

Quote Stuffing 120823. 6th week of VIX problems at the CBOE.

August 23, 2012, it has been 6 weeks since I first reported the quote stuffing issues on VIX options at the CBOE. Today there were over 3 Million useless VIX quotes at the CBOE. It appears that the CBOE has become like the PHLX and can not control the abusive activity.

FAS & MXEA are PHLX on going problems.

Under2	Cnts2	Hi2	HiTime2	SumOfAll2	Average2
VIX	58,400	142	10:45:24	3,085,424	53
MSG	11,063	140	14:17:54	1,057,360	96
SCVL	6,496	96	14:10:48	577,867	89
LVS	831	1,191	14:34:44	568,953	685
FAS	2,265	728	10:37:26	384,293	170
AAPL	5,005	393	11:13:14	321,985	64
MXEA	2,709	446	10:01:24	309,586	114
SCHW	2,195	364	9:31:36	288,435	131
FSLR	860	1,077	15:16:01	270,154	314
MOO	2,895	243	11:29:12	238,526	82

MSG Oct 43 Call. CBOE, AMEX, PSE.

10:10:27.000	BATS	0.00	0	National	BBO	AMEX	3.80	2
10:10:27.025	BATS	0.00	0	National	BBO	PACF	3.80	2
10:10:27.025	BATS	0.00	0	National	BBO	CBOE	3.90	99
10:10:27.025	BATS	0.00	0	National	BBO	AMEX	3.80	2
10:10:27.050	BATS	0.00	0	National	BBO	CBOE	3.90	99
10:10:27.050	BATS	0.00	0	National	BBO	PACF	3.80	2
10:10:27.050	BATS	0.00	0	National	BBO	CBOE	3.90	99
10:10:27.050	BATS	0.00	0	National	BBO	AMEX	3.80	2
10:10:27.075	BATS	0.00	0	National	BBO	CBOE	3.90	99
10:10:27.075	BATS	0.00	0	National	BBO	PACF	3.80	2
10:10:27.075	BATS	0.00	0	National	BBO	CBOE	3.90	99
10:10:27.075	BATS	0.00	0	National	BBO	AMEX	3.80	2
10:10:27.075	BATS	0.00	0	National	BBO	PACF	3.80	2
10:10:27.100	BATS	0.00	0	National	BBO	CBOE	3.90	99
10:10:27.100	BATS	0.00	0	National	BBO	AMEX	3.80	2
10:10:27.100	BATS	0.00	0	National	BBO	PACF	3.80	2
10:10:27.125	BATS	0.00	0	National	BBO	AMEX	3.80	2
10:10:27.125	BATS	0.00	0	National	BBO	PACF	3.80	2
10:10:27.125	BATS	0.00	0	National	BBO	CBOE	3.90	99
10:10:27.150	BATS	0.00	0	National	BBO	AMEX	3.80	2
10:10:27.150	BATS	0.00	0	National	BBO	PACF	3.80	2
10:10:27.175	BATS	0.00	0	National	BBO	AMEX	3.80	2
10:10:27.175	BATS	0.00	0	National	BBO	CBOE	3.90	99

With quote stuffing still not under control, how can 3 new option exchanges be justified?
Quote stuffing in the options market must be stopped!