



#38454

TO: ALL CLEARING MEMBERS

DATE: FEBRUARY 19, 2016

SUBJECT: EXPIRATION PRICES

EQUITY OPTIONS

TRADING HALTS - REMOVAL FROM EX BY EX (See OCC Information Memo #38422)

ACCELERATION OF EXPIRATIONS/FEBRUARY, 2016 EXPIRATION (See OCC Information Memo #38432)

AMX1 OPTIONS - EXPIRATION PRICING CONSIDERATION (See OCC Information memo #38441)

AMX2 OPTIONS - EXPIRATION PRICING CONSIDERATION (See OCC Information Memo #38442)

FCPT1 OPTIONS - EXPIRATION PRICING CONSIDERATION (See OCC Information Memo #38444)

DSCO1 OPTIONS - EXPIRATION PRICING CONSIDERATIONS (See OCC Information Memo #38445)

GSK1 OPTIONS - EXPIRATION PRICING CONSIDERATIONS (See OCC Information Memo #38443)

TRADING HALT/REMOVAL FROM EX-BY-EX PROCESSING/EXPIRATION PRICING CONSIDERATIONS (See OCC Information Memo #38453)

UDF OPTIONS - TRADING HALT/EXPIRATION PRICING CONSIDERATIONS (See OCC Information Memo #38452)

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	1,911.37

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, February 19, 2016.

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
	C2 Options Exchange, Inc.		
RUT	RUSSELL 2000 OPEN/EURO INDEX	RLS	1,001.98
	CHICAGO BOARD OPTIONS EXCHANGE INC.		
DJX	CBOE DOW JONES INDUSTRIAL	DJS	163.80
MXEF	MSCI Emerging Markets Index	EFS	740.98
MXEA	MSCI EAFE Index Options	MXS	1,557.03
NDX	NASDAQ 100 INDEX EURO/OPEN	NDS	4,134.65
OEX	CBOE S&P 100 CLOSE/AMER INDEX	OEX	857.25
RUI	CBOE Russell 1000 Index Options	RIR	1,052.37
RLG	CBOE Russell 1000 Growth Index Options	RLR	926.54
RUT	RUSSELL 2000 OPEN/EURO INDEX	RLS	1,001.98
RLV	CBOE Russell 1000 Value Index Options	RVS	900.29
SPX	CBOE S&P 500 OPEN/EURO INDEX	SET	1,911.37
SPXPM	CBOE SPXpm Index Options	SPXPM	1,917.78
XEO	CBOE S&P 100 CLOSE/EURO INDEX	XEO	857.25
MNX	MINI-NDX INDEX	XMS	413.47
XSP	CBOE MINI S&P 500 (PM SETTLED)	XSP	191.78
	INTERNATIONAL SECURITIES EXCHANGE		
NDO	ISE FX Spot NZDUSD	EEW	66.14
GBP	ISE FX Spot GBPUSD	EIU	143.42
AUM	ISE FX Spot AUDUSD	EUU	71.25
EUU	ISE FX Spot EURUSD	EYU	111.27
EUI	ISE FX Euro	HAX	89.88
BPX	ISE FX British Pound	HAZ	69.73

CDD	ISE FX Canadian Dollar	HFD	138.01
YUK	ISE FX Yen	HFO	112.44
AUX	ISE FX Australian Dollar	HSV	140.35
SFC	ISE FX Swiss Franc	HUL	98.94
PZO	ISE FX Mexican Peso	HWA	182.80
NZD	ISE FX New Zealand Dollar	HWN	151.21
SKA	ISE FX Swedish Krona	HWR	84.45
NDX	NASDAQ 100 INDEX EURO/OPEN	NDS	4,134.65
MNX	MINI-NDX INDEX	XMS	413.47
BRB	ISE FX Brazilian Real	ZJC	404.45
	ISE Gemini		
NDX	NASDAQ 100 INDEX EURO/OPEN	NDS	4,134.65
MNX	MINI-NDX INDEX	XMS	413.47
	NASDAQ OMX PHLX		
XDA	PHLX U.S. Dollar-Settled Australian FCO	AJW	71.27
XDB	PHLX U.S. Dollar-Settled British Pound FCO	BFW	143.42
BKX	KBW BANK OPEN/EURO INDEX	BKO	60.35
XDC	PHLX U.S. Dollar-Settled Canadian FCO	CBW	72.48
XDE	PHLX U.S. Dollar-Settled Euro FCO	EPW	111.26
HGX	PHLX HOUSING SECT	HGD	196.94
XDZ	NASDAQ PHLX U.S. Dollar-Settled New Zealand Dollar	JQL	66.13
XDN	PHLX U.S. Dollar-Settled Japanese Yen FCO	JYW	88.94
NDX	NASDAQ 100 INDEX EURO/OPEN	NDS	4,134.65
OSX	PHLX Oil Service Sector AM/Euro	OSV	140.28
XDS	PHLX U.S. Dollar-Settled Swiss Franc FCO	SFW	101.06
SOX	PHLX Semiconductor Sector	SX	603.80
UTY	PHLX UTILITY INDEX OPTION	UTY	581.94
XAU	PHLX GOLD/SILVER CLOSE/AMER	XAG	60.53
MNX	MINI-NDX INDEX	XMS	413.47
	NYSE AMEX Options		
BKX	KBW BANK OPEN/EURO INDEX	BKO	60.35
NDX	NASDAQ 100 INDEX EURO/OPEN	NDS	4,134.65
MNX	MINI-NDX INDEX	XMS	413.47
	NYSE ARCA Options		
BKX	KBW BANK OPEN/EURO INDEX	BKO	60.35
NDX	NASDAQ 100 INDEX EURO/OPEN	NDS	4,134.65
MNX	MINI-NDX INDEX	XMS	413.47

NOTE: Dual index option symbols are highlighted in BOLD.

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CLEARING MEMBERS ARE REQUESTED TO IMMEDIATELY ADVISE ALL BRANCH OFFICES AND CORRESPONDENTS ON THE ABOVE.

For questions regarding this memo, call Investor Services at 1-888-678-4667 or email investorservices@theocc.com. Clearing Members may contact Member Services at 1-800-544-6091 or, within Canada, at 1-800-424-7320, or email memberservices@theocc.com.