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DATE: MARCH 21, 2014
SUBJECT: EXPIRATION PRICES

EQUITY OPTIONS

TRADING HALTS - REMOVAL FROM EX BY EX (See OCC Information Memo #34300)

ACCELERATION OF EXPIRATIONS/MARCH, 2014 EXPIRATION (See OCC Information Memo #34310)

CAK1 OPTIONS - EXPIRATION PRICING CONSIDERATION (See OCC Information Memo #34315)

FU/LDK/LLEN TRADING HALT/REMOVAL FROM EX-BY-EX PROCESSING/EXPIRATION PRICING CONSIDERATIONS (See OCC Information Memo #34325)

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	1893.30

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, March 21, 2014.

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
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	BOX Options Exchange		
NDX	NASDAQ 100 INDEX EURO/OPEN	NDS	3734.79
RUT	RUSSELL 2000 OPEN/EURO INDEX	RLS	1205.14
MNX	MINI-NDX INDEX	XMS	373.48
	C2 Options Exchange, Inc.		
RUT	RUSSELL 2000 OPEN/EURO INDEX	RLS	1205.14
	CHICAGO BOARD OPTIONS EXCHANGE INC.		
DJX	CBOE DOW JONES INDUSTRIAL	DJS	164.99
NDX	NASDAQ 100 INDEX EURO/OPEN	NDS	3734.79
OEX	CBOE S&P 100 CLOSE/AMER INDEX	OEX	823.69
RUT	RUSSELL 2000 OPEN/EURO INDEX	RLS	1205.14
SPX	CBOE S&P 500 OPEN/EURO INDEX	SET	1893.30
SRO	CBOE S&P 500 Range Options	SET	1893.30
SPXPM	CBOE SPXpm Index Options	SPXPM	1866.52
XEO	CBOE S&P 100 CLOSE/EURO INDEX	XEO	823.69
MNX	MINI-NDX INDEX	XMS	373.48
XSP	CBOE MINI S&P 500 (PM SETTLED)	XSP	186.65
	INTERNATIONAL SECURITIES EXCHANGE		
BKX	KBW BANK OPEN/EURO INDEX	BKO	73.70
NDO	ISE FX Spot NZDUSD	EEW	85.48
GBP	ISE FX Spot GBPUSD	EIU	164.95
AUM	ISE FX Spot AUDUSD	EUY	90.90

EUU	ISE FX Spot EURUSD	EYW	137.83
EUI	ISE FX Euro	HAX	72.56
BPX	ISE FX British Pound	HAZ	60.63
CDD	ISE FX Canadian Dollar	HFD	111.93
YUK	ISE FX Yen	HFO	102.38
AUX	ISE FX Australian Dollar	HSV	110.02
SFC	ISE FX Swiss Franc	HUL	88.38
PZO	ISE FX Mexican Peso	HWA	132.21
NZD	ISE FX New Zealand Dollar	HWN	116.99
SKA	ISE FX Swedish Krona	HWR	64.38
NDX	NASDAQ 100 INDEX EURO/OPEN	NDS	3734.79
RUT	RUSSELL 2000 OPEN/EURO INDEX	RLS	1205.14
MNX	MINI-NDX INDEX	XMS	373.48
BRB	ISE FX Brazilian Real	ZJC	232.14
	ISE Gemini		
NDX	NASDAQ 100 INDEX EURO/OPEN	NDS	3734.79
MNX	MINI-NDX INDEX	XMS	373.48
	NASDAQ OMX PHLX		
XDA	PHLX U.S. Dollar-Settled Australian FCO	AJW	90.89
XDB	PHLX U.S. Dollar-Settled British Pound FCO	BFW	164.94
BKX	KBW BANK OPEN/EURO INDEX	BKO	73.70
EPX	SIG Oil Exploration and Production Index	BPE	485.61
XDC	PHLX U.S. Dollar-Settled Canadian FCO	CBW	89.34
XDE	PHLX U.S. Dollar-Settled Euro FCO	EPW	137.81
HGX	PHLX HOUSING SECT	HGD	201.45
XDZ	NASDAQ PHLX U.S. Dollar-Settled New Zealand Dollar	JQL	85.48
XDN	PHLX U.S. Dollar-Settled Japanese Yen FCO	JYW	97.69
NDX	NASDAQ 100 INDEX EURO/OPEN	NDS	3734.79
OSX	PHLX Oil Service Sector AM/Euro	OSV	285.84
RUT	RUSSELL 2000 OPEN/EURO INDEX	RLS	1205.14
XDS	PHLX U.S. Dollar-Settled Swiss Franc FCO	SFW	113.15
SOX	PHLX Semiconductor Sector	SX	592.21
UTY	PHLX UTILITY INDEX OPTION	UUW	519.90
XAU	PHLX GOLD/SILVER CLOSE/AMER	XAG	98.51
MNX	MINI-NDX INDEX	XMS	373.48
	NASDAQ Options Market		
HGX	PHLX HOUSING SECT	HGD	201.45
NDX	NASDAQ 100 INDEX EURO/OPEN	NDS	3734.79
OSX	PHLX Oil Service Sector AM/Euro	OSV	285.84
SOX	PHLX Semiconductor Sector	SX	592.21
MNX	MINI-NDX INDEX	XMS	373.48
	NYSE AMEX Options		
BKX	KBW BANK OPEN/EURO INDEX	BKO	73.70
CYC	M. STANLEY CYCLICAL OPEN/EURO	CYO	1514.14
NDX	NASDAQ 100 INDEX EURO/OPEN	NDS	3734.79
RUT	RUSSELL 2000 OPEN/EURO INDEX	RLS	1205.14

MNX	MINI-NDX INDEX	XMS	373.48
	NYSE ARCA Options		
BKX	KBW BANK OPEN/EURO INDEX	BKO	73.70
EUI	ISE FX Euro	HAX	72.56
BPX	ISE FX British Pound	HAZ	60.63
CDD	ISE FX Canadian Dollar	HFD	111.93
AUX	ISE FX Australian Dollar	HSV	110.02
SFC	ISE FX Swiss Franc	HUL	88.38
NDX	NASDAQ 100 INDEX EURO/OPEN	NDS	3734.79
RUT	RUSSELL 2000 OPEN/EURO INDEX	RLS	1205.14
MNX	MINI-NDX INDEX	XMS	373.48

NOTE: Dual index option symbols are highlighted in BOLD.

THIS MEMO IS PUBLISHED AS AN ADVISORY SERVICE FOR MEMBERS. CLEARING MEMBERS ARE REMINDED OF THEIR OBLIGATION TO REVIEW THE PRELIMINARY AND FINAL EXERCISE REPORTS AGAINST THEIR POSITIONS AND VERIFY THE ACCURACY OF ALL THE DATA CONTAINED IN SUCH REPORTS.

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