



# THE OPTIONS CLEARING CORPORATION

#19321

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**DATE:** NOVEMBER 21, 2003

**SUBJECT:** EXPIRATION PRICES

## EQUITY OPTIONS

RYZ and RIY Options – Expiration Pricing Consideration (OCC Information [Memo #19318](#))

Medicis Pharmaceuticals Corp – Trading Halt (OCC Information [Memo #19319](#))

## 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 21, 2003.

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.

<b>OPTION SYMBOL</b>	<b>NAME</b>	<b>SETTLEMENT SYMBOL</b>	<b>UNDERLYING VALUE</b>
<b>AMERICAN STOCK EXCHANGE</b>			
BHJ	AMEX BIOTECH OPEN/EURO WRAP	BTS	
BOT	AMEX BIOTECH OPEN/EURO WRAP	BTS	
BTK	AMEX BIOTECH OPEN/EURO	BTS	443.39
BUZ	AMEX BIOTECH OPEN/EURO WRAP	BTS	
BYZ	AMEX BIOTECH OPEN/EURO WRAP	BTS	
CMR	M. STANLEY CONSUMER OPEN/EURO	CSO	
CMY	M. STANLEY CONSUMER OPEN/EURO	CSO	
FCR	M. STAN CONSUMER OPEN/EURO WRP	CSO	517.96

YCR	M. STAN CONSUMER OPEN/EURO WRP	CSO	
CTN	AMEX CREDIT SUISSE TECH	CTM	
CVZ	AMEX CREDIT SUISSE TECH WRAP	CTM	191.58
CRX	MORGAN COMMODITY INDEX O/E	CXV	
CYZ	MORGAN COMMODITY INDEX O/E (WR	CXV	295.56
CYC	M. STANLEY CYCLICAL OPEN/EURO	CYO	
CYW	M. STANLEY CYCLICAL OPEN/EURO	CYO	
CZY	M. STANLEY CYCLICAL OPEN/EURO	CYO	600.41
JCY	M. STANLEY CYCLICAL OPEN/EURO	CYO	
DDW	AMEX DISK DRIVE INDEX	DDO	
DDX	AMEX DISK DRIVE INDEX	DDO	126.17
DFH	AMEX DEFENSE INDEX (WRAP)	DOI	
DFI	AMEX DEFENSE INDEX	DOI	
DFO	AMEX DEFENSE INDEX(WRAP)	DOI	615.69
DID	AMEX DEFENSE INDEX (WRAP)	DOI	
UWF	AMEX DEFENSE INDEX (WRAP)	DOI	
DRG	AMEX PHARMA OPEN/EURO INDEX	DRO	319.81
DRX	AMEX PHARMA OPEN/EURO INDEX	DRO	
DRZ	AMEX PHARMA OPEN/EURO INDEX	DRO	319.81
EUC	EUROTOP 100 OPEN/EURO INDEX	EUV	
EUR	EUROTOP 100 OPEN/EURO INDEX	EUV	202.40
HUI	THE AMEX GOLD BUGS INDEX	HUV	236.01
IIX	AMEX INTER@CTIVE NEW O/E	IIV	
IMZ	AMEX INTER@CTIVE NEW O/E(WRAP)	IIV	127.36
XVZ	AMEX INTER@CTIVE NEW O/E(WRAP)	IIV	
JPN	AMEX JAPAN OPEN/EURO INDEX	JPV	
JPY	AMEX JAPAN OPEN/EURO INDEX	JPV	103.58
HKO	AMEX HONG KONG FLOAT RATE	KDY	
THR	HONG KONG CLOSE/EURO WRAP	KDY	233.79
MDD	S&P MIDCAP 400 OPEN/EURO WRAP	MIV	
MIZ	S&P MDCP 400 OP/ERO INX	MIV	548.16
MQW	S&P MIDCAP 400 OPEN/EURO WRAP	MIV	
MOX	AMEX MS INTERNET INDEX O/E	MOY	12.03
MHV	AMEX MORGAN STANLEY INDEX O/E	MVH	

