

Required fields are shown with yellow backgrounds and asterisks.

Page 1 of * 17	SECURITIES AND EXCHANGE COMMISSION WASHINGTON, D.C. 20549 Form 19b-4	File No.* SR - 2015 - * 100 Amendment No. (req. for Amendments *) 1
----------------	----------------------------------------------------------------------------	------------------------------------------------------------------------

Filing by Chicago Board Options Exchange  
Pursuant to Rule 19b-4 under the Securities Exchange Act of 1934

Initial * <input type="checkbox"/>	Amendment * <input checked="" type="checkbox"/>	Withdrawal <input type="checkbox"/>	Section 19(b)(2) * <input checked="" type="checkbox"/>	Section 19(b)(3)(A) * <input type="checkbox"/>	Section 19(b)(3)(B) * <input type="checkbox"/>
Pilot <input type="checkbox"/> Extension of Time Period for Commission Action * <input type="checkbox"/> Date Expires * <input type="text"/>			Rule <input type="checkbox"/> 19b-4(f)(1) <input type="checkbox"/> 19b-4(f)(4) <input type="checkbox"/> 19b-4(f)(2) <input type="checkbox"/> 19b-4(f)(5) <input type="checkbox"/> 19b-4(f)(3) <input type="checkbox"/> 19b-4(f)(6)		

Notice of proposed change pursuant to the Payment, Clearing, and Settlement Act of 2010 Section 806(e)(1) * <input type="checkbox"/> Section 806(e)(2) * <input type="checkbox"/>	Security-Based Swap Submission pursuant to the Securities Exchange Act of 1934 Section 3C(b)(2) * <input type="checkbox"/>
--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------	-------------------------------------------------------------------------------------------------------------------------------

Exhibit 2 Sent As Paper Document <input type="checkbox"/>	Exhibit 3 Sent As Paper Document <input type="checkbox"/>
-----------------------------------------------------------	-----------------------------------------------------------

**Description**  
Provide a brief description of the action (limit 250 characters, required when Initial is checked \*).

**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 action.

First Name \* Kyle Last Name \* Edwards  
 Title \* Counsel  
 E-mail \* edwards@cboe.com  
 Telephone \* (312) 786-7304 Fax

**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.  
(Title \*)

Date 12/10/2015  
By Kyle Edwards  
(Name \*)

Counsel

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.

Persona Not Validated - 1449257603776,

SECURITIES AND EXCHANGE COMMISSION  
WASHINGTON, D.C. 20549

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

**Form 19b-4 Information \***

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 \***

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 1A- Notice of Proposed Rule Change, Security-Based Swap Submission, or Advance Notice by Clearing Agencies \***

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, security-based swap submission, or advance notice 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.

PARTIAL AMENDMENT

Chicago Board Options Exchange, Incorporated (“CBOE” or the “Exchange”) submits this Amendment, constituting Amendment No. 1, to rule filing SR-CBOE-2015-100 in which the Exchange proposes to list and trade options that overlie a reduced value of the FTSE 100 Index. (“FTSE 100 Options”). The purpose of this Amendment No. 1 is to make non-substantive revisions to the proposed rule text set forth in Exhibit 5.

On July 21, 2015, the Securities and Exchange Commission approved filing SR-CBOE-2015-050, which, among other things, amended CBOE Rule 24.9(a)(2). Exhibit 5 of SR-CBOE-2015-100 failed to incorporate the rule text that was approved by SR-CBOE-2015-050; thus, this partial amendment seeks to update the proposed rule text of SR-CBOE-2015-100 in order to account for the changes made by approved filing SR-CBOE-2015-050.

Currently, proposed Rule 24.9(a)(2) in Exhibit 5 reads:

(2) *Expiration Months and Weeks.* Index option contracts may expire at three-month intervals or in consecutive months. The Exchange may list up to six expiration months at any one time, but will not list index options that expire more than twelve months out. Notwithstanding the preceding restriction, the Exchange may list up to twelve expiration months at any one time for any broad-based security index option contracts, including reduced-value and jumbo option contracts, (e.g., DJX, NDX, RUT, SPX and SPXpm) upon which the Exchange calculates a volatility index and for CBOE S&P 500 AM/PM Basis, EAFE<sub>2</sub> [and] EM and FTSE 100 options. For VXST options, the Exchange may list up to 12 near-term VXST option expiration weeks.

