#30807

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DATE: JUNE 15, 2012

SUBJECT: EXPIRATION PRICES

EQUITY OPTIONS

TRADING HALTS - REMOVAL FROM EX BY EX (See OCC Information Memo #30770)

ACCELERATION OF EXPIRATIONS/JUNE, 2012 EXPIRATION (See OCC Information Memo #30784)

TLK1 OPTIONS - EXPIRATION PRICING CONSIDERATIONS (See OCC Information Memo #30792)

KMI1 OPTIONS - EXPIRATION PRICING CONSIDERATIONS (See OCC Information Memo #30805)

RDDYQ OPTIONS - EXPIRATION PRICING CONSIDERATIONS (See OCC Information Memo #30798)

IVN1 OPTIONS - EXPIRATION PRICING CONSIDERATIONS (See OCC Information Memo #30799)

CAST/FXM/HEAT1/NEP/SCEI OPTIONS - TRADING HALT/REMOVAL FROM EX-BY-EX PROCESSING/EXPIRATION PRICING CONSIDERATIONS (See OCC Information Memo #30804)

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	1336.47

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, June 15, 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**	**2547.50**
RUT	**RUSSELL 2000 OPEN/EURO INDEX**	**RLS**	**762.27**
MNX	**MINI-NDX INDEX**	**XMS**	**254.75**
	C2 OPTIONS EXCHANGE, INC.		
SPXPM	C2 SPXpm Index Options	SPXPM	1342.84
	CHICAGO BOARD OF OPTION EXCHANGE		
DJX	CBOE DOW JONES INDUSTRIAL	DJS	127.30
NDX	**NASDAQ 100 INDEX EURO/OPEN**	**NDS**	**2547.50**
OEX	CBOE S&P 100 CLOSE/AMER INDEX	OEX	614.84
RUT	**RUSSELL 2000 OPEN/EURO INDEX**	**RLS**	**762.27**
RMN	**MINI-RUSSELL 2000 INDEX EURO/AM**	**RMU**	**76.23**
SPX	CBOE S&P 500 OPEN/EURO INDEX	SET	1336.47
XEO	CBOE S&P 100 CLOSE/EURO INDEX	XEO	614.84
MNX	**MINI-NDX INDEX**	**XMS**	**254.75**
XSP	CBOE MINI S&P 500 OPEN/EURO INDEX	XSR	133.65
	INTERNATIONAL SECURITY EXCHANGE		
BKX	**KBW BANK OPEN/EURO INDEX**	**BKO**	**44.31**
NDO	ISE FX Spot NZDUSD	EEW	78.75
GBP	ISE FX Spot GBPUSD	EIU	156.54
AUM	ISE FX Spot AUDUSD	EUY	100.57
EUU	ISE FX Spot EURUSD	EYW	126.33
EUI	**ISE FX Euro**	**HAX**	**79.16**

