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DATE: NOVEMBER 17, 2000

SUBJECT: EXPIRATION PRICES

EQUITY OPTIONS

Baan Company NV – Trading Halt (See OCC Information Memo #16409)

Lernout & Hauspie Speech Products N.V. – Trading Halt (See OCC Information Memo #16410)

Pillowtex Corporation – Trading Halt (See OCC Information Memo #16411)

Banco de Galicia y Buenos Aires S.A. de C.V. – Trading Halt (See OCC Information Memo #16412)

Value America Inc. – Trading Halt (See OCC Information Memo #16413)

ICG Communications, Inc. – Trading Halt (See OCC Information Memo #16417)

Quintas Corporation – Trading Halt (See OCC Information Memo #16416)

NAO and TIA – Delayed Settlement (See OCC Information Memo #16407)

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, November 17, 2000.

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
AMERICAN STOCK EXCHANGE			
BHJ	AMEX BIOTECH OPEN/EURO WRAP	BTS	649.01
BUZ	AMEX BIOTECH OPEN/EURO WRAP	BTS	
BXZ	AMEX BIOTECH OPEN/EURO WRAP	BTS	
ZTK	AMEX BIOTECH INDEX (WRAP)	BTS	
CMR	M. STANLEY CONSUMER OPEN/EURO	CSO	568.23
CMY	M. STANLEY CONSUMER OPEN/EURO	CSO	
CTQ	AMEX CREDIT SUISSE INDEX WRAP	CTM	387.30
CTW	AMEX CREDIT SUISSE TECH WRAP	CTM	
CUD	AMEX CREDIT SUISSE INDEX WRAP	CTM	
CVZ	AMEX CREDIT SUISSE INDEX WRAP	CTM	
CRX	MORGAN COMMODITY INDEX O/E	CXV	215.85
CYC	M. STANLEY CYCLICAL OPEN/EURO	CYO	465.55
CYW	M. STANLEY CYCLICAL OPEN/EURO	CYO	
CZY	M. STANLEY CYCLICAL OPEN/EURO	CYO	
DDW	AMEX DISK DRIVE INDEX	DDO	112.04
DDX	AMEX DISK DRIVE INDEX	DDO	
DXE	AMEX DEUTSCHE BANK INDEX	DOX	403.50
DRG	AMEX PHARMA OPEN/EURO INDEX	DRO	425.72
DRX	AMEX PHARMA OPEN/EURO INDEX	DRO	
DRY	AMEX PHARMA OPEN/EURO INDEX	DRO	
DRZ	AMEX PHARMA OPEN/EURO INDEX	DRO	
EUC	EUROTOP 100 OPEN/EURO INDEX	EUV	374.16
EUW	EUROTOP 100 OPEN/EURO INDEX	EUV	
ICW	AMEX THESTREET.COM INDEX	ICS	28.18
ICX	AMEX THESTREET.COM INDEX	ICS	
IIW	AMEX INTER@CTIVE NEW O/E WRAP	IIV	386.58
IWI	AMEX INTER@CTIVE NEW O/E	IIV	
IZX	AMEX INTER@CTIVE NEW O/E WRAP	IIV	
XVZ	AMEX INTER@CTIVE NEW O/E WRAP	IIV	
JPN	AMEX JAPAN OPEN/EURO INDEX	JPV	152.19

