#31415

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DATE: OCTOBER 19, 2012

SUBJECT: EXPIRATION PRICES

EQUITY OPTIONS

TRADING HALTS - REMOVAL FROM EX BY EX (See OCC Information Memo #31381)

ACCELERATION OF EXPIRATIONS/OCTOBER, 2012 EXPIRATION (See OCC Information Memo #31389)

CAGC OPTIONS - CHINA AGRITECH, INC. – BROKER TO BROKER SETTLEMENT/EXERCISE CONSIDERATIONS/REMOVAL FROM EX-BY-EX PROCESSING (See OCC Information Memo #31387)

IHG1 OPTIONS - EXPIRATION PRICING CONSIDERATIONS (See OCC Information Memo #31401)

SBLK1 OPTIONS - EXPIRATION PRICING CONSIDERATIONS (See OCC Information Memo #31402)

TYC1 OPTIONS - EXPIRATION PRICING CONSIDERATION (See OCC Information Memo #31403)

MDTH OPTIONS - MEDCATH CORPORATION - EXPIRATION CONSIDERATIONS/ REMOVAL FROM EX BY EX (See OCC Information Memo #31405)

IRM1 OPTIONS - EXPIRATION PRICING CONSIDERATIONS (See OCC Information Memo #31407)

GU OPTIONS - EXPIRATION PRICING CONSIDERATIONS (See OCC Information Memo #31409)

ETP1 AND ETP2 OPTIONS - EXPIRATION PRICING CONSIDERATION (See OCC Information Memo #31410)

CCME/DEER/MDTH OPTIONS - TRADING HALT/REMOVAL FROM EX-BY-EX PROCESSING/EXPIRATION PRICING CONSIDERATIONS (See OCC Information Memo #31412)

CBOE BINARY OPTIONS

The following are expiring CBOE Binary Options which will be automatically exercised if they are at-the-money (calls) or in-the-money by $.01 based on the settlement price determined by the CBOE. All exercised/assigned Binary options will settle for $100 per contract.

OPTION SYMBOL	STOCK SYMBOL	NAME	SETTLEMENT SYMBOL	UNDERLYING VALUE
BSZ	SPX	S&P 500 Index	SET	1454.20

CASH SETTLEMENT PRICES

The following are underlying settlement prices which have been determined by the Reporting Authority for index or other cash settling options, furnished to OCC by OCC's Participant Exchanges for the purpose of expiration Ex-by-Ex processing. These prices are for contracts expiring on Friday, October 19, 2012.

In the following list the expiring option symbols are on the left. The "settlement value symbol" is that symbol that can be used to retrieve the settlement price from price vendors. In many cases, for example, "settle-on-open" index options, such symbols are different from the option symbols themselves.

OPTION SYMBOL	NAME	SETTLEMENT SYMBOL	UNDERLYING VALUE
	BOX Options Exchange		
NDX	**NASDAQ 100 INDEX EURO/OPEN**	**NDS**	**2742.42**
RUT	**RUSSELL 2000 OPEN/EURO INDEX**	**RLS**	**831.61**
MNX	**MINI-NDX INDEX**	**XMS**	**274.24**
	C2 Options Exchange, Inc.		
SPXPM	C2 SPXpm Index Options	SPXPM	1433.19
	CHICAGO BOARD OPTIONS EXCHANGE INC.		
DJX	CBOE DOW JONES INDUSTRIAL	DJS	134.99
NDX	**NASDAQ 100 INDEX EURO/OPEN**	**NDS**	**2742.42**
OEX	CBOE S&P 100 CLOSE/AMER INDEX	OEX	657.11
RUT	**RUSSELL 2000 OPEN/EURO INDEX**	**RLS**	**831.61**
SPX	CBOE S&P 500 OPEN/EURO INDEX	SET	1454.20
XEO	CBOE S&P 100 CLOSE/EURO INDEX	XEO	657.11
MNX	**MINI-NDX INDEX**	**XMS**	**274.24**
XSP	CBOE MINI S&P 500 OPEN/EURO INDEX	XSR	145.42
	INTERNATIONAL SECURITIES EXCHANGE		
BKX	**KBW BANK OPEN/EURO INDEX**	**BKO**	**50.84**
NDO	ISE FX Spot NZDUSD	EEW	81.60
GBP	ISE FX Spot GBPUSD	EIU	160.03
AUM	ISE FX Spot AUDUSD	EUY	103.27
EUU	ISE FX Spot EURUSD	EYW	130.22
EUI	**ISE FX Euro**	**HAX**	**76.79**