BPX	**ISE FX British Pound**	**HAZ**	**63.88**
CDD	**ISE FX Canadian Dollar**	**HFD**	**102.45**
YUK	ISE FX Yen	HFO	78.66
AUX	**ISE FX Australian Dollar**	**HSV**	**99.44**
SFC	**ISE FX Swiss Franc**	**HUL**	**95.07**
PZO	ISE FX Mexican Peso	HWA	139.25
NZD	ISE FX New Zealand Dollar	HWN	126.98
SKA	ISE FX Swedish Krona	HWR	69.97
MID	**S&P MIDCAP 400 OPEN/EURO INDEX**	**MIV**	**913.03**
NDX	**NASDAQ 100 INDEX EURO/OPEN**	**NDS**	**2547.50**
RUT	**RUSSELL 2000 OPEN/EURO INDEX**	**RLS**	**762.27**
RMN	**MINI-RUSSELL 2000 INDEX EURO/AM**	**RMU**	**76.23**
MNX	**MINI-NDX INDEX**	**XMS**	**254.75**
BRB	ISE FX Brazilian Real	ZJC	204.30
	NASDAQ OMX PHLX		
AVSPY	NASDAQ OMX Alpha Index AAPL vs. SPY	AIX	215.42
XDA	PHLX U.S. Dollar-Settled Australian FCO	AJW	100.57
GOOSY	NASDAQ OMX Alpha Index GOOG vs. SPY	AXG	71.85
XDB	PHLX U.S. Dollar-Settled British Pound FCO	BFW	156.53
BKX	**KBW BANK OPEN/EURO INDEX**	**BKO**	**44.31**
EPX	SIG Oil Exploration and Production Index	BPE	349.67
XDC	PHLX U.S. Dollar-Settled Canadian FCO	CBW	97.61
XDE	PHLX U.S. Dollar-Settled Euro FCO	EPW	126.33
HGX	PHLX HOUSING SECT	HGD	122.53
XDZ	NASDAQ PHLX U.S. Dollar-Settled New Zealand Dollar	JQL	78.74
XDN	PHLX U.S. Dollar-Settled Japanese Yen FCO	JYW	127.15
MXEA	MSCI EAFE Index	MXEA	1375.59
MXEF	MSCI Emerging Markets Index	MXEF	925.22
NDX	**NASDAQ 100 INDEX EURO/OPEN**	**NDS**	**2547.50**
OSX	PHLX Oil Service Sector AM/Euro	OSV	201.17
RUT	**RUSSELL 2000 OPEN/EURO INDEX**	**RLS**	**762.27**
RMN	**MINI-RUSSELL 2000 INDEX EURO/AM**	**RMU**	**76.23**
XDS	PHLX U.S. Dollar-Settled Swiss Franc FCO	SFW	105.19
SVO	SIG Energy MLP Index	SWA	314.22
SOX	PHLX Semiconductor Sector	SX	369.83
UTY	PHLX UTILITY INDEX OPTION	UUW	493.90
XAU	PHLX GOLD/SILVER CLOSE/AMER	XAG	164.09
MNX	**MINI-NDX INDEX**	**XMS**	**254.75**
	NASDAQ Options Market		
NDX	**NASDAQ 100 INDEX EURO/OPEN**	**NDS**	**2547.50**
MNX	**MINI-NDX INDEX**	**XMS**	**254.75**
	NYSE AMEX Options		
BKX	**KBW BANK OPEN/EURO INDEX**	**BKO**	**44.31**
CYC	M. STANLEY CYCLICAL OPEN/EURO	CYO	901.53
EUR	EUROTOP 100 OPEN/EURO INDEX	EUV	205.95
BZJ	**NYSE Arca Mini- Oil Index EURO/OPEN**	**JAE**	**57.00**
MID	**S&P MIDCAP 400 OPEN/EURO INDEX**	**MIV**	**913.03**
NDX	**NASDAQ 100 INDEX EURO/OPEN**	**NDS**	**2547.50**

RUT	**RUSSELL 2000 OPEN/EURO INDEX**	**RLS**	**762.27**
BJE	NYSE Arca MINI-BIOTECHNOLOGY INDEX OPEN/EURO	VFY	71.78
KBK	NYSE Arca Mini-Pharmaceutical Index Open/Euro	VGH	67.32
JBV	NYSE Arca MINI-SECURITIES BROKER/DEALER OPEN/EURO	VJW	42.62
XAL	AMEX AIRLINE INDEX	XAO	37.60
MNX	**MINI-NDX INDEX**	**XMS**	**254.75**
	NYSE Arca		
BKX	**KBW BANK OPEN/EURO INDEX**	**BKO**	**44.31**
EUI	**ISE FX Euro**	**HAX**	**79.16**
BPX	**ISE FX British Pound**	**HAZ**	**63.88**
CDD	**ISE FX Canadian Dollar**	**HFD**	**102.45**
AUX	**ISE FX Australian Dollar**	**HSV**	**99.44**
SFC	**ISE FX Swiss Franc**	**HUL**	**95.07**
BZJ	**NYSE Arca Mini- Oil Index EURO/OPEN**	**JAE**	**57.00**
NDX	**NASDAQ 100 INDEX EURO/OPEN**	**NDS**	**2547.50**
RUT	**RUSSELL 2000 OPEN/EURO INDEX**	**RLS**	**762.27**
MNX	**MINI-NDX INDEX**	**XMS**	**254.75**

NOTE: Dual index option symbols are highlighted in BOLD.

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