HKO	AMEX HONG KONG FLOAT RATE	KDY	294.19
HKY	HONG KONG CLOSE/EURO FLOAT	KDY	
HKZ	AMEX HONG KONG FLOAT RATE	KDY	
MDD	S&P MIDCAP 400 OPEN/EURO WRAP	MIV	505.07
MIZ	S&P MDCP 400 OP/ERO INX	MIV	
MQW	S&P MIDCAP 400 OPEN/EURO WRAP	MIV	
MOX	AMEX MS INTERNET INDEX O/E	MOY	42.88
MSH	AMEX MORGAN STANLEY INDEX O/E	MVH	
MSJ	AMEX MORGAN STANLEY INDEX O/E	MVH	
MSZ	AMEX MORGAN STANLEY INDEX O/E	MVH	823.87
MTO	AMEX MORGAN STANLEY INDEX O/E	MVH	
MZT	AMEX MORGAN STANLEY INDEX O/E	MVH	
XNG	AMEX NATURAL GAS INDEX	NGV	231.80
XNZ	AMEX NATURAL GAS INDEX	NGV	
XAI	AMEX AIRLINE INDEX	XAO	152.28
XAL	AMEX AIRLINE INDEX	XAO	
XXA	AMEX AIRLINE INDEX	XAO	
XBD	AMEX SECURITIES BROKER/DEALER	XBS	575.59
XBE	AMEX SECURITIES BROKER/DEALER	XBS	
XBF	AMEX SECURITIES BRKER/DLER(WRP)	XBS	
XCG	AMEX COMPUTER TECH CLOSE/AMER	XCI	
XCI	AMEX COMPUTER TECH CLOSE/AMER	XCI	
XIK	AMEX COMPUTER TECH CLOSE/AMER	XCI	
XQI	AMEX COMPUTER TECH CLOSE/AMER	XCI	1180.06
XVC	AMEX COMPUTER TECH INDEX WRAP	XCI	
XWI	AMEX COMPUTER TECH CLOSE/AMER	XCI	
XWK	AMEX COMPUTER TECH CLOSE/AMER	XCI	
XWL	AMEX COMPUTER TECH CLOSE/AMER	XCI	
XEF	AMEX THESTREET.COM E-FINANCE	XIF	38.89
XMI	AMEX MAJOR MARKET CLOSE/EURO	XMI	
XMW	AMEX MAJOR MARKET CLOSE/EURO	XMI	1049.70
XXM	AMEX MAJOR MARKET INDEX	XMI	
XMZ	AMEX MAJOR MARKET CLOSE/EURO	XMI	
XOI	AMEX OIL CLOSE/AMER INDEX	XOI	524.45
XVI	AMEX OIL CLOSE/AMER INDEX	XOI	
XIV	AMEX INSTITUTIONAL INDEX	XSV	787.80
XIW	AMEX INSTITUTIONAL OPEN/EURO	XSV	

XIY	AMEX INSTITUTIONAL INDEX	XSV	787.80
CHICAGO BOARD OPTIONS EXCHANGE			
BIX	S&P BANKS SECTOR OPEN/EURO IND	BBS	561.73
CEX	S&P CHEMICALS SECTOR OPEN/EURO	CXS	374.58
DJV	CBOE DOW JONES INDUSTRIAL	DJS	106.57
DJW	CBOE DOW JONES INDUSTRIAL	DJS	
DTX	CBOE DOW TRANSPORT INDEX O/E	DNS	281.33
DJR	CBOE DJ EQUITY REIT INDEX	DSR	129.80
DUX	CBOE DOW UTILITY INDEX O/E	DUS	395.41
ECM	CBOE DJ INTERNET COMMERCE IND	ECS	86.75
FVX	CBOE 5-YR TREAS OPEN/EURO IND	FVS	56.71
GOX	CBOE GOLD INDEX OPEN/EURO	GDS	26.60
GIK	CBOE GSTI INTERNET INDEX WRAP	GGZ	282.59
GIN	CBOE GSTI INTERNET INDEX (NEW)	GGZ	
GHA	CBOE GSTI HARDWARE INDEX (NEW)	GHZ	481.34
GSI	CBOE GSTI SEMICNDCTR INDX WRAP	GMZ	379.59
GSM	CBOE GSTI SEMICONDUCTOR INDEX	GMZ	
GIP	CBOE GSTI MULTIMEDIA INDEX	GPZ	466.57
GIT	CBOE GSTI MULTIMEDIA NET(WRAP)	GPZ	
GSO	CBOE GSTI SOFTWARE INDEX	GSZ	369.25
GHK	CBOE GSTI COMPOSITE INDEX WRAP	GTZ	
GIJ	CBOE GSTI COMPOSITE INDEX(WRP)	GTZ	362.91
GJC	CBOE GSTI COMPOSITE INDEX WRAP	GTZ	
GTC	CBOE GSTI COMPOSITE INDEX	GTZ	
GSV	CBOE GSTI SERVICES INDEX	GVZ	160.15
HCX	HEALTHCARE SECTOR OPEN/EURO	HCS	
HCZ	HEALTHCARE SECTOR OPEN/EURO	HCS	886.49
HLC	HEALTHCARE SECTOR OPEN/EURO	HCS	
INA	CBOE INTERNET INDEX (WRAP)	ITS	314.28