The Exchange proposes to replace the above provision with the following:

(2) *Expiration Months and Weeks.* Index option contracts may expire at three-month intervals, in consecutive months or in consecutive weeks (as specified by class below).

The Exchange may:

- list up to six standard monthly expirations at any one time in a class, but will not list index options that expire more than 12 months out;
- list up to 12 standard monthly expirations at any one time for any class that the Exchange (as the Reporting Authority) uses to calculate a volatility index and for CBOE S&P 500 AM/PM Basis, EAFE, [and] EM, and FTSE 100 options;
- list up to 12 consecutive weekly expirations in VXST options; and
- list up to six weekly expirations and up to 12 standard (monthly) expirations in VIX options. The six weekly expirations shall be for the nearest weekly expirations from the actual listing date and weekly expirations may not expire in the same week in which standard (monthly) VIX options expire. Standard (monthly) expirations in VIX options are not counted as part of the maximum six weekly expirations permitted for VIX options.

This partial amendment also seeks to modify proposed Rule 24.9(b)(2)(A)(lxxxvi) by removing “(1/10<sup>th</sup>)”. Rule 24.9(b)(2)(A) lists the indices upon which reduced-value leaps are approved for trading. Currently, the proposed rule text implies that the Exchange is seeking to list reduced value leaps on a reduced value index, which is not the Exchange’s intent. Rather, the Exchange seeks to list reduced-value leaps on the full value of the FTSE 100 Index. This is consistent with the fact that the Exchange is seeking to list and trade options that overlie a reduced value of the index. The Exchange notes that this is not a substantive change; rather, the Exchange is simply correcting the technical error of including (1/10<sup>th</sup>) in the name of the index in this instance.

Finally, the Exchange is correcting two marking errors in proposed Rule 24B.7(a). Currently, proposed Rule 24B.7(a) indicates that there are no changes to paragraphs (2)-(5); however, the provision should have indicated that there are no changes to paragraphs (1)-(5). Additionally, in one of the instances where FTSE 100 Index (1/10<sup>th</sup>) is cited in proposed Rule 24B.7(a)(6) there is a missing paren. This partial amendment corrects these

marking errors.

EXHIBIT 4

(additions are underlined; deletions are [bracketed])

\* \* \* \* \*

**Chicago Board Options Exchange, Incorporated  
Rules**

\* \* \* \* \*

**Rule 24.1. Definitions**

No changes.

***...Interpretations and Policies:***

**.01** The reporting authorities designated by the Exchange in respect of each index underlying an index option contract traded on the Exchange are as follows:

<b>Index</b>	<b>Reporting</b>
--------------	------------------

<b>Authority</b>	
------------------	--

(Amend the following line item:)

[FT-SE] <u>FTSE 100 Index (1/10<sup>th</sup>)</u> ...[London Stock Exchange FN1] <u>FTSE International Limited</u>	
--------------------------------------------------------------------------------------------------------------------	--

\* \* \* \* \*

[FN1 Except in respect of current index value at expiration, when Reporting Authority is LIFFE, in accordance with Rule 24.9(d)(5)(i).]

\* \* \* \* \*

**Rule 24.2. Designation of the Index**

No changes.

**...Interpretations and Policies:**

**.01** No changes.

**.02 Initial and Maintenance Listing Criteria for FTSE 100 Index (1/10<sup>th</sup>) Options (FTSE 100 options).**

(a) The Exchange may trade FTSE 100 options if each of the following conditions is satisfied:

(1) The index is broad-based, as defined in Rule 24.1(i)(1);

(2) Options on the index are designated as A.M.-settled index options;

(3) The index is capitalization-weighted, price-weighted, modified capitalization-weighted  
or equal dollar-weighted;

(4) The index consists of 90 or more component securities;

(5) Each of the component securities of the index will have a market capitalization of greater than \$100 million;

(6) No single component security accounts for more than fifteen percent (15%) of the weight of the index, and the five highest weighted component securities in the index do not, in the aggregate, account for more than fifty percent (50%) of the weight of the index;

