), the interval between strike prices for options on the CBOE Russell 2000 Volatility Index (RVX), [the CBOE Volatility Index (VIX),] CBOE Dow Jones Industrial Average Volatility Index (VXD) and the CBOE Nasdaq-100 Volatility Index (VXN) will be no less than $2.50; provided, that subject to the following conditions, the interval between strike prices for RVX, [VIX,] VXD and VXN will be no less than $1.00:

(A) The Exchange may open for trading series at $1.00 or greater strike price intervals for each expiration on up to 5 RVX, [VIX,]VXD and VXN option and LEAPs series above and 5 RVX, [VIX,]VXD and VXN option and LEAPs series below the current index level;

(B) As the current index level of RVX, [VIX,] VXD and VXN moves from the exercise price of those RVX, [VIX,] VXD and VXN options and LEAPs series that already have been opened for trading on the Exchange, the Exchange may open for trading additional series at $1.00 or greater strike price intervals for each expiration on up to 5 RVX, [VIX,] VXD and VXN option and LEAPs series above and 5 RVX, [VIX,] VXD and VXN option and LEAPs series below the current index level;

(C) The Exchange may not open for trading series with $1.00 intervals within $0.50 of an existing $2.50 strike price with the same expiration month; and

(D) Reserved.

(ii) For the purposes of adding strike prices on options and LEAPs on RVX, [VIX,] VXD and VXN at $1.00 or greater strike price intervals, as well as at $2.50 or greater strike price intervals, the "current index level" shall mean the implied forward level based on RVX, [VIX,] VXD and VXN futures prices.]

(f) – (k) No change.

<u>(l) Notwithstanding paragraph (a), the interval between strike prices for options on the CBOE Volatility Index (VIX) will be $1 or greater where the strike price is $200 or less and $5 or greater where the strike price is greater than $200.</u>

* * * * *

Item 2. <u>Procedures of the Self-Regulatory Organization</u>

(a) CBOE's Office of the Chairman, pursuant to delegated authority, approved the proposed rule change on September 28, 2010. No further action is required.

(b) Please refer questions and comments on the proposed rule change to Joanne Moffic-Silver, General Counsel, CBOE, 400 South LaSalle, Chicago, IL 60605, (312) 786-7462 or to Jenny Klebes, (312) 786-7466.

Item 3. <u>Self-Regulatory Organization's Statement of the Purpose of, and Statutory Basis for, the Proposed Rule Change</u>

(a) <u>Purpose</u>

The purpose of this rule filing is to amend Rule 24.9.01(e), Terms of Index Option Contracts, to expand the range of strike price intervals for options on the CBOE Volatility Index ("VIX"). Currently, Rule 24.9.01(e) permits the Exchange to list series at $1 or greater strike price intervals for each VIX expiration. Dollar strikes for VIX options, however, are centered around a limited range based on VIX futures prices. Specifically, the Exchange may open up to five option series above and five option series below the current index level, which is based on VIX futures prices. As the current index level moves, the Exchange may open additional series within the same range (*i.e.*, five above/below). This filing proposes to eliminate the band that limits the number of $1 strikes that may be listed in VIX options.

In support of this modification, the Commission has already addressed the policy issue raised by this filing, *i.e.*, broader range of $1 strikes for vehicles to trade S&P 500 volatility, and the Commission has already approved $1 strikes for VIX options.[1] The Exchange notes since the strike setting parameters for VIX options were first established, other products have been introduced that compete with VIX options, but do not have similar strike adding restrictions. For example, $1 or greater strike price intervals (where the strike price is less then $200) are permitted for options on the iPath S&P 500 VIX Short-Term Futures Index ETN ("VXX") and on the iPath S&P 500 VIX Mid-Term Futures Index ETN ("VXZ").