INO INX	CBOE INTERNET INDEX(WRAP) CBOE INTERNET INDEX	ITS ITS	314.28
IUX	INSURANCE SECTOR OPEN/EURO IND	IUS	813.96
MEX	CBOE MEXICO INDEX	MEO	98.79
MUT	CBOE DOW JONES HIGH YLD SELECT	MWS	89.45
NCG	NASD 100 INDEX EURO/OPEN (NEW)	NDS	2937.37
NCJ	NASD 100 INDEX EURO/OPEN (NEW)	NDS	
NCK	NASD 100 INDEX EURO/OPEN (NEW)	NDS	
NCM	NASD 100 INDEX EURO/OPEN (NEW)	NDS	
NCY	NASD 100 INDEX EURO/OPEN (NEW)	NDS	
NCZ	NASDAQ - 100 OPEN/EURO (NEW)	NDS	
NDH	NASDAQ - 100 OPEN/EURO (NEW)	NDS	
NDJ	NASDAQ - 100 OPEN/EURO (NEW)	NDS	
NDK	NASDAQ - 100 OPEN/EURO (NEW)	NDS	
NDL	NASDAQ - 100 OPEN/EURO (NEW)	NDS	
NDM	NASDAQ - 100 OPEN/EURO (NEW)	NDS	
NDO	NASDAQ - 100 OPEN/EURO (NEW)	NDS	
NDP	NASDAQ - 100 OPEN/EURO (NEW)	NDS	
NDR	NASD 100 INDEX EURO/OPEN (NEW)	NDS	
NDT	NASD 100 INDEX EURO/OPEN (NEW)	NDS	
NDV	NASDAQ-100 OPEN/EURO NEW	NDS	
NHA	NASD 100 INDEX EURO/OPEN (NEW)	NDS	
NHF	NASD 100 INDEX EURO/OPEN (NEW)	NDS	
NJA	NASD 100 INDEX EURO/OPEN (NEW)	NDS	
NJC	NASD 100 INDEX EURO/OPEN (NEW)	NDS	
NJE	NASD 100 INDEX EURO/OPEN(WRAP)	NDS	
NJF	NASD 100 INDEX EURO/OPEN(WRAP)	NDS	
NJX	NASD 100 INDEX EURO/OPEN (NEW)	NDS	
NJY	NASD 100 INDEX EURO/OPEN (NEW)	NDS	
NFT	CBOE MORG.STAN.MULTINATL.INDEX	NMS	824.74
NYU	NYSE COMPOSITE INDEX	NYX	646.64
OIX	CBOE OIL INDEX OPEN/EURO	OXS	309.22
OEW	CBOE S&P 100 CLOSE/AMER INDEX	OEX	725.09
OEX	CBOE S&P 100 CLOSE/AMER INDEX	OEX	
OEY	CBOE S&P 100 CLOSE/AMER INDEX	OEX	
OEZ	CBOE S&P 100 CLOSE/AMER INDEX	OEX	
RUT	RUSSELL 2000 OPEN/EURO INDEX	RLS	486.77
RUW	RUSSELL 2000 OPEN/EURO INDEX	RLS	