MHZ	AMEX MORGAN STANLEY INDEX O/E	MVH	
MSG	AMEX MORGAN STANLEY INDEX O/E	MVH	443.97
MSH	AMEX MORGAN STANLEY INDEX O/E	MVH	
NBI	NASDAQ BIOTECHNOLOGY INDEX	NBZ	
NBT	NASDAQ BIOTECHNOLOGY (WRAP)	NBZ	
NFR	NASDAQ BIOTECHNOLOGY (WRAP)	NBZ	672.33
NJI	NASDAQ BIOTECH INDX (WRAP)	NBZ	
<b>NDK</b>	<b>NASDAQ-100 OPEN/EURO (WRAP)</b>	<b>NDS</b>	
<b>NDT</b>	<b>NASDAQ-100 OPEN/EURO (WRAP)</b>	<b>NDS</b>	1371.09
<b>NDV</b>	<b>NASDAQ-100 OPEN/EURO (WRAP)</b>	<b>NDS</b>	
XNG	AMEX NATURAL GAS INDEX	NGV	
XNZ	AMEX NATURAL GAS INDEX	NGV	195.02
DXE	AMEX DEUTSCHE BANK INDEX	NWO	
DXY	AMEX DEUTSCHE BANK INDEX	NWO	398.74
XAI	AMEX AIRLINE INDEX	XAO	
XXA	AMEX AIRLINE INDEX	XAO	60.98
BDP	AMEX SECURITIES BROKER/DEALER(	XBS	608.43
XBD	AMEX SECURITIES BROKER/DEALER	XBS	
XBE	AMEX SECURITIES BROKER/DEALER	XBS	
XBG	AMEX SECURITIES BROKER/DEALER	XBS	608.43
XBJ	AMEX SECURITIES BROKER/DEALER	XBS	
XIK	AMEX COMPUTER TECH CLOSE	XCI	
XVC	AMEX COMPUTER TECH INDEX WRAP	XCI	
XWI	AMEX COMPUTER TECH CLOSE/AMER	XCI	682.51
XWK	AMEX COMPUTER TECH CLOSE/AMER	XCI	
XMI	AMEX MAJOR MARKET CLOSE/EURO	XMI	
XMW	AMEX MAJOR MARKET CLOSE/EURO	XMI	
XMX	AMEX MAJOR MARKET INDEX	XMI	982.33
XMY	AMEX MAJOR MARKET CLOSE/EURO	XMI	
<b>MNX</b>	<b>MINI-NDX INDEX</b>	<b>XMS</b>	
<b>MQX</b>	<b>MINI-NDX INDEX(WRAP)</b>	<b>XMS</b>	137.11
<b>MXX</b>	<b>MINI-NDX INDEX(WRAP)</b>	<b>XMS</b>	
XOQ	AMEX OIL CLOSE/AMER WRAP	XOI	
XVI	AMEX OIL CLOSE/AMER INDEX	XOI	485.54

