

Seeing  
change  
as

opportunity

# Year in Review

for the year ended December 31, 2000

## Participant Exchange Contract Volume

AMEX total contracts	207,714,296	
Equity	205,716,498	99.04%
Index	1,997,798	0.96%
CBOE total contracts	326,359,591	
Equity	278,920,392	85.47%
Index	47,397,039	14.52%
Interest Rate	42,160	0.01%
ISE total contracts	7,565,684	
Equity	7,565,684	100.00%
PCX total contracts	108,538,476	
Equity	108,533,862	100.00%
Index	4,614	—
PHLX total contracts	76,549,892	
Equity	72,135,321	94.23%
Index	3,863,430	5.05%
Foreign Currency	551,141	0.72%

## Background

Founded in 1973, The Options Clearing Corporation (OCC) is the largest clearing organization in the world for financial derivative instruments. Operating under the jurisdiction of the Securities and Exchange Commission (SEC), OCC is the registered clearing facility for United States listed securities options. OCC issues and clears options on several types of

underlying assets including common stocks, stock indices, currencies and interest rate composites.

OCC's Clearing Membership consists of approximately 140 of the largest U.S. broker/dealers and non-U.S. securities firms. The Participant Exchanges share equal ownership of OCC. This ownership, along with OCC's Clearing Member dominated Board of Directors,

ensures a continuing commitment to servicing the needs of options market participants.

The Intermarket Clearing Corporation (ICC), a wholly-owned subsidiary of OCC, was formed to support Participant Exchanges that were establishing futures markets and to meet the need for a cross-margining mechanism between options and futures.

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**Participant Exchanges**

The American Stock Exchange LLC  
New York, NY

Chicago Board Options Exchange, Incorporated  
Chicago, IL

International Securities Exchange LLC  
New York, NY

Pacific Exchange, Inc.  
San Francisco, CA

Philadelphia Stock Exchange, Inc.  
Philadelphia, PA

## Our Mission...

Our industry is undergoing rapid and fundamental changes. Competition is intensifying from traditional and new sources. The regulatory landscape is shifting. Markets are globalizing. For The Options Clearing Corporation, these may result in changes in owners, new alliances and partners, new customers, new products and services and new demands for real-time processing and information flows.

### Our success will be defined by our ability to:

- Consistently deliver and be recognized for delivering the highest levels of clearance and settlement services at a reasonable cost
- Efficiently and successfully perform our risk management obligations
- Continue to provide added value services
- Promote and influence the growth of the markets we serve
- Aggressively and successfully enter new markets in support of our customers

# “Only change is permanent.”

Heraclitus, Greek philosopher

**Around this time** last year, The Options Clearing Corporation (OCC) was celebrating the peaceful advent of a new millennium. It was a quiet conclusion to years of preparation, testing and hard work; but only the beginning of many changes to come.

In 2000, options volume soared in a volatile U.S. stock market. The Internet took center stage as companies rushed to make it a core component of their business models. Competition escalated as new trading platforms entered the marketplace. Decimalization altered the look of stock quotes. Investors actively sought financial information and traded online.

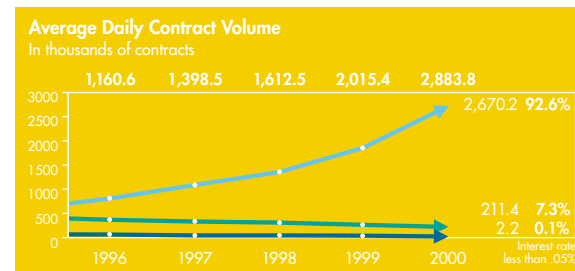
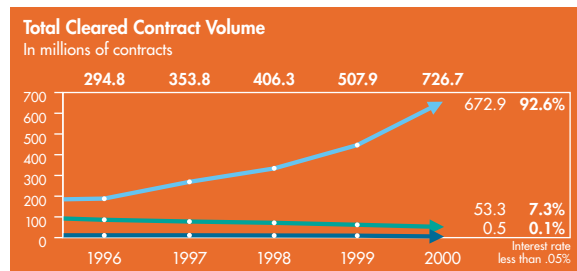
Without a doubt, the evolutionary pace of the

securities industry shifted into high gear in 2000, changing the business landscape. We believe that change provides OCC with an opportunity to make a meaningful contribution to the markets we serve. After all, changes in 2000 contributed to a terrific year for our business, positioning OCC well for the future.

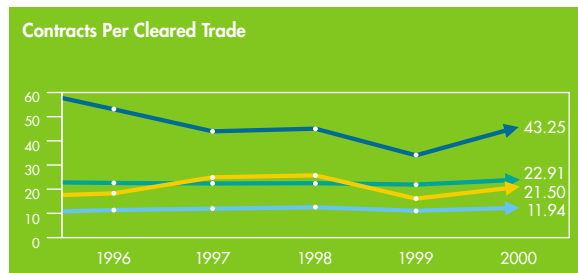
We entered 2000 with record-breaking volume and the momentum continued through year-end. October brought the highest monthly volume in OCC history with 75,309,044 contracts traded. The peak of this activity came on October 20, when an astounding 4,877,338 contracts changed hands. Equity open interest also hit its peak on October 20, standing at 75,661,505 contracts. Total options volume across OCC’s Participant Exchanges reigned high at 726,727,939 contracts, surpassing the 1999 record by 43 percent. Average daily volume reached a record at 2,883,841 contracts, and the Exchanges offered an estimated 2,448 listings.

Due to the high volume, OCC achieved our forecasted annual revenue in September. As a result, we announced substantial discounts on

- Equity
- Index
- Foreign Currency



Clearing Member fees for the last four months of 2000. This was the fourth consecutive year in which we discounted fees for the latter part of the year. This year's fee reductions of up to 41



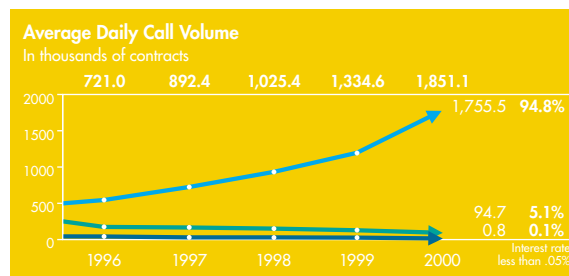
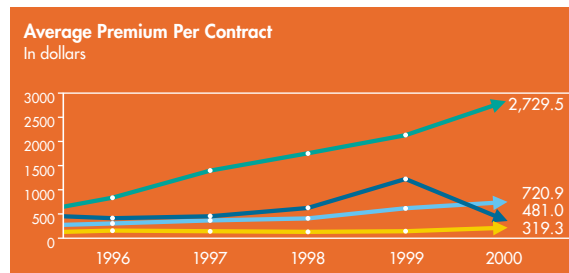
percent represent our largest discount ever. OCC refunded member firms \$28.2 million in excess clearing fees in 2000, raising the total distributed since 1974 to \$237 million. Net income for 2000 was \$6.1 million, bringing retained earnings to \$31.9 million.

Record options volume, though exhilarating, spurred concerns about system capacity. We are pleased that all OCC systems performed remarkably well. OCC repeatedly conducted high volume tests and upgraded capacity to assure that we are well equipped for whatever volume the market generates.

Technology continues to change the face of our business. And OCC is employing the most advanced technology with the development of ENCORE, our new clearing system. ENCORE is the largest development project ever undertaken by OCC. Installed using a phased approach as individual modules are completed, ENCORE will provide real-time trade information and enhanced communication. A Clearing Member advisory group provides feedback on features of the new system. One such feature is the ability to access ENCORE through our Web site, optionsclearing.com. This year, we upgraded the site with a fresh look, enhanced navigation and

more robust content for our Clearing Members and Participant Exchanges.

In May, the International Securities Exchange (ISE) joined OCC as a Participant Exchange.



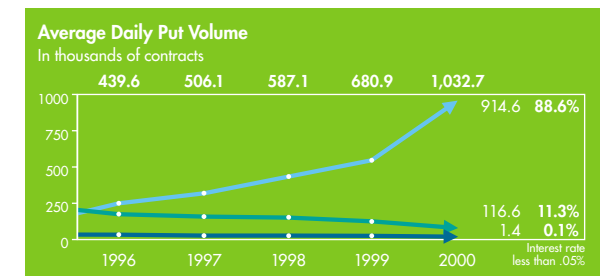
It was the first new U.S. options Exchange since 1985. Our advance preparation assured the smooth clearance and settlement of ISE trades.

OCC's expertise is in growing demand as online business to business exchanges begin to trade derivative instruments and otherwise mature. OCC is exploring opportunities in this rapidly growing marketplace. We do not know what these exchanges hold in store for OCC, but we do know that we want to get there before the competition.

OCC also maintained its leadership of the U.S. Securities Markets Coalition (Coalition). This year, the Coalition's primary focus was to work with regulators on U.S. legislation that would permit the trading of single stock futures. Our efforts resulted in a compromise bill that addressed the Coalition's major concerns.

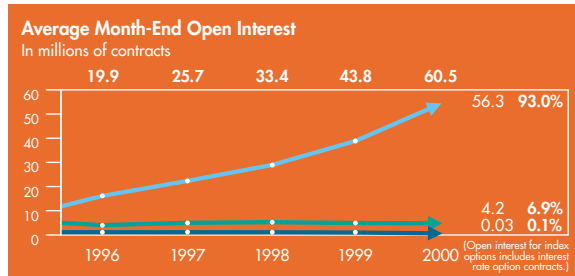
One of the most talked-about issues in 2000

- Equity
- Index
- Foreign Currency
- Interest Rate

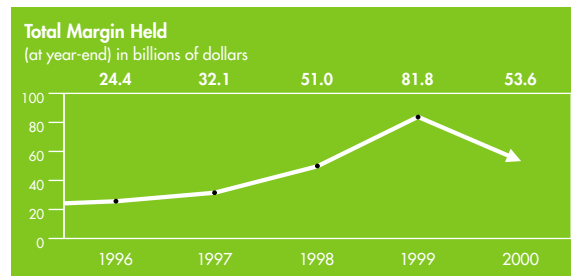
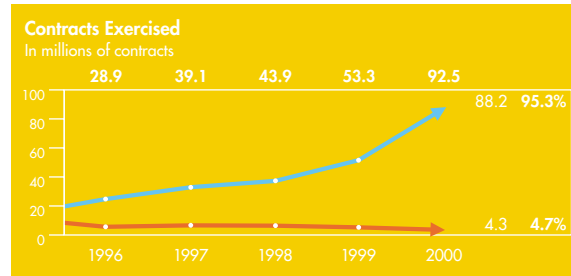


was the transition to decimalization. By leveraging the same point-to-point testing process that we used for Y2K, OCC led the options industry through a seamless phase-in of decimal pricing.

We also enhanced our investor education efforts. In July, we established a call center, 1-888-OPTIONS, for individual investors and

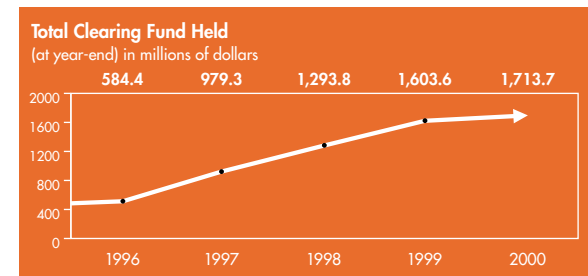


- Equity
- Index
- Foreign Currency
- Non-Equity



Members to offset their margin requirements with stock loan positions. Hedge participation increased to 32 firms, a 40 percent increase from 1999. In the same period, daily market value of stock loan/borrow contracts guaranteed by OCC doubled, reaching almost \$5 billion. Overall daily savings attributable to the Hedge program averaged \$237 million.

Another program that advanced in 2000 was our Theoretical Intermarket Margin System (TIMS), the algorithm used to calculate margins at OCC as well as at several international exchanges and clearinghouses. We launched an OCC-TIMS™ pilot for our Clearing Members. This product provides a superior methodology



brokers. And through The Options Industry Council (OIC), we launched a new Web site with online classes, options tools and seminar registration at 888options.com.

While options were surging in popularity here in the U.S., OIC expanded its educational efforts overseas through its London office. We translated selected OIC educational brochures to Spanish and Mandarin in direct response to marketplace needs.

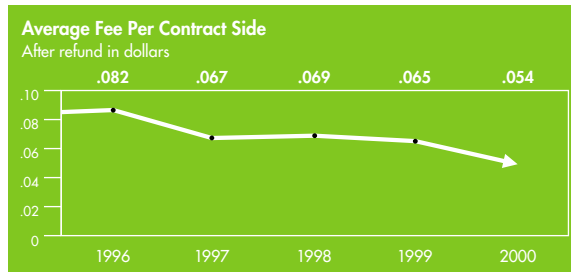
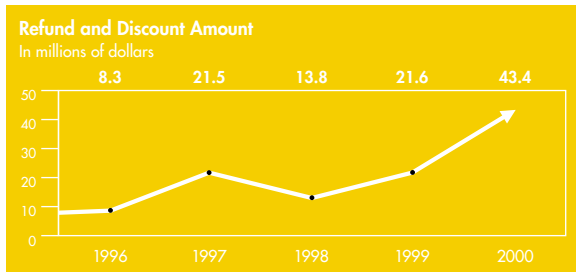
OCC also explored the markets outside of the U.S. by visiting exchanges and firms in the Asia-Pacific region to assess potential business and interest in the options market.

Back in the U.S., we continued to expand our innovative Hedge System, which allows Clearing

for calculating risk in a variety of scenarios, and we are excited at the future prospect of making it available to all Members.

Clearing Members who participate in our cross-margin program continue to realize overall savings. In 2000, the average daily reduction in margin requirements due to cross-margin activity amounted to nearly \$607 million or approximately 40 percent savings per participant. The quality of our system of financial safeguards resulted in the reissuance of the Standard and Poor's Corporation 'AAA' rating for the seventh consecutive year.

This year, OCC spent a great deal of time and resources on workspace expansions and upgrades, including plans for the 2002 move of



our Chicago headquarters. We also replaced a shared disaster recovery facility in Rosemont, Illinois with a fully dedicated site in Chicago. The new facility houses equipment configured to meet OCC's unique needs and allows sole occupancy of the workspace. We continue to maintain a dedicated backup site in North Bergen, New Jersey.

We are proud of our accomplishments in 2000. We recognize that they would not have been possible without the support of our Participant Exchanges, Clearing Members and employees. This support will be even more important in the coming year. We will maintain our solid clearing, settlement and risk management services and our leadership on industry issues. However, these actions alone will not be enough to succeed. We must continue to create innovative products, maximize the benefits of new technologies and examine strategic alliances. There is no doubt that 2001 will be full of changes for OCC. We are eager to find opportunity in each one.

Wayne P. Luthringshausen  
*Chairman of the Board  
 and Chief Executive Officer*

George S. Hender  
*Management Vice Chairman*

Melvin B. Taub  
*Member Vice Chairman, OCC  
 Senior Executive Vice President  
 and Director – Corporate Technology  
 Salomon Smith Barney Inc.*

Paul G. Stevens, Jr.  
*President*

“The most effective way  
to cope with change is  
to help create it.”

L.W. Lynett, American businessman

The Options Clearing Corporation is powerfully positioned for continued success, building upon decades of systems innovation, customer service and risk management. Yet our industry is changing on a daily basis. The evolution to electronic trading environments. A shifting regulatory landscape. Advances in Internet capabilities. An accelerated trend toward globalization. Increasingly savvy investors.

Many would view these changes as stumbling blocks. At OCC, we view them as opportunities.

Opportunities for creating innovative systems and services; forming alliances and partnerships; reaching out to an ever-expanding marketplace; and refining our proven strengths. Our new corporate mission and strategic initiatives reflect our intent to seize the opportunities that arise in a dynamic business environment. Bold, new ideas are fostered by change. And by meeting today's challenges, tomorrow is ours.



The image features a teal background with large, flowing lime green shapes that resemble stylized letters or organic forms. A white circle is positioned in the upper right quadrant, containing the text "Seeing change as opportunity". Two thin white lines intersect at the center of the circle, forming an 'X' shape. The overall aesthetic is modern and minimalist.

**Seeing** change as opportunity

*Ahead of the curve*

“The rung of a ladder was never meant  
to rest upon, but only to hold a man’s foot  
long enough to enable him  
to put the other somewhat higher.”

Thomas H. Huxley, English biologist and educator

**Paramount to** meeting the challenges of an advancing marketplace is OCC’s ability to innovate. We realize that it is not enough to deliver quality and timely clearing and settlement; we must be a first mover in developing new systems and services while creating market efficiencies. Our innovation in risk management remains among our most distinguished achievements. We continually examine our risk management methodologies to support capital optimization and provide financial flexibility for market participants without compromising our guarantee. We have created a linkage with The Depository Trust & Clearing Corporation which will reduce collateral inefficiencies and systemic risk originating from the settlement of stock option assignments. And in cooperation with our Participant Exchanges, Clearing Members and other industry representatives, we are developing a portfolio margin system for qualifying customer accounts. From the risk-based analysis underlying our Theoretical Inter-market Margin System (TIMS), to cross-margining

between options and futures markets, to our stock loan Hedge System, OCC has emerged as the world’s preeminent risk management organization.

OCC is continuing this tradition of innovation by replacing our existing clearing system with ENCORE, a Windows-based system that will offer Clearing Members “anytime, anywhere” access to options information. ENCORE will feature robust, real-time capabilities for trade and position processing. Additionally, Clearing Members will have the flexibility of linking to OCC via several communication vehicles, ranging from current dial-up and leased line methods to a secure Internet link. Combined, these features will provide OCC’s Membership and Participant Exchanges with a single point of entry to both clearing and industry information as it becomes available – paving the way for multiple processing cycles and complex new products.

“We cannot become what we  
need to be by remaining  
what we are.”

Max DePree, American author

OCC is always looking forward. Having already established a presence on the World Wide Web with [optionsclearing.com](http://optionsclearing.com), OCC is cultivating the Internet as a core business component. MyOCC, a secure portal within our Web site, will enable Clearing Members and Participant Exchanges to customize proprietary options information and trade data. Expanded content and one-click access to all of the site's features further underscore OCC's commitment to harness the speed and flexibility of the Internet.

In this age of rapid technological gains, information dissemination is emerging as a key competitive differentiator. Timeliness is essential, and OCC is embracing the next generation of communication technology by tapping into optical communication networks. Fiber optics, the most advanced network technology available, will be dramatically more efficient and have far greater capacity than traditional methods of transmitting data. The opportunity to utilize this technology will provide OCC with the experience to implement

future optical connections with our Clearing Members, decreasing transmission time to a mere fraction of what it is now.

Every aspect of the marketplace, it seems, is on the move and gaining speed. The Internet has created a new forum for buyers and sellers to meet, and as a result, we are witnessing an explosion of online business to business exchanges. Everyone is scrambling to get a piece of the “B2B” pie. Already a solid business to business company, OCC intends to explore those opportunities that will optimize the value of our core capabilities. Entering into coactive relationships with complementary organizations will create new challenges, including the seamless combining of systems and the division of responsibilities. OCC realizes that choosing the right partners is critical. By seeking out synergistic relationships, we will be able to diversify our strengths and build up previously untapped customer bases while offering more choices in the marketplace.

**Thinking** outside of the box





*Spreading the word*



“The world is  
advancing.  
Advance with it.”

Giuseppe Mazzini, Italian revolutionist

**Technological changes** in the industry also influence the way investors do business. Information is more readily available than ever. Investors have a wide selection of resources from which to choose. As product awareness increases, so does options volume and the demand for more sophisticated training. OCC and its Participant Exchanges have responded wholeheartedly by spearheading The Options Industry Council (OIC) to educate investors regarding the responsible use of equity options.


OIC's comprehensive educational program is geared toward the individual investor and includes seminars, videotapes, options software, a broker outreach program and an interactive Web site. Since OIC's inception in 1992, equity options volume has risen an astounding 535 percent. This year alone, over 85,000 investors and brokers have responded to OIC's educational offerings, evidencing the effectiveness of its programs. OIC will also continue to broaden its reach internationally through its London office.

Increased visibility is central to OCC's success at home and abroad. We plan to enhance our own marketing efforts to expand business opportunities with existing and potential customers. Industry education will continue to be an important means by which OCC promotes its value to the marketplace, from our Investor Call Center to our participation in international derivatives conferences.

OCC has long known that keeping regulators and legislators abreast of industry concerns ultimately benefits the options marketplace as a whole. We have been influential as a liaison to the Securities Industry Association's Options Committee and as the coordinator of the U.S. Securities Markets Coalition. Through meetings, correspondence and written testimony, OCC diligently works to inform and educate lawmakers about the potential effects of pending legislation.

“You can’t build up  
a reputation on what you  
are going to do.”

Henry Ford, American industrialist



Yes, tomorrow’s opportunities belong to OCC. But it takes a strong hand to grasp the future. Since 1973, the options industry has recognized OCC as a stalwart protector of market integrity. Our Members rely on OCC for quality and timely clearing and settlement services. Our ability to manage counterparty credit risk is backed by a multi-tiered network of financial safeguards and has resulted in our consistent ‘AAA’ credit rating from Standard & Poor’s Corporation. Our processing systems have always utilized leading edge technology. Our motivated employees are dedicated to

ongoing training to keep pace with the evolving needs of our Membership. These enduring strengths form the foundation on which OCC will meet our future – developing innovative systems and services, forging synergistic relationships and reaching out to increasingly sophisticated market participants.

Change affords opportunity. By applying our proven strengths and taking on new initiatives, we will turn today’s challenges into tomorrow’s successes.





**Pushing** the envelope

## OCC & ICC Boards of Directors



Wayne P. Luthringshausen  
Chairman and CEO  
The Options Clearing  
Corporation  
The Intermarket Clearing  
Corporation  
**OCC, ICC**



Melvin B. Taub  
Member Vice Chairman,  
OCC  
Senior Executive Vice  
President and Director –  
Corporate Technology  
Salomon Smith Barney Inc.  
**OCC**



James J. Bowe  
Senior Executive Vice  
President – Options  
Pacific Exchange, Inc.  
**OCC**  
Commenced service  
April, 2000



Philip D. DeFeo  
Chairman and  
Chief Executive Officer  
Pacific Exchange, Inc.  
**OCC**  
Served until April, 2000



Freddy Enriquez  
First Vice President  
Merrill Lynch, Pierce,  
Fenner & Smith,  
Incorporated  
**OCC, ICC**



Wayne W. Fieldsa  
Executive Vice President –  
Brokerage Operations  
Charles Schwab & Co., Inc.  
**OCC**



William C. Floersch  
President and  
Chief Executive Officer  
O'Connor & Co. L.L.C.  
**OCC**



Meyer S. Frucher  
Chairman and  
Chief Executive Officer  
Philadelphia Stock  
Exchange, Inc.  
**OCC, ICC**



William Gangi  
Senior Managing Director –  
Global Clearing  
Services  
Bear, Stearns Securities Corp.  
**OCC, ICC**



Dorcas R. Hardy  
President  
Dorcas R. Hardy & Associates  
**OCC**



John C. Harris  
Executive Vice President  
and Manager –  
Dealer Services Division  
ABN AMRO Incorporated  
**OCC**



M. Blair Hull  
Managing Partner  
Hull Trading Co., L.L.C.  
**ICC**



Edward J. Joyce  
President and  
Chief Operating Officer  
Chicago Board Options  
Exchange, Incorporated  
**OCC**



Gary Katz  
Senior Vice President –  
Marketing and Business  
Development  
International Securities  
Exchange LLC  
**OCC**  
Commenced service  
July, 2000



Timothy R. Mullen  
President and  
Chief Executive Officer  
First Options of Chicago, Inc.  
**OCC**



Martin Pfingsraff  
President –  
Capital Markets Group  
Prudential Securities  
Incorporated  
**OCC**  
Served until  
September, 2000



William A. Rogers  
Chief Executive Officer  
Wayne Hummer  
Investments L.L.C.  
**OCC**  
Served until April, 2000



Harvey Silverman  
Senior Managing Director  
Spear, Leeds & Kellogg  
**ICC**



Joseph B. Stefanelli  
Executive Vice President –  
Derivatives Securities  
The American Stock Exchange  
LLC  
**OCC, ICC**



Dennis W. Zank  
Executive Vice President –  
Operations and  
Administration  
Raymond James &  
Associates, Inc.  
**OCC**  
Commenced service  
April, 2000

# OCC Committees, OCC & ICC Senior Officers

As of December 31, 2000

## OCC Board Committees

### Audit Committee

Wayne W. Fieldsa (*Chairman*)  
William C. Floersch  
Dorcas R. Hardy  
John C. Harris  
Dennis W. Zank

### Performance Committee

Melvin B. Taub (*Chairman*)  
Freddy Enriquez  
Wayne W. Fieldsa  
William C. Floersch  
Wayne P. Luthringshausen  
Timothy R. Mullen

### Membership/Margin Committee

Wayne P. Luthringshausen  
(*Chairman*)  
Freddy Enriquez  
William Gangi  
John C. Harris  
Timothy R. Mullen  
Melvin B. Taub

## 2001 Nominating Committee

William P. Behrens  
*Investec Ernst & Company*

William Cousins  
*A.B. Financial, L.L.C.*

Dennis J. Donnelly  
*Fiserv Correspondent Services, Inc.*

Laura Holder  
*A.G. Edwards & Sons, Inc.*

Jeffrey H. Wolfson  
*Pax Clearing Corporation*

David Zyer  
*UBS Warburg LLC*

## Member Directors' Term Expirations

### April 2001

Freddy Enriquez (OCC)  
William C. Floersch (OCC)  
M. Blair Hull (ICC)  
Harvey Silverman (ICC)  
Melvin B. Taub (OCC)

### April 2002

Freddy Enriquez (ICC)  
William Gangi (OCC)  
Dorcas R. Hardy (OCC)  
John C. Harris (OCC)  
Timothy R. Mullen (OCC)

### April 2003

Wayne W. Fieldsa (OCC)  
William Gangi (ICC)  
Dennis W. Zank (OCC)

## OCC Senior Officers

Wayne P. Luthringshausen  
*Chairman of the Board and  
Chief Executive Officer*

George S. Hender  
*Management Vice Chairman*

Paul G. Stevens, Jr.  
*President*

Ralph E. Pfaff  
*Senior Executive Vice President and  
Chief Operating Officer*

Michael E. Cahill  
*Executive Vice President, Treasurer  
and Chief Financial Officer*

William H. Navin  
*Executive Vice President,  
General Counsel and Secretary*

Leonard E. Neuzil  
*Executive Vice President  
and Corporate Information Officer*

Carol V. Kosner  
*Senior Vice President –  
Administration*

Gina McFadden  
*Senior Vice President –  
Options Industry Services*

Andrew J. Naughton  
*Senior Vice President –  
Risk Management, Membership  
and Treasury Operations*

Michael A. Walinskas  
*Senior Vice President – Business  
Development and Special Counsel*

James W. Zalesky  
*Senior Vice President –  
Strategic Technologies*

David P. Engaldo  
*First Vice President – National  
Operations and Production Services*

Rohit Kumar  
*First Vice President and Chief  
Technology Officer*

Carolyn S. Mitchell  
*First Vice President – Investor and  
Internet Services*

David O. Mounce  
*First Vice President –  
Production Operations*

Stanley P. Schretter  
*First Vice President – Membership  
and Exchange Liaison*

Bernard T. Talian  
*First Vice President - Strategic  
Services*

Mark A. Baumgardner  
*Vice President – New Products*

Ronald A. Bawelkiewicz  
*Vice President –  
Information Technology*

Lawrence P. Brown  
*Vice President – Internal Audit*

Jean M. Cawley  
*Vice President and  
Deputy General Counsel*

Robert G. Grazulis  
*Vice President – Strategic  
Planning/Project Office*

Tom Hudon  
*Vice President – Membership  
Services*

Dale F. Johnson  
*Vice President – Systems  
Engineering*

James M. Kustusch  
*Vice President – ENCORE*

Frank J. Larocca  
*Vice President/Controller*

Geraldine H. Love  
*Vice President – Membership  
Services*

Joseph J. Pellegrini  
*Vice President – Membership  
Services (NY)*

John A. Peplinski  
*Vice President – National  
Operations*

Samuel D. Pincus  
*Vice President – Technology  
Planning and Administration*

Daryl L. Rabert  
*Vice President – Business  
Development*

Mary M. Savoie  
*Vice President –  
Corporate Communications*

Stephan Schoess  
*Vice President – Economic Research*

## ICC Senior Officers

Wayne P. Luthringshausen  
*Chairman of the Board and  
Chief Executive Officer*

George S. Hender  
*President and Chief Operating  
Officer*

Ralph E. Pfaff  
*Treasurer and Chief Financial  
Officer*

Daryl L. Rabert  
*Executive Vice President – Business  
Development*

Michael E. Cahill  
*Senior Vice President – Operations*

Frank J. Larocca  
*Vice President/Controller*

# Statements of Consolidated Financial Condition

The Options Clearing Corporation and Subsidiaries

	December 31	2000	1999
<b>Assets</b>			
Current Assets:			
Cash and cash equivalents.....	\$	71,147,022	\$ 36,026,090
Accounts receivable.....		12,370,211	11,185,686
Exchange billing receivable <b>Note 9</b> .....		17,079,263	13,104,102
Due from participant exchanges <b>Note 9</b> .....		1,854,152	1,664,872
Other current assets.....		8,353,578	7,552,204
Deferred income taxes <b>Note 10</b> .....		1,719,909	1,377,453
<b>Total Current Assets</b>		<b>112,524,135</b>	<b>70,910,407</b>
Property and Equipment:			
Data processing equipment, furniture, etc. ....		7,457,734	6,977,285
Leasehold improvements.....		4,864,592	4,715,934
Software.....		16,910,522	707,160
<b>Total property and equipment</b> .....		<b>29,232,848</b>	<b>12,400,379</b>
Accumulated depreciation and amortization.....		(11,490,559)	(10,730,780)
Property and equipment – net.....		17,742,289	1,669,599
Clearing fund deposits <b>Note 4</b> .....		1,714,026,000	1,603,986,000
Other assets.....		13,762,184	510,047
Deferred income taxes <b>Note 10</b> .....		—	976,367
<b>Total Assets</b>		<b>\$ 1,858,054,608</b>	<b>\$ 1,678,052,420</b>
<b>Liabilities and Shareholders' Equity</b>			
Current Liabilities:			
Accounts payable.....	\$	5,215,908	\$ 3,365,945
SEC fees payable.....		39,789,801	21,504,226
Income taxes payable.....		—	1,940,457
Refundable clearing fees <b>Note 7</b> .....		28,232,830	3,796,082
Exchange billing payable <b>Note 9</b> .....		17,079,263	13,104,102
Other accrued expenses.....		16,841,323	3,291,604
<b>Total Current Liabilities</b>		<b>107,159,125</b>	<b>47,002,416</b>
Clearing fund deposits <b>Note 4</b> .....		1,714,026,000	1,603,986,000
Deferred income tax liability <b>Note 10</b> .....		4,129,906	—
Commitments and contingent liabilities <b>Notes 2, 3, 4, 8, 13</b>			
Shareholders' Equity: <b>Note 5</b>			
Common stock.....		600,000	600,000
Paid-in capital.....		2,059,999	1,393,332
Retained earnings.....		31,857,428	25,737,338
Accumulated comprehensive income (loss) (net of tax of \$971,064)		(1,444,517)	—
<b>Total</b> .....		<b>33,072,910</b>	<b>27,730,670</b>
Treasury stock.....		(333,333)	(666,666)
<b>Total Shareholders' Equity</b>		<b>32,739,577</b>	<b>27,064,004</b>
<b>Total Liabilities and Shareholders' Equity</b>		<b>\$ 1,858,054,608</b>	<b>\$ 1,678,052,420</b>

See Notes to Consolidated Financial Statements.

# Statements of Consolidated Income & Retained Earnings

The Options Clearing Corporation and Subsidiaries

	December 31	2000	1999	1998
<b>Revenues</b>				
Clearing fees <b>Note 7</b> .....	\$ 78,010,987		\$ 65,491,771	\$ 56,840,415
Interest .....	9,180,719		7,747,953	5,601,015
Disclosure documents .....	1,112,902		860,336	742,642
Data processing fees and services .....	3,299,775		3,497,594	6,222,837
Other .....	2,598,197		4,757,132	5,398,360
<b>Total Revenues</b>	<b>94,202,580</b>		<b>82,354,786</b>	<b>74,805,269</b>
<b>Expenses</b>				
Employee costs .....	41,648,430		39,182,463	33,501,740
Data processing costs .....	17,799,456		15,903,975	12,630,284
Professional fees .....	10,528,992		7,490,290	6,020,196
General and administrative <b>Note 9</b> .....	9,113,317		8,625,739	9,881,029
Disclosure documents .....	898,680		698,906	543,654
Rental, other than data processing equipment.....	2,944,534		2,571,297	4,127,319
Depreciation and amortization .....	836,428		735,940	705,968
<b>Total Expenses</b>	<b>83,769,837</b>		<b>75,208,610</b>	<b>67,410,190</b>
Income Before Income Taxes .....	10,432,743		7,146,176	7,395,079
Provision (benefit) for Income taxes: <b>Note 10</b>				
Federal – current .....	(1,139,198)		2,663,493	2,562,858
State and local – current.....	(283,030)		661,738	400,466
Federal – deferred.....	4,593,611		(273,111)	132,586
State – deferred .....	1,141,270		(67,854)	19,698
<b>Total Provision for Income Taxes</b>	<b>4,312,653</b>		<b>2,984,266</b>	<b>3,115,608</b>
Net Income				
[Basic earnings per Class B common share – 2000, \$265.72; 1999, \$208.09; 1998, \$213.97] <b>Notes 1 and 5</b>	6,120,090		4,161,910	4,279,471
Retained Earnings, Beginning of Year	25,737,338		21,575,428	17,295,957
Retained Earnings, End of Year	\$ 31,857,428		\$ 25,737,338	\$ 21,575,428

# Statements of Consolidated Comprehensive Income and Consolidated Cash Flows

The Options Clearing Corporation and Subsidiaries

Statements of Consolidated Comprehensive Income	December 31	2000	1999	1998
Net Income .....		\$ 6,120,090	\$ 4,161,910	\$ 4,279,471
Other comprehensive loss, net of tax benefit of \$971,064		(1,444,517)	—	—
Comprehensive Income		\$ 4,675,573	\$ 4,161,910	\$ 4,279,471

Statements of Consolidated Cash Flows	December 31	2000	1999	1998
<b>Cash Flows from Operating Activities</b>				
Net income .....		\$ 6,120,090	\$ 4,161,910	\$ 4,279,471
Adjustments to reconcile net income to net cash flows from operating activities:				
Depreciation and amortization .....		836,428	735,940	705,968
Deferred income taxes .....		5,734,881	(340,965)	152,284
Loss on disposal of assets .....		13,926	—	84,864
Changes in assets and liabilities:				
Accounts receivable and other receivables .....		(5,348,966)	(8,084,211)	(2,256,763)
Other current assets .....		(801,374)	(1,339,264)	(2,834,795)
Other assets .....		(12,429,646)	—	—
Accounts payable, accrued expenses and other payables .....		35,244,837	11,279,848	1,631,924
Refundable clearing fees .....		24,436,748	919,502	(1,716,220)
Income taxes payable .....		(1,940,457)	631,691	1,233,164
Net cash flows from operating activities		51,866,467	7,964,451	1,279,897
<b>Cash Flows from Investing Activities</b>				
Capital expenditures .....		(16,923,044)	(361,767)	(680,998)
Other – net .....		(822,491)	89,979	702,543
Net cash flows from investing activities		(17,745,535)	(271,788)	21,545
<b>Cash Flows from Financing Activities</b>				
Net cash flows from financing activities – Issuance of treasury stock		1,000,000	—	—
Net increase in cash and cash equivalents .....		35,120,932	7,692,663	1,301,442
Cash and cash equivalents, beginning of year		36,026,090	28,333,427	27,031,985
Cash and cash equivalents, end of year		\$ 71,147,022	\$ 36,026,090	\$ 28,333,427
Supplemental disclosure of cash flow information:				
Cash paid for income taxes		\$ 2,704,749	\$ 2,323,954	\$ 2,414,013

See Notes to Consolidated Financial Statements.

# Notes to the Consolidated Financial Statements

## The Options Clearing Corporation and Subsidiaries

Years ended December 31, 2000, 1999 and 1998

### **Note 1.**

#### **Summary of Significant Accounting Policies**

**Basis of Presentation** The consolidated financial statements include the accounts of the Options Clearing Corporation (“OCC”) and its wholly owned subsidiaries, the Intermarket Clearing Corporation (“ICC”) and International Clearing Systems, Inc. (“ICSI”). All intercompany balances and transactions have been eliminated in consolidation. References to the “Clearing Corporation” will include both OCC and its subsidiaries, as applicable.

**Use of Estimates** The preparation of financial statements in conformity with accounting principles generally accepted in the United States of America requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities and disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenues and expenses during the reporting period. Actual results could differ from those estimates.

**Cash and Cash Equivalents** Cash and cash equivalents are comprised primarily of United States Government securities held under agreements issued by major banking institutions, which mature on the next business day. During the term of the agreements, the underlying securities are transferred through the Federal Reserve System to a custodial account maintained by the issuing bank for the benefit of the Clearing Corporation. The Clearing Corporation considers all highly liquid debt instruments with a maturity of three months or less from the date of purchase to be cash equivalents.

**Property and Equipment** Property and equipment are stated at historical cost, net of accumulated depreciation. Depreciation is computed using straight-line and accelerated methods based on estimated useful lives of five to twenty years. Leasehold improvements are amortized over the terms of the related leases. Software is amortized over a useful life of three to five years.

Effective January 1, 1999, OCC adopted Statement of Position (“SOP”) 98-1, *Accounting for the Costs of Computer Software Developed or Obtained for Internal Use*. SOP 98-1 requires capitalization of certain costs

incurred in the development of internal use computer software. The effect of adopting SOP 98-1 was to capitalize costs for computer software development which otherwise would have been expensed in the amount of \$15.9 million and \$0 for the years ended December 31, 2000 and 1999, respectively.

**Impairment of Long-Lived Assets** The Clearing Corporation reviews long-lived assets for possible impairment whenever events or changes in circumstances indicate that the carrying amount of an asset may not be recoverable. If such review indicates that the carrying amount of a long-lived asset is not recoverable, the carrying amount is reduced to the estimated recoverable value.

**Income Taxes** The Clearing Corporation uses the asset and liability method, under which deferred tax assets and liabilities are recorded based on differences between the financial accounting and tax basis of assets and liabilities. Deferred tax assets and liabilities are measured based on the currently enacted tax rate expected to apply to taxable income in the year in which the deferred tax asset or liability is expected to be settled or realized.

**Earnings Per Share** Earnings per share are calculated based on the weighted average number of Class B common shares outstanding during the year; 23,032 shares in 2000, 20,000 shares in 1999, and 20,000 shares in 1998. The Clearing Corporation has no dilutive common shares outstanding.

**Reclassifications** Certain prior years’ amounts have been reclassified to conform with the current year presentations.

**Recent Accounting Pronouncements** In 1998, the Financial Accounting Standards Board issued Statement of Financial Accounting Standards (“SFAS”) No. 133, *Accounting for Derivative Instruments and Hedging Activities*. SFAS No. 133, as amended, establishes accounting and reporting standards for derivative instruments, including certain derivative instruments embedded in other contracts, and for hedging activities. Additionally, SFAS No. 133 requires changes in the fair market value of derivatives to be recorded each period in current earnings or shareholders’ equity, depending on the intended use of the derivatives. In January, 2001

the Clearing Corporation adopted the provisions of SFAS No. 133. No transition adjustment was required.

### **Note 2.**

#### **Off-Balance-Sheet Risk, Concentration of Credit Risk and Fair Value of Financial Instruments**

OCC is the registered clearing agency for U.S. listed securities options. OCC issues (and in that sense guarantees) and clears option contracts traded on its Participant Exchanges. OCC clears options on several types of underlying interests, including common and preferred stocks, foreign currency, stock indexes, American depository receipts and interest rate composites. OCC also is the clearing agency for exercises of foreign currency options and stock index options. OCC maintains lines of credit with major domestic and foreign banks in the amount of approximately \$982 million as of December 31, 2000 (foreign currency denominated lines of credit are converted to U.S. dollars using the year-end exchange rate). Of these lines of credit, \$812 million is available to ensure the performance of the foreign currency settlement process in the event that a Clearing Member should fail to deliver foreign currencies on a timely basis; \$150 million is available to enable OCC to meet any suspension obligations or to reimburse itself for bankruptcy losses; and \$20 million is available to meet working capital requirements incurred in the ordinary course of business. Commitment fees are paid to the issuing banks for these lines of credit.

ICC clears, settles and guarantees futures contracts and options on futures contracts executed on its Participant Exchanges. OCC and ICC perform a guarantee function which ensures the financial integrity of the markets they clear. Consequently, OCC and ICC bear counterparty credit risk in the event that future market movements create conditions which could lead to Clearing Members failing to meet their obligations to OCC or ICC. OCC and ICC are, thus, exposed to off-balance-sheet risk with respect to the securities broker dealers and futures commission merchants that are their respective Clearing Members.

# Notes to the Consolidated Financial Statements

## The Options Clearing Corporation and Subsidiaries

OCC and ICC reduce their exposure through a risk management program that strives to achieve a prudent balance between market integrity and liquidity. This program of safeguards, which provides substance to OCC's guarantee, consists of: rigorous initial and ongoing financial responsibility standards for membership; margin deposits (see Note 3); and clearing fund deposits (see Note 4).

The carrying value of the Clearing Corporation's cash equivalents approximates fair value because of the short maturities of those investments. Margin deposits (see Note 3) and clearing fund deposits (see Note 4) are presented at market value at December 31, 2000, in accordance with the rules of the Clearing Corporation.

Neither OCC nor ICC assumes any guarantor role unless it has a precisely equal, and offsetting, claim against another Clearing Member. Therefore, the fair value of the open interest of options, futures and options on futures contracts cleared and settled by OCC and ICC is not included in the statements of consolidated financial condition. It should be noted that ICC had no open interest at December 31, 2000.

### Note 3. Margin Deposits

The rules and practices established by OCC provide that each Clearing Member representing the writer of an option must either deposit the underlying interest or maintain specified margin deposits in the form of cash, bank letters of credit, Government securities (as defined in the By-laws) or other acceptable margin securities ("valued securities"). The margin deposits of each Clearing Member are available to meet only the financial obligations of that Clearing Member to OCC. All margin deposits, except letters of credit, are held at securities depositories or banks. All obligations and noncash margin deposits are marked to market on a daily basis. OCC also haircuts, on a daily basis, the value of equity securities and Government securities with more than one year to maturity in order to provide a cushion against price fluctuations. Valued securities are given margin credit at 70% of the daily closing price. The margin credit granted for the

securities of any one issuer cannot exceed 10% of a Clearing Member's daily margin requirement.

The rules of ICC provide that each Clearing Member, with respect to each option on futures contract for which it represents the writer, and with respect to each futures contract, is required to deposit and maintain specified margin in the form of cash, Government securities, or bank letters of credit.

Under the rules of OCC and ICC, bank letters of credit are required to be irrevocable. Cash margin deposits which are held may be invested, and any interest or gain received or loss incurred on invested funds accrues to OCC and ICC. OCC's and ICC's margin deposits are not included in the statements of consolidated financial condition.

The values of underlying securities and margin deposits at December 31, 2000 for the Clearing Corporation were approximately as follows (foreign government securities are converted to U.S. dollars using the year-end exchange rate):

Underlying securities at market value .....	\$ 8,717,763,000
Valued securities at market value .....	33,548,630,000
Cash and temporary investments .....	89,071,000
Bank letters of credit .....	3,611,083,000
Government securities deposited as margin (at market value at date of deposit, which approximates market value at December 31, 2000)	5,676,599,000
<b>Total</b>	<b>\$ 51,643,146,000</b>

Further, as of December 31, 2000, OCC had on deposit Index Option Escrow Receipts which represent acceptable collateral on deposit with approved banks which OCC has accepted in lieu of margin for approximately 16,000 short index contracts. At December 31, 2000, the market value of the index option contracts collateralized under the escrow receipts program approximated \$2 billion.

OCC also maintains cross-margining arrangements with certain U.S. commodities clearing organizations, including ICC. Under the terms of these arrangements, an OCC Clearing Member that is also a Clearing Member of one or more commodities clearing organiza-

tions participating in the cross-margining arrangement, or that has an affiliate that is a Clearing Member of one or more such commodities clearing organizations, may maintain cross-margin accounts in which the Clearing Member's positions in OCC-cleared options are combined, for purposes of calculating margin requirements, with positions of the Clearing Member (or its affiliate) in futures contracts and/or options on futures contracts. Margin deposits on the combined positions are held jointly by OCC and the participating commodities clearing organization(s) and are available (together with any proceeds of the options and futures positions themselves) to meet financial obligations of the Clearing Member(s) to OCC and the commodities clearing organization(s). In the event that either OCC or one or more participating commodities clearing organization(s) suffers a loss in liquidating positions in a cross-margin account, the loss is to be shared among OCC and the participating commodities clearing organization(s) in accordance with their agreement. Margin deposits in respect of cross-margin accounts may be in the form of cash, valued securities, Government securities or bank letters of credit.

### Note 4. Clearing Fund Deposits

OCC and ICC maintain separate clearing funds to cover possible losses should a Clearing Member, bank, or a securities or commodities clearing organization default. The OCC clearing fund is available only to OCC, and the ICC clearing fund is available only to ICC. A Clearing Member's clearing fund deposit is based on its pro-rata share of options, futures or options on futures activity which is recomputed monthly. Therefore, the OCC and ICC clearing funds expand and contract in size in relation to activity in their respective markets. The OCC and ICC clearing funds mutualize the risk of default among all Clearing Members. The entire clearing fund is available to cover potential losses in the event that the margin deposit and the clearing fund deposit of a defaulting Member are inadequate or not immediately available to fulfill that Member's outstanding financial obligations. In the event of a default, OCC and ICC are required, in the



case of an exercise of a call option, to sell, and in the case of an exercise of a put option, to buy, the underlying interest covered by the option at the stated exercise price. In addition, in the event a futures contract or an option on futures contract remains open after the close of business on the last day of trading, ICC is required to purchase the commodity underlying the contract from the seller of the contract and to sell the commodity underlying the contract to the purchaser. The OCC and ICC clearing funds are available to cover the cost of liquidating a defaulting Clearing Member's open positions or performing OCC's or ICC's obligations in respect of positions not yet liquidated.

Clearing fund deposits must be in the form of cash or Government securities (as defined in the By-laws), as the clearing funds are intended to provide OCC or ICC with an immediately available pool of liquid assets. Clearing Members may make clearing fund deposits in cash to OCC or ICC or in an approved segregated funds account, or in Government securities to various securities depositories or banks. Cash deposits in nonsegregated accounts may be invested and any interest or gain received or loss incurred on invested funds accrues to OCC or ICC. Cash in a segregated account is a demand deposit which is held in the name of OCC or ICC, which names an individual Clearing Member whose clearing fund obligation the deposit represents and which can only be withdrawn by OCC or ICC. These segregated funds cannot be invested by OCC or ICC. Clearing fund cash and securities deposits are included in the statements of consolidated financial condition. The total amount of the clearing funds (all foreign government securities are converted to U.S. dollars using the year-end exchange rate) at December 31, 2000 was as follows:

Cash and temporary investments.....	\$ 26,909,000
Segregated funds accounts.....	118,825,000
Government securities, at market value	1,568,292,000
<b>Total</b>	<b>\$ 1,714,026,000</b>

The clearing funds maintained by OCC and ICC were \$1,713,727,000 and \$299,000, respectively.

**Note 5.  
Common Stock, Stockholders Agreement and Agreements with Participant Exchanges**

OCC has Class A and Class B common stock, each with \$10 par value, 60,000 shares authorized, 30,000 shares issued and 25,000 shares outstanding at December 31, 2000, and 20,000 shares outstanding, at December 31, 1999.

On May 23, 2000 the International Securities Exchange LLC became a participant in the Clearing Corporation by purchasing 5,000 shares of class A common stock and 5,000 shares of class B common stock for \$1,000,000. The shares purchased by the International Securities Exchange LLC were previously held as treasury stock, purchased by OCC at a cost of \$333,333. The difference between the purchase price and the cost of the treasury stock was credited to paid in capital.

Treasury stock comprises 5,000 shares of Class A common stock and 5,000 shares of Class B common stock at a cost of \$333,333.

The Class B common stock is issuable in twelve series of 5,000 shares each. The Class B common stock is entitled to receive dividends whereas the Class A common stock is not. Upon liquidation of OCC, holders of Class A common stock and Class B common stock would first be paid the par value of their shares. Next, each holder of Class B common stock would receive a distribution of \$1,000,000. Next, an amount equal to OCC's shareholders' equity at December 31, 1998 of \$22,902,094, minus the distributions described above, would be distributed to those holders who acquired their Class B common stock before December 31, 1998. Finally, any remaining shareholders' equity would be distributed equally to all holders of Class B common stock.

The By-laws of OCC provide that any national securities exchange or national securities association which meets specific requirements may become a participant by acquiring 5,000 shares of Class A common stock and 5,000 shares of Class B common stock.

The purchase price for such shares will be the aggregate book value of a comparable number of shares at the end of the preceding calendar month, but not more than \$1,000,000.

OCC is a party to a Stockholders Agreement and a Restated Participant Exchange Agreement with its shareholders.

The Stockholders Agreement provides that each stockholder appoints the members of the Nominating Committee of OCC as its proxy for purposes of voting its shares for the election of member directors, the Chairman of OCC as the management director, the person(s) nominated by the Chairman of OCC with the approval of the Board of Directors as the public director(s), and members of the following year's Nominating Committee. It also provides for the purchase by OCC of all of its stock owned by any stockholder under specified circumstances, but the obligation to pay the purchase price will be subordinated to OCC's obligations to creditors and the purchase price cannot be paid if the payment would reduce capital and surplus below \$1,000,000. If OCC is required to purchase its stock from any stockholder, the purchase price for the two years following the date the stockholder acquired its stock is the stockholder's purchase price paid reduced by \$300,000 and, thereafter, the purchase price at the date of purchase is the lesser of the aggregate book value of the shares or the original purchase price paid less \$240,000, \$180,000, \$120,000, \$60,000 or zero after the second, third, fourth, fifth or sixth year, respectively, from the date of sale of such stock.

The Restated Participant Exchange Agreement deals with the business relationship between and among OCC and each participant securities exchange and securities association. Likewise, ICC is a party to a Participant Exchange Agreement with its participant futures exchanges ("participant" or "participants"), which deals with the business relationship between and among ICC and each participant and among such participants.

**Note 6.  
Sale and Buy Back Agreements**

Sale and Buy Back agreements outstanding, including amounts in margin and clearing fund deposits, averaged \$153 million and \$162 million during 2000 and 1999, respectively, and the maximum amount outstanding during 2000 and 1999 was \$320 million and \$399 million,

# Notes to the Consolidated Financial Statements

## The Options Clearing Corporation and Subsidiaries

respectively. The amounts outstanding approximate the market value of the underlying securities.

### Note 7. Clearing Fees

The Boards of Directors set clearing fees and determine the amounts of refunds and discounts, if any, based upon the current needs of OCC and ICC. The Boards of Directors have determined in the years ended December 31, 2000, 1999 and 1998 that refunds and discounts of clearing fees be made to Clearing Members. Such refunds and discounts, which have been netted against clearing fees in the statements of consolidated income and retained earnings, amounted to \$43,372,000, \$21,566,000 and \$13,786,000 for the years ended December 31, 2000, 1999 and 1998, respectively.

### Note 8. Commitments

Future minimum rental payments under non-cancelable operating leases (principally for office space and data processing equipment) in the aggregate in effect as of December 31, 2000 are as follows:

2001 .....	\$ 5,505,000
2002 .....	5,121,000
2003 .....	3,406,000
2004 .....	2,467,000
Thereafter	24,108,000
<b>Total</b>	<b>\$ 40,607,000</b>

Rental expense for the years ended December 31, 2000, 1999 and 1998 amounted to \$12,453,000, \$11,344,000 and \$11,558,000, respectively. Included in rental expense for 1998 is a \$680,000 charge for vacating certain office space. The payments in the table above include rent for new office space.

Rental income received under subleases for the years ended December 31, 2000, 1999 and 1998 amounted to \$0, \$446,000 and \$347,000, respectively.

The Clearing Corporation has employment agreements with certain of its senior officers. The aggregate commitment for future salaries at December 31, 2000, excluding bonuses, was approximately \$1.4 million.

### Note 9. Related Party Transactions

Certain exchanges and their affiliates provide some operational and other services on behalf of OCC for which expenses of approximately \$184,000, \$109,000 and \$115,000 were incurred for the years ended December 31, 2000, 1999, and 1998, respectively.

OCC also bills and collects transaction fees for the Chicago Board Options Exchange, Incorporated and the International Securities Exchange LLC. Fees billed and uncollected at December 31, 2000 and 1999 were \$17,079,000 and \$13,104,000, respectively, and are included in the statements of consolidated financial condition as Exchange billing receivable and payable.

In 1992, OCC entered into a joint marketing effort with its Participant Exchanges to form The Options Industry Council ("OIC"). The total amounts expended by OCC on behalf of OIC for the years ended December 31, 2000, 1999 and 1998 were \$4,100,000, \$4,280,000 and \$3,299,000, respectively. The Participant Exchanges' share of OIC expenditures for the years ended December 31, 2000, 1999 and 1998 was \$1,900,000, \$2,179,000 and \$1,678,000, respectively. At December 31, 2000 and 1999, the amounts due from Participant Exchanges were \$1,854,000 and \$1,665,000, respectively.

Transactions between OCC and shareholder exchanges and their affiliates are settled by cash payments.

### Note 10. Income Taxes

The provision for income taxes is reconciled to amounts determined by applying the statutory federal income tax rate as follows:

Years ended December 31	2000	1999	1998
Federal income tax at the statutory rates	\$ 3,651,461	\$ 2,501,162	\$ 2,588,278
Permanent tax differences .....	102,668	97,080	107,166
State income tax effect	558,524	386,024	400,466
Other	—	—	19,698
<b>Provision for income taxes</b>	<b>\$ 4,312,653</b>	<b>\$ 2,984,266</b>	<b>\$ 3,115,608</b>

The deferred tax asset (liability) consists of the following:

December 31	2000	1999
Compensation and employee benefits .....	\$ 1,719,909	\$ 1,268,793
Other items	—	108,660
Current asset	1,719,909	1,377,453
Accelerated depreciation .....	(5,325,856)	976,367
Other items	1,195,950	—
Long-term asset (liability)	(4,129,906)	976,367
<b>Total</b>	<b>\$(2,409,997)</b>	<b>\$ 2,353,820</b>

### Note 11. Retirement Plans

The Clearing Corporation has a trustee, non-contributory, qualified retirement plan covering employees who meet specified age and service requirements. Retirement benefits are primarily a function of both years of service and the level of compensation during the highest consecutive five years out of the last ten years before retirement.

The Clearing Corporation also has a funded supplemental executive retirement plan (“SERP”). Retirement benefits are primarily a function of both years of service and the level of compensation during the highest nonconsecutive three years out of the last ten years before retirement. Effective January 1, 1998, the SERP was amended to include a benefit replacement plan (“BRP”) feature for certain employees whose qualified retirement plan benefits are limited by maximum pay and maximum benefit limitations.

The Clearing Corporation’s funding policies, subject to the minimum funding requirements of U.S. employee benefit and tax laws, are to contribute such amounts as are determined on an actuarial basis to provide the plans with assets sufficient to meet the benefit obligation of the plans.

Net periodic benefit cost consisted of the following:

Years ended December 31	2000	1999	1998
Service cost .....	\$ 1,175,000	\$ 1,225,000	\$ 983,000
Interest cost .....	2,327,000	1,939,000	1,603,000
Expected return on assets .....	(2,915,000)	(2,227,000)	(2,002,000)
Amortization:			
Transition obligation	17,000	17,000	17,000
Prior service cost .....	109,000	38,000	217,000
Actuarial (gain)/loss	119,000	542,000	(2,000)
Net periodic benefit cost	\$ 832,000	\$ 1,534,000	\$ 816,000

Assets and liabilities for the Retirement Plan and the SERP/BRP were measured as of September 30, 2000. The funded status as of December 31, 2000 is the same as the funded status as of September 30, 2000.

The plans’ benefit obligation, plan assets and funded status are as follows:

Years ended December 31	2000	1999
Change in Benefit Obligation:		
Net benefit obligation at		
beginning of year .....	\$ 29,146,000	\$ 26,614,000
Service cost .....	1,175,000	1,225,000
Interest cost .....	2,327,000	1,939,000
Plan amendments .....	(121,000)	584,000
Actuarial (gain)/loss .....	2,187,000	(759,000)
Gross benefits paid	(482,000)	(457,000)
Net benefit obligation at end of year	\$ 34,232,000	\$ 29,146,000

Change in Plan Assets:		
Fair value of plan assets		
at beginning of year .....	\$ 29,575,000	\$ 22,030,000
Actual return on plan assets .....	3,225,000	3,654,000
Employer contributions .....	(7,898,000)	4,348,000
Gross benefits paid	(482,000)	(457,000)
Fair value of plan assets at end of year	\$ 24,420,000	\$ 29,575,000

Funded Status:		
Funded status at end of year .....	\$ (9,812,000)	\$ 429,000
Unrecognized net actuarial loss .....	4,540,000	4,149,000
Unrecognized prior service cost .....	566,000	796,000
Unrecognized net transition obligation .....	15,000	32,000
Fourth quarter contributions	454,000	1,000,000
Net amount recognized – (accrued) prepaid	\$ (4,237,000)	\$ 6,406,000

Amounts recognized in the statements of consolidated financial condition consist of:		
Prepaid benefit cost .....	\$ 5,056,000	\$ 6,406,000
Accrued benefit liability .....	(12,600,000)	—
Intangible asset .....	891,000	—
Accumulated other comprehensive (income) loss	2,416,000	—
Net amount recognized – (accrued) prepaid	\$ (4,237,000)	\$ 6,406,000

The accumulated benefit obligation and fair value of plan assets for the pension plan with accumulated benefit obligations in excess of plan assets was \$12,553,000 and \$9,517,000, as of December 31, 2000 and December 31, 1999, respectively.

The major assumptions used to determine the obligations are a 7.75% discount rate and 4.75% future salary increases as of September 30, 2000 and September 30, 1999. The expected long-term return on assets was 9.5% for both 2000 and 1999.

The Clearing Corporation also maintains a defined contribution plan qualified under Internal Revenue Code Section 401(k) for eligible employees who elect to participate in the plan. Eligible employees may elect to have their salaries reduced by a percentage. This amount is then paid into the plan by the Clearing Corporation on behalf of the employee.

The Clearing Corporation will make matching contributions to the participant’s account subject to certain limitations. The Clearing Corporation’s expenses for the matching contributions to the plan for the years ended December 31, 2000, 1999 and 1998 were \$636,000, \$593,000 and \$469,000, respectively.

## **Note 12. Postretirement Benefits Other Than Pensions**

The Clearing Corporation has a Postretirement Welfare Plan covering employees who meet specified age and service requirements. Retiree contributions to medical payments vary by age and service at retirement. The plan is a defined dollar benefit plan in which the Clearing Corporation’s obligation is limited to a maximum amount per participant set by the Clearing Corporation at the time a participant retires. Effective January 1, 1998, the plan established a 401(h) account to fund retiree welfare benefits. Benefits for all participants, excluding key employees, will be funded through the 401(h) account, to the extent allowed under the regulations.

# Notes to the Consolidated Financial Statements

## The Options Clearing Corporation and Subsidiaries

Net periodic benefit cost consisted of the following:

Years ended December 31	2000	1999	1998
Service cost	\$ 127,000	\$ 170,000	\$ 46,000
Interest cost	205,000	187,000	68,000
Expected return on assets	(37,000)	(13,000)	—
Amortization:			
Transition obligation	28,000	28,000	28,000
Prior service cost	144,000	144,000	—
Actuarial (gain) loss	(3,000)	—	—
Total net periodic benefit cost	\$ 464,000	\$ 516,000	\$ 142,000

Assets and liabilities for the postretirement benefit plan were measured as of September 30, 2000. The funded status as of December 31, 2000 is the same as the funded status as of September 30, 2000.

The plans' benefit obligation, plan assets and funded status are as follows:

Years ended December 31	2000	1999
Change in Benefit Obligation:		
Net benefit obligation at beginning of year	\$ 2,549,000	\$ 2,220,000
Service cost	127,000	170,000
Interest cost	205,000	187,000
Plan amendments	—	407,000
Actuarial (gain)/loss	(114,000)	(367,000)
Gross benefits paid	(74,000)	(68,000)
Net benefit obligation at end of year	\$ 2,693,000	\$ 2,549,000

Years ended December 31	2000	1999
Change in Plan Assets:		
Fair value of plan assets at beginning of year	\$ 227,000	\$ —
Actual return on plan assets	37,000	17,000
Employer contributions	297,000	278,000
Gross benefits paid	(74,000)	(68,000)
Fair value of plan assets at end of year	\$ 487,000	\$ 227,000
Funded Status:		
Funded status at end of year	\$ (2,206,000)	\$ (2,322,000)
Unrecognized net actuarial (gain)/loss	(414,000)	(298,000)
Unrecognized prior service cost	1,244,000	1,388,000
Unrecognized net transition obligation	337,000	365,000
Fourth quarter contributions	285,000	236,000
Net amount recognized – accrued	\$ (754,000)	\$ (631,000)

Amount recognized in the statements of consolidated financial condition consist of:		
Accrued benefit liability	\$ (754,000)	\$ (631,000)

The assumed discount rate used in determining the accumulated postretirement benefit obligation was 7.75% in 2000 and 7.75% in 1999.

The assumed health care cost trend rate used in measuring the accumulated postretirement benefit was 5% in 2000 decreasing by one percentage point per year until 2001.

A one percentage point increase in the assumed health care cost trend rate for each year would not have a material effect on the accumulated postretirement benefit obligation or net postretirement health care cost.

### Note 13. Contingencies

In the normal course of business, the Clearing Corporation may be subjected to various lawsuits and claims. At December 31, 2000, no litigation exists which management of the Clearing Corporation believes would have a material adverse effect on the consolidated financial statements of the Clearing Corporation.

# Independent Auditors' Report

## The Options Clearing Corporation and Subsidiaries

We have audited the accompanying statements of consolidated financial condition of The Options Clearing Corporation and Subsidiaries (the "Corporation") as of December 31, 2000 and 1999 and the related statements of consolidated income and retained earnings, consolidated comprehensive income and of consolidated cash flows for each of the three years in the period ended December 31, 2000. These financial statements are the responsibility of the Corporation's management. Our responsibility is to express an opinion on these financial statements based on our audits.

We conducted our audits in accordance with auditing standards generally accepted in the United States of America. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement. An audit includes examining, on a test basis, evidence supporting the amounts and disclosures

in the financial statements. An audit also includes assessing the accounting principles used and significant estimates made by management, as well as evaluating the overall financial statement presentation. We believe that our audits provide a reasonable basis for our opinion.

In our opinion, such consolidated financial statements present fairly, in all material respects, the consolidated financial position of the Corporation at December 31, 2000 and 1999 and the results of their operations and their cash flows for each of the three years in the period ended December 31, 2000 in conformity with accounting principles generally accepted in the United States of America.



Chicago, Illinois  
January 31, 2001

# OCC/ICC Clearing Members

As of December 31, 2000

## OCC Clearing Members

### A

A.B. Financial, L.L.C.  
ABN AMRO Incorporated  
ABN AMRO Sage Corporation  
Advanced Clearing, Inc.  
Advest, Inc.  
Alpine Associates  
Arnhold and S. Bleichroeder, Inc.

### B

BMO Nesbitt Burns Inc.\*  
BNP Paribas Brokerage Services,  
Inc.  
BNY Clearing Services LLC  
BNY ESI & Co., Inc.  
Robert W. Baird & Co. Incorporated  
Banc of America Futures, Inc.  
Banc of America Securities LLC  
Banc One Brokerage International  
Corporation  
Bear, Stearns Securities Corp.  
Sanford C. Bernstein & Co., Inc.  
Bidwell & Company  
William Blair & Company, L.L.C.  
Brown & Company Securities  
Corporation

### C

CIBC World Markets Corp.  
CIBC World Markets Inc.\*  
Carr Futures Inc.  
Chase Futures & Options, Inc.  
Chase Securities Inc.  
Commerzbank Capital Markets  
Corp.  
Credit Suisse First Boston  
Corporation

### D

DB Alex. Brown LLC  
Dain Rauscher Incorporated  
Daiwa Securities America Inc.  
Deutsche Bank Securities Inc.

Donaldson, Lufkin & Jenrette  
Securities Corporation-Pershing  
Division  
Dreyfus Brokerage Services, Inc.

### E

E-Trade Securities, Inc.  
A.G. Edwards & Sons, Inc.

### F

FIMAT Futures USA, Inc.  
Fahnestock & Co. Inc.  
Ferris, Baker Watts, Incorporated  
First Albany Corporation  
First Clearing Corporation  
First Options of Chicago, Inc.  
First Southwest Company  
Fiserv Correspondent Services, Inc.  
Fiserv Securities, Inc.  
Fleet Securities, Inc.

### G

Goldman, Sachs & Co.  
Oscar Gruss & Son Incorporated

### H

H&R Block Financial Advisors, Inc.  
HSBC Securities (Canada) Inc.\*  
Harris InvestorLine, Inc.  
Herzog Heine Geduld, Inc.  
J.J.B. Hilliard, W.L. Lyons, Inc.  
Howe Barnes Investments, Inc.  
Hull Trading Co., L.L.C.  
Wayne Hummer Investments L.L.C.

### I

iClearing LLC  
ING (U.S.) Securities, Futures &  
Options Inc.  
Ingalls & Snyder L.L.C.  
Instinet Clearing Services, Inc.  
Interactive Brokers Inc.  
Investec Ernst & Company

### J

Janney Montgomery Scott LLC  
Jefferies & Company, Inc.

### K

KV Execution Services LLC  
Kellner, DiLeo & Co.  
Kirkpatrick, Pettis, Smith,  
Polian, Inc.  
Knight Execution Partners LLC

### L

Ladenburg, Thalmann & Co. Inc.  
Lakeshore Securities, L.P.  
Legg Mason Wood Walker,  
Incorporated  
Lehman Brothers Inc.

### M

MS Securities Services, Inc.  
Bernard L. Madoff Investment  
Securities  
E.D. & F. Man International Inc.  
Maple Partners U.S.A. Inc.  
McDonald Investments Inc.  
Merrill Lynch Canada, Inc.\*  
Merrill Lynch, Pierce, Fenner &  
Smith Incorporated  
Merrill Lynch Professional  
Clearing Corp.  
Mesirov Financial, Inc.  
Morgan, Keegan & Company, Inc.  
J.P. Morgan Securities Inc.  
Morgan Stanley & Co. Incorporated

### N

NBC Clearing Services  
Incorporated\*  
National Financial Services LLC  
National Investor Services Corp.  
Neuberger Berman, LLC  
Nomura Securities International, Inc.

### O

O'Connor & Co. L.L.C.  
JB Oxford & Company

### P

PaineWebber Incorporated  
Pax Clearing Corporation  
Preferred Capital Markets, Inc.  
Prime Dealer Services Corp.  
Prudential Securities Incorporated

### R

RBC Dominion Securities  
Corporation  
RBC Dominion Securities Inc.\*  
Raymond James & Associates, Inc.  
Refco Securities, LLC  
Robb, Peck, McCooey Clearing  
Corporation  
Robertson Stephens Inc.

### S

SG Cowen Securities Corp.  
Salomon Smith Barney Inc.  
Schroder & Co., Inc.  
Charles Schwab & Co., Inc.  
Charles Schwab Canada, Co.\*  
ScotiaMcLeod Inc.\*  
Scott & Stringfellow, Inc.  
Scottrade, Inc.  
Southwest Securities, Inc.  
Spear, Leeds & Kellogg  
Stephens, Inc.  
Stifel, Nicolaus & Company,  
Incorporated  
StockCross, Inc.  
Swiss American Securities Inc.

### T

TD Waterhouse Investor Services  
(Canada) Inc.\*  
Timber Hill L.L.C.  
TradeLink L.L.C.  
Tradition Asiel Securities Inc.

### U

U.S. Bancorp Piper Jaffray Inc.  
UBS Warburg LLC  
USAA Investment Management  
Company

### W

Wachovia Securities, Inc.  
Wedbush Morgan Securities, Inc.  
Weiss, Peck & Greer L.L.C.  
H.G. Wellington & Co. Inc.  
Dean Witter Reynolds Inc.  
WorldCo, L.L.C.

### Z

Ziv Investment Company

\* Non-U.S. Clearing Member

## ICC Clearing Members

Banc of America Futures, Inc.  
Bear, Stearns Securities Corp.  
First Options of Chicago, Inc.  
Goldman, Sachs & Co.  
Lehman Brothers Inc.  
Merrill Lynch Futures Inc.  
Morgan Stanley & Co. Incorporated  
PaineWebber Incorporated  
Spear, Leeds & Kellogg  
UBS Warburg LLC

# OCC/ICC Banks and Depository

As of December 31, 2000

## **OCC Clearing Banks**

### **Chicago**

Bank of America, N.A.  
Bank One, N.A.  
Harris Trust & Savings Bank

### **Frankfurt**

Bank of America, N.A.  
Citibank A.G.  
Commerzbank A.G.

### **London**

Bank of America, N.A.  
Bank of Tokyo – Mitsubishi, Ltd.  
Bank One, N.A.  
Citibank, N.A.

### **Madrid**

Bank of America, S.A.  
Citibank, N.A.

### **Mexico City**

Bank of America, Mexico

### **Milan**

Bank of America, N.A.  
Citibank, N.A.

### **New York**

The Bank of New York  
Bankers Trust Company  
Brown Brothers Harriman &  
Company  
The Chase Manhattan Bank, N.A.  
Citibank, N.A.

### **Paris**

Bank of America, N.A.  
Citibank, N.A.

### **Philadelphia**

PNC Bank, N.A.

### **San Francisco**

Bank of America, N.A.

### **Sydney**

Citibank Limited

### **Tokyo**

Bank of America, N.A.  
Bank of Tokyo – Mitsubishi, Ltd.  
Bank One, N.A.  
Citibank, N.A.

### **Toronto**

Bank of America, Canada  
Bank of Montreal  
Citibank Canada

### **Zurich**

Bank of America, N.T. & S.A.  
Citibank, N.A.

## **OCC Approved Depository**

The Depository Trust Company

## **OCC Letter of Credit Banks**

(U.S. Institutions)

### **California**

Bank of America, N.A.  
Union Bank of California  
Wells Fargo Bank, N.A.

### **District of Columbia**

Riggs Bank

### **Georgia**

Sun Trust Bank

### **Illinois**

American National Bank of Chicago  
Bank of America, N.A.  
Bank One, N.A.  
Cole Taylor Bank  
Harris Trust & Savings Bank  
The Northern Trust Company

### **Maryland**

Allfirst Bank  
Maryland National Bank

### **Massachusetts**

State Street Bank & Trust Company

### **Michigan**

Comerica Bank  
NBD Bank, N.A.

### **Missouri**

Commerce Bank, N.A.

### **New Jersey**

First Fidelity Bank, N.A.  
United Jersey Bank

### **New York**

The Bank of New York  
Bank of Tokyo-Mitsubishi Trust  
Company  
Bankers Trust Company  
Canadian Imperial Bank  
of Commerce  
The Chase Manhattan Bank, N.A.  
Citibank, N.A.  
European American Bank & Trust  
Company  
HSBC Bank USA  
Marine Midland Bank  
Morgan Guaranty Trust Company  
of New York  
National Westminster Bank, USA  
Norstar Bank of Upstate New York  
U.S. Trust Company of New York

### **North Carolina**

Branch Banking & Trust Company  
First Union National Bank  
North Carolina National Bank  
Wachovia Bank, N.A.

### **Ohio**

Huntington Trust Company, N.A.  
National City Bank of Cleveland

### **Oregon**

First Interstate Bank of Oregon

### **Pennsylvania**

The Fidelity Bank  
First Union National Bank  
Fleet National Bank  
Mellon Bank, N.A.  
PNC Bank, N.A.

### **Tennessee**

Bankers Trust Company  
Sun Trust Bank Nashville, N.A.

### **Texas**

Bank of America, N.A.  
Chase Bank of Texas, N.A.

### **Virginia**

Crestar Bank

### **Washington**

Seattle First National Bank

### **Wisconsin**

Firstar Bank Milwaukee, N.A.

# OCC/ICC Banks and Depository

As of December 31, 2000

## **OCC Letter of Credit Banks**

(Non-U.S. Institutions)

### **Florida**

Lloyds Bank, Plc.

### **Illinois**

Bank of Montreal  
The Sumitomo Bank, Ltd.

### **New York**

ABN AMRO Bank N.V.  
Australian and New Zealand  
Banking Group Limited  
Banco Santander Central  
Hispano, S.A.  
Bank Austria  
Banque Bruxelles Lambert  
BNP Paribas  
Barclays Bank Plc.  
Bayerische Hypo-Und  
Vereinsbank A.G.  
Canadian Imperial Bank of  
Commerce  
Commerzbank, A.G.  
Credit Commercial de France  
Credit Industriel Et Commercial  
Credit Lyonnais  
Credit Suisse  
Danske Bank  
DG Bank  
Dresdner Bank A.G.  
KBC Bank  
Lloyds Bank Plc.  
Norddeutsche Landesbank  
Girozentrale  
Rabobank Nederland  
Royal Bank of Canada  
San Paolo Bank  
Societe Generale  
Standard Chartered Bank  
The Sumitomo Bank, Ltd.  
Svenska Handelsbanken  
The Toronto Dominion Bank  
UBS A.G.  
Unicredito Italiano  
Westdeutsche Landesbank  
Girozentrale

## **OCC Custodian Banks**

### **California**

Union Bank of California

### **Georgia**

Sun Trust Bank

### **Illinois**

Harris Trust & Savings Bank  
The Northern Trust Company

### **Maryland**

Allfirst Bank  
Mercantile-Safe Deposit & Trust  
Company

### **Massachusetts**

State Street Bank & Trust Company

### **Michigan**

Comerica Bank

### **Minnesota**

U.S. Bank Corporate Trust  
Wells Fargo Minnesota, N.A.

### **Missouri**

Firststar Bank N.A.

### **New York**

The Bank of New York  
The Chase Manhattan Bank, N.A.  
Citibank, N.A.  
Fiduciary Trust Company  
International  
U.S. Trust Company of New York

### **North Carolina**

Wachovia Bank of  
North Carolina, N.A.

### **Ohio**

The Fifth Third Bank  
The Keybank National Association  
National City Bank of Cleveland  
Star Bank, N.A.

### **Pennsylvania**

First Union National Bank  
Mellon Bank, N.A.  
PNC Bank, N.A.

### **Tennessee**

Bankers Trust Company

### **Texas**

Bank of America, N.A.

### **Wisconsin**

Firststar Bank Milwaukee, N.A.  
M&I Marshall & Ilsley Bank

## **ICC Clearing Banks**

### **Chicago**

Bank of America, N.A.  
Bank One, N.A.  
Harris Trust & Savings Bank

### **New York**

The Bank of New York  
Brown Brothers Harriman &  
Company  
The Chase Manhattan Bank, N.A.  
Citibank, N.A.

### **Philadelphia**

PNC Bank, N.A.

## **ICC Letter of Credit Banks**

(U.S. Institutions)

### **California**

Wells Fargo Bank

### **Georgia**

Sun Trust Bank

### **Illinois**

Bank of America, N.A.  
Harris Trust & Savings Bank  
The Northern Trust Company

### **New York**

The Bank of New York  
Bankers Trust Company  
Canadian Imperial Bank of  
Commerce  
The Chase Manhattan Bank, N.A.  
European American Bank & Trust  
Company  
HSBC Bank USA  
Marine Midland Bank  
Morgan Guaranty Trust Company of  
New York

### **Pennsylvania**

First Union National Bank  
PNC Bank, N.A.

## **ICC Letter of Credit Banks**

(Non-U.S. Institutions)

### **Illinois**

The Sumitomo Bank, Ltd.

### **New York**

BNP Paribas  
Canadian Imperial Bank of  
Commerce  
Royal Bank of Canada  
Societe Generale  
UBS, A.G.  
Unicredito Italiano



# Products Cleared by OCC and ICC

As of December 31, 2000

## Products Cleared by OCC

### Equity Options

#### A

A.G. Edwards, Inc.<sup>1</sup> c  
A.L. Pharma, Inc. x  
AAR Corporation x  
Aavid Thermal Technologies Inc. A  
Abacus Direct Corporation<sup>7</sup> x  
Abbott Laboratories<sup>1,7</sup> A,C,I,X,P  
Abercrombie & Fitch Co.<sup>1</sup> A,C,P  
Abiomed, Inc. A  
Abitibi-Consolidated, Inc. c  
Able Telecom Holding Corp. C,P  
ABN AMRO Holdings N.V.<sup>7</sup> A  
About.com, Inc. A,C  
AboveNet.com, Inc. A  
Acclaim Entertainment, Inc. c  
Accredo Health, Inc. c  
Accrue Software, Inc. A  
ACE Limited<sup>7</sup> P  
Aclara Biosciences A  
ACNielsen Corporation A  
ACT Networks, Inc. c  
Actel Corporation<sup>7</sup> X,P  
Acterna Corporation A,C  
Action Performance Co., Inc.<sup>7</sup> c  
Active Power, Inc. A,C,P  
Active Software, Inc. A,X  
Activision, Inc.<sup>7</sup> c  
Actuant Corporation A,C  
Actuate Corporation A  
ACTV, Inc.<sup>7</sup> A,C,X,P  
Acuson Corporation<sup>1</sup> P  
ACX Technologies, Inc. A  
Axiom Corporation A  
ADAC Laboratories A  
Adaptec, Inc.<sup>1,7</sup> A,C,P  
Adaptive Broadband Corporation A  
ADC Telecommunications,  
Inc.<sup>1,7</sup> A,C,I,P  
ADE Corporation A  
Adelphia Business Solutions, Inc. c  
Adelphia Communications Corp.<sup>7</sup> A,C  
Administaff, Inc.<sup>7</sup> c  
Adobe Systems, Inc.<sup>1,7</sup> A,C,I,P  
Adolph Coors Company (Cl. B) P

ADTRAN, Inc. A,X,P  
Advance Paradigm, Inc. A,P  
Advanced Digital Information  
Corp. A,I  
Advanced Energy Industries c  
Advanced Fibre Communications,  
Inc. A,C,P  
Advanced Lighting Tech., Inc. x  
Advanced Micro Devices, Inc.<sup>1,7</sup>  
A,C,I,X,P  
Advanced Radio Telecom. Corp. A,P  
ADVANTA Corporation (Cl. A)<sup>7</sup> A,C  
ADVANTA Corporation (Cl. B) A  
Advantage Learning Systems, Inc. C,P  
Advent Software, Inc. X,P  
ADVO, Inc. A  
Aegon N.V. ADR C,X  
Aerial Communications, Inc. c  
Aeroflex, Inc. P  
AES Corporation<sup>7</sup> C,P  
Aetna Inc. A,C,I,P  
Aether Systems, Inc.<sup>7</sup> A,C,X,P  
Affiliated Computer Services, Inc.<sup>7</sup> P  
Affymetrix, Inc. A,X,P  
AFLAC, Inc. A  
Aftermarket Technology Corp. x  
AGCO Corporation P  
Agency.com, Ltd. A  
Agile Software Corporation A,P  
Agilent Technologies, Inc.<sup>1</sup> C,X,P  
AGL Resources, Inc. P  
Agnico-Eagle Mines, Ltd. A,C,P  
AgriBioTech, Inc.<sup>7</sup> c  
Agribands International, Inc. c  
Agrium, Inc. c  
Air Products & Chemicals, Inc. x  
Airborne Freight Corporation I,X  
Airgas, Inc. x  
Airmet Communications Corp. A,C  
AirTran Holdings, Inc. A,C  
AK Steel Holding Corporation<sup>7</sup> c  
Akami Technologies, Inc.<sup>1</sup> A,C,X,P  
Aksys, Ltd. P  
Akzo Nobel N.V. A,C  
Alaska Air Group, Inc. A  
Albany Molecular  
Research, Inc. A,P  
Alberto-Culver Company (Cl. B) A  
Albertsons, Inc.<sup>7</sup> C,I,X  
Alcan Aluminum Limited A

Alcatel<sup>1</sup> A,C,X,P  
Alcatel Optronics A,C,P  
Alcoa, Inc.<sup>7</sup> A,C,I,P  
Alexander & Baldwin, Inc. A,X  
Alexion Pharmaceuticals, Inc.<sup>7</sup> x  
Alkermes, Inc.<sup>7</sup> P  
Allegheny Technologies Inc. A,C  
Allegiance Telecom, Inc. C,X  
Allen Telecom, Inc. A  
Allergan, Inc. x  
Alliance Capital Management, L.P. c  
Alliance Pharmaceutical Corp.<sup>7</sup> A  
Alliance Semiconductor Corp. A,C,P  
Allied Capital Corporation A  
Allied Waste Industries, Inc.<sup>7</sup> A,C  
Allmerica Financial Corporation A  
Allscripts, Inc. A  
Allstate Corporation (The)<sup>1</sup> A,C,P  
ALLTEL Corporation<sup>1</sup> A,P  
Alpha Industries x  
Alteon Websystems, Inc. A,X  
Altera Corporation<sup>1,7</sup> A,C,P  
Alterra Healthcare A,C  
ALZA Corporation<sup>1,7</sup> A,C,I,P  
Amazon.com, Inc.<sup>1,7</sup> A,C,I,X,P  
Ambac Financial Group, Inc. P  
AMC Entertainment, Inc.<sup>7</sup> A  
Amcore Financial, Inc. x  
Amdocs, Ltd. C,P  
Amerada Hess Corporation<sup>1</sup> x  
Ameren Corporation x  
America Online, Inc.<sup>1,7</sup> A,C,X,P  
America Online Latin  
America, Inc. A,C,P  
America West Holdings (Cl. B) A,C  
American Capital Strategies, Ltd. c  
American Depository Shares A  
American Eagle Outfitters Inc.<sup>7</sup> C,X  
American Electric Power Co., Inc. c  
American Express Company<sup>1,7</sup> A,C,I,P  
American Financial Group, Inc. x  
American Freightways Corp. A  
American General Corporation c  
American Greetings Corporation P  
American Home Products  
Corp.<sup>1,7</sup> A,C,I,P  
American International  
Group, Inc.<sup>1</sup> A,C,P  
American Italian Pasta Co. A

A The American Stock Exchange LLC  
C Chicago Board Options Exchange,  
Incorporated  
American Management  
Systems, Inc. c  
American Power Conversion  
Corp. A,C,P  
American Standard Companies<sup>7</sup> c  
American Superconductor Corp. A,X  
American Tower  
Corporation (Cl. A)<sup>1,7</sup> c  
American Water Works, Inc. x  
American Xtal Technology, Inc. c  
AmeriCredit Corporation c  
AmeriPath, Inc.<sup>7</sup> A  
AmeriSource Health  
Corp. (Cl. A) A,C  
Ameritech Corporation<sup>7</sup> C,P  
Ameritrade Holding  
Corporation<sup>1,7</sup> A,C,I,P  
Ames Department  
Stores Inc. A,C  
AMFM, Inc.<sup>7</sup> A,C,I,P  
Amgen, Inc.<sup>1,7</sup> A,C,I,X,P  
AMKOR Technology, Inc.<sup>1,7</sup> A,C,X  
Ampal-American Israel Corp. A  
AMR Corporation<sup>1</sup> A,C,I,P  
AMRESKO, Inc. c  
AmSouth Bancorporation<sup>7</sup> A,C,X  
Amway Asia Pacific Ltd. A  
Amylin Pharmaceuticals, Inc. P  
Anadarko Petroleum Corp.<sup>1</sup> A,C,P  
Anadigics, Inc. A,C  
Analog Devices, Inc.<sup>1,7</sup> A,C,X,P  
Analysts International Corp. P  
Anaren Microwave, Inc. A,C,P  
Anchor Gaming A,C  
Ancor Communications, Inc. A,C,P  
Andrea Electronics Corporation A,C  
Andrew Corporation<sup>1,7</sup> C,I  
Andrx Corporation A,P  
Anesta Corporation x  
AngloGold Limited A,C  
Anheuser-Busch, Inc.<sup>1</sup> C,X,P  
Anicom, Inc. x  
Anixter International,  
Inc. Management c  
Ann Taylor Stores, Inc. C,P  
Answerthink Consulting  
Group, Inc.<sup>7</sup> A,C  
Antec Corporation C,P  
Anthracite Capital, Inc. x  
AON Corporation<sup>7</sup> P

I International Securities Exchange LLC  
X Philadelphia Stock Exchange, Inc.  
P Pacific Exchange, Inc.  
Apache Corporation<sup>7</sup> A,C,P  
Apartment Investment &  
Management Co. A  
Apex PC Solutions, Inc. A  
Apton Corporation P  
Apogent Technologies A,C,P  
Apollo Group, Inc. c  
Apple Computer, Inc.<sup>1,7</sup> A,C,X,P  
Applebees International, Inc. c  
Applera Corporation –  
Applied Biosystems Group C,I,P  
Applied Digital Solutions A,C  
Applied Graphics  
Technologies, Inc. A  
Applied Materials, Inc.<sup>1,7</sup> A,C,I,X,P  
Applied Micro Circuits Corp.<sup>7</sup> A,C,I,P  
Applied Power, Inc. A,C  
Applied Science & Technology,  
Inc. c  
AppliedTheory Corporation A  
Applied Voice Technology, Inc. A  
Applix, Inc. c  
AppNet, Inc. A,C  
Aria Healthcare Group, Inc.<sup>7</sup> A,C  
ApTar Group, Inc. A  
APW Limited A  
Aracruz Cellulose S.A. ADR c  
Aradigm Corporation x  
Arcadia Financial, Ltd. A  
Archer-Daniels-Midland<sup>7</sup> X,P  
Arctic Cat, Inc. x  
Ardent Software, Inc. A  
Aremissoft Corporation A,C,P  
Argosy Gaming Company A,C,X  
Ariad Pharmaceuticals, Inc. A,C  
Ariba, Inc.<sup>1</sup> A,C,I,X,P  
Arm Financial Group, Inc. A  
Armor Holdings, Inc. X,P  
Armstrong Holdings, Inc. x  
ArQule, Inc. A  
Arrow Electronics, Inc.<sup>7</sup> A  
Arrow International Inc. x  
Art Technology Group, Inc. A,C  
Artesyn Technologies, Inc. A,C,X  
Arthrocare Corporation A  
Artisan Components, Inc. A  
Artisoft, Inc. A,C  
Arvin Industries, Inc. A  
ArvinMeritor, Inc. A,C  
ASA Limited<sup>1</sup> A,C,X,P

# Products Cleared by OCC and ICC

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## Equity Options (continued)

Ascend Communications, Inc.<sup>7</sup> A,C  
Ascent Entertainment Group A  
ASE Test Limited A,C  
Ashanti Goldfields Co., Ltd. A  
Ashford Communications, Inc. A,C  
Ashland Oil, Inc.<sup>7</sup> X  
Ashworth, Inc. A  
Asia Pacific Fund, Inc. (The) A  
Asia Pulp & Paper Co., Ltd.<sup>7</sup> A  
Asiainfo Holdings, Inc. A,C,X  
Ask Jeeves, Inc. A,C,X  
ASM International N.V. A,C  
ASM Lithography Holding N.V. C  
Aspect Development, Inc. A,C,P  
Aspect Telecommunications Corporation A,C,I,P  
Aspen Technology, Inc. A  
Associated Banc-Corporation C,X  
Associates First Capital Corp. A,C  
Astec Industries, Inc. A  
Astoria Financial Corporation<sup>7</sup> C,X  
Astrazeneca Plc. ADS C,X  
Astropower, Inc. A  
Asyst Technologies, Inc.<sup>7</sup> A,X,P  
At Home Corporation<sup>17</sup> A,C,I,X,P  
AT&T Canada, Inc. (Cl. B) C,X  
AT&T Corporation<sup>17</sup> A,C,X,P  
AT&T Corporation – Liberty Media Group (Cl. A)<sup>7</sup> A,C,I,X,P  
AT&T Latin America Corporation (Cl. A) A,C,P  
AT&T Wireless Group A,C,X,P  
Atlantic Coast Airlines Holdings<sup>7</sup> A,C,X  
Atlantic Richfield Company<sup>7</sup> A,C,P  
Atlas Air, Inc. C  
Atmel Corporation<sup>17</sup> A,C,I  
ATMI, Inc. A  
Atrix Laboratories, Inc. X  
Atwood Oceanics, Inc. X,P  
Audible, Inc. A,C,X  
Audiocodes, Ltd. A  
Audiovox Corporation A,X  
Aurora Biosciences Corp. A  
Auspex Systems, Inc. C  
autobytel.com, inc.<sup>7</sup> A,C,X  
Autodesk, Inc.<sup>7</sup> P  
Automatic Data Processing<sup>7</sup> C,X,P

AutoNation, Inc.<sup>17</sup> A,C  
AutoWeb.com, Inc. A,C  
Autozone, Inc. C  
Avanex Corporation A,C,P  
Avant! Corporation P  
Avant Immunotherapeutics A,C  
Avaya, Inc. A,C,X,P  
Aventis ADS A,C  
Avery Dennison Corporation X  
Aviall, Inc. X  
Avici Systems, Inc. A,C,X,P  
Avid Technology, Inc. A,C  
Avigen, Inc. A,C  
Aviron<sup>7</sup> A,C  
Avis Group Holdings, Inc.<sup>7</sup> A,C  
Avista Corporation C  
Avnet, Inc. A,P  
Avocent Corporation A,C,P  
Avon Products, Inc.<sup>17</sup> C  
AVT Corporation A  
AVX Corporation A,P  
Aware, Inc.<sup>7</sup> A,C,X,P  
AXA – S.A. A,C,P  
AXA Financial, Inc.<sup>7</sup> A,C  
Axcelis Technologies, Inc. A,C  
Axent Technologies X  
Aztar Corporation C

## B

Baan Company N.V.<sup>7</sup> C  
BackWeb Technologies, Ltd. A,C,X,P  
Baker (J.), Inc. C  
Baker Hughes, Inc.<sup>17</sup> A,C,P  
Ball Corporation A  
Ballard Medical Products<sup>7</sup> A  
Ballard Power Systems, Inc. C,I,P  
Bally Total Fitness Holdings Corp.<sup>7</sup> A  
Banco Bilbao Vizcaya S.A.<sup>7</sup> A  
Banco de Galicia y Buenos Aires S.A. A,X,P  
Banco Frances del Rio C  
Banco Rio de La Plata S.A. A,C  
Banco Santander Central Hispano S.p.A. A  
BancTec, Inc. C  
BancWest Corporation C  
Bank of America Corp.<sup>17</sup> A,C,X,P  
Bank of Boston Corp. A,X

Bank of Commerce C  
Bank of New York Co., Inc. (The)<sup>17</sup> C,P  
Bank of Tokyo Mitsubishi ADR<sup>7</sup> C,P  
Bank One Corporation<sup>17</sup> A,C,X,P  
BankAtlantic Bancorp, Inc. A  
BankUnited Financial Corporation<sup>7</sup> X  
Banta Corporation X  
Banyan Systems, Inc. A,C  
Bard (C.R.), Inc. A,C,X  
Barnes & Noble, Inc. A,C  
Barnesandnoble.com, Inc. A,C,X  
Barr Laboratories, Inc. A  
BARRA, Inc. A  
Barrett Resources Corporation X  
Barrick Gold Corporation<sup>17</sup> A,C,X,P  
Basin Exploration, Inc. X  
BAT Industries Plc., ADR A  
Bausch & Lomb, Inc. A  
Baxter International, Inc. C,P  
Bay View Capital Corporation X  
BB&T Corporation<sup>7</sup> C,X  
BCE, Inc.<sup>17</sup> A,C,X,P  
BE Aerospace, Inc. X  
Be Free, Inc. A,C  
Be, Inc. C,X  
BEA Systems, Inc.<sup>7</sup> A,C,P  
Bear Stearns Co., Inc. (The)<sup>7</sup> C,P  
Beckman Coulter, Inc. A,X  
Becton, Dickinson & Co. X,P  
Bed Bath & Beyond, Inc. C  
Belco Oil & Gas Corporation A  
Bell and Howell Co. X  
Bell Atlantic Corp. A  
Bell Microproducts, Inc. P  
BellSouth Corporation<sup>17</sup> A,C,P  
Bemis Company A  
Benchmark Electronics, Inc. P  
Bergen Brunswig Corporation C  
Beringer Wine Estates Holdings, Inc. (Cl. B) A  
Berry Petroleum Co. P  
Best Buy Co., Inc.<sup>17</sup> A,C,I,P  
Best Software, Inc. A,C  
Bestfoods A,P  
Bethlehem Steel Corporation<sup>7</sup> C  
Beyond.com A,C,X  
Bid.com International, Inc. A,C,X  
Big Entertainment A  
Billing Concepts Corporation P

Bindley Western Industries X  
Biochem Pharma, Inc.<sup>17</sup> A,C,I,P  
BioCryst Pharmaceuticals A  
Biogen, Inc.<sup>17</sup> A,C,I,P  
Biomatrix, Inc.<sup>7</sup> A,X  
Biomet, Inc. C  
Biomira, Inc. A,C  
Biopure Corp. A  
Biosite Diagnostics, Inc. C  
Bio-Technology General Corporation C  
Biotech HOLDERS A,C  
Biotime, Inc. A,C  
Biovail Corporation International A,C  
Bisys Group (The) A,X  
BIT Wise Designs, Inc. A  
BJ Services Company<sup>7</sup> A,C  
BJ's Wholesale Club, Inc. C  
Black & Decker Corporation (The) C  
Black Box Corporation P  
Blockbuster, Inc. A,C,X,P  
Blue Martini Software, Inc. A,C,X,P  
Blythe Industries, Inc. A  
BMC Software, Inc.<sup>1</sup> A,C,I,P  
Bob Evans Farms, Inc. P  
Boca Resorts, Inc. C  
BOC Group Plc. (The) X  
Boeing Company (The)<sup>17</sup> A,C,I,P  
Boise Cascade Corporation C  
Borden Chemicals C  
Borders Group, Inc. A,C  
Boron Lepore & Associates A,C  
Boston Beer Co., Inc. (The) A,X  
Boston Communications Group, Inc. A,C  
Boston Properties, Inc. X  
Boston Scientific Corporation<sup>17</sup> A,C,I,X,P  
Bowater, Inc. P  
Bowne & Co., Inc. A  
Boyd's Collection, Inc. (The) X  
BP Amoco Plc.<sup>17</sup> A,C,P  
Brandywine Realty Trust X  
Breezecom, Ltd. A,C  
Brightpoint, Inc. C  
Brinker International, Inc. X,P  
Brio Technology, Inc. A,C  
Bristol-Myers Squibb Co.<sup>17</sup> A,C,I,X,P  
British Airways, Plc. X

British Telecommunications, Plc.<sup>7</sup> A,C  
Broadband HOLDERS A,C  
Broadbase Software, Inc. A,C  
Broadcast.com, Inc.<sup>7</sup> A,C  
Broadcom Corporation<sup>17</sup> A,C,P  
BroadVision, Inc.<sup>7</sup> A,C,I,P  
BroadWing, Inc. A,C  
Brocade Communications Systems<sup>1</sup> A,C,I,X,P  
Brooks Automation, Inc. A  
Brooktrout, Inc. A,P  
Brunswick Corporation<sup>17</sup> C  
Brush Wellman, Inc. X  
B2B Internet HOLDERS A,C  
Buckle, Inc. (The) X,P  
Budget Group, Inc.<sup>7</sup> X  
Buffets, Inc. C  
Building One Services Corporation<sup>7</sup> C  
Burlington Coat Factory Warehouse X  
Burlington Northern Santa Fe Corp.<sup>1</sup> C  
Burlington Resources<sup>7</sup> C,X,P  
Burr-Brown Corporation P  
Business Objects S.A. ADR C

## C

C H Robinson Worldwide, Inc. X  
C&D Technologies, Inc. A,C  
Cable & Wireless Plc.<sup>7</sup> C,X  
Cable & Wireless HKT Ltd. A,C  
Cable Design Technologies Corporation X,P  
Cabletron Systems, Inc.<sup>17</sup> A,C,I,X,P  
Cablevision Systems<sup>1</sup> C,X,P  
Cabot Corporation A,C  
Cabot Microelectronics Corp. A,C  
Cabot Oil & Gas Corporation X  
Cacheflow, Inc. C,P  
Caci International, Inc. X  
Cadence Design Systems, Inc.<sup>7</sup> A,C,I  
Cadiz, Inc. A  
Caere Corporation A  
Cal Dive International, Inc. A  
Calgon Carbon Corporation X  
Calico Commerce, Inc. A,C  
California Amplifier, Inc. C  
Caliper Technologies Corp. A,C,P

Callaway Golf Company c  
 Calpine Corporation I,P  
 Cambridge Technology Partners, Inc.<sup>7</sup> C,X  
 Campbell Soup Company<sup>1,7</sup> c  
 Canadian National Railway Co. c  
 Canadian Pacific Limited x  
 Canandaigua Brands, Inc. A  
 Candela Corporation A  
 Capital Automotive REIT x  
 Capital One Financial Corporation A,C,P  
 CapRock Communications Corp. x  
 Capstone Turbine Corporation A,C,P  
 Cardinal Health, Inc.<sup>7</sup> A,C  
 Caremark Rx, Inc. A,X  
 Carmike Cinemas, Inc. x  
 Carnival Corporation A,C,P  
 Carolina Power & Light Co. x  
 Carpenter Technology Corp. x  
 Carreker Corporation A,C,P  
 Carrier Access Corporation A,C,P  
 Carrier I International S.A. C,P  
 Carter-Wallace, Inc. c  
 Casella Waste Systems, Inc. A,C,X  
 Catalina Marketing Corporation A  
 Catalytica, Inc. c  
 Caterpillar Tractor Inc.<sup>1,7</sup> A,C,P  
 CBRL Group, Inc.<sup>1</sup> P  
 CBS Corporation<sup>1,7</sup> A,C,P  
 CCC Information Services Group Inc. x  
 C-Cor.Net Corp. A  
 C-Cube Microsystems<sup>1</sup> A,C  
 CDNow, Inc. A,C,X  
 CDW Computer Centers, Inc. c  
 CEC Entertainment, Inc. P  
 Celera Genomics Group A,C,P  
 Celestica, Inc. A,C  
 Celgene Corporation<sup>7</sup> c  
 Cell Genesys, Inc. A,C,X  
 Cell Pathways, Inc.<sup>7</sup> A,C,X  
 Cell Therapeutics A,C,P  
 Cellstar Corporation<sup>7</sup> A,C  
 Cemex S.A. De C.V.<sup>7</sup> A,C  
 Cendant Corporation<sup>1,7</sup> A,C,X,P  
 CENTEX Corporation<sup>7</sup> c  
 Centillum Communications, Inc. A  
 Central Garden & Pet Co.<sup>7</sup> c  
 Central Parking Corporation x

Centura Banks, Inc.<sup>7</sup> x  
 Century Business Services, Inc.<sup>7</sup> P  
 CenturyTel, Inc.<sup>7</sup> P  
 Cephalon, Inc. A,C  
 Ceridian Corporation<sup>7</sup> A,C  
 Cerner Corporation c  
 Cerus Corporation P  
 Champion Enterprises, Inc. A  
 Charter Communications, Inc. A,C,X,P  
 Charter One Financial, Inc. x  
 Chartered Semiconductor Mfg. Ltd. A,P  
 Chase Manhattan Corporation (The)<sup>1,7</sup> A,C,P  
 Chattem, Inc. A  
 Cheap Tickets, Inc.<sup>7</sup> C,X,P  
 CheckFree Holdings Corporation<sup>7</sup> A,C  
 Check Point Software Technologies<sup>7</sup> A,C,X  
 Checkpoint Systems, Inc. P  
 Cheesecake Factory Inc. (The)<sup>7</sup> A,P  
 Chesapeake Corporation A  
 Chevron Corporation<sup>1,7</sup> A,C,P  
 Chico's Fas, Inc. c  
 Children's Place Retail Store, Inc. (The) A,X,P  
 China Mobile Hong Kong A,C  
 China Unicom, Ltd. A,C,P  
 China.com Corporation<sup>7</sup> A,C,X  
 Chiquita Brands International, Inc. x  
 Chirex, Inc. P  
 Chiron Corporation<sup>1,7</sup> A,C  
 Chris-Craft Industries, Inc. A  
 Chronimed, Inc. c  
 Chubb Corporation (The)<sup>1,7</sup> c  
 CIBER, Inc.<sup>7</sup> A,P  
 CIDCO Inc. A,C  
 CIENA Corporation<sup>7</sup> A,C,I,P  
 CIGNA Corporation c  
 CIMA Labs, Inc. A  
 Cinar Corporation (Cl. B) A,C  
 Cincinnati Financial Corporation A  
 Cintas Corporation A  
 Circuit City Stores, Inc.<sup>7</sup> C,P  
 Cirrus Logic, Inc.<sup>1,7</sup> C,P  
 Cisco Systems, Inc.<sup>1,7</sup> A,C,X,P  
 CIT Group, Inc.<sup>1</sup> A,C  
 Citadel Communications Corp. A,C  
 Citigroup, Inc.<sup>1,7</sup> A,C,I,X,P

Citizens Communications Co. c  
 Citrix Systems, Inc. A,C,P  
 City National Corporation c  
 CKE Restaurants, Inc. c  
 Claire's Stores, Inc.<sup>7</sup> c  
 Clarent Corp. A  
 Clarus Corporation<sup>1</sup> A,C,X,P  
 Clayton Homes, Inc. C,X  
 Clear Channel Communications, Inc.<sup>1,7</sup> A,C,P  
 Clearnet Communications, Inc. A  
 Clorox Co.<sup>1,7</sup> C,I,X,P  
 C-MAC Industries, Inc. I,P  
 CMGI, Inc.<sup>1,7</sup> A,C,I,P  
 CMS Energy Corporation<sup>7</sup> c  
 CNA Financial Corporation A  
 CNET Networks, Inc. A,C,I  
 CNF Transportation c  
 Coach, Inc. A,C  
 Coastal Corporation (The) A,C  
 Cobalt Network, Inc. A,C,P  
 Coeur D'Alene Mines Corp. c  
 Coca-Cola Company (The)<sup>1,7</sup> A,C,I,X,P  
 Coca-Cola Enterprises, Inc.<sup>1,7</sup> A,C,I,P  
 Coca-Cola Femsa, S.A. ADR c  
 Cognex Corporation x  
 Cognos, Inc. A  
 Coherent, Inc.<sup>7</sup> P  
 Cohu, Inc. P  
 Coinstar, Inc. C,X  
 Colgate-Palmolive Company<sup>1,7</sup> A,C,I,P  
 Colonial Bancgroup, Inc. x  
 Colorado Medtech, Inc.<sup>7</sup> C,P  
 Colt Telecom Group, Plc. A,C  
 Columbia Energy Group<sup>1</sup> A,C  
 Columbia Laboratories, Inc. A,C  
 Comcast Corporation (Cl. A)<sup>1</sup> x  
 Comcast Corporation (Spec. Cl. A)<sup>1,7</sup> C,X,P  
 Comdial Corporation P  
 Comdisco, Inc.<sup>1,7</sup> A,C,I,P  
 Comerica, Inc.<sup>7</sup> x  
 Community First Bankshares, Inc. P  
 Commerce Bancorp, Inc. x  
 Commerce One<sup>1,7</sup> A,C,I,P  
 Commercial Federal Corporation x  
 Commscope, Inc. A  
 Community Health Systems A  
 Comp Cervejaria Brahma A

A The American Stock Exchange LLC  
 C Chicago Board Options Exchange, Incorporated  
 Compañia De Telefonos De Chile<sup>1</sup> c  
 Compaq Computer Corporation<sup>1,7</sup> A,C,I,X,P  
 Compass Bancshares, Inc.<sup>7</sup> P  
 Compucredit Corporation A,C,P  
 CompUSA, Inc.<sup>1,7</sup> A,C  
 Computer Associates International, Inc.<sup>1,7</sup> A,C,I,P  
 Computer Horizons Corporation c  
 Computer Learning Centers A  
 Computer Network Technology Corporation A,C,X,P  
 Computer Sciences Corporation<sup>7</sup> C,P  
 Computer Task Group x  
 Compuware Corporation<sup>1,7</sup> A,C,P  
 Comsat Corporation C,X  
 Comstock Resources A,C  
 Com21, Inc. A,C,X,P  
 Comverse Technology, Inc.<sup>7</sup> A,C,P  
 Con Edison A  
 ConAgra, Inc. A,P  
 Concentric Network Corporation A,C,X,P  
 Concord Camera Corp. A,C  
 Concord Communications, Inc. A,C,X,P  
 Concord EFS, Inc. X,P  
 Concur Technologies A,C,X  
 Concurrent Computer Corporation A,C,X  
 Conectiv x  
 Conexant Systems, Inc.<sup>1</sup> A,C,P  
 CONMED Corporation A  
 Conoco, Inc. A,C,X,P  
 Conoco, Inc.<sup>1,7</sup> A,C,I  
 Consol Energy, Inc. c  
 Consolidated Freightways Corp. c  
 Consolidated Papers, Inc. P  
 Consolidated Stores x  
 Constellation Brands, Inc. A  
 Constellation Energy Group x  
 Continental Airlines (Cl. B)<sup>7</sup> A,C  
 Convergys Corporation A,C  
 Cooper Cameron Corporation<sup>7</sup> X,P  
 Cooper Companies, Inc. A  
 Cooper Industries, Inc.<sup>7</sup> A  
 Cooper Tire & Rubber Co. x  
 Coors, Adolph Company (Cl. B) P  
 Copart, Inc. P  
 Copper Mountain Networks A,C,I,X,P

I International Securities Exchange LLC  
 X Philadelphia Stock Exchange, Inc.  
 P Pacific Exchange, Inc.  
 Cor Therapeutics, Inc. P  
 Corecomm, Ltd. A,C  
 Core Laboratories, NV<sup>7</sup> X,P  
 Corel Corporation A,C,X  
 Corixa Corporation A,C  
 Corn Products International, Inc. P  
 Corning, Inc.<sup>1,7</sup> A,C,I,P  
 Corporate Executive Board Co. x  
 Corrections Corporation of America<sup>7</sup> P  
 Corsair Communications A,C,P  
 Corus Group, Plc. ADS c  
 Corvas International, Inc. P  
 Corvis Corporation A,C,X,P  
 Cost Plus, Inc./California P  
 Costco Wholesale Corporation<sup>1,7</sup> A,C,I,P  
 Coulter Pharmaceutical, Inc. C,X  
 Countrywide Credit Industries, Inc.<sup>7</sup> X,P  
 COVAD Communications Group, Inc. A,C,X,P  
 Covance, Inc. c  
 Coventry Healthcare, Inc. c  
 Covergent Communications<sup>1</sup> c  
 Cox Communications<sup>7</sup> c  
 Coyote Network Systems, Inc. A,C  
 Cray, Inc. c  
 Creative Biomolecules, Inc. A,C  
 Creative Technology Limited c  
 Credence Systems Corporation<sup>7</sup> A,X,P  
 Credit Acceptance Corporation A  
 Cree, Inc. A,C,P  
 Creo Products, Inc. A,P  
 Crescent Real Estate Equities Co. P  
 Crestline Capital Corporation x  
 Critical Path, Inc. A,C  
 Crompton Corporation c  
 Cross Timbers Oil Co.<sup>7</sup> x  
 Crossroads Systems, Inc. A  
 Crown Castle International A  
 Crown Cork & Seal Co., Inc. x  
 CSG Systems International, Inc. c  
 CSK Auto Corporation x  
 CSX Corporation<sup>7</sup> P  
 CTC Communications Group A,C,X,P  
 CTS Corporation P  
 Cubist Pharmaceuticals, Inc. A,C,X  
 Cummins Engine Co., Inc. c  
 Cumulus Media, Inc. A,P

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## Equity Options (continued)

Curagen Corporation A,C  
Curative Health Services, Inc. C  
Curis, Inc. A,C  
CUseMe Networks, Inc. A,C  
Cutter & Buck, Inc. X  
CV Therapeutics, Inc. C  
CVS Corporation<sup>1,7</sup> I,P  
Cyber-Care, Inc. C  
Cybercash, Inc. A,C,X,P  
Cyberian Outpost, Inc.<sup>7</sup> A,C,P  
Cyberonics, Inc. A,C  
CyberSource, Inc. A,C,P  
Cybex Computer Products Corp. A,C  
Cygnus, Inc. C,I,P  
Cymer, Inc.<sup>7</sup> A,C  
Cypress Semiconductor Corp.<sup>1,7</sup> A,C,I,P  
Cyrk, Inc. X  
Cytec Industries, Inc. A  
Cytogen Corporation A,C,P  
CYTYC Corporation A,C

## D

D.R. Horton, Inc. P  
Daimler-Chrysler AG<sup>1,7</sup> A,C,X,P  
Dain Rauscher Corp. P  
Daisytek International Corporation A  
Dal Tile International, Inc. X  
Dallas Semiconductor X  
Damark International, Inc. C  
Dana Corporation<sup>7</sup> C  
Danaher Corporation X  
Danka Business Systems, Plc.<sup>7</sup> P  
Darden Restaurants, Inc. P  
Data Broadcasting Corporation A,C  
Data Return Corporation A  
Data Transmission Network Corporation A  
Datalink.net, Inc. A,P  
Datastream Systems, Inc. X  
Dave & Buster's, Inc. A,C  
Davita, Inc. C,P,X  
Davox Corporation A  
DDI Corporation A  
Dean Foods Company<sup>7</sup> P  
Deere & Company<sup>1,7</sup> A  
Del Monte Foods Company X

Del Webb Corporation X  
Delano Technology Corp. A  
Delhaize America (Cl. A) A  
Delhaize America (Cl. B) A  
Dell Computer Corporation<sup>1,7</sup> A,C,X,P  
Delphi Automotive Systems Corp. A,C,X  
Delphi Financial Group, Inc. A  
Delta & Pine Land Co. A,C  
Delta Air Lines, Inc.<sup>1,7</sup> A,C,I,X,P  
Deltek Systems, Inc. P  
Deluxe Corporation P  
Dendrite International, Inc. A  
Dense-Pac Microsystems, Inc. A,C  
DENTSPLY International, Inc. C  
Department 56, Inc. A  
Descartes Systems Group, Inc. (The) P  
Deutsche Telekom AG A,C,P  
Devon Energy Corporation A,C  
Devry, Inc.<sup>7</sup> P  
Dexter Corporation (The) A  
Diageo, Plc. A  
Diagnostic Products Corporation P  
Dial Corporation (The) (New) A  
Diamond Offshore Drilling, Inc.<sup>1,7</sup> A,C,I,P  
Diamond Technology Partners C  
Diebold, Inc. X,P  
Digene Corporation A  
Digex, Inc. A,P  
Digi International X  
Digimarc Corporation P  
Digital Insight Corporation A  
Digital Island Inc. A,C,I,X,P  
Digital Lightwave, Inc. A,C  
Digital Microwave Corporation P  
Digital River, Inc.<sup>7</sup> A,C,P  
DigitalThink, Inc. A,C,P  
Dillard's, Inc. P  
Dime Bancorp Inc. A,C  
Disney Company (The Walt)<sup>1</sup> A,C,X,P  
Disney Company (The Walt) go.com A  
Disney Internet Group (The Walt) A,C,X  
Ditech Communications Corp. A,C,X  
Diversa Corporation A,C  
DLJ Direct A,C,X,P  
Dobson Communications Corp. C,P

Documentum, Inc. A,X  
Dole Food Company, Inc. P  
Dollar General Corporation<sup>7</sup> P  
Dollar Thrifty Auto Group, Inc. C  
Dollar Tree Stores, Inc. P  
Dominion Resources, Inc.<sup>7</sup> A,X  
Donaldson, Lufkin & Jenrette Inc.<sup>7</sup> A,C,X  
Donna Karan International, Inc. A  
Donnelley (R.R.) & Sons Co. A  
Doral Financial Corporation P  
DoubleClick, Inc.<sup>7</sup> A,C,I,P  
Dover Corporation<sup>7</sup> A  
Dover Downs Entertainment X  
Dow Chemical Co. (The)<sup>1,7</sup> A,C,P  
Dow Jones & Co. X  
DQE, Inc. P  
Drexler Technology Corporation A  
Dreyer's Grand Ice Cream, Inc. P  
drKoop.com, Inc. A,C  
Drugstore.com, Inc. A,X  
DSET Corporation X,P  
DSL.net, Inc. A  
DSP Group C  
DST Systems, Inc. A  
DT Industries, Inc. X  
DTE Energy Co.<sup>7</sup> X  
Duane Reade, Inc. A,X  
Duke Energy Corporation X  
Duke-Weeks Realty Corporation P  
Dun & Bradstreet Corp. (The) A  
duPont de Nemours & Co.<sup>1,7</sup> A,C,I,P  
duPont Photomasks, Inc. X,P  
Dura Pharmaceuticals, Inc.<sup>7</sup> A,C  
Duramed Pharmaceuticals, Inc. C,X  
DUSA Pharmaceuticals, Inc. X,P  
Dycom Industries, Inc. X  
Dynergy, Inc. A,X,P

## E

E\*Trade Group, Inc.<sup>7</sup> A,C,X,P  
E. Piphany, Inc.<sup>7</sup> A,C,X  
Earthgrains Company X  
Earthlink, Inc.<sup>1,7</sup> A,C,X,P  
EarthShell Corporation C  
Eastern Enterprises X  
Eastman Chemical Company C  
Eastman Kodak Company<sup>1,7</sup> A,C,I,X,P  
Eaton Corporation<sup>7</sup> C

eBay, Inc.<sup>7</sup> A,C,I,P  
Echelon Corporation A,C,I,X,P  
Echostar Communications Corporation<sup>1,7</sup> A,C,X,P  
ECI Telecommunications, Ltd. C  
Eclipse Surgical Technologies, Inc. P  
Eclipsys Corporation A,C  
Ecolab, Inc. C  
Edgewater Technology, Inc. X,P  
Edison International P  
Edwards Lifesciences Corp. C  
EFax.com, Inc. A,C  
Efficient Networks, Inc. A,P  
E4L, Inc. A,C  
eGain Communications Corp. A,P  
Egghead.com, Inc. A,C,X  
EGL, Inc. X  
El Paso Energy Corporation A,C,P  
El Sitio, Inc. A,C  
Elan Corporation, Plc.<sup>1,7</sup> C,I,X,P  
Elantec Semiconductor, Inc. A,X,P  
Elbit Systems, Ltd. P  
Elcom International, Inc. A,C  
Electric Fuel Corp. C  
Electric Lightwave, Inc.<sup>7</sup> C  
Electro Scientific Industries, Inc. C  
Electroglas, Inc. C,P  
Electronic Arts, Inc.<sup>1</sup> C,P  
Electronic Data Systems Corp.<sup>1</sup> A,C,I,X,P  
Electronics for Imaging, Inc.<sup>1</sup> A,C  
ELF Aquitaine<sup>7</sup> A  
Eli Lilly & Co.<sup>1,7</sup> A,C,X,P  
E-Loan, Inc. A  
eLoyalty Corporation C  
EMC Corporation<sup>1,7</sup> A,C,I,X,P  
Emcore Corporation A,C,P  
e-MedSoft.com A  
eMerge Interactive, Inc.<sup>7</sup> A,C  
Emerging Vision, Inc. C  
Emerson Electric Co.<sup>1</sup> A,P  
Emisphere Technologies, Inc. A,C  
Emmis Communications Corp. A  
Emulex Corporation A,C,X,P  
EMusic.com, Inc. A  
Encore Wire Corporation X  
Endesa, S.A. A  
Endosonics Corporation C  
Energy Conversion Devices, Inc.<sup>7</sup> A,X  
Enersis, S.A.<sup>7</sup> P

Engage, Inc. A,P  
Engelhard Corporation C  
Engineering Animation A  
Enron Corporation<sup>1,7</sup> A,C,I,P  
ENSCO International, Inc.<sup>7</sup> A,C  
Entergy Corporation C  
Entrade, Inc. X  
Entravision Communications Corp. (Cl. A) A,C,P  
Entremed, Inc. A,C  
Entrust Technologies, Inc. A,C,X,P  
Enzo Biochem, Inc.<sup>1,7</sup> A,C,I,P  
Enzon, Inc.<sup>7</sup> A,C,P  
EOG Resources, Inc. A,C,P  
Epicor Software Corporation<sup>1</sup> A,C  
Epitope, Inc.<sup>7</sup> A,C  
ePresence, Inc. A,C  
Equant N.V. A,C  
Equifax, Inc.<sup>1,7</sup> P  
Equity Inns, Inc. P  
Equity Office Properties<sup>7</sup> X  
Equity Residential Properties Trust P  
Ericsson (L.M.) Telephone Co.<sup>1,7</sup> A,C,X,P  
ESC Medical Systems, Ltd. C  
ESpeed, Inc. A,P  
E-Spire Communications, Inc.<sup>7</sup> A,C  
Espirito Santo Financial Holdings, S.A. A  
ESS Technology, Inc.<sup>1</sup> C  
Estee Lauder Companies, Inc. A,C  
E-Tek Dynamics<sup>7</sup> A,C,X,P  
Ethan Allen Interiors X  
eToys, Inc.<sup>7</sup> A,C,X,P  
Everest Reinsurance Group, Ltd. A  
Evergreen Resources, Inc.<sup>7</sup> A,X  
Exar Corporation P  
Excalibur Technologies Corp. C  
Excel Switching Corporation<sup>7</sup> C  
Excel Technology, Inc. C  
Excelon Corporation A,C  
Excelsior-Henderson Motorcycle P  
Exchange Applications, Inc. A,C,P  
Exelisis, Inc. A,C,P  
Exelon Corporation C,P  
Exide Corporation<sup>7</sup> X,P  
Exodus Communications, Inc.<sup>1</sup> A,C,I,X,P  
Expedia, Inc. A,C,P  
Express Scripts, Inc. (Cl. A) A  
Extended Stay America, Inc. C

Extreme Networks, Inc. A,C,X,P  
Exxon Mobil Corporation<sup>1,7</sup> A,C,I,X,P  
Ezenia! Inc. c

**F**  
Fairchild Corporation (The) x  
Fairchild Semiconductor Corp. C,X,P  
Fairfield Communities, Inc. A  
Family Dollar Stores x  
Fastenal Co. A  
Federal-Mogul Corporation P  
Federal National Mortgage  
Association<sup>1,7</sup> A,C,X  
Federal Signal Corporation A  
Federated Department  
Stores, Inc.<sup>1,7</sup> c  
Federated Investors, Inc. A  
FedEx Corp.<sup>1</sup> A,C,P  
FEI Company P  
Felcor Lodging Trust, Inc.<sup>7</sup> x  
F5 Networks, Inc. A,C,P  
Fidelity Holdings, Inc. A  
Fidelity National Financial c  
Fifth Third Bancorp x  
Fila Holding S.p.A. C,X  
FileNet Corporation c  
Finisar Corporation A,C,P  
Finish Line, Inc. (Cl. A) c  
Finova Group, Inc.<sup>1</sup> A  
Firepond, Inc. A  
First American Corporation<sup>1,7</sup> P  
First Consulting Group, Inc. x  
First Data Corporation<sup>7</sup> A,C  
First Health Group Corporation c  
First Security Corporation<sup>7</sup> A,C  
First Sentinel Bancorp, Inc. c  
First Tennessee National Corp. x  
First Union Corporation<sup>1,7</sup> A,C,X,P  
First Union Real Estate Trust c  
First Virginia Banks, Inc. x  
First Years (The) A  
Firstar Corporation<sup>1,7</sup> A,C,I,X,P  
FirstMerit Corporation P  
Fiserv, Inc. x  
FLAG Telecom Holdings, Ltd. A,C,P  
FlashNet Communications, Inc. A  
Fleet Boston Corp.<sup>1</sup> A,X,P  
Fleetwood Enterprises, Inc. A  
Flextronics International, Ltd.<sup>7</sup> A,C,I,X,P

Florida Progress Corporation A  
Flowers Industries, Inc. x  
Flowserve Corporation c  
Fluor Corporation c  
Focal Communications Corp. A,C  
Fomento Economico Mexicano<sup>7</sup> x  
Ford Motor Company<sup>1,7</sup> A,C,I,X,P  
Forest Laboratories, Inc.<sup>1</sup> c  
Forest Oil Corporation c  
Forrester Research, Inc. A  
Fort James Corporation<sup>7</sup> c  
Fortune Brands, Inc. A  
Fortune e-500 Index  
Tracking Stock A  
Fortune 500 Index  
Tracking Stock A  
Fossil, Inc. A  
Foster Wheeler Corporation P  
Foundation Health Systems, Inc.<sup>7</sup> c  
Foundry Networks, Inc. A,C,P  
4 Kids Entertainment, Inc. A,C  
Fox Entertainment Group A,C,P  
FPL Group, Inc.<sup>7</sup> x  
France Telecom, S.A. A  
Franklin Resources, Inc. P  
Freddie Mac Corporation<sup>1,7</sup> A,C,I,X,P  
Freemarkets, Inc. A,C,P  
Freeport McMoran Copper  
(Cl. A)<sup>7</sup> C,X  
Freeport McMoran Copper  
(Cl. B)<sup>7</sup> C,X  
Fremont General Corporation x  
Fresenius Medical Care A  
Fresh Del Monte Produce, Inc. A  
Friede Goldman Halter, Inc.<sup>7</sup> A,X,C  
Friedman, Billings, Ramsey  
Group, Inc. A,X  
Friedmans, Inc. x  
Frontier Airlines, Inc. A,C,X,P  
Frontier Insurance Group x  
Frontline Capital Group A  
Fruit of the Loom<sup>1</sup> c  
FSI International, Inc. c  
Fuelcell Energy, Inc. A,C,X,P  
Fundtech, Ltd. C,P  
Furniture Brands  
International, Inc. c  
FVC.com, Inc. A,C,X

**G**  
Gadzooks, Inc. C,X  
Gadzoox Networks, Inc. A,C,X  
Galileo International, Inc. A,C  
Galileo Technology, Ltd. A,C  
Gallaher Group, Plc. A  
Gannett Co., Inc.<sup>1,7</sup> P  
Gap, Inc. (The)<sup>1,7</sup> A,C,I,P  
Gartner Group, Inc. c  
Gartner Group, Inc. (Cl. B) c  
Gasonics International  
Corporation<sup>7</sup> P  
Gateway, Inc.<sup>1,7</sup> A,C,I,P  
GATX Corporation x  
Gaylord Container Corp. (Cl. A) c  
GelTex Pharmaceuticals, Inc. x  
Gemstar International  
Group, Ltd.<sup>7</sup> A,C,I,P  
Gene Logic, Inc. c  
Genencor International, Inc. P  
Genentech, Inc. C,X,P  
General Cable Corporation A,C  
General Cigar Holdings c  
General Dynamics Corporation<sup>1,7</sup> A,C  
General Electric Company<sup>1,7</sup> A,C,X,P  
General Magic, Inc.<sup>7</sup> A,C,P  
General Mills, Inc. <sup>1,7</sup> P  
General Motors Corporation<sup>1,7</sup> A,C,I,P  
General Motors  
Corporation (Cl. H)<sup>1</sup> A,C  
General Semiconductor, Inc. x  
Genesco, Inc. A  
Genesis Microchip, Inc. A,C  
Genome Therapeutics Corp. A,C  
Genomic Solutions, Inc. A,C,X  
Genrad, Inc. x  
Genta, Inc. P  
Gentex Corporation P  
Genuine Parts Company<sup>7</sup> P  
Genuity, Inc. A  
Genzyme Corporation<sup>1,7</sup> A,C,I  
Genzyme Corporation –  
Biosurgery Division P  
Genzyme Corporation –  
Molecular Oncology Division A  
Genzyme Transgenics Corporation A  
Georgia Gulf Corporation x  
Georgia-Pacific Corporation<sup>1,7</sup> A,C,X  
Geoworks Corp. A,C,X  
Gerald Stevens, Inc. c

A The American Stock Exchange LLC  
C Chicago Board Options Exchange,  
Incorporated  
Gerber Scientific, Inc. x  
Geron Corporation C,P  
Getty Images, Inc.<sup>7</sup> c  
Gilat Satellite Networks, Inc.<sup>7</sup> A,C  
Gilead Sciences, Inc.<sup>7</sup> C,P  
Gillette Company (The)<sup>1,7</sup> A,C,I,P  
Glatfelter (P.H.) Co. x  
Glaxo Wellcome, Plc.<sup>1</sup> A,C,X,P  
Glenayre Technologies, Inc. c  
Gliatech, Inc. A,C  
Global Crossings, Ltd.<sup>1,7</sup> A,C,I,X,P  
Global Imaging Systems C,X  
Global Industries, Ltd. x  
Global Marine, Inc.<sup>1</sup> A,C,I,P  
Global Telesystems Group<sup>7</sup> A,C,X  
Globalstar Telecommunications,  
Ltd.<sup>1,7</sup> A,C,I,P  
GlobeSpan, Inc.<sup>7</sup> A  
Globix Corporation c  
Globo Cabos, S.A.<sup>1,7</sup> A,C,X,P  
Go.com, Inc. A  
Golden State Bancorp, Inc. A,C  
Golden West Financial x  
Goldman Sachs Group, Inc.<sup>1,7</sup> A,C,X,P  
Goodrich (B.F.) Company (The) C,X  
Goodyear Tire & Rubber Co.<sup>1</sup> A,C,P  
Goody's Family Clothing, Inc. A  
GoTo.com A,C  
Go2Net, Inc.<sup>7</sup> A,C  
GP Strategies Corporation P  
Grace (W.R.) & Co. A  
Graco, Inc. P  
Grainger (W.W.), Inc. A  
Granite Broadcasting Corporation x  
Granite Construction, Inc. x  
Grant Prideco, Inc. A,C  
Graphic Packaging International  
Corp. A  
Great Atlantic & Pacific Tea Co. A  
Great Lakes Chemical Corp. c  
Great Plains Software, Inc. A  
Greater Bay Bancorp A,C,P  
Greenpoint Financial Corporation c  
GRIC Communications, Inc. A,P  
Grupo Televisa, S.A. ADR<sup>1,7</sup> A,C  
GSI Lumunics, Inc. A,C,P  
GST Telecommunications, Inc.<sup>7</sup> A,C  
GTE Corporation<sup>7</sup> A  
GTECH Holdings Corporation c  
Gucci Group, N.V.<sup>1,7</sup> C,X

I International Securities Exchange LLC  
X Philadelphia Stock Exchange, Inc.  
P Pacific Exchange, Inc.  
Guidant Corporation<sup>1,7</sup> A,C,P  
Guilford Mills, Inc. P  
Guilford Pharmaceuticals, Inc.<sup>7</sup> c  
Guitar Center, Inc. c  
Gymboree Corporation (The) c  
**H**  
H.B. Fuller Company x  
H Power Corp. A,C,X,P  
H & R Block, Inc. A  
Hain Celestial Group, Inc. c  
Halliburton Company<sup>1,7</sup> A,C,I,P  
HA-LO Industries, Inc. A  
Hancock (John) Financial  
Services A  
Handleman Company x  
Handspring, Inc. A,C,P  
Hannaford Brothers Co. P  
Hanover Compressor Co. x  
Harbinger Corp. A  
Harley Davidson, Inc. X,P  
Harmonic, Inc.<sup>7</sup> A,C,P  
Harrah's Entertainment, Inc. c  
Harris Corporation<sup>7</sup> c  
Harsco Corporation P  
Hartford Financial  
Services Group c  
Hartford Life, Inc. A  
Hasbro, Inc. P  
HCA Healthcare Company<sup>1</sup> A,C  
HCC Insurance Holdings, Inc. x  
Health Care REIT, Inc. P  
Health Management  
Associates, Inc. c  
Health Management  
Systems, Inc. x  
Healthaxis, Inc. X,P  
Healthon/Web MD Corp. A  
HealthNet, Inc. c  
HEALTHSOUTH  
Rehab. Corp.<sup>1,7</sup> C,P  
HearMe A,C  
Hearst-Argyle Television, Inc.<sup>7</sup> P  
Heinz (H.J.) Company<sup>1,7</sup> c  
Helen of Troy, Ltd. P  
Helix Technology Corporation A  
Heller Financial, Inc. A  
Helmerich & Payne, Inc. c  
Hemispherix Biopharma Inc. A,C  
Henry Schein, Inc. C,P

# Products Cleared by OCC and ICC

As of December 31, 2000

## Equity Options (continued)

Herbalife International, Inc. (Cl. B) c  
Hercules, Inc. A,P  
Hershey Foods Corporation A  
Hertz Corporation (Cl. A)<sup>7</sup> P  
Hewlett-Packard Company<sup>1,7</sup> A,C,I,X,P  
Hexcel Corporation P  
HI/FN, Inc. A,P,C  
Hibernia Corporation (Cl. A) c  
High Speed Access Corporation A,C,X  
Hillenbrand Industries, Inc. A  
Hilton Hotels Corporation<sup>1,7</sup> A,C,X,P  
Hispanic Broadcasting Corporation c  
Hitachi, Ltd. ADR c  
HNC Software, Inc.<sup>7</sup> x  
Hollinger International, Inc. c  
Hollis-Eden Pharmaceuticals, Inc. c  
Hollywood.com, Inc. A  
Hollywood Entertainment Corp. A,C  
Home Depot<sup>1,7</sup> A,C,I,X,P  
Homestake Mining<sup>1,7</sup> C,X,P  
Homestore.com C,P  
Honda Motor Co., Ltd. x  
Honeywell International, Inc.<sup>1</sup> A,C,X,P  
Hooper Holmes, Inc. A  
Horace Mann Educators Corp. X,P  
Hormel Foods Corporation x  
Hospitality Properties Trust c  
Host Marriott Corporation REIT<sup>7</sup> x  
Household International, Inc.<sup>1</sup> A  
Houston Exploration Company (The)<sup>7</sup> A  
HRPT Properties Trust c  
HS Resources, Inc. P  
HSB Group, Inc. P  
HSBC Holdings, Plc. A,C,X  
Hubble, Inc. P  
Hudson United Bancorp c  
Human Genome Sciences A,C,P  
Humana, Inc. c  
Hummingbird, Ltd. c  
Huntington Bancshares, Inc.<sup>7</sup> C,X  
Hutchinson Technology, Inc.<sup>1</sup> A,C  
Hypercom Corporation x  
Hyperfeed Technologies, Inc. A,C,X  
Hyperion Solutions Corporation c  
Hyseq, Inc. C,P

**I**  
iBasis, Inc. A,P  
IBeam Broadcasting Corp. A  
IBIS Technology Corporation A,P  
IBP, Inc. A,X  
ICG Communications, Inc.<sup>7</sup> A,C  
ICN Pharmaceuticals, Inc. A,C,I,P  
ICOS Corporation<sup>1,7</sup> C  
Idacorp, Inc. x  
IDEC Pharmaceuticals, Inc.<sup>7</sup> C,X,P  
Identix, Inc. A,C,P  
IDEXX Laboratories, Inc. A,C  
IDT Corporation<sup>7</sup> A,C,X,P  
IDX Systems Corporation A,X  
iGate Capital Corp. A  
IGEN International, Inc. x  
IHOP Corporation x  
Ikon Office Solutions, Inc.<sup>1,7</sup> C  
ILEX Oncology, Inc. P  
Illinois Tool Works, Inc. C,X  
Illuminet Holdings, Inc. P  
Image Entertainment, Inc. c  
ImageX.com, Inc. c  
Imation Corporation A,C  
Imax Corp.<sup>7</sup> x  
IMC Global, Inc.<sup>7</sup> C,P  
ImClone Systems, Inc. C,P  
Immersion Corporation A,P  
Immune Response Corporation c  
Immunex Corporation<sup>1,7</sup> A,C,I,P  
ImmunoGen, Inc. A,C  
Immunomedics, Inc. c  
Impath, Inc. c  
Imperial Bancorp x  
Imperial Chemical Industries c  
Imperial Credit Industries, Inc.<sup>7</sup> P  
Imperial Oil, Ltd. A  
IMRglobal Corporation<sup>7</sup> c  
IMS Health, Inc. A,P  
Inacom Corporation A  
Inamed Corporation A,C  
Inco Limited A  
Incyte Genomics, Inc. C,X,P  
Independence Community Bank A  
Indymac Bancorp, Inc. A  
INET Technologies, Inc. c  
Infinity Broadcasting Corporation A,C,X  
Infinium Software A  
Info Architects Corp. A,C,P

Info USA, Inc. x  
Infocure Corporation A,C,P  
Infocus Corporation c  
Infonet Services Corporation A,C,P  
Informatica Corporation A,P  
Informix Corporation<sup>1</sup> A,C  
InfoSpace.com, Inc.<sup>7</sup> A,C,I,P  
ING Group, N.V. c  
Ingersoll Rand Company<sup>7</sup> c  
Ingram Micro, Inc.<sup>7</sup> A,C,X  
Inhale Therapeutic Systems A  
Inktomi Corporation<sup>1,7</sup> A,C,X,P  
Innovex, Inc. A,C  
Inprise Corporation<sup>1</sup> A,C  
Input/Output, Inc. c  
Insight Communications, Inc. c  
Insight Enterprises, Inc. A,X  
Insigna Financial Group, Inc. A  
Insituform Technologies, Inc. P  
INSO Corporation x  
Integrated Circuit Systems, Inc. A,C,P  
Integrated Device Technologies, Inc. A,C,P  
Integrated Silicon Solution, Inc.<sup>7</sup> C,P  
Intel Corporation<sup>1,7</sup> A,C,X,P  
InteliData Technologies Corp. A,C  
Intelligroup, Inc. A,C  
InterDigital Communications Corporation<sup>7</sup> A,C,X,P  
Intergraph Corporation A  
Interim Services, Inc. x  
Interliant, Inc. c  
Intermagetics General Corporation A  
Intermedia Communications, Inc.<sup>1,7</sup> A,C,P  
Internet Corporation A  
Intermune Pharmaceuticals, Inc. P  
Intermap Network Services Corp. A  
International Business Machines Corp.<sup>1,7</sup> A,C,I,X,P  
International Fibercom, Inc. A,C,P  
International Flavors & Fragrances, Inc. c  
International Game Technology<sup>1,7</sup> A  
International Home Foods, Inc. A,X  
International Paper Co.<sup>1,7</sup> A,C,I,X,P  
International Rectifier Corporation A,C  
International Specialty Products x

International Speedway Corporation A  
Internet Architecture HOLDRS A  
Internet Capital Group, Inc.<sup>7</sup> A,C,X,P  
Internet HOLDRS Trust<sup>1</sup> A,C  
Internet Infrastructure HOLDRS A  
Internet Initiative Japan, Inc. A,C  
Internet Pictures Corporation<sup>7</sup> c  
Internet Security Systems, Inc. C,X  
Interpublic Group of Companies<sup>7</sup> c  
Intersil Holding Corporation A,C,P  
Interstate Bakeries Corporation c  
InterTan, Inc. C,X  
Inter-Tel, Inc. P  
Intertrust Technologies Corp. A,X  
InterVoice-Brite, Inc. A,C  
InterWAVE Communications International, Ltd. A  
Interworld Corporation A  
Interwoven, Inc. A,C,P  
Intimate Brands, Inc. A,C,X  
Intranet Solutions, Inc. c  
Intraware, Inc. A,P  
Intuit Corporation<sup>1,7</sup> A,C,I,P  
Inverness Medical Technology A  
Investment Technology Group, Inc. C,P  
Invitrogen Corporation A,C,P  
Iomega Corporation<sup>7</sup> A,C,X,P  
IONA Technologies, Plc. A,C  
Ionics, Inc. A  
Iron Mountain, Inc. A  
iShares Russell 1000 Index Fund A  
iShares Russell 2000 Index Fund A  
iShares Russell 2000 Growth Index Fund A  
iShares Russell 2000 Value Index Fund A  
ISIS Pharmaceutical, Inc. A,C  
ISS Group, Inc. c  
i-STAT Corporation A,C  
ITC DeltaCom, Inc. A,P  
Itron, Inc. x  
i2Technologies, Inc.<sup>1</sup> A,C,P  
ITXC Corporation<sup>7</sup> A,X  
Ivax Corporation<sup>1,7</sup> A,C,P  
iVillage, Inc. A,C,X

iXL Enterprises, Inc.<sup>7</sup> A,C,X  
IXYS Corporation A,C

## J

J.B. Hunt Transport Services P  
J.D. Edwards & Company A,C,P  
J. Jill Group, Inc. (The) A,C  
Jabil Circuit, Inc.<sup>1,7</sup> C,I,X,P  
Jack Henry & Associates Inc. A  
Jack in the Box, Inc. C,P  
Jackpot Enterprises, Inc. c  
Jacobs Engineering Group, Inc. x  
JAKKS Pacific, Inc. X,P  
JDA Software Group, Inc. A,C  
JDS Uniphase Corporation<sup>1,7</sup> A,C,I,X,P  
Jefferies Group, Inc. P  
Jefferson Pilot Corporation A  
JLG Industries, Inc. c  
JNI Corporation A  
Johns-Manville Corporation c  
Johnson & Johnson<sup>1,7</sup> A,C,I,X,P  
Johnson Controls, Inc. x  
Jones Apparel Group, Inc. c  
Jones Pharma, Inc.<sup>7</sup> A,C  
Juniper Networks, Inc.<sup>1,7</sup> A,C,X,P  
Juno Online Services, Inc. A,C  
Jupiter Media Metrix, Inc. c

## K

K Mart Corporation<sup>1,7</sup> A,C,I,X,P  
Kafus Industries, Ltd. A  
Kaiser Aluminum Corporation x  
Kana Communications<sup>7</sup> A,C,P  
Kansas City Southern Industries, Inc. C,P  
Kaufman & Broad Home x  
Kaydon Corporation x  
Keane, Inc.<sup>1,7</sup> A,X  
Keebler Foods Company A  
Keithley Instruments, Inc. A,C  
Kellogg Company<sup>1</sup> A  
Kellstrom Industries, Inc. c  
KEMET Corporation A,C  
Kendle International, Inc. A  
Kennametal, Inc. x  
Kent Electronics Corporation c  
Kera Vision, Inc. C,P  
Kerr-McGee Corporation A,C,X

Key Energy Services, Inc.<sup>7</sup> X,P  
 KeyCorp<sup>7</sup> A,I,X,P  
 Keynote Systems, Inc. A,C,P  
 Keyspan Corporation C,X  
 Keystone Financial, Inc. C  
 Kforce.com Inc. P  
 Kilroy Realty Corporation P  
 Kimberly-Clark Corporation<sup>1</sup> A,C,I,P  
 Kinder Morgan Energy Partners A  
 Kinder Morgan, Inc. P  
 King Pharmaceuticals, Inc. A,C  
 KLA-Tencor Corporation<sup>1,7</sup> A,C,P  
 KLM Royal Dutch Airlines C  
 Knight Ridder, Inc. X  
 Knight Trading Company<sup>1</sup> A,C,I,P  
 Kohl's Corp. C,P  
 Koninklijke Ahold N.V. A  
 Koninklijke Philips Electronic<sup>7</sup> C  
 Kopin Corporation C  
 Kos Pharmaceuticals, Inc. A  
 KPNQUEST N.V. A,C  
 Krispy Kreme Doughnuts, Inc. A,C  
 Kroger Co.<sup>1</sup> A,C,P  
 Kroll O'Gara Company A  
 K-Swiss, Inc. C  
 Kulicke and Soffa Industries, Inc. A,C  
 Kushner Locke Co.<sup>7</sup> C

**L**  
 La Z Boy, Inc.<sup>7</sup> X  
 Labor Ready, Inc.<sup>7</sup> X,P  
 Laboratory Corp. of America Holdings A,P  
 LaBranche & Co., Inc. A,C,X  
 LaFarge Corporation X  
 Lam Research Corporation<sup>1,7</sup> A,C,P  
 Lamar Advertising Company<sup>7</sup> X  
 LandAmerica Financial Group, Inc. P  
 Landry's Seafood Restaurants, Inc.<sup>7</sup> C  
 Lands End, Inc. C  
 Laser Vision Centers, Inc. C,P  
 LaserSight Inc. A,C  
 Lason, Inc.<sup>7</sup> P  
 Lattice Semiconductor Corporation A,C,I  
 Launch Media, Inc. A  
 LCA Vision, Inc. A,C  
 LCC International Inc. (Cl. A) A  
 Leap Wireless International A,C,X

Lear Corporation A  
 Learning Tree Int'l, Inc. A,C  
 Legato Systems, Inc.<sup>7</sup> A,C,I,P  
 Legg Mason, Inc. C  
 Leggett & Platt, Inc.<sup>7</sup> A  
 Lehman Brothers Holdings Corp.<sup>1,7</sup> A,C,I  
 Lennar Corporation<sup>7</sup> A  
 Lennox International Inc. X  
 Lernout & Hauspie Speech<sup>1,7</sup> A,C,X,P  
 Leucadia National Corporation A  
 Level 3 Communications, Inc.<sup>1,7</sup> A,C,X,P  
 Lexicon Genetics, Incorporated A,C,P  
 Lexmark International Group A,C,I,X,P  
 LG & E Energy Corporation X  
 LHS Group, Inc.<sup>7</sup> A,C,X,P  
 Liberate Technologies A,C,P  
 Liberty Digital, Inc. C,P  
 Lifecore Biomedical, Inc. X,P  
 Lifeminders, Inc. P  
 LifePoint Hospitals, Inc. C  
 Ligand Pharmaceuticals, Inc. A  
 Lightbridge, Inc. X  
 Limited, Inc. (The)<sup>1,7</sup> A,C,X,P  
 Lincare Holdings, Inc. A  
 Lincoln National Corporation A  
 Linear Technology Corporation<sup>7</sup> A,C,I,P  
 Linens 'N Things, Inc. A  
 Liquid Audio, Inc. A,C  
 Litton Industries, Inc. C  
 Liz Claiborne, Inc. C  
 LNR Property Corporation A  
 Lockheed Martin Corporation<sup>7</sup> A,C,X,P  
 Lodgian, Inc. A  
 Loews Corporation<sup>7</sup> C  
 Lone Star Technologies X  
 Longview Fibre Company C  
 LookSmart, Inc. A,C,X  
 Loral Space & Communications<sup>1,7</sup> A,C,X,P  
 Louis Dreyfus Natural Gas Corp.<sup>7</sup> A  
 Louisiana-Pacific Corporation A  
 Lowes Corporation<sup>1</sup> A,C,I,X,P  
 LSI Logic Corporation<sup>1,7</sup> A,C,I,X,P  
 L-3 Communications Holdings C  
 LTV Corporation (The) A,C  
 LTX Corporation A,C,X  
 Lubrizol Corporation X  
 Lucent Technologies, Inc.<sup>1,7</sup> A,C,X,P

Luminent, Inc. A,C,P  
 Luminex Corporation A  
 Luxottica Group S.p.A.<sup>7</sup> X  
 Lycos, Inc.<sup>7</sup> A,C,P  
 Lynx Therapeutics, Inc. A  
 Lyondell Chemical Co.<sup>7</sup> C

**M**  
 M & T Bank Corporation P  
 MacDermid, Inc. P  
 Mack-Cali Realty Corporation P  
 MacroChem Corporation<sup>7</sup> A,C  
 Macromedia, Inc.<sup>7</sup> P  
 Macrovision Corporation A  
 Madge Networks N.V.<sup>1</sup> A,C  
 Magellan Health Services, Inc. X  
 Magic Software Enterprises, Ltd. A  
 Magna International, Inc.<sup>1</sup> C  
 MagneTek, Inc. P  
 Mail.com<sup>7</sup> A,C,X  
 Mail-Well, Inc. P  
 Mallinckrodt, Inc.<sup>7