



#29635

Back to Infomemo Search

DATE: OCTOBER 21, 2011

SUBJECT: EXPIRATION PRICES

EQUITY OPTIONS

TRADING HALTS - REMOVAL FROM EX BY EX (See OCC Information Memo #29601)

ACCELERATION OF EXPIRATIONS/OCTOBER, 2011 EXPIRATION (See OCC Information Memo #29611)

FBP1 OPTIONS - EXPIRATION PRICING CONSIDERATIONS (See OCC Information Memo #29622)

WAC1 OPTIONS - EXPIRATION PRICING CONSIDERATIONS (See OCC Information Memo #29623)

LVLT2 & LVLT1 OPTIONS - EXPIRATION PRICING CONSIDERATIONS (See OCC Information Memo #29624)

YCS1 OPTIONS - EXPIRATION PRICING CONSIDERATIONS (See OCC Information Memo #29626)

SRS2 OPTIONS - EXPIRATION PRICING CONSIDERATIONS (See OCC Information Memo #29625)

CTE OPTIONS - SINOTECH ENERGY LTD. - AUTOMATIC EX BY EX THRESHOLDS RESTORED (See OCC Information Memo #29620)

CHINA/CHNG/DGW/UTA OPTIONS - TRADING HALT/REMOVAL FROM EX-BY EX PROCESSING/EXPIRATION PRICING CONSIDERATIONS (See OCC Information Memo #29634)

CHBT OPTIONS - CHINA-BIOTICS, INC. - EXPIRATION OF TRADING SUSPENSION/REVISED SETTLEMENT PROCEDURES (See OCC Information Memo #29633)

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	1228.16

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 21, 2011.

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
BOSTON STOCK EXCHANGE			
NDX	NASDAQ 100 INDEX EURO/OPEN	NDS	2332.99
RUT	RUSSELL 2000 OPEN/EURO INDEX	RLS	709.83
MNX	MINI-NDX INDEX	XMS	233.30
C2 OPTIONS EXCHANGE, INC.			
SPXPM	C2 SPXpm Index Options	SPXPM	1238.25
CHICAGO BOARD OF OPTION EXCHANGE			
DJX	CBOE DOW JONES INDUSTRIAL	DJS	116.61
NDX	NASDAQ 100 INDEX EURO/OPEN	NDS	2332.99
OEX	CBOE S&P 100 CLOSE/AMER INDEX	OEX	558.47
RUT	RUSSELL 2000 OPEN/EURO INDEX	RLS	709.83
RMN	MINI-RUSSELL 2000 INDEX EURO/AM	RMU	70.98
SPX	CBOE S&P 500 OPEN/EURO INDEX	SET	1228.16
XEO	CBOE S&P 100 CLOSE/EURO INDEX	XEO	558.47
MNX	MINI-NDX INDEX	XMS	233.30
SML	S&P SMALL CAP 600	XSM	391.09
XSP	CBOE MINI S&P 500 OPEN/EURO INDEX	XSR	122.82
INTERNATIONAL SECURITY EXCHANGE			
BKX	PHLX-KBW BANK OPEN/EURO INDEX	BKO	38.74
NDO	ISE FX Spot NZDUSD	EEW	80.18