VXX and VXZ are exchange traded notes that "are linked to the performance of an underlying index that is designed to provide investors with exposure to one or more

[1] See Securities Exchange Act Release Nos. 61696 (March 12, 2010), 75 FR 13174 (March 18, 2010) (SR-CBOE-2010-005) (order approving $1 strikes for options on index-linked securities) and No. 54192 (July 21, 2006), 71 FR 43251 (July 31, 2006) (SR-CBOE-2006-27) (order approving $1 strikes for VIX options).

maturities of futures contracts on the VIX Index, which reflect implied volatility of the S&P 500 Index at various points along the volatility forward curve."[2] The futures contracts on the VIX level that the VXX and VXZ notes are linked to are listed for trading on the CBOE Futures Exchange, LLC ("CFE"). VIX options traded on CBOE overlie the same index on which CFE lists futures contracts. As a result, options on VIX, VXX and VXZ are competing listed vehicles to trade volatility and market participants may use the products interchangeably. In addition, CFE launched Weekly Options on VIX futures on September 28, 2010, and $0.50 or greater strike price intervals are permitted.

CBOE notes that the Commission has previously permitted similar $1 strike setting regimes for other index options that compete with physically-settled options. Specifically, $1 strikes are permitted for options on the Mini-Russell 2000 Index ("RMN")[3] and for options on the iShares Russell 2000 Index Fund ("IWM").[4] Similarly, $1 strikes are permitted for options on the Mini S&P 500 Index ("Mini SPX")[5] and for options on the Standard and Poor's Depositary Receipts Trust ("SPY").[6]

In addition, the Exchange states that it has received requests to add strikes so that market participants may be able to "roll" expiring positions; that is, trade out of an expiring VIX option with a certain strike and re-establish a new position in the next month's VIX option with the same strike. Because the strike setting regime for volatility

---

2 See Pricing Supplement to the Barclay's iPath Prospectus, dated August 31, 2010, at PS-1, which is available at: http://ipathetn.com/pdf/vix-prospectus.pdf.

3 See Rule 24.9.01(k).

4 See Rule 5.5.06.

5 See Rule 24.9.11.

6 See Rule 5.5.06.

index options is tied to futures prices, certain strikes may not be available for listing, thus creating the situation in which rolling cannot be accomplished.

In order to be able to compete effectively and provide market participants with products that can be used to hedge other products already trading in the market, CBOE believes that untying the addition of $1 or greater strikes to the "current index level" will provide investors with greater flexibility by allowing them to establish positions that are better tailored to meet their investment objectives.

Capacity

CBOE has analyzed its capacity and represents that it believes the Exchange and the Options Price Reporting Authority have the necessary systems capacity to handle the additional traffic associated with the expanded range of strike price intervals for VIX options.

(b) Statutory Basis

Because the current proposed is limited to VIX options for which $1 strikes are already permitted and because the series could be added without presenting capacity problems, the Exchange believes the rule proposal is consistent with the Securities Exchange Act of 1934 (the "Act") and the rules and regulations under the Act applicable to a national securities exchange and, in particular, the requirements of Section 6(b) of the Act.[7] Specifically, the Exchange believes that the proposed rule change is consistent with the Section 6(b)(5) Act[8] requirements that the rules of an exchange be designed to promote just and equitable principles of trade, to prevent fraudulent and manipulative acts and, in general, to protect investors and the public interest.

---

7 15 U.S.C. 78f(b).

8 15 U.S.C. 78f(b)(5).

Item 4. Self-Regulatory Organization's Statement on Burden on Competition

This rule proposal does not impose any burden on competition that is not necessary or appropriate in furtherance of the purposes of the Act.

Item 5. Self-Regulatory Organization's Statement on Comments on the Proposed Rule Change Received from Members, Participants, or Others

No written comments were solicited or received with respect to the rule proposal.

Item 6. Extension of Time Period for Commission Action

The Exchange does not consent to an extension of the time period specified in Section 19(b)(2)[9] of the Act for Commission consideration of the rule proposal.

