



Back to Infomemo Search

DATE: MARCH 16, 2001

SUBJECT: EXPIRATION PRICES

EQUITY OPTIONS

Cybercash Inc. – Trading Halt (See OCC Information Memo #16883)

ICG Communications – Trading Halt (See OCC Information Memo #16884)

USZ – Delayed Settlement (See OCC Information Memo #16885)

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 16, 2001.

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	493.84
BOT	AMEX BIOTECH OPEN/EURO WRAP	BTS	
BUZ	AMEX BIOTECH OPEN/EURO WRAP	BTS	
BXZ	AMEX BIOTECH OPEN/EURO WRAP	BTS	
BYZ	AMEX BIOTECH OPEN/EURO WRAP	BTS	
ZTK	AMEX BIOTECH INDEX (WRAP)	BTS	
CMR	M. STANLEY CONSUMER OPEN/EURO	CSO	533.09
CMY	M. STANLEY CONSUMER OPEN/EURO	CSO	
FCR	M. STAN CONSUMER OPEN/EURO WRAP	CSO	
CTQ	AMEX CREDIT SUISSE INDEX WRAP	CTM	239.23
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	232.80
CYC	M. STANLEY CYCLICAL OPEN/EURO	CYO	505.64
CYW	M. STANLEY CYCLICAL OPEN/EURO	CYO	
CZY	M. STANLEY CYCLICAL OPEN/EURO	CYO	
DDW	AMEX DISK DRIVE INDEX	DDO	90.18
DDX	AMEX DISK DRIVE INDEX	DDO	
DXE	AMEX DEUTSCHE BANK INDEX	DOX	408.91
DXY	AMEX DEUTSCHE BANK INDEX	DOX	
DRG	AMEX PHARMA OPEN/EURO INDEX	DRO	372.09
DRY	AMEX PHARMA OPEN/EURO INDEX	DRO	
EUC	EUROTOP 100 OPEN/EURO INDEX	EUV	308.35
EUW	EUROTOP 100 OPEN/EURO INDEX	EUV	
IIW	AMEX INTER@CTIVE NEW O/E WRAP	IIV	182.47
IIX	AMEX INTER@CTIVE NEW O/E	IIV	
IWI	AMEX INTER@CTIVE NEW O/E	IIV	
JPN	AMEX JAPAN OPEN/EURO INDEX	JPV	128.39
JPZ	AMEX JAPAN OPEN/EURO INDEX	JPV	

HKO	AMEX HONG KONG FLOAT RATE	KDY	263.85
HKY	HONG KONG CLOSE/EURO FLOAT	KDY	263.85
HKZ	AMEX HONG KONG FLOAT RATE	KDY	
MDD	S&P MIDCAP 400 OPEN/EURO WRAP	MIV	
MID	S&P MIDCAP 400 OPEN/EURO INDEX	MIV	
MIZ	S&P MDCP 400 OP/ERO INDEX	MIV	469.95
MQW	S&P MIDCAP 400 OPEN/EURO WRAP	MIV	
MOX	AMEX MS INTERNET INDEX O/E	MOY	17.92
MHT	AMEX MORGAN STANLEY INDEX O/E	MVH	
MSG	AMEX MORGAN STANLEY INDEX O/E	MVH	
MSH	AMEX MORGAN STANLEY INDEX O/E	MVH	
MSJ	AMEX MORGAN STANLEY INDEX O/E	MVH	535.36
MSZ	AMEX MORGAN STANLEY INDEX O/E	MVH	
MTO	AMEX MORGAN STANLEY INDEX O/E	MVH	
MZT	AMEX MORGAN STANLEY INDEX O/E	MVH	
NEO	AMEX NATURAL GAS INDEX	NGV	
XNG	AMEX NATURAL GAS INDEX	NGV	247.12
XAI	AMEX AIRLINE INDEX	XAO	
XAL	AMEX AIRLINE INDEX	XAO	139.94
XBD	AMEX SECURITIES BROKER/DEALER	XBS	
XBE	AMEX SECURITIES BROKER/DEALER	XBS	470.14
XBG	AMEX SECURITIES BROKER/DEALER	XBS	
XCG	AMEX COMPUT TECH CLOSE/AMER	XCI	
XCI	AMEX COMPUT TECH CLOSE/AMER	XCI	
XIK	AMEX COMPUTER TECH CLOSE/AMER	XCI	744.39
XQI	AMEX COMPUTER TECH CLOSE/AMER	XCI	
XVC	AMEX COMPUTER TECH INDEX WRAP	XCI	
XWL	AMEX COMPUTER TECH CLOSE/AMER	XCI	
XMI	AMEX MAJOR MARKET CLOSE/EURO	XMI	
XMW	AMEX MAJOR MARKET CLOSE/EURO	XMI	
XXM	AMEX MAJOR MARKET INDEX	XMI	984.05
XXY	AMEX MAJOR MARKET INDEX	XMI	
XXZ	AMEX MAJOR MARKET CLOSE/EURO	XMI	
XOI	AMEX OIL CLOSE/AMER INDEX	XOI	
XVI	AMEX OIL CLOSE/AMER INDEX	XOI	527.53
XIV	AMEX INSTITUTIONAL INDEX	XSV	
XIW	AMEX INSTITUTIONAL OPEN/EURO	XSV	625.47
XIY	AMEX INSTITUTIONAL INDEX	XSV	625.47