(7) Non-U.S. component securities (stocks or ADRs) that are not subject to comprehensive surveillance agreements do not, in the aggregate, represent more than twenty percent (20%) of the weight of the FTSE 100 Index;

(8) During the time options on the index are traded on the Exchange, the current index value is widely disseminated at least once every fifteen (15) seconds by one or more major market data vendors. However, the Exchange may continue to trade FTSE 100 options after trading in all component securities has closed for the day and the index level is no longer widely disseminated at least once every fifteen (15) seconds by one or more major market data vendors, provided that FTSE 100 futures contracts are trading and prices for those contracts may be used as a proxy for the current index value;

(9) The Exchange reasonably believes it has adequate system capacity to support the trading of options on the index, based on a calculation of the Exchange's current Independent System Capacity Advisor (ISCA) allocation and the number of new messages per second expected to be generated by options on such index; and

(10) The Exchange has written surveillance procedures in place with respect to surveillance of trading of options on the index.

(b) The following maintenance listing standards shall apply to each class of index options originally listed pursuant to paragraph .02(a).

(1) The conditions set forth in subparagraphs .02(a) (1), (2), (3), (4), (7), (8), (9) and (10) must continue to be satisfied. The conditions set forth in subparagraphs .02(a)(5) and (6) must be satisfied only as of the first day of January and July in each year;

(2) The total number of component securities in the index may not increase or decrease by more than ten percent (10%) from the number of component securities in the index at the time of its initial listing.

In the event a class of index options listed on the Exchange fails to satisfy the maintenance listing standards set forth herein, the Exchange shall not open for trading any additional series of options of that class unless the continued listing of that class of index options has been approved by the Commission under Section 19(b)(2) of the Exchange Act.

\* \* \* \* \*

### **Rule 24.9. Terms of Index Option Contracts**

(a) General.

(1) No changes.

(2) Expiration Months and Weeks. Index option contracts may expire at three-month intervals, in consecutive months or in consecutive ~~months~~weeks (as specified by class below).

The Exchange may:

- list up to six standard monthly expirations at any one time in a class, but will not list index options that expire more than 12 months out;
- list up to 12 standard monthly expirations at any one time for any class that the Exchange (as the Reporting Authority) uses to calculate a volatility index and for CBOE S&P 500 AM/PM Basis, EAFE, [and] EM, and FTSE 100 options;
- list up to 12 consecutive weekly expirations in VXST options; and
- list up to six weekly expirations and up to 12 standard (monthly) expirations in VIX options. The six weekly expirations shall be for the nearest weekly expirations from the actual listing date and weekly expirations may not expire in the same week in which standard (monthly) VIX options expire. Standard (monthly) expirations in VIX options are not counted as part of the maximum six weekly expirations permitted for VIX options. The Exchange may list up to six expiration months at any one time, but will not list index options that expire more than twelve months out. Notwithstanding the preceding restriction, the Exchange may list up to twelve expiration months at any one time for any broad based security index option contracts, including reduced value and jumbo option



~~contracts, (e.g., DJX, NDX, RUT, SPX and SPXpm) upon which the Exchange calculates a volatility index and for CBOE S&P 500 AM/PM Basis, EAFE, [and] EM and FTSE 100 options. For VXST options, the Exchange may list up to 12 near term VXST option expiration weeks.~~

(A) – (B) No changes.

(3) “*European-Style Exercise*”. The following European-style index options, some of which are A.M.-settled as provided in paragraph (a)(4), are approved for trading on the Exchange:

(i)- (cviii) No changes.