RLX	S&P RETAIL SECTOR OPEN/EURO	RRS	795.18
SPB	CBOE S&P 500 INDEX	SET	1371.18
SPT	CBOE S&P 500 OPEN/EURO INDEX	SET	
SXM	CBOE S&P 500 OPEN/EURO INDEX	SET	
SXY	CBOE S&P 500 OPEN/EURO INDEX	SET	
SXZ	CBOE S&P 500 INDEX	SET	
SZP	CBOE S&P 500 OPEN/EURO INDEX	SET	
SGX	CBOE S&P BARRA GROWTH OPEN/EUR	SGS	763.60
IRX	TELERATE SHORT OPEN/EURO INDE	SSX	61.55
SVX	CBOE S&P BARRA VALUE OPEN/EURO	SVS	620.56
TNX	CBOE 10-YR TREAS OPEN/EURO	TNS	57.04
TRX	S&P TRANS OPEN/EURO INDEX	TRS	694.18
TWZ	CBOE TECHNOLOGY INDEX(OPEN)	TTS	854.12
TXE	CBOE TECHNOLOGY INDEX(OPEN)	TTS	
TXW	CBOE TECHNOLOGY INDEX(OPEN)	TTS	
TXX	CBOE TECHNOLOGY INDEX(OPEN)	TTS	
TXY	CBOE TECH INDEX(OPEN) WRAP	TTS	
TYX	CBOE 30-YR TREAS OPEN/EURO	TYS	57.75
MAZ	CBOE MINI-NDX INDEX(WRAP)	XMS	293.74
MBX	CBOE MINI-NDX INDEX(WRAP)	XMS	
MNX	CBOE MINI-NDX INDEX	XMS	
MZX	CBOE MINI-NDX INDEX(WRAP)	XMS	
SML	S&P SMALL CAP 600	XSM	213.56

PHILADELPHIA STOCK EXCHANGE

BIH	PHLX-KBW BANK OPEN/EURO WRAP	BKO	819.98
BKV	PHLX-KBW BANK OPEN/EURO INDEX	BKO	
BKW	PHLX-KBW BANK OPEN/EURO INDEX	BKO	
BKX	PHLX-KBW BANK OPEN/EURO INDEX	BKO	
BKZ	PHLX-KBW BANK OPEN/EURO INDEX	BKO	
BMU	PHLX BOX MAKER INDEX	BMZ	147.98
BMX	PHLX BOX MAKER INDEX	BMZ	
DOA	PHLX THESTREET.COM IND (WRAP)	DOS	482.50
DOB	PHLX THESTREET.COM IND (WRAP)	DOS	
DOD	PHLX THESTREET.COM (WRAP)	DOS	

DOE	PHLX THESTREET.COM IND (WRAP)	DOS	482.50
DOF	PHLX THESTREET.COM INDEX	DOS	
DTJ	PHLX THESTREET.COM INDEX	DOS	
DZX	PHLX THESTREET.COM (WRAP)	DOS	
FPP	PHLX FOREST & PAPER OPEN INDEX	FPS	295.11
FPV	PHLX FOREST & PAPER OPEN INDEX	FPS	
OSX	PHLX OIL SERVICE INDEX OP/EU	OSV	118.16
OSZ	PHLX OIL SRVICE INX OP/EU	OSV	
OCV	PHLX OTC PRIME INDEX EURO/OPEN	OTS	430.66
OTW	PHLX OTC PRIME INDEX EURO/OPEN	OTS	
OTX	PHLX OTC PRIME INDEX EURO/OPEN	OTS	
SAW	PHLX SEMICNDCTR INDEX	SX	
SJX	PHLX SEMICNDCTR INDEX AMERICAN	SX	
SOJ	PHLX SEMICNDCTR INDEX (WRAP)	SX	669.03
SOW	PHLX SEMICNDCTR INDEX AMERICAN	SX	
SUK	PHLX SEMICNDCTR INDEX (WRAP)	SX	
SWA	PHLX SEMICNDCTR INDEX	SX	
SXE	PHLX SEMICNDCTR INDEX	SX	
SXO	PHLX SEMICNDCTR INDEX	SX	
SXW	PHLX SEMICNDCTR INDEX	SX	
SXX	PHLX SEMICNDCTR INDEX AMERICAN	SX	
YLL	PHLX WIRELESS TELE IND O/EWRAP	YSO	179.92
YLS	PHLX WIRELESS TELE IND O/E	YSO	
UTV	PHLX UTLITY CLOSE/EURO WP	UTY	381.94
UTY	PHLX UTILITY CLOSE/EURO INDEX	UTY	
XAU	PHLX GOLD/SILVER CLOSE/AMER	XAU	41.85
XOC	PHLX NAT'L OTC CLOSE/EURO	XOC	
XOW	PHLX NAT'L OTC CLOSE/AMER	XOC	455.30
XOX	PHLX NAT'L OTC CLOSE/AMER	XOC	
XOY	PHLX OTC INDEX (WRAP)	XOC	

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