



**#39723**

**TO: ALL CLEARING MEMBERS**

**DATE: SEPTEMBER 16, 2016**

**SUBJECT: EXPIRATION PRICES**

**EQUITY OPTIONS**

**TRADING HALTS - REMOVAL FROM EX BY EX (See OCC Information Memo #39679)**

**ACCELERATION OF EXPIRATIONS/SEPTEMBER, 2016 EXPIRATION (See OCC Information Memo #39698)**

**TRADING HALT/REMOVAL FROM EX-BY-EX PROCESSING/EXPIRATION PRICING CONSIDERATIONS (See OCC Information Memo #39720)**

**ESI OPTIONS - BROKER-TO-BROKER SETTLEMENT/EXERCISE CONSIDERATIONS/EXPIRATION CONSIDERATIONS/REMOVAL FROM EX by EX (See OCC Information Memo #39715)**

**JCI1 OPTIONS - EXPIRATION PRICING CONSIDERATION (See OCC Information Memo #39704)**

**TIVO1 OPTIONS - EXPIRATION PRICING CONSIDERATION (See OCC Information Memo #39705)**

**CHFC1 OPTIONS - EXPIRATION PRICING CONSIDERATION (See OCC Information Memo #39706)**

**JCI2 OPTIONS - EXPIRATION PRICING CONSIDERATION (See OCC Information Memo #39708)**

**ARMH OPTIONS - EXPIRATION PRICING CONSIDERATION (See OCC Information Memo #39714)**

**MRD/1MRD OPTIONS - EXPIRATION PRICING CONSIDERATION (See OCC Information Memo #39718)**

## 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	2139.96

## 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, September 16, 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>1224.85</b>
	<b>CHICAGO BOARD OPTIONS EXCHANGE INC.</b>		
DJX	CBOE DOW JONES INDUSTRIAL	DJS	181.68
MXEF	MSCI Emerging Markets Index	EFS	885.45
MXEA	MSCI EAFE Index Options	MXS	1664.77
<b>NDX</b>	<b>NASDAQ 100 INDEX EURO/OPEN</b>	<b>NDS</b>	<b>4820.03</b>
OEX	CBOE S&P 100 CLOSE/AMER INDEX	OEX	948.80
RUI	CBOE Russell 1000 Index Options	RIR	1185.65
RLG	CBOE Russell 1000 Growth Index Options	RLR	1035.11
<b>RUT</b>	<b>RUSSELL 2000 OPEN/EURO INDEX</b>	<b>RLS</b>	<b>1224.85</b>
RLV	CBOE Russell 1000 Value Index Options	RVS	1023.63
SPX	CBOE S&P 500 OPEN/EURO INDEX	SET	2139.96
SPXPM	CBOE SPXpm Index Options	SPXPM	2139.16
UKXM	CBOE FTSE 100 Mini Index Options	UKS	673.95
XEO	CBOE S&P 100 CLOSE/EURO INDEX	XEO	948.80
<b>MNX</b>	<b>MINI-NDX INDEX</b>	<b>XMS</b>	<b>482</b>
XSP	CBOE MINI S&P 500 (PM SETTLED)	XSP	213.92
	<b>INTERNATIONAL SECURITIES EXCHANGE</b>		
NDO	ISE FX Spot NZDUSD	EEW	72.69
GBP	ISE FX Spot GBPUSD	EIU	130.87
AUM	ISE FX Spot AUDUSD	EUY	74.87
EUU	ISE FX Spot EURUSD	EYW	111.60

EUI	ISE FX Euro	HAX	89.61
BPX	ISE FX British Pound	HAZ	76.41
CDD	ISE FX Canadian Dollar	HFD	132.17
YUK	ISE FX Yen	HFO	102.38
AUX	ISE FX Australian Dollar	HSV	133.56
SFC	ISE FX Swiss Franc	HUL	97.97
PZO	ISE FX Mexican Peso	HWA	196.89
NZD	ISE FX New Zealand Dollar	HWN	137.57
SKA	ISE FX Swedish Krona	HWR	85.75
<b>NDX</b>	<b>NASDAQ 100 INDEX EURO/OPEN</b>	<b>NDS</b>	<b>4820.03</b>
<b>MXN</b>	<b>MINI-NDX INDEX</b>	<b>XMS</b>	<b>482</b>
BRB	ISE FX Brazilian Real	ZJC	329.50
	<b>ISE Gemini</b>		
<b>NDX</b>	<b>NASDAQ 100 INDEX EURO/OPEN</b>	<b>NDS</b>	<b>4820.03</b>
<b>MXN</b>	<b>MINI-NDX INDEX</b>	<b>XMS</b>	<b>482</b>
	<b>NASDAQ OMX PHLX</b>		
XDA	PHLX U.S. Dollar-Settled Australian FCO	AJW	74.88
XDB	PHLX U.S. Dollar-Settled British Pound FCO	BFW	130.89
<b>BKX</b>	<b>KBW BANK OPEN/EURO INDEX</b>	<b>BKO</b>	<b>70.57</b>
XDC	PHLX U.S. Dollar-Settled Canadian FCO	CBW	75.68
XDE	PHLX U.S. Dollar-Settled Euro FCO	EPW	111.59
HGX	PHLX HOUSING SECT	HGD	236.13
XDZ	NASDAQ PHLX U.S. Dollar-Settled New	JQL	72.69
XDN	PHLX U.S. Dollar-Settled Japanese Yen FCO	JYW	97.68
<b>NDX</b>	<b>NASDAQ 100 INDEX EURO/OPEN</b>	<b>NDS</b>	<b>4820.03</b>
OSX	PHLX Oil Service Sector AM/Euro	OSV	149.49
XDS	PHLX U.S. Dollar-Settled Swiss Franc FCO	SFW	102.07
SOX	PHLX Semiconductor Sector	SX	807.38
UTY	PHLX UTILITY INDEX OPTION	UTY	625.91
XAU	PHLX GOLD/SILVER CLOSE/AMER	XAG	91.50
<b>MXN</b>	<b>MINI-NDX INDEX</b>	<b>XMS</b>	<b>482</b>
	<b>NYSE AMEX Options</b>		
<b>BKX</b>	<b>KBW BANK OPEN/EURO INDEX</b>	<b>BKO</b>	<b>70.57</b>
<b>NDX</b>	<b>NASDAQ 100 INDEX EURO/OPEN</b>	<b>NDS</b>	<b>4820.03</b>
<b>MXN</b>	<b>MINI-NDX INDEX</b>	<b>XMS</b>	<b>482</b>
	<b>NYSE ARCA Options</b>		
<b>BKX</b>	<b>KBW BANK OPEN/EURO INDEX</b>	<b>BKO</b>	<b>70.57</b>
<b>NDX</b>	<b>NASDAQ 100 INDEX EURO/OPEN</b>	<b>NDS</b>	<b>4820.03</b>
<b>MXN</b>	<b>MINI-NDX INDEX</b>	<b>XMS</b>	<b>482</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.

For questions regarding this memo, call Investor Services at 1-888-678-4667 or email [investorservices@theocc.com](mailto: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](mailto:memberservices@theocc.com).