Item 7. Basis for Summary Effectiveness Pursuant to Section 19(b)(3) or for Accelerated Effectiveness Pursuant to Section 19(b)(2)

(a) The proposed rule change is filed for immediate effectiveness pursuant to Section 19(b)(3)(A)[10] of the Act and Rule 19b-4(f)(6) thereunder.[11]

(b) The Exchange asserts that the proposed rule change (i) will not significantly affect the protection of investors or the public interest, (ii) will not impose any significant burden on competition, and (iii) will not become operative for 30 days after the date of this filing, or such shorter time as the Commission may designate if consistent with the protection of investors and the public interest. The proposed rule change qualifies as "non-controversial" because the policy issue raised by the filing (i.e., broader range of $1 strikes for vehicles to trade S&P 500 Index volatility) has previously been considered by the Commission.[12] Moreover, the Commission has already approved $1 strikes for VIX options and this proposal merely seeks to align CBOE's strike setting

---

9 15 U.S.C. 78s(b)(2).

10 15 U.S.C. 78s(b)(3)(A).

11 17 CFR 240.19b-4(f)(6).

12 See Securities Exchange Act Release No. 61696 (March 12, 2010), 75 FR 13174 (March 18, 2010) (SR-CBOE-2010-005) (order approving $1 strikes for options on index-linked securities).

ability in this product with a competing product. In addition, CBOE notes that the Commission has previously permitted similar $1 strike setting regimes for other index options that compete with physically-settled options.

The Exchange provided a copy of this rule filing to the Commission prior to filing and requests that the Commission waive the 5-day pre-filing time period. For the foregoing reasons, this rule filing qualifies as a "non-controversial" rule change under paragraph (f)(6) of Rule 19b-4 under the Act. The Exchange requests that the Commission waive the 30-day operative delay period. Waiver of the operative date is consistent with the protection of investors and the public interest in that it will allow the Exchange to immediately add series that match increments currently available in other listed products.

For the foregoing reasons, this rule filing qualifies for expedited effectiveness as a "non-controversial" rule change under paragraph (f)(6) of Rule 19b-4 of the Act.

(c) Not applicable.

(d) Not applicable.

Item 8. Proposed Rule Change Based on Rules of Another Self-Regulatory Organization or the Commission

This rule proposal is not based on the rules of another self-regulatory organization or of the Commission.

Item 9. Exhibits

Exhibit 1. Form of Notice of Proposed Rule Change for Publication in the Federal Register.

EXHIBIT 1

SECURITIES AND EXCHANGE COMMISSION
(Release No. 34- ; File No. SR-CBOE-2010-096)

Dated:_____________

Self-Regulatory Organizations; Chicago Board Options Exchange, Incorporated; Notice of Filing and Immediate Effectiveness of Proposed Rule Change to Expand the Range of Strike Price Intervals for VIX Options

Pursuant to Section 19(b)(1) of the Securities Exchange Act of 1934 (the "Act"),[1] and Rule 19b-4 thereunder,[2] notice is hereby given that____________2010, Chicago Board Options Exchange, Incorporated ("Exchange" or "CBOE") filed with the Securities and Exchange Commission (the "Commission") the proposed rule change as described in Items I, II, and III below, which Items have been prepared by the Exchange. The Exchange filed the proposal as a "non-controversial" proposed rule change pursuant to Section 19(b)(3)(A)(iii) of the Act[3] and Rule 19b-4(f)(6) thereunder.[4] The Commission is publishing this notice to solicit comments on the proposed rule change from interested persons.

I. Self-Regulatory Organization's Statement of the Terms of Substance of the Proposed Rule Change

CBOE proposes to amend Rule 24.9.01(e), Terms of Index Option Contracts, to expand the range of strike price intervals for options on the CBOE Volatility Index ("VIX"). The text of the rule proposal is available on the Exchange's website (http://www.cboe.org/legal), at the Exchange's Office of the Secretary and at the Commission.

---

1 15 U.S.C. 78s(b)(1).
2 17 CFR 240.19b-4.
3 15 U.S.C. 78s(b)(3)(A)(iii).
4 17 CFR 240.19b-4(f)(6).

II. Self-Regulatory Organization's Statement of the Purpose of, and Statutory Basis for, the Proposed Rule Change

In its filing with the Commission, the self-regulatory organization included statements concerning the purpose of and basis for the proposed rule change and discussed any comments it received on the proposed rule change. The text of those statements may be examined at the places specified in Item IV below. The Exchange has prepared summaries, set forth in sections A, B, and C below, of the most significant parts of such statements.