#### CHICAGO BOARD OPTION EXCHANGE

DJV	CBOE DOW JONES INDUSTRIAL	DJS	
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DJX	CBOE DOW JONES INDUSTRIAL	DJS	96.31
DTX	CBOE DOW TRANSPORT INDEX O/E	DNS	286.01
DJR	CBOE DJ EQUITY REIT INDEX	DSR	175.21
DUX	CBOE DOW UTILITY INDEX O/E	DUS	245.77
ECM	CBOE DJ INTERNET COMMERCE IND	ECS	82.47
EOR	CBOE EURO 25 INDEX	EHR	88.31
EYR	CBOE ASIA 25 INDEX	EKR	96.81
FVX	CBOE 5-YR TREAS OPEN/EURO IND	FVS	31.36
GOX	CBOE GOLD INDEX OPEN/EURO	GDS	87.33
GIN	CBOE GSTI INTERNET INDEX (NEW)	GGZ	132.20
GHA	CBOE GSTI HARDWARE INDEX-NEW	GHZ	236.81
GSI	CBOE GSTI SEMCNDCT INDX WRP-NE	GMZ	250.04
GSM	CBOE GSTI SEMICONDUCTOR INDEX	GMZ	250.04
GIP	CBOE GSTI MULTIMEDIA INDEX-NEW	GPZ	107.18
GSO	CBOE GSTI SOFTWARE INDEX (NEW)	GSZ	140.76
GTC	CBOE GSTI COMPOSITE INDEX(NEW)	GTZ	175.71
GSV	CBOE GSTI SERVICES INDEX	GVZ	121.15
INX	CBOE INTERNET INDEX	ITS	154.59
MEX	CBOE MEXICO INDEX	MEO	74.03
MGO	MORGAN STANLEY OIL SRVCS INDEX	MOI	64.88
MUT	CBOE DOW JONES HIGH YLD SELECT	MWS	
MUU	CBOE DJ HIGH YLD SELECT 10 (WR	MWS	86.74
MVR	MORGAN STANLEY RETAIL INDEX	MXJ	122.56
MVB	MORGAN STANLEY BIOTECH INDEX	MXW	66.45
<b>NDK</b>	<b>NASDAQ-100 OPEN/EURO (WRAP)</b>	<b>NDS</b>	
<b>NDT</b>	<b>NASDAQ-100 OPEN/EURO (WRAP)</b>	<b>NDS</b>	1371.09

<b>NDV</b>	<b>NASDAQ-100 OPEN/EURO (WRAP)</b>	<b>NDS</b>	
OEB	CBOE S&P 100 CLOSE/AMER INDEX	OEX	
OEW	CBOE S&P 100 CLOSE/AMER INDEX	OEX	
OEY	CBOE S&P 100 CLOSE/AMER INDEX	OEX	511.77
OXB	CBOE S&P 100 CLOSE/AMER INDEX	OEX	
OIX	CBOE OIL INDEX OPEN/EURO	OXS	277.41
RUA	RUSSELL 3000 INDEX	RAZ	590.38
RMC	RUSSELL MIDCAP INDEX	RDD	624.27
RDG	RUSSELL MIDCAP GROWTH INDEX	RDU	278.26
RMV	RUSSELL MIDCAP VALUE INDEX	RDW	667.82
RLV	RUSSELL 1000 VALUE INDEX	RHJ	533.10
RAV	RUSSELL 3000 VALUE INDEX	RHK	698.74
RAG	RUSSELL 3000 GROWTH INDEX	RHN	359.23
RLG	RUSSELL 1000 GROWTH INDEX	RIJ	445.26
RUI	RUSSELL 1000 INDEX	RIR	556.67
RUT	RUSSELL 2000 OPEN/EURO INDEX	RLS	
RUW	RUSSELL 2000 OPEN/EURO INDEX	RLS	526.12
RUZ	RUSSELL 2000 OPEN/EURO WRAP	RLS	
RUO	RUSSELL 2000 GROWTH INDEX	RUC	284.18
RUJ	RUSSELL 2000 VALUE INDEX	RUU	746.79
SPQ	CBOE S&P 500 OPEN/EURO INDEX	SET	
SPT	CBOE S&P 500 OPEN/EURO INDEX	SET	
SPX	CBOE S&P 500 OPEN/EURO INDEX	SET	
SPZ	CBOE S&P 500 OPEN/EURO INDEX	SET	1038.14
SXB	CBOE S&P 500 OPEN/EURO INDEX	SET	
SYG	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	526.06
IRX	TELERATE SHORT OPEN/EURO INDE	SSX	9.15

