#31262

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DATE: SEPTEMBER 21, 2012

SUBJECT: EXPIRATION PRICES

EQUITY OPTIONS

TRADING HALTS - REMOVAL FROM EX BY EX (See OCC Information Memo #31233)

ACCELERATION OF EXPIRATIONS/SEPTEMBER, 2012 EXPIRATION (See OCC Information Memo #31244)

CYOU1 OPTIONS - EXPIRATION PRICING CONSIDERATIONS (See OCC Information Memo #31251)

ASX1 OPTIONS - EXPIRATION PRICING CONSIDERATIONS (See OCC Information Memo #31252)

NRGY1 OPTIONS - EXPIRATION PRICING CONSIDERATIONS (See OCC Information Memo #31253)

EDU1 OPTIONS - EXPIRATION PRICING CONSIDERATIONS (See OCC Information Memo #31254)

CVVT OPTIONS - AUTOMATIC EX BY EX THRESHOLDS RESTORED (See OCC Information Memo #31257)

DEER/HEAT1/MKTS/SCEI OPTIONS - TRADING HALT/REMOVAL FROM EX-BY-EX PROCESSING/EXPIRATION PRICING CONSIDERATIONS (See OCC Information Memo #31261)

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	1467.17

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, September 21, 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**	**2875.44**
RUT	**RUSSELL 2000 OPEN/EURO INDEX**	**RLS**	**862.06**
MNX	**MINI-NDX INDEX**	**XMS**	**287.54**
	C2 Options Exchange, Inc.		
SPXPM	C2 SPXpm Index Options	SPXPM	1460.15
	CHICAGO BOARD OPTIONS EXCHANGE INC.		
DJX	CBOE DOW JONES INDUSTRIAL	DJS	136.52
NDX	**NASDAQ 100 INDEX EURO/OPEN**	**NDS**	**2875.44**
OEX	CBOE S&P 100 CLOSE/AMER INDEX	OEX	672.27
RUT	**RUSSELL 2000 OPEN/EURO INDEX**	**RLS**	**862.06**
RMN	**MINI-RUSSELL 2000 INDEX EURO/AM**	**RMU**	**86.21**
SPX	CBOE S&P 500 OPEN/EURO INDEX	SET	1467.17
XEO	CBOE S&P 100 CLOSE/EURO INDEX	XEO	672.27
MNX	**MINI-NDX INDEX**	**XMS**	**287.54**
XSP	CBOE MINI S&P 500 OPEN/EURO INDEX	XSR	146.72
	INTERNATIONAL SECURITIES EXCHANGE		
BKX	**KBW BANK OPEN/EURO INDEX**	**BKO**	**51.05**
NDO	ISE FX Spot NZDUSD	EEW	83.03
GBP	ISE FX Spot GBPUSD	EIU	162.51
AUM	ISE FX Spot AUDUSD	EUY	104.69
EUU	ISE FX Spot EURUSD	EYW	129.91

