CBOE Holdings, Inc. Form 425 September 17, 2008

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On September 17, 2008, 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

CBOE EXPERIENCES BUSIEST TRADING DAY IN ITS HISTORY;

Volume Of 9.7 Million Contracts Beats Previous Record

CHICAGO, September 17, 2007 The Chicago Board Options Exchange (CBOE) announced that it experienced the busiest trading day in its 35-year history today as a reported 9,728,519 contracts changed hands. This surpassed the previous record of 9,244,732 contracts set on August 16, 2007. Today s volume record follows on the heels of yesterday s total almost 8.6 million contracts the third best in CBOE s history.

Though no individual contracts surpassed previous daily volume records, the S&P 500 Index options contract (SPX) added a reported 1.9 million contracts today, just less than the two-million-contract volume record set on August 16, 2007.

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.

FOR IMMEDIATE RELEASE

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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, 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 is available in the prospectus/proxy statement.

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