

Quote Stuffing 120716. CBOE - VIX.

July 16, 2012, CBOE still can not control the quote stuffing activity on VIX options.

Under2	Cnts2	Hi2	HiTime2	SumOfAll2	Average2
VIX	27,589	183	11:07:20	1,495,916	54

VIX Aug 45 Call. CBOE at it again today.

09:55:29.000	CBOE	0.10	6855	NationalBBO	CBOE	0.15	52
09:55:29.000	CBOE	0.10	7055	NationalBBO	CBOE	0.15	52
09:55:29.050	CBOE	0.10	6855	NationalBBO	CBOE	0.15	52
09:55:29.050	CBOE	0.10	7055	NationalBBO	CBOE	0.15	52
09:55:29.075	CBOE	0.10	6855	NationalBBO	CBOE	0.15	52
09:55:29.075	CBOE	0.10	7055	NationalBBO	CBOE	0.15	52
09:55:29.100	CBOE	0.10	6855	NationalBBO	CBOE	0.15	52
09:55:29.150	CBOE	0.10	7055	NationalBBO	CBOE	0.15	52
09:55:29.150	CBOE	0.10	6855	NationalBBO	CBOE	0.15	52
09:55:29.175	CBOE	0.10	7055	NationalBBO	CBOE	0.15	52
09:55:29.175	CBOE	0.10	6855	NationalBBO	CBOE	0.15	52
09:55:29.200	CBOE	0.10	7055	NationalBBO	CBOE	0.15	52
09:55:29.225	CBOE	0.10	6855	NationalBBO	CBOE	0.15	52
09:55:29.225	CBOE	0.10	7055	NationalBBO	CBOE	0.15	52
09:55:29.250	CBOE	0.10	6855	NationalBBO	CBOE	0.15	52
09:55:29.275	CBOE	0.10	7055	NationalBBO	CBOE	0.15	52
09:55:29.275	CBOE	0.10	6855	NationalBBO	CBOE	0.15	52
09:55:29.300	CBOE	0.10	7055	NationalBBO	CBOE	0.15	52

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