EUI	**ISE FX Euro**	**HAX**	**76.98**
BPX	**ISE FX British Pound**	**HAZ**	**61.53**
CDD	**ISE FX Canadian Dollar**	**HFD**	**97.55**
YUK	ISE FX Yen	HFO	78.18
AUX	**ISE FX Australian Dollar**	**HSV**	**95.52**
SFC	**ISE FX Swiss Franc**	**HUL**	**93.27**
PZO	ISE FX Mexican Peso	HWA	128.30
NZD	ISE FX New Zealand Dollar	HWN	120.44
SKA	ISE FX Swedish Krona	HWR	65.63
NDX	**NASDAQ 100 INDEX EURO/OPEN**	**NDS**	**2875.44**
RUT	**RUSSELL 2000 OPEN/EURO INDEX**	**RLS**	**862.06**
RMN	**MINI-RUSSELL 2000 INDEX EURO/AM**	**RMU**	**86.21**
MNX	**MINI-NDX INDEX**	**XMS**	**287.54**
BRB	ISE FX Brazilian Real	ZJC	202.35
	NASDAQ OMX PHLX		
AVSPY	AAPL Alpha Index	AIX	240.76
XDA	PHLX U.S. Dollar-Settled Australian FCO	AJW	104.69
GOOSY	GOOG Alpha Index	AXG	84.95
XDB	PHLX U.S. Dollar-Settled British Pound FCO	BFW	162.51
BKX	**KBW BANK OPEN/EURO INDEX**	**BKO**	**51.05**
EPX	SIG Oil Exploration and Production Index	BPE	417.45
XDC	PHLX U.S. Dollar-Settled Canadian FCO	CBW	102.54
XDE	PHLX U.S. Dollar-Settled Euro FCO	EPW	129.92
HGX	**PHLX HOUSING SECT**	**HGD**	**165.87**
XDZ	NASDAQ PHLX U.S. Dollar-Settled New Zealand Dollar	JQL	83.03
XDN	PHLX U.S. Dollar-Settled Japanese Yen FCO	JYW	127.93
MXEA	MSCI EAFE Index	MXEA	1556.06
MXEF	MSCI Emerging Markets Index	MXEF	1006.60
NDX	**NASDAQ 100 INDEX EURO/OPEN**	**NDS**	**2875.44**
OSX	**PHLX Oil Service Sector AM/Euro**	**OSV**	**236.57**
RUT	**RUSSELL 2000 OPEN/EURO INDEX**	**RLS**	**862.06**
RMN	**MINI-RUSSELL 2000 INDEX EURO/AM**	**RMU**	**86.21**
XDS	PHLX U.S. Dollar-Settled Swiss Franc FCO	SFW	107.22
SVO	SIG Energy MLP Index	SWA	345.53
SOX	**PHLX Semiconductor Sector**	**SX**	**397.34**
UTY	PHLX UTILITY INDEX OPTION	UUW	476.98
XAU	PHLX GOLD/SILVER CLOSE/AMER	XAG	195.20
MNX	**MINI-NDX INDEX**	**XMS**	**287.54**
	NASDAQ Options Market		
HGX	**PHLX HOUSING SECT**	**HGD**	**165.87**
NDX	**NASDAQ 100 INDEX EURO/OPEN**	**NDS**	**2875.44**
OSX	**PHLX Oil Service Sector AM/Euro**	**OSV**	**236.57**
SOX	**PHLX Semiconductor Sector**	**SX**	**397.34**
MNX	**MINI-NDX INDEX**	**XMS**	**287.54**
	NYSE AMEX Options		
BKX	**KBW BANK OPEN/EURO INDEX**	**BKO**	**51.05**
CYC	M. STANLEY CYCLICAL OPEN/EURO	CYO	1011.13
BZJ	**NYSE Arca Mini- Oil Index EURO/OPEN**	**JAE**	**64.36**

NDX	**NASDAQ 100 INDEX EURO/OPEN**	**NDS**	**2875.44**
RUT	**RUSSELL 2000 OPEN/EURO INDEX**	**RLS**	**862.06**
BJE	NYSE Arca MINI-BIOTECHNOLOGY INDEX OPEN/EURO	VFY	79.73
KBK	NYSE Arca Mini-Pharmaceutical Index Open/Euro	VGH	74.14
JBV	NYSE Arca MINI-SECURITIES BROKER/DEALER OPEN/EURO	VJW	42.66
XAL	AMEX AIRLINE INDEX	XAO	38.51
MNX	**MINI-NDX INDEX**	**XMS**	**287.54**
	NYSE ARCA Options		
BKX	**KBW BANK OPEN/EURO INDEX**	**BKO**	**51.05**
EUI	**ISE FX Euro**	**HAX**	**76.98**
BPX	**ISE FX British Pound**	**HAZ**	**61.53**
CDD	**ISE FX Canadian Dollar**	**HFD**	**97.55**
AUX	**ISE FX Australian Dollar**	**HSV**	**95.52**
SFC	**ISE FX Swiss Franc**	**HUL**	**93.27**
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MNX	**MINI-NDX INDEX**	**XMS**	**287.54**

NOTE: Dual index option symbols are highlighted in BOLD.

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