CHICAGO BOARD OPTIONS EXCHANGE

BIX	S&P BANKS SECTOR OPEN/EURO IND	BBS	611.61
CEX	S&P CHEMICALS SECTOR OPEN/EURO	CXS	394.93
DJV	CBOE DOW JONES INDUSTRIAL	DJS	
DJW	CBOE DOW JONES INDUSTRIAL	DJS	99.64
DJX	CBOE DOW JONES INDUSTRIAL	DJS	
DTX	CBOE DOW TRANSPORT INDEX O/E	DNS	267.94
DJR	CBOE DJ EQUITY REIT INDEX	DSR	137.03
DUX	CBOE DOW UTILITY INDEX O/E	DUS	371.68
ECM	CBOE DJ INTERNET COMMERCE IND	ECS	42.91
FVX	CBOE 5-YR TREAS OPEN/EURO IND	FVS	44.83
GOX	CBOE GOLD INDEX OPEN/EURO	GDS	34.36
GIK	CBOE GSTI INTERNET INDEX WRAP	GGZ	
GIN	CBOE GSTI INTERNET INDEX (NEW)	GGZ	121.76
GIR	CBOE GSTI INTERNET INDEX (NEW)	GGZ	
GHA	CBOE GSTI HARDWARE INDEX (NEW)	GHZ	298.49
GSI	CBOE GSTI SEMICNDCTR INDX WRAP	GMZ	
GSM	CBOE GSTI SEMICONDUCTOR INDEX	GMZ	270.38
GIE	CBOE GSTI MULTIMEDIA INDX WRAP	GPZ	
GIT	CBOE GSTI MULTIMEDIA NET(WRAP)	GPZ	202.33
GAW	CBOE GSTI SOFTWARE INDEX(WRAP)	GSZ	
GSO	CBOE GSTI SOFTWARE INDEX	GSZ	179.48
GHK	CBOE GSTI COMPOSITE INDEX WRAP	GTZ	
GIJ	CBOE GSTI COMPOSITE INDEX(WRP)	GTZ	213.62
GSV	CBOE GSTI SERVICES INDEX	GVZ	143.97
HCX	HEALTHCARE SECTOR OPEN/EURO	HCS	777.39
HCZ	HEALTHCARE SECTOR OPEN/EURO	HCS	

HLC	HEALTHCARE SECTOR OPEN/EURO	HCS	777.39
INA	CBOE INTERNET INDEX (WRAP)	ITS	153.48
INO	CBOE INTERNET INDEX(WRAP)	ITS	
INX	CBOE INTERNET INDEX	ITS	
MEX	CBOE MEXICO INDEX	MEO	85.98
MUT	CBOE DOW JONES HIGH YLD SELECT	MWS	93.59
MUU	CBOE DOW JONES HIGH YLD SELECT	MWS	
NDV	NASDAQ-100 OPEN/EURO (WRAP)	NDS	1663.95
NDX	NASD 100 INDEX EURO/OPEN (NEW)	NDS	
NDY	NASD 100 INDEX EURO/OPEN(WRAP)	NDS	
NDZ	NASD 100 INDEX EURO/OPEN(WRAP)	NDS	
NFT	CBOE MORG.STAN.MULTINATL.INDEX	NMS	669.95
NYU	NYSE COMPOSITE INDEX	NYX	592.61
OEB	CBOE S&P 100 CLOSE/AMER INDEX	OEX	587.99
OEW	CBOE S&P 100 CLOSE/AMER INDEX	OEX	
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	
OIX	CBOE OIL INDEX OPEN/EURO	OXS	310.76
RUT	RUSSELL 2000 OPEN/EURO INDEX	RLS	453.47
RUW	RUSSELL 2000 OPEN/EURO INDEX	RLS	
RLX	S&P RETAIL SECTOR OPEN/EURO	RRS	824.28
SPB	CBOE S&P 500 INDEX	SET	1156.28
SPQ	CBOE S&P 500 OPEN/EURO INDEX	SET	
SPT	CBOE S&P 500 OPEN/EURO INDEX	SET	
SPV	CBOE S&P 500 OPEN/EURO INDEX	SET	
SXB	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	
SYU	CBOE S&P 500 OPEN/EURO INDEX	SET	
SYV	CBOE S&P 500 OPEN/EURO INDEX	SET	
SZP	CBOE S&P 500 OPEN/EURO INDEX	SET	
SGX	CBOE S&P BARRA GROWTH OPEN/EUR	SGS	563.31
IRX	TELERATE SHORT OPEN/EURO INDE	SSX	44.15

