

CBOE Holdings, Inc.  
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On August 17, 2007, the Chicago Board Options Exchange, Incorporated issued the following press release.

## CBOE News Release

Chicago Board Options Exchange  
400 S. LaSalle Street  
Chicago, IL 60605

FOR IMMEDIATE RELEASE

**NUMEROUS VOLUME RECORDS FALL AS CBOE EXPERIENCES  
BUSIEST TRADING DAY IN ITS HISTORY;  
VOLUME OF 9.2M CONTRACTS TOPS RECORD SET LAST MONTH,  
New Highs Reached In Total Equity And Index/ETF Options Volume**

**CHICAGO, August 17, 2007** — The Chicago Board Options Exchange (CBOE), the largest options exchange in the U.S., announced the busiest trading day in its 34-year history occurred Thursday, August 16, 2007, when 9,244,732 contracts traded. Yesterday's record-setting volume topped CBOE's previous single day high set on July 26, 2007, when 6,951,111 contracts traded.

Several other volume records were broken on what was an historic day for CBOE and for the entire U.S. options industry, including a new industry wide single-day volume record of 23,745,650 contracts. The 9.2 million contracts that traded at CBOE accounted for nearly 40% of the industry wide total and represented the highest volume ever traded in one day at any U.S. options exchange.

CBOE's total volume in Equity options and Index and Exchange Traded Fund (ETF) options also reached new single-day highs. Equity option volume at CBOE totaled 3,526,260 contracts for the day, surpassing the previous record of 3,191,266 contracts on July 20, 2007; while volume in Index and ETF options totaled 5,718,439 contracts for the day, exceeding the previous record of 4,012,517 contracts set on March 16, 2006.

Yesterday's trading marked the first time in CBOE history where single-day volume eclipsed the nine million contract mark. Of the twenty busiest single trading days in CBOE's 34-year history, eighteen have occurred during 2007, while eight of those eighteen days have come during August.

In addition to the exchange records, a trio of Index and ETF options products established new single-day volume records on Thursday, August 16, 2007. Trading in options on the S&P 500 Index (SPX) crossed the two million mark for the first time ever with volume of 2,070,573 contracts, beating the previous record of 1,833,022 contracts on March 14, 2007. A pair of Russell products — the Russell 2000 Index (RUT) and the iShares Russell 2000 Index Fund (IWM) — also established new single-day highs yesterday. RUT options volume totaled 151,130 contracts for the day, surpassing the previous record of 121,015 contracts on April 6, 2006; volume in IWM options reached 987,870 IWM contracts, topping the previous one-day record of 909,817 contracts traded on August 15, 2007.

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CBOE, the largest options marketplace in the U.S. and the creator of listed options, is regulated by the Securities and Exchange Commission (SEC). For additional information about the CBOE and its products, access the CBOE website at: [www.cboe.com](http://www.cboe.com).

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*In connection with the proposed restructuring transaction, CBOE Holdings, Inc. ( CBOE Holdings ) has filed certain relevant materials with the United States Securities and Exchange Commission (SEC), including a registration statement on Form S-4. Members are encouraged to read the registration statement, including the proxy statement/prospectus that are a part of the registration statement, because it contains important information about the proposed transaction. Members are able to obtain a free copy of the proxy statement/prospectus, as well as the other filings containing information about CBOE Holdings and the Chicago Board Options Exchange, Incorporated ( CBOE ), without charge, at the SEC's Web site, <http://www.sec.gov>, and the companies' website, [www.CBOE.com](http://www.CBOE.com). In addition, CBOE members may obtain free copies of the proxy statement/prospectus and other documents filed by CBOE Holdings or the CBOE from CBOE Holdings by directing a request to the Office of the Secretary, CBOE Holdings, Inc., 400 South LaSalle Street, Chicago, Illinois 60605.*

*CBOE Holdings, the CBOE and their respective directors, executive officers and other employees may be deemed to be participants in the solicitation of proxies in connection with the proposed transaction. Information about the directors and executive officers of CBOE Holdings and of the CBOE will be available in the prospectus/proxy statement when it becomes available.*

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