A. Self-Regulatory Organization's Statement of the Purpose of, and the Statutory Basis for, the Proposed Rule Change

1. Purpose

The purpose of this rule filing is to amend Rule 24.9.01(e), Terms of Index Option Contracts, to expand the range of strike price intervals for options on the CBOE Volatility Index (“VIX”). Currently, Rule 24.9.01(e) permits the Exchange to list series at $1 or greater strike price intervals for each VIX expiration. Dollar strikes for VIX options, however, are centered around a limited range based on VIX futures prices. Specifically, the Exchange may open up to five option series above and five option series below the current index level, which is based on VIX futures prices. As the current index level moves, the Exchange may open additional series within the same range (*i.e.*, five above/below). This filing proposes to eliminate the band that limits the number of $1 strikes that may be listed in VIX options.

In support of this modification, the Commission has already addressed the policy issue raised by this filing, *i.e.*, broader range of $1 strikes for vehicles to trade S&P 500 volatility, and the Commission has already approved $1 strikes for VIX options.[5] The

[5] See Securities Exchange Act Release Nos. 61696 (March 12, 2010), 75 FR 13174 (March 18, 2010) (SR-CBOE-2010-005) (order approving $1 strikes for options on index-linked securities) and No. 54192 (July 21, 2006), 71 FR 43251 (July 31, 2006) (SR-CBOE-2006-27) (order approving $1 strikes for VIX options).

Exchange notes since the strike setting parameters for VIX options were first established, other products have been introduced that compete with VIX options, but do not have similar strike adding restrictions. For example, $1 or greater strike price intervals (where the strike price is less then $200) are permitted for options on the iPath S&P 500 VIX Short-Term Futures Index ETN (“VXX”) and on the iPath S&P 500 VIX Mid-Term Futures Index ETN (“VXZ”).

VXX and VXZ are exchange traded notes that “are linked to the performance of an underlying index that is designed to provide investors with exposure to one or more maturities of futures contracts on the VIX Index, which reflect implied volatility of the S&P 500 Index at various points along the volatility forward curve.”[6] The futures contracts on the VIX level that the VXX and VXZ notes are linked to are listed for trading on the CBOE Futures Exchange, LLC (“CFE”). VIX options traded on CBOE overlie the same index on which CFE lists futures contracts. As a result, options on VIX, VXX and VXZ are competing listed vehicles to trade volatility and market participants may use the products interchangeably. In addition, CFE launched Weekly Options on VIX futures on September 28, 2010, and $0.50 or greater strike price intervals are permitted.

CBOE notes that the Commission has previously permitted similar $1 strike setting regimes for other index options that compete with physically-settled options. Specifically, $1 strikes are permitted for options on the Mini-Russell 2000 Index (“RMN”)[7] and for options on the iShares Russell 2000 Index Fund (“IWM”).[8] Similarly, $1 strikes are permitted for

---

6 See Pricing Supplement to the Barclay’s iPath Prospectus, dated August 31, 2010, at PS-1, which is available at: http://ipathetn.com/pdf/vix-prospectus.pdf.

7 See Rule 24.9.01(k).

8 See Rule 5.5.06.

options on the Mini S&P 500 Index ("Mini SPX")[9] and for options on the Standard and Poor's Depositary Receipts Trust ("SPY").[10]

In addition, the Exchange states that it has received requests to add strikes so that market participants may be able to "roll" expiring positions; that is, trade out of an expiring VIX option with a certain strike and re-establish a new position in the next month's VIX option with the same strike. Because the strike setting regime for volatility index options is tied to futures prices, certain strikes may not be available for listing, thus creating the situation in which rolling cannot be accomplished.

In order to be able to compete effectively and provide market participants with products that can be used to hedge other products already trading in the market, CBOE believes that untying the addition of $1 or greater strikes to the "current index level" will provide investors with greater flexibility by allowing them to establish positions that are better tailored to meet their investment objectives.

Capacity

CBOE has analyzed its capacity and represents that it believes the Exchange and the Options Price Reporting Authority have the necessary systems capacity to handle the additional traffic associated with the expanded range of strike price intervals for VIX options.

