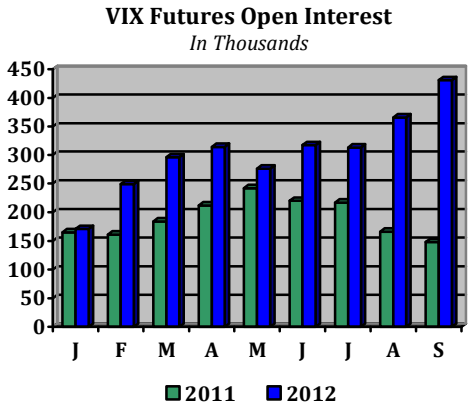
TRADER E-NEWS

Information Circular IC12-077 September 21, 2012

VIX FUTURES OPEN INTEREST RECORD

- Tuesday, September 18, open interest in VIX futures at CBOE Futures Exchange reached a new all-time high of 431,265 contracts.
- This week's record comes on the heels of five consecutive record days of open interest last week.



MOVE OF CBOE/CFE SERVERS TO EAST COAST

- Preparations are ongoing for the upcoming move of CBOE and CFE servers to the Equinix NY4 IBX data center in New Jersey. We encourage all firms to make preparations for connectivity and API login testing for the CBOE Command℠ trading system.
- Please contact the API Group at 312-786-7300 or api@cboe.com with questions and to schedule your login testing.

SEC EXTENDS REVIEW OF 15-YEAR LEAPS FILING

- The SEC has extended until November 8, its review of CBOE's rule filing to increase the maximum term for LEAPS to 15 years. The filing was submitted to the Commission on July 24. The rule filing (SR-CBOE-2012-071) can be found on CBOE's website at: http://www.cboe.com/publish/RuleFilingsSEC/SR-CBOE-2012-071.pdf.

CONSOLIDATED AUDIT TRAIL INDUSTRY CALL

- On Wednesday, the national securities exchanges and FINRA held a conference call and WebEx presentation to discuss SEC Rule 613 requiring the creation of a Consolidated Audit Trail (CAT). Over 400 industry representatives signed up for the presentation.
- If you missed this week's event, you can listen to a replay of the call and view the power point presentation at http://catnmsplan.com.
- An in-person event will be in New York City on Monday, October 15 and Tuesday, October 16.

- We encourage your input on these and other exchange matters. Please feel free to contact us directly with your comments.

Bill Brodsky: brodsky@cboe.com **Ed Tilly: tillye@cboe.com**

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