SVX	CBOE S&P BARRA VALUE OPEN/EURO	SVS	591.53
TNX	CBOE 10-YR TREAS OPEN/EURO	TNS	47.58
TRX	S&P TRANS OPEN/EURO INDEX	TRS	660.19
TXX	CBOE TECHNOLOGY INDEX(OPEN)	TTS	
TXY	CBOE TECH INDEX(OPEN) WRAP	TTS	561.70
TYX	CBOE 30-YR TREAS OPEN/EURO	TYS	52.65
MAZ	CBOE MINI-NDX INDEX(WRAP)	XMS	
MBX	CBOE MINI-NDX INDEX(WRAP)	XMS	
MNX	CBOE MINI-NDX INDEX	XMS	166.40
MQX	CBOE MINI-NDX INDEX(WRAP)	XMS	
MZX	CBOE MINI-NDX INDEX(WRAP)	XMS	
SML	S&P SMALL CAP 600	XSM	207.05

PHILADELPHIA STOCK EXCHANGE

BIH	PHLX-KBW BANK OPEN/EURO WRAP	BKO	
BKV	PHLX-KBW BANK OPEN/EURO INDEX	BKO	
BKW	PHLX-KBW BANK OPEN/EURO INDEX	BKO	837.49
BKX	PHLX-KBW BANK OPEN/EURO INDEX	BKO	
BKZ	PHLX-KBW BANK OPEN/EURO INDEX	BKO	
BMU	PHLX BOX MAKER INDEX	BMZ	
BMX	PHLX BOX MAKER INDEX	BMZ	122.17
DOA	PHLX THESTREET.COM IND (WRAP)	DOS	
DOB	PHLX THESTREET.COM IND (WRAP)	DOS	
DOD	PHLX THESTREET.COM (WRAP)	DOS	
DOE	PHLX THESTREET.COM IND (WRAP)	DOS	
DOF	PHLX THESTREET.COM INDEX	DOS	226.79
DOP	PHLX THESTREET.COM IND (WRAP)	DOS	
DOT	PHLX THESTREET.COM INDEX	DOS	
DQG	PHLX THESTREET.COM INDEX WRAP	DOS	
DTJ	PHLX THESTREET.COM INDEX	DOS	
DZX	PHLX THESTREET.COM (WRAP)	DOS	
FPP	PHLX FOREST & PAPER OPEN INDEX	FPS	
FPV	PHLX FOREST & PAPER OPEN INDEX	FPS	296.26
OSX	PHLX OIL SERVICE INDEX OP/EU	OSV	
OSZ	PHLX OIL SRVICE INX OP/EU	OSV	121.12

OTJ	PHLX OTC PRIME INDEX EURO WRAP	OTS	
OTV	PHLX OTC PRIME INDEX EURO/OPEN	OTS	
OTW	PHLX OTC PRIME INDEX EURO/OPEN	OTS	256.86
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	
SOO	PHLX SEMICNDCTR INDEX (WRAP)	SX	
SOW	PHLX SEMICNDCTR INDEX AMERICAN	SX	
SOY	PHLX SEMICNDCTR INDEX AMERICAN	SX	553.86
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	
UTV	PHLX UTILITY CLOSE/EURO WP	UTY	
UTY	PHLX UTILITY CLOSE/EURO INDEX	UTY	351.91
XAU	PHLX GOLD/SILVER CLOSE/AMER	XAU	48.37
XOC	PHLX NAT'L OTC CLOSE/EURO	XOC	
XOV	PHLX NAT'L OTC CLOSE/EURO	XOC	
XOW	PHLX NAT'L OTC CLOSE/EURO	XOC	264.83
XOX	PHLX NAT'L OTC CLOSE/EURO	XOC	
XOY	PHLX OTC INDEX (WRAP)	XOC	
YLL	PHLX WIRELESS TELE IND O/EWRAP	YSO	
YLS	PHLX WIRELESS TELE IND O/E	YSO	109.60

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