



**#38636**

**TO: ALL CLEARING MEMBERS**

**DATE: MARCH 18, 2016**

**SUBJECT: EXPIRATION PRICES**

**EQUITY OPTIONS**

**TRADING HALTS - REMOVAL FROM EX BY EX (See OCC Information Memo #38593)**

**ACCELERATION OF EXPIRATIONS/MARCH, 2016 EXPIRATION (See OCC Information Memo #38604)**

**GSK1 OPTIONS - EXPIRATION PRICING CONSIDERATIONS (See OCC Information Memo #38610)**

**EPAX OPTIONS - EXPIRATION PRICING CONSIDERATION (See OCC Information Memo #38611)**

**GB1 OPTIONS - EXPIRATION PRICING CONSIDERATIONS (See OCC Information Memo #38608)**

**OXY2 OPTIONS - EXPIRATION PRICING CONSIDERATION (See OCC Information Memo #38609)**

**TRADING HALT/REMOVAL FROM EX-BY-EX PROCESSING/EXPIRATION PRICING CONSIDERATIONS (See OCC Information Memo #38634)**

## 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	2,050.07

## 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 18, 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
	<b>C2 Options Exchange, Inc.</b>		
<b>RUT</b>	<b>RUSSELL 2000 OPEN/EURO INDEX</b>	<b>RLS</b>	<b>1,097.85</b>
	<b>CHICAGO BOARD OPTIONS EXCHANGE INC.</b>		
DJX	CBOE DOW JONES INDUSTRIAL	DJS	175.57
MXEF	MSCI Emerging Markets Index	EFS	826.76
MXEA	MSCI EAFE Index Options	MXS	1,660.50
<b>NDX</b>	<b>NASDAQ 100 INDEX EURO/OPEN</b>	<b>NDS</b>	<b>4,425.81</b>
OEX	CBOE S&P 100 CLOSE/AMER INDEX	OEX	907.88
RUI	CBOE Russell 1000 Index Options	RIR	1,132.13
RLG	CBOE Russell 1000 Growth Index Options	RLR	990.36
<b>RUT</b>	<b>RUSSELL 2000 OPEN/EURO INDEX</b>	<b>RLS</b>	<b>1,097.85</b>
RLV	CBOE Russell 1000 Value Index Options	RVS	975.16
SPX	CBOE S&P 500 OPEN/EURO INDEX	SET	2,050.07
SPXPM	CBOE SPXpm Index Options	SPXPM	2,049.58
XEO	CBOE S&P 100 CLOSE/EURO INDEX	XEO	907.88
<b>MNX</b>	<b>MINI-NDX INDEX</b>	<b>XMS</b>	<b>442.58</b>
XSP	CBOE MINI S&P 500 (PM SETTLED)	XSP	204.96
	<b>INTERNATIONAL SECURITIES EXCHANGE</b>		
NDO	ISE FX Spot NZDUSD	EEW	68.10
GBP	ISE FX Spot GBPUSD	EIU	145.12
AUM	ISE FX Spot AUDUSD	EUU	76.18
EUU	ISE FX Spot EURUSD	EYU	112.92
EUI	ISE FX Euro	HAX	88.56
BPX	ISE FX British Pound	HAZ	68.91

CDD	ISE FX Canadian Dollar	HFD	129.82
YUK	ISE FX Yen	HFO	111.40
AUX	ISE FX Australian Dollar	HSV	131.28
SFC	ISE FX Swiss Franc	HUL	96.83
PZO	ISE FX Mexican Peso	HWA	172.99
NZD	ISE FX New Zealand Dollar	HWN	146.84
SKA	ISE FX Swedish Krona	HWR	82.10
<b>NDX</b>	<b>NASDAQ 100 INDEX EURO/OPEN</b>	<b>NDS</b>	<b>4,425.81</b>
<b>MXN</b>	<b>MINI-NDX INDEX</b>	<b>XMS</b>	<b>442.58</b>
BRB	ISE FX Brazilian Real	ZJC	360.68
	<b>ISE Gemini</b>		
<b>NDX</b>	<b>NASDAQ 100 INDEX EURO/OPEN</b>	<b>NDS</b>	<b>4,425.81</b>
<b>MXN</b>	<b>MINI-NDX INDEX</b>	<b>XMS</b>	<b>442.58</b>
	<b>NASDAQ OMX PHLX</b>		
XDA	PHLX U.S. Dollar-Settled Australian FCO	AJW	76.18
XDB	PHLX U.S. Dollar-Settled British Pound FCO	BFW	145.14
<b>BKX</b>	<b>KBW BANK OPEN/EURO INDEX</b>	<b>BKO</b>	<b>65.34</b>
EPX	SIG Oil Exploration and Production Index	BPE	210.96
XDC	PHLX U.S. Dollar-Settled Canadian FCO	CBW	77.02
XDE	PHLX U.S. Dollar-Settled Euro FCO	EPW	112.91
HGX	PHLX HOUSING SECT	HGD	225.98
XDZ	NASDAQ PHLX U.S. Dollar-Settled New Zealand Dollar	JQL	68.12
XDN	PHLX U.S. Dollar-Settled Japanese Yen FCO	JYW	89.78
<b>NDX</b>	<b>NASDAQ 100 INDEX EURO/OPEN</b>	<b>NDS</b>	<b>4,425.81</b>
OSX	PHLX Oil Service Sector AM/Euro	OSV	167.21
XDS	PHLX U.S. Dollar-Settled Swiss Franc FCO	SFW	103.29
SOX	PHLX Semiconductor Sector	SX	668.46
UTY	PHLX UTILITY INDEX OPTION	UTY	620.49
XAU	PHLX GOLD/SILVER CLOSE/AMER	XAG	71.18
<b>MXN</b>	<b>MINI-NDX INDEX</b>	<b>XMS</b>	<b>442.58</b>
	<b>NYSE AMEX Options</b>		
<b>BKX</b>	<b>KBW BANK OPEN/EURO INDEX</b>	<b>BKO</b>	<b>65.34</b>
<b>NDX</b>	<b>NASDAQ 100 INDEX EURO/OPEN</b>	<b>NDS</b>	<b>4,425.81</b>
<b>MXN</b>	<b>MINI-NDX INDEX</b>	<b>XMS</b>	<b>442.58</b>
	<b>NYSE ARCA Options</b>		
<b>BKX</b>	<b>KBW BANK OPEN/EURO INDEX</b>	<b>BKO</b>	<b>65.34</b>
<b>NDX</b>	<b>NASDAQ 100 INDEX EURO/OPEN</b>	<b>NDS</b>	<b>4,425.81</b>
<b>MXN</b>	<b>MINI-NDX INDEX</b>	<b>XMS</b>	<b>442.58</b>

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.

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