[(cviv)] (cix) MSCI Emerging Markets Index (P.M.-settled)

(cx) FTSE 100 Index (1/10<sup>th</sup>)

(4) *A.M.-Settled Index Options*. The last day of trading for non-Volatility A.M.-settled index options shall be the business day preceding the last day of trading in the underlying securities prior to expiration. The last day of trading for Volatility Index, Individual Stock or ETF Based Volatility Index options that measure a 30-day volatility period is governed by subparagraph (5) below and the last day of trading for VXST options is governed by subparagraph (6) below. The current index value at the expiration of an A.M.-settled index option shall be determined, for all purposes under these Rules and the Rules of the Clearing Corporation, on the last day of trading in the underlying securities prior to expiration, by reference to the reported level of such index as derived from the opening prices (intra-day auction prices in the case of FTSE 100 options) of the underlying securities on such day, as determined by the market for such security selected by the Reporting Authority pursuant to Interpretation and Policy .09 to Rule 24.9 , except that in the event that the primary market for an underlying security does not open for trading, halts trading prematurely, or otherwise experiences a disruption of normal trading on that day, or in the event that the primary market for an underlying security is open for trading on that day, but that particular security does not open for trading, halts trading prematurely, or otherwise experiences a disruption of normal trading on that day, the price of that security shall be determined, for the purposes of calculating the current index value at expiration, as set forth in Rule 24.7(e). The current index level at the expiration of an A.M.- settled S&P 500 Dividend Index option shall be a special quotation of the S&P 500 Dividend Index as determined by the Reporting Authority pursuant to Interpretation and Policy .09 to Rule 24.9 , except that in the event that the Reporting Authority is unable to calculate a special quotation of the S&P 500 Dividend Index, the special quotation shall be determined, for the purposes of calculating the current index value at expiration, as set forth in Rule 24.7(e).

The following A.M.-settled index options are approved for trading on the Exchange:

(i) – (xcvi) No changes.

(xcvii) FTSE 100 Index (1/10<sup>th</sup>)

(5) – (6) No changes.

(b) *Long-Term Index Option Series ( "LEAPS" )*.

(1) No changes.

(2) *Reduced-Value LEAPS*

(A) Reduced-value LEAPS on the following stock indices are approved for trading on the Exchange:

(i) – (lxxxv) No changes.

(lxxxvi) FTSE 100 Index (~~1/10<sup>th</sup>~~)

(c) – (e) No changes.

***...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) The interval between strike prices will be no less than \$5.00; provided, that in the case of the following classes of index options, the interval between strike prices will be no less than \$2.50:

(i)- (lxxvi) No changes.

(lxxvii) FTSE 100 Index (1/10<sup>th</sup>), if the strike price is less than \$200.00.

(b) – (m) No changes.

\* \* \* \* \*

**Rule 24A.7. Position Limits and Reporting Requirements**

(a) *FLEX Index Options*

(1) In determining compliance with Rules 4.11, 24.4, 24.4A, 24.4B, and 24.4C FLEX Index Options shall be subject to FLEX contract position limitations fixed by the Exchange in accordance with the provisions of this Rule.

(2) – (5) No changes.

(6) The position limits for FLEX Index options on the FTSE 100 Index (1/10<sup>th</sup>), MSCI EAFE Index and [on the] MSCI Emerging Market Index are equal to the position limits for Non-FLEX options on the FTSE 100 Index (1/10<sup>th</sup>), MSCI EAFE Index and [the] MSCI Emerging Market Index.

(b) – (d) No changes.

\* \* \* \* \*

#### **Rule 24B.7. Position Limits and Reporting Requirements**

(a) FLEX Index Options

| ~~(12)~~ – (5) No changes.

| (6) The position limits for FLEX Index options on the FTSE 100 Index (1/10<sup>th</sup>), MSCI EAFE Index and [on the] MSCI Emerging Market Index are equal to the position limits for Non-FLEX options on the FTSE 100 Index (1/10<sup>th</sup>), MSCI EAFE Index and [the] MSCI Emerging Market Index.

(b) – (d) No changes.

\* \* \* \* \*

EXHIBIT 5

(additions are underlined; deletions are [bracketed])

\* \* \* \* \*

**Chicago Board Options Exchange, Incorporated  
Rules**

\* \* \* \* \*

**Rule 24.1. Definitions**

No changes.

