case, the exercise settlement value of the options would become fixed based upon the last published value for the index, and the market on which the options are traded may determine to accelerate the expiration date for the options (and, in the case of European-style options, their exercisability). The expiration date will ordinarily be accelerated to fall on the next standard expiration date for options as specified in OCC's rules or on such other date as OCC establishes in consultation with the market on which the options are traded. All options that are not in the money will become worthless and all that are in the money will have no time value. Holders of an in-the-money option whose expiration date is accelerated must be prepared to exercise that option prior to the accelerated exercise cut-off time in order to prevent the option from expiring unexercised. Writers of European-style options whose expiration date is subject to being accelerated bear the risk that, in the event of such an acceleration, they may be assigned an exercise notice and be required to perform their obligations as writers prior to the original expiration date. As with any other option for which the expiration date is accelerated, no adjustment would be made to compensate for the accelerated expiration date of a relative performance option.

10. *The caption "Stock Indexes, Variability Indexes, Strategy-Based Indexes and Dividend Indexes," as it appears in the December 2009 Supplement as the heading of the section immediately preceding the section captioned "Features of Index Options" beginning on page 26 of the Booklet, is replaced by the new caption "Information Concerning Underlying Indexes."*

11. *The first paragraph appearing under the caption "Features of Index Options" on page 26 of the Booklet, as amended by the June 2008 Supplement, is replaced by the following:*

All index options that are traded on the date of this booklet are cash-settled. Cash-settled index options do not relate to a particular number of shares. Rather, the "size" of a cash-settled index option is determined by the multiplier of the option. The "size" of a range option is determined by its multiplier and maximum range exercise value, and is equal to the maximum cash settlement amount (*i.e.*, the maximum range exercise value times the multiplier). In the case of a binary index option, the "size" of the contract is simply its fixed cash settlement amount, which for certain binary index options is defined as the product of a fixed settlement value times a multiplier.

12. *The following caption and paragraphs are inserted at the end of page 27 of the Booklet:*

ADJUSTMENT OF INDEX OPTIONS

No adjustments will ordinarily be made in the terms of index option contracts in the event that index components are added to or deleted from the underlying index or reference index or when the relative weight of one or more such index components has changed. However, if an