BPX	**ISE FX British Pound**	**HAZ**	**62.49**
CDD	**ISE FX Canadian Dollar**	**HFD**	**99.32**
YUK	ISE FX Yen	HFO	79.27
AUX	**ISE FX Australian Dollar**	**HSV**	**96.84**
SFC	**ISE FX Swiss Franc**	**HUL**	**92.86**
PZO	ISE FX Mexican Peso	HWA	128.62
NZD	ISE FX New Zealand Dollar	HWN	122.55
SKA	ISE FX Swedish Krona	HWR	65.71
NDX	**NASDAQ 100 INDEX EURO/OPEN**	**NDS**	**2742.42**
RUT	**RUSSELL 2000 OPEN/EURO INDEX**	**RLS**	**831.61**
MNX	**MINI-NDX INDEX**	**XMS**	**274.24**
BRB	ISE FX Brazilian Real	ZJC	202.68
	NASDAQ OMX PHLX		
AVSPY	AAPL Alpha Index	AIX	218.06
XDA	PHLX U.S. Dollar-Settled Australian FCO	AJW	103.27
GOOSY	GOOG Alpha Index	AXG	82.52
XDB	PHLX U.S. Dollar-Settled British Pound FCO	BFW	160.03
BKX	**KBW BANK OPEN/EURO INDEX**	**BKO**	**50.84**
EPX	SIG Oil Exploration and Production Index	BPE	425.07
XDC	PHLX U.S. Dollar-Settled Canadian FCO	CBW	100.69
XDE	PHLX U.S. Dollar-Settled Euro FCO	EPW	130.22
HGX	**PHLX HOUSING SECT**	**HGD**	**167.44**
XDZ	NASDAQ PHLX U.S. Dollar-Settled New Zealand Dollar	JQL	81.60
XDN	PHLX U.S. Dollar-Settled Japanese Yen FCO	JYW	126.18
MXEA	MSCI EAFE Index	MXEA	1550.49
MXEF	MSCI Emerging Markets Index	MXEF	1006.07
NDX	**NASDAQ 100 INDEX EURO/OPEN**	**NDS**	**2742.42**
OSX	**PHLX Oil Service Sector AM/Euro**	**OSV**	**231.97**
RUT	**RUSSELL 2000 OPEN/EURO INDEX**	**RLS**	**831.61**
XDS	PHLX U.S. Dollar-Settled Swiss Franc FCO	SFW	107.69
SVO	SIG Energy MLP Index	SWA	351.10
SOX	**PHLX Semiconductor Sector**	**SX**	**374.92**
UTY	PHLX UTILITY INDEX OPTION	UUW	490.96
XAU	PHLX GOLD/SILVER CLOSE/AMER	XAG	185.80
MNX	**MINI-NDX INDEX**	**XMS**	**274.24**
	NASDAQ Options Market		
HGX	**PHLX HOUSING SECT**	**HGD**	**167.44**
NDX	**NASDAQ 100 INDEX EURO/OPEN**	**NDS**	**2742.42**
OSX	**PHLX Oil Service Sector AM/Euro**	**OSV**	**231.97**
SOX	**PHLX Semiconductor Sector**	**SX**	**374.92**
MNX	**MINI-NDX INDEX**	**XMS**	**274.24**
	NYSE AMEX Options		
BKX	**KBW BANK OPEN/EURO INDEX**	**BKO**	**50.84**
CYC	M. STANLEY CYCLICAL OPEN/EURO	CYO	1008.94
BZJ	**NYSE Arca Mini- Oil Index EURO/OPEN**	**JAE**	**63.46**
NDX	**NASDAQ 100 INDEX EURO/OPEN**	**NDS**	**2742.42**
RUT	**RUSSELL 2000 OPEN/EURO INDEX**	**RLS**	**831.61**
BJE	NYSE Arca MINI-BIOTECHNOLOGY INDEX	VFY	77.51

	OPEN/EURO		
KBK	NYSE Arca Mini-Pharmaceutical Index Open/Euro	VGH	76.60
JBV	NYSE Arca MINI-SECURITIES BROKER/DEALER OPEN/EURO	VJW	42.75
XAL	AMEX AIRLINE INDEX	XAO	39.73
MNX	**MINI-NDX INDEX**	**XMS**	**274.24**
	NYSE ARCA Options		
BKX	**KBW BANK OPEN/EURO INDEX**	**BKO**	**50.84**
EUI	**ISE FX Euro**	**HAX**	**76.79**
BPX	**ISE FX British Pound**	**HAZ**	**62.49**
CDD	**ISE FX Canadian Dollar**	**HFD**	**99.32**
AUX	**ISE FX Australian Dollar**	**HSV**	**96.84**
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MNX	**MINI-NDX INDEX**	**XMS**	**274.24**

NOTE: Dual index option symbols are highlighted in BOLD.

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CLEARING MEMBERS ARE REQUESTED TO IMMEDIATELY ADVISE ALL BRANCH OFFICES AND CORRESPONDENTS ON THE ABOVE.

Address questions regarding this memo to Member Services at 800/544-6091. Within Canada call 800/424-7320.