***...Interpretations and Policies:***

**.01** The reporting authorities designated by the Exchange in respect of each index underlying an index option contract traded on the Exchange are as follows:

<b>Index</b>	<b>Reporting</b>
--------------	------------------

<b>Authority</b>	
------------------	--

(Amend the following line item:)

[FT-SE] <u>FTSE 100 Index (1/10<sup>th</sup>)</u> ...[London Stock Exchange FN1] <u>FTSE International Limited</u>	
--------------------------------------------------------------------------------------------------------------------	--

\* \* \* \* \*

[FN1 Except in respect of current index value at expiration, when Reporting Authority is LIFFE, in accordance with Rule 24.9(d)(5)(i).]

\* \* \* \* \*

**Rule 24.2. Designation of the Index**

No changes.

**...Interpretations and Policies:**

**.01** No changes.

**.02 Initial and Maintenance Listing Criteria for FTSE 100 Index (1/10<sup>th</sup>) Options (FTSE 100 options).**

(a) The Exchange may trade FTSE 100 options if each of the following conditions is satisfied:

(1) The index is broad-based, as defined in Rule 24.1(i)(1);

(2) Options on the index are designated as A.M.-settled index options;

(3) The index is capitalization-weighted, price-weighted, modified capitalization-weighted  
or equal dollar-weighted;

(4) The index consists of 90 or more component securities;

(5) Each of the component securities of the index will have a market capitalization of greater than \$100 million;

(6) No single component security accounts for more than fifteen percent (15%) of the weight of the index, and the five highest weighted component securities in the index do not, in the aggregate, account for more than fifty percent (50%) of the weight of the index;

(7) Non-U.S. component securities (stocks or ADRs) that are not subject to comprehensive surveillance agreements do not, in the aggregate, represent more than twenty percent (20%) of the weight of the FTSE 100 Index;

(8) During the time options on the index are traded on the Exchange, the current index value is widely disseminated at least once every fifteen (15) seconds by one or more major market data vendors. However, the Exchange may continue to trade FTSE 100 options after trading in all component securities has closed for the day and the index level is no longer widely disseminated at least once every fifteen (15) seconds by one or more major market data vendors, provided that FTSE 100 futures contracts are trading and prices for those contracts may be used as a proxy for the current index value;

(9) The Exchange reasonably believes it has adequate system capacity to support the trading of options on the index, based on a calculation of the Exchange's current Independent System Capacity Advisor (ISCA) allocation and the number of new messages per second expected to be generated by options on such index; and

(10) The Exchange has written surveillance procedures in place with respect to surveillance of trading of options on the index.

(b) The following maintenance listing standards shall apply to each class of index options originally listed pursuant to paragraph .02(a).

(1) The conditions set forth in subparagraphs .02(a) (1), (2), (3), (4), (7), (8), (9) and (10) must continue to be satisfied. The conditions set forth in subparagraphs .02(a)(5) and (6) must be satisfied only as of the first day of January and July in each year;

(2) The total number of component securities in the index may not increase or decrease by more than ten percent (10%) from the number of component securities in the index at the time of its initial listing.

In the event a class of index options listed on the Exchange fails to satisfy the maintenance listing standards set forth herein, the Exchange shall not open for trading any additional series of options of that class unless the continued listing of that class of index options has been approved by the Commission under Section 19(b)(2) of the Exchange Act.

\* \* \* \* \*

### **Rule 24.9. Terms of Index Option Contracts**

(a) General.

(1) No changes.

(2) *Expiration Months and Weeks.* Index option contracts may expire at three-month intervals, in consecutive months or in consecutive weeks (as specified by class below).

The Exchange may:

- list up to six standard monthly expirations at any one time in a class, but will not list index options that expire more than 12 months out;
- list up to 12 standard monthly expirations at any one time for any class that the Exchange (as the Reporting Authority) uses to calculate a volatility index and for CBOE S&P 500 AM/PM Basis, EAFE, [and] EM, and FTSE 100 options;
- list up to 12 consecutive weekly expirations in VXST options; and
- list up to six weekly expirations and up to 12 standard (monthly) expirations in VIX options. The six weekly expirations shall be for the nearest weekly expirations from the actual listing date and weekly expirations may not expire in the same week in which standard (monthly) VIX options expire. Standard (monthly) expirations in VIX options are not counted as part of the maximum six weekly expirations permitted for VIX options.

(A) – (B) No changes.