SVX	CBOE S&P BARRA VALUE OPEN/EURO	SVS	508.47
TNX	CBOE 10-YR TREAS OPEN/EURO	TIZ	41.46
TXX	CBOE TECHNOLOGY INDEX(OPEN)	TTS	
TXY	CBOE TECH INDEX(OPEN) WRAP	TTS	493.07
TYX	CBOE 30-YR TREAS OPEN/EURO	TYS	50.00
XEK	CBOE S&P 100 CLOSE/EURO WRAP	XEO	
XEO	CBOE S&P 100 CLOSE/EURO INDEX	XEO	
XET	CBOE S&P 100 CLOSE/EURO WRAP	XEO	511.77
XOE	CBOE S&P 100 CLOSE/EURO (WRAP)	XEO	
<b>MNX</b>	<b>MINI-NDX INDEX</b>	<b>XMS</b>	
<b>MQX</b>	<b>MINI-NDX INDEX(WRAP)</b>	<b>XMS</b>	137.11
<b>MXX</b>	<b>MINI-NDX INDEX(WRAP)</b>	<b>XMS</b>	
<b>SML</b>	<b>S&amp;P SMALL CAP 600</b>	<b>XSM</b>	<b>257.23</b>

#### INTERNATIONAL SECURITY EXCHANGE

<b>SML</b>	<b>S&amp;P SMALL CAP 600</b>	<b>XSM</b>	<b>257.23</b>
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#### PHILADELPHIA STOCK EXCHANGE

BIH	PHLX-KBW BANK OPEN/EURO WRAP	BKO	
BKW	PHLX-KBW BANK OPEN/EURO INDEX	BKO	
BKX	PHLX-KBW BANK OPEN/EURO INDEX	BKO	928.35
BKZ	PHLX-KBW BANK OPEN/EURO INDEX	BKO	
BXK	PHLX-KBW BANK OPEN/EURO WRAP	BKO	
BAD	PHLX BOX MAKER INDEX	BMZ	
BMU	PHLX BOX MAKER INDEX	BMZ	93.98
DFD	PHLX DEFENSE SECTOR (WRAP)	DFA	
DFX	PHLX DEFENSE SECTOR	DFA	184.55
DUE	PHLX THESTREET.COM INDEX(WRAP)	DOS	
DUH	PHLX THESTREET.COM INDEX(WRAP)	DOS	139.82
XEX	PHLX EUROPE SECTOR	EUS	
XEZ	PHLX EUROPE SECTOR (WRAP)	EUS	301.74
HGB	PHLX HOUSING SECT (WRAP)	HGD	

HGX	PHLX HOUSING SECTOR INDEX	HGD	347.64
KIX	KBW INSURANCE INDEX	KLS	
KWV	KBW INSURANCE INDEX(WRAP)	KLS	112.97
OSX	PHLX OIL SERVICE INDEX OP/EU	OSV	83.10
OCV	PHLX OTC PRIME INDEX EURO/OPEN	OTS	171.55
RXA	PHLX DRUG INDEX	RXV	
RXS	PHLX DRUG INDEX	RXV	183.09
SMQ	SIG INVESTMENT MANAGERS INDEX	SMW	
SQI	SIG INVSTMNT MGRS INDX (WRAP)	SMW	350.49
SXQ	SIG INVSTMNT MGRS INDX (WRAP)	SMW	
SJX	PHLX SEMICNDCTR INDEX AMERICAN	SX	
SOO	PHLX SEMICNDCTR INDEX (WRAP)	SX	
SOW	PHLX SEMICNDCTR INDEX AMERICAN	SX	499.93
SOY	PHLX SEMICNDCTR INDEX AMERICAN	SX	
SXX	PHLX SEMICNDCTR INDEX AMERICAN	SX	
UTW	PHLX UTILITY CLOSE/EURO WRAP	UTY	284.17
UTY	PHLX UTILITY CLOSE/EURO INDEX	UTY	284.17
XAU	PHLX GOLD/SILVER CLOSE/AMER	XAU	
XAV	PHLX GOLD/SILVER CLOSE/AMER WR	XAU	104.46

**NOTE: Dual index option symbols are highlighted in BOLD.**

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