GBP	ISE FX Spot GBPUSD	EIU	159.44
AUM	ISE FX Spot AUDUSD	EUJ	103.31
EUU	ISE FX Spot EURUSD	EYW	138.73
EUI	ISE FX Euro	HAX	72.08
BPX	ISE FX British Pound	HAZ	62.72
CDD	ISE FX Canadian Dollar	HFD	100.91
YUK	ISE FX Yen	HFO	76.11
AUX	ISE FX Australian Dollar	HSV	96.80
SFC	ISE FX Swiss Franc	HUL	88.53
PZO	ISE FX Mexican Peso	HWA	135.81
NZD	ISE FX New Zealand Dollar	HWN	124.73
SKA	ISE FX Swedish Krona	HWR	65.75
MID	S&P MIDCAP 400 OPEN/EURO INDEX	MIV	853.31
NDX	NASDAQ 100 INDEX EURO/OPEN	NDS	2332.99
RUT	RUSSELL 2000 OPEN/EURO INDEX	RLS	709.83
RMN	MINI-RUSSELL 2000 INDEX EURO/AM	RMU	70.98
MXN	MINI-NDX INDEX	XMS	233.30
SML	S&P SMALL CAP 600	XSM	391.09
BRB	ISE FX Brazilian Real	ZJC	177.98
	NASDAQ OMX PHLX		
AVSPY	NASDAQ OMX Alpha Index AAPL vs. SPY	AIX	165.46
XDA	PHLX U.S. Dollar-Settled Australian FCO	AJW	103.30
GOOSY	NASDAQ OMX Alpha Index GOOG vs. SPY	AXG	83.18
IBMSY	NASDAQ OMX Alpha Index IBM vs. SPY	AXI	123.65
INTSY	NASDAQ OMX Alpha Index INTC vs. SPY	AXJ	108.27
MRKSY	NASDAQ OMX Alpha Index MRK vs. SPY	AXQ	85.62
WMTSY	NASDAQ OMX Alpha Index WMT vs. SPY	AXW	97.08
GESPY	NASDAQ OMX Alpha Index GE vs. SPY	AZL	99.71
XDB	PHLX U.S. Dollar-Settled British Pound FCO	BFW	159.44
BKX	PHLX-KBW BANK OPEN/EURO INDEX	BKO	38.74
EPX	SIG Oil Exploration and Production Index	BPE	416.72
XDC	PHLX U.S. Dollar-Settled Canadian FCO	CBW	99.10
XDE	PHLX U.S. Dollar-Settled Euro FCO	EPW	138.73
HGX	PHLX HOUSING SECT	HGD	90.29
XDV	NASDAQ PHLX U.S. Dollar-Settled Norwegian Krone	JOG	179.61
XDM	NASDAQ PHLX U.S. Dollar-Settled Mexican Peso	JOI	73.64
XDZ	NASDAQ PHLX U.S. Dollar-Settled New Zealand Dollar	JQL	80.17
XEV	NASDAQ PHLX U.S. Dollar-Settled South African Rand	JRQ	124.41
XEH	NASDAQ PHLX U.S. Dollar-Settled Swedish Krona	JSU	152.15
XDN	PHLX U.S. Dollar-Settled Japanese Yen FCO	JYW	131.41
NDX	NASDAQ 100 INDEX EURO/OPEN	NDS	2332.99
OSX	PHLX Oil Service Sector AM/Euro	OSV	218.19
RUT	RUSSELL 2000 OPEN/EURO INDEX	RLS	709.83
RMN	MINI-RUSSELL 2000 INDEX EURO/AM	RMU	70.98
XDS	PHLX U.S. Dollar-Settled Swiss Franc FCO	SFW	112.95

SVO	SIG Energy MLP Index	SWA	331.52
SOX	PHLX Semiconductor Sector	SX	369.72
UTY	PHLX UTILITY INDEX OPTION	UUW	466.52
XAU	PHLX GOLD/SILVER CLOSE/AMER	XAG	184.87
MX	MINI-NDX INDEX	XMS	233.30
	NASDAQ Options Market		
NDX	NASDAQ 100 INDEX EURO/OPEN	NDS	2332.99
MX	MINI-NDX INDEX	XMS	233.30
	NYSE AMEX Options		
BKX	PHLX-KBW BANK OPEN/EURO INDEX	BKO	38.74
BZJ1	NYSE Arca Mini- Oil Index AMER/CLOSE (symbol Conv)	BZJ	60.29
CYC	M. STANLEY CYCLICAL OPEN/EURO	CYO	869.38
EUR	EUROTOP 100 OPEN/EURO INDEX	EUV	200.90
BZJ	NYSE Arca Mini- Oil Index EURO/OPEN	JAE	59.65
MID	S&P MIDCAP 400 OPEN/EURO INDEX	MIV	853.31
NDX	NASDAQ 100 INDEX EURO/OPEN	NDS	2332.99
RUT	RUSSELL 2000 OPEN/EURO INDEX	RLS	709.83
BJE	NYSE Arca MINI-BIOTECHNOLOGY INDEX OPEN/EURO	VFY	56.77
KBK	NYSE Arca Mini-Pharmaceutical Index Open/Euro	VGH	63.08
JBV	NYSE Arca MINI-SECURITIES BROKER/DEALER OPEN/EURO	VJW	43.48
XAL	AMEX AIRLINE INDEX	XAO	34.05
MX	MINI-NDX INDEX	XMS	233.30
	NYSE Arca		
BKX	PHLX-KBW BANK OPEN/EURO INDEX	BKO	38.74
EUI	ISE FX Euro	HAX	72.08
BPX	ISE FX British Pound	HAZ	62.72
CDD	ISE FX Canadian Dollar	HFD	100.91
AUX	ISE FX Australian Dollar	HSV	96.80
SFC	ISE FX Swiss Franc	HUL	88.53
BZJ	NYSE Arca Mini- Oil Index EURO/OPEN	JAE	59.65
NDX	NASDAQ 100 INDEX EURO/OPEN	NDS	2332.99
RUT	RUSSELL 2000 OPEN/EURO INDEX	RLS	709.83
MX	MINI-NDX INDEX	XMS	233.30

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.

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.