

**TO: ALL CLEARING MEMBERS**

**DATE: APRIL 21, 2017**

**SUBJECT: EXPIRATION PRICES**

## **EQUITY OPTIONS**

**TRADING HALTS - REMOVAL FROM EX BY EX (See OCC Information Memo #41009)**

**ACCELERATION OF EXPIRATIONS/APRIL, 2017 EXPIRATION (See OCC Information Memo #41012)**

**TRADING HALT/REMOVAL FROM EX-BY-EX PROCESSING/EXPIRATION PRICING CONSIDERATIONS (See OCC Information Memo #41031)**

**COL1 OPTIONS - EXPIRATION PRICING CONSIDERATION (See OCC Information Memo #41021)**

**QTM1 OPTIONS - EXPIRATION PRICING CONSIDERATION (See OCC Information Memo #41022)**

## **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, April 21, 2017.

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.

As noted in OCC Information Memo #40969 OCC will no longer publish Index Settlement Values in the "Expiration Prices" memo generated on standard expiration after April 21, 2017. The memo will continue to be generated and distributed on standard monthly expiration Fridays with information relating to Equity Trading Halts/Removal from Ex by Ex and Equity Expiration Special Pricing Considerations.

Index Settlement Values will continue to be available via the DDS Price Files and through ENCORE Screens and On-Demand Reports.

**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>1382.87</b>
	<b>CHICAGO BOARD OPTIONS EXCHANGE INC.</b>		
DJX	CBOE DOW JONES INDUSTRIAL	DJS	205.91
MXEF	MSCI Emerging Markets Index	EFS	961.78
FTEM	CBOE FTSE Emerging Index Options	EMS	484.70
FXTM	CBOE FTSE China 50	FZS	170.21
MXEA	MSCI EAFE Index Options	MXS	1780.77
<b>NDX</b>	<b>NASDAQ 100 INDEX EURO/OPEN</b>	<b>NDS</b>	<b>5445.46</b>
OEX	CBOE S&P 100 CLOSE/AMER INDEX	OEX	1037.07
RUI	CBOE Russell 1000 Index Options	RIR	1306.30
RLG	CBOE Russell 1000 Growth Index Options	RLR	1147.00
<b>RUT</b>	<b>RUSSELL 2000 OPEN/EURO INDEX</b>	<b>RLS</b>	<b>1382.87</b>
RLV	CBOE Russell 1000 Value Index Options	RVS	1121.26
SPX	CBOE S&P 500 OPEN/EURO INDEX	SET	2354.18
SPXPM	CBOE SPXpm Index Options	SPXPM	2348.69
UKXM	CBOE FTSE 100 Mini Index Options	UKS	710.81
XEO	CBOE S&P 100 CLOSE/EURO INDEX	XEO	1037.07
<b>MNX</b>	<b>MINI-NDX INDEX</b>	<b>XMS</b>	<b>544.55</b>
XSP	CBOE MINI S&P 500 (PM SETTLED)	XSP	234.87
	<b>INTERNATIONAL SECURITIES EXCHANGE</b>		
NDO	ISE FX Spot NZDUSD	EEW	70.17
GBP	ISE FX Spot GBPUSD	EIU	127.81
AUM	ISE FX Spot AUDUSD	EUY	75.38
EUU	ISE FX Spot EURUSD	EYW	106.93
EUI	ISE FX Euro	HAX	93.52
BPX	ISE FX British Pound	HAZ	78.24
CDD	ISE FX Canadian Dollar	HFD	135.01
YUK	ISE FX Yen	HFO	109.06
AUX	ISE FX Australian Dollar	HSV	132.66
SFC	ISE FX Swiss Franc	HUL	99.84
PZO	ISE FX Mexican Peso	HWA	188.42
NZD	ISE FX New Zealand Dollar	HWN	142.51
SKA	ISE FX Swedish Krona	HWR	90.14
<b>NDX</b>	<b>NASDAQ 100 INDEX EURO/OPEN</b>	<b>NDS</b>	<b>5445.46</b>
<b>MNX</b>	<b>MINI-NDX INDEX</b>	<b>XMS</b>	<b>544.55</b>
BRB	ISE FX Brazilian Real	ZJC	314.75

	<b>ISE Gemini</b>		
<b>NDX</b>	<b>NASDAQ 100 INDEX EURO/OPEN</b>	<b>NDS</b>	<b>5445.46</b>
<b>MXN</b>	<b>MINI-NDX INDEX</b>	<b>XMS</b>	<b>544.55</b>
	<b>NASDAQ OMX PHLX</b>		
XDA	PHLX U.S. Dollar-Settled Australian FCO	AJW	75.38
XDB	PHLX U.S. Dollar-Settled British Pound FCO	BFW	127.81
<b>BKX</b>	<b>KBW BANK OPEN/EURO INDEX</b>	<b>BKO</b>	<b>90.23</b>
XDC	PHLX U.S. Dollar-Settled Canadian FCO	CBW	74.06
XDE	PHLX U.S. Dollar-Settled Euro FCO	EPW	106.94
HGX	PHLX HOUSING SECT	HGD	269.30
XDZ	NASDAQ PHLX U.S. Dollar-Settled New Zealand	JQL	70.19
XDN	PHLX U.S. Dollar-Settled Japanese Yen FCO	JYW	91.68
<b>NDX</b>	<b>NASDAQ 100 INDEX EURO/OPEN</b>	<b>NDS</b>	<b>5445.46</b>
OSX	PHLX Oil Service Sector AM/Euro	OSV	157.28
XDS	PHLX U.S. Dollar-Settled Swiss Franc FCO	SFW	100.13
SOX	PHLX Semiconductor Sector	SX	993.02
UTY	PHLX UTILITY INDEX OPTION	UTY	655.82
XAU	PHLX GOLD/SILVER CLOSE/AMER	XAG	86.84
<b>MXN</b>	<b>MINI-NDX INDEX</b>	<b>XMS</b>	<b>544.55</b>
	<b>NYSE AMEX Options</b>		
<b>BKX</b>	<b>KBW BANK OPEN/EURO INDEX</b>	<b>BKO</b>	<b>90.23</b>
<b>NDX</b>	<b>NASDAQ 100 INDEX EURO/OPEN</b>	<b>NDS</b>	<b>5445.46</b>
<b>MXN</b>	<b>MINI-NDX INDEX</b>	<b>XMS</b>	<b>544.55</b>
	<b>NYSE ARCA Options</b>		
<b>BKX</b>	<b>KBW BANK OPEN/EURO INDEX</b>	<b>BKO</b>	<b>90.23</b>
<b>NDX</b>	<b>NASDAQ 100 INDEX EURO/OPEN</b>	<b>NDS</b>	<b>5445.46</b>
<b>MXN</b>	<b>MINI-NDX INDEX</b>	<b>XMS</b>	<b>544.55</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).