2. Statutory Basis

Because the current proposed is limited to VIX options for which $1 strikes are already permitted and because the series could be added without presenting capacity problems, the Exchange believes the rule proposal is consistent with the Securities Exchange Act of 1934 (the "Act") and the rules and regulations under the Act applicable to a national

---

9 See Rule 24.9.11.

10 See Rule 5.5.06.

securities exchange and, in particular, the requirements of Section 6(b) of the Act.[11] Specifically, the Exchange believes that the proposed rule change is consistent with the Section 6(b)(5) Act[12] requirements that the rules of an exchange be designed to promote just and equitable principles of trade, to prevent fraudulent and manipulative acts and, in general, to protect investors and the public interest.

B. Self-Regulatory Organization's Statement on Burden on Competition

CBOE does not believe that the proposed rule change will impose any burden on competition not necessary or appropriate in furtherance of the purposes of the Act.

C. Self-Regulatory Organization's Statement on Comments on the Proposed Rule Change Received from Members, Participants, or Others

No written comments were solicited or received with respect to the proposed rule change.

III. Date of Effectiveness of the Proposed Rule Change and Timing for Commission Action

Because the foregoing proposed rule does not (i) significantly affect the protection of investors or the public interest; (ii) impose any significant burden on competition; and (iii) become operative for 30 days from the date on which it was filed, or such shorter time as the Commission may designate if consistent with the protection of investors and the public interest, provided that the self-regulatory organization has given the Commission written notice of its intent to file the proposed rule change at least five business days prior to the date of filing of the proposed rule change or such shorter time as designated by the Commission, the proposed rule change has become effective pursuant to Section 19(b)(3)(A) of the Act[13]

---

11 15 U.S.C. 78f(b).
12 15 U.S.C. 78f(b)(5).
13 15 U.S.C. 78s(b)(3)(A).

and Rule 19b-4(f)(6) thereunder.[14] At any time within 60 days of the filing of such proposed rule change, the Commission may summarily abrogate such rule change if it appears to the Commission that such action is necessary or appropriate in the public interest, for the protection of investors, or otherwise in furtherance of the purposes of the Act.

IV. Solicitation of Comments

Interested persons are invited to submit written data, views, and arguments concerning the foregoing, including whether the proposed rule change is consistent with the Act. Comments may be submitted by any of the following methods:

Electronic comments:

- Use the Commission's Internet comment form (http://www.sec.gov/rules/sro.shtml); or
- Send an e-mail to rule-comments@sec.gov. Please include File Number SR-CBOE-2010-096 on the subject line.

Paper comments:

- Send paper comments in triplicate to Elizabeth M. Murphy, Secretary, Securities and Exchange Commission, 100 F Street, NE, Washington, DC 20549-1090.

All submissions should refer to File Number SR-CBOE-2010-096. This file number should be included on the subject line if e-mail is used. To help the Commission process and review your comments more efficiently, please use only one method. The Commission will post all comments on the Commission's Internet Web site (http://www.sec.gov/rules/sro.shtml). Copies of the submission, all subsequent amendments, all written statements with respect to the proposed rule change that are filed with the

14 17 CFR 240.19b-4(f)(6).

Commission, and all written communications relating to the proposed rule change between the Commission and any person, other than those that may be withheld from the public in accordance with the provisions of 5 U.S.C. 552, will be available for inspection and copying in the Commission's Public Reference Room, 100 F Street, NE, Washington, DC 20549, on official business days between the hours of 10:00 am and 3:00 pm. Copies of such filing also will be available for inspection and copying at the principal office of the CBOE. All comments received will be posted without change; the Commission does not edit personal identifying information from submissions. You should submit only information that you wish to make available publicly. All submissions should refer to File Number SR-CBOE-2010-096 and should be submitted on or before [insert date 21 days from publication in the Federal Register].

For the Commission, by the Division of Trading and Markets, pursuant to delegated authority.[15]

Dated: ___________________

Florence E. Harmon
Deputy Secretary

---

[15] 17 CFR 200.30-3(a)(12).