



#31854

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DATE: DECEMBER 12, 2012

SUBJECT: ABBOTT LABORATORIES - DISTRIBUTION
OPTION SYMBOLS: ABT/1ABT/2ABT
NEW SYMBOLS: ABT1/1ABT1/2ABT1
FUTURES SYMBOLS: ABT1C/ABT1D
NEW SYMBOLS: ABT2C/ABT2D
DATE: 1/2/13

CONTRACT ADJUSTMENT - OPTIONS

EFFECTIVE DATE: January 2, 2013

OPTION SYMBOL: ABT changes to ABT1
1ABT changes to 1ABT1
2ABT change to 2ABT1

STRIKE PRICES: No Change

NUMBER OF CONTRACTS: No Change

MULTIPLIER: 100 (e.g., a premium of 1.50 yields \$150; a strike of 60 yields \$6,000)

NEW DELIVERABLE PER CONTRACT
1) 100 Abbott Laboratories (ABT) Common Shares
2) 100 AbbVie Inc. (ABBV) Common Shares

SETTLEMENT ALLOCATION: ABT: 50%
ABBV: 50%

CUSIPS: ABT: 002824100
ABBV: 00287Y109

THE SETTLEMENT ALLOCATION OF THE TOTAL STRIKE PRICE AMOUNT IS BEING PROVIDED SOLELY FOR THE PURPOSE OF THE INTERFACE BETWEEN OCC AND THE NATIONAL SECURITY CLEARING CORPORATION (NSCC), AND IS NOT INTENDED TO BE USED FOR ANY OTHER PURPOSE, TRANSACTION OR CUSTOMER ACCOUNT STATEMENTS.

PRICING

The underlying price for ABT1/1ABT1/2ABT1 will be determined as follows:

$$ABT1 = ABT + ABBV$$

CONTRACT ADJUSTMENT - FUTURES

EFFECTIVE DATE:	January 2, 2013
FUTURES SYMBOLS:	ABT1C changes to ABT2C ABT1D changes to ABT2D
SETTLEMENT PRICES:	No Change
NUMBER OF CONTRACTS:	No Change
MULTIPLIER:	100 (e.g., a premium of 1.50 yields \$150)
NEW DELIVERABLE PER CONTRACT	1) 100 Abbott Laboratories (ABT) Common Shares 2) 100 AbbVie Inc. (ABBV) Common Shares
SETTLEMENT ALLOCATION:	ABT: 50% ABBV: 50%
CUSIPS:	ABT: 002824100 ABBV: 00287Y109

THE SETTLEMENT ALLOCATION IS BEING PROVIDED SOLELY FOR THE PURPOSE OF THE INTERFACE BETWEEN OCC AND THE NATIONAL SECURITY CLEARING CORPORATION (NSCC), AND IS NOT INTENDED TO BE USED FOR ANY OTHER PURPOSE, TRANSACTION OR CUSTOMER ACCOUNT STATEMENTS.

PRICING

The underlying price for the ABT2C/ABT2D Futures contract deliverables, expressed in term of current market value, would be calculated as follows:

$$ABT2C = ABT + ABBV$$

Please note that the valuation would apply only to the ABT2C/ABT2D deliverables in terms of current market value of the deliverable securities. The resulting price would not be equivalent to the daily settlement price of a futures contract month, whose determination would include cost of money carrying charges, adjustment for dividends, and other factors.

BACKGROUND

Abbott Laboratories (ABT) has announced a distribution of AbbVie Inc. (ABBV) Common Shares. The distribution ratio is 1 ABBV Common shares for each ABT Common Share held. The record date is December 12, 2012; the mail date is January 1, 2013 (before the opening on January 2, 2013). The New York Stock Exchange (NYSE) has set January 2, 2013, as the ex-distribution date for this distribution.

AbbVie Inc. Common Shares began trading on a when issued basis on December 10, 2012 on NYSE under the trading symbol ABBV WL.

DISCLAIMER

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CATEGORY: CONTRACT ADJUSTMENT

For questions regarding this memo, call 1-888-OPTIONS or email options@theocc.com.