(3) “*European-Style Exercise*”. The following European-style index options, some of which are A.M.-settled as provided in paragraph (a)(4), are approved for trading on the Exchange:

(i)- (cviii) No changes.

[(cviv)] (cix) MSCI Emerging Markets Index (P.M.-settled)

(cx) FTSE 100 Index (1/10<sup>th</sup>)

(4) *A.M.-Settled Index Options*. The last day of trading for non-Volatility A.M.-settled index options shall be the business day preceding the last day of trading in the underlying securities prior to expiration. The last day of trading for Volatility Index, Individual Stock or ETF Based Volatility Index options that measure a 30-day volatility period is governed by subparagraph (5) below and the last day of trading for VXST options is governed by subparagraph (6) below. The current index value at the expiration of an A.M.-settled index option shall be determined, for all purposes under these Rules and the Rules of the Clearing Corporation, on the last day of trading in the underlying securities prior to expiration, by reference to the reported level of such index as derived from the opening prices (intra-day auction prices in the case of FTSE 100 options) of the underlying securities on such day, as determined by the market for such security selected by the Reporting Authority pursuant to Interpretation and Policy .09 to Rule 24.9 , except that in the event that the primary market for an underlying security does not open for trading, halts trading prematurely, or otherwise experiences a disruption of normal trading on that day, or in the event that the primary market for an underlying security is open for trading on that day, but that particular security does not open for trading, halts trading prematurely, or otherwise experiences a disruption of normal trading on that day, the price of that security shall be determined, for the purposes of calculating the current index value at expiration, as set forth in Rule 24.7(e). The current index level at the expiration of an A.M.- settled S&P 500 Dividend Index option shall be a special quotation of the S&P 500 Dividend Index as determined by the Reporting Authority pursuant to Interpretation and Policy .09 to Rule 24.9 , except that in the event that the Reporting Authority is unable to calculate a special quotation of the S&P 500 Dividend Index, the special quotation shall be determined, for the purposes of calculating the current index value at expiration, as set forth in Rule 24.7(e).

The following A.M.-settled index options are approved for trading on the Exchange:

(i) – (xcvi) No changes.

(xcvii) FTSE 100 Index (1/10<sup>th</sup>)

(5) – (6) No changes.

(b) *Long-Term Index Option Series ( "LEAPS" )*.

(1) No changes.

(2) *Reduced-Value LEAPS*

(A) Reduced-value LEAPS on the following stock indices are approved for trading on the Exchange:

(i) – (lxxxv) No changes.

(lxxxvi) FTSE 100 Index

(c) – (e) No changes.

***...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) The interval between strike prices will be no less than \$5.00; provided, that in the case of the following classes of index options, the interval between strike prices will be no less than \$2.50:

(i)- (lxxvi) No changes.

(lxxvii) FTSE 100 Index (1/10<sup>th</sup>), if the strike price is less than \$200.00.

(b) – (m) No changes.

\* \* \* \* \*

**Rule 24A.7. Position Limits and Reporting Requirements**

(a) *FLEX Index Options*

(1) In determining compliance with Rules 4.11, 24.4, 24.4A, 24.4B, and 24.4C FLEX Index Options shall be subject to FLEX contract position limitations fixed by the Exchange in accordance with the provisions of this Rule.

(2) – (5) No changes.

(6) The position limits for FLEX Index options on the FTSE 100 Index (1/10<sup>th</sup>), MSCI EAFE Index and [on the] MSCI Emerging Market Index are equal to the position limits for Non-FLEX options on the FTSE 100 Index (1/10<sup>th</sup>), MSCI EAFE Index and [the] MSCI Emerging Market Index.

(b) – (d) No changes.



\* \* \* \* \*

**Rule 24B.7. Position Limits and Reporting Requirements**

(a) FLEX Index Options

(1) – (5) No changes.

(6) The position limits for FLEX Index options on the FTSE 100 Index (1/10<sup>th</sup>), MSCI EAFE Index and [on the] MSCI Emerging Market Index are equal to the position limits for Non-FLEX options on the FTSE 100 Index (1/10<sup>th</sup>), MSCI EAFE Index and [the] MSCI Emerging Market Index.

(b) – (d) No changes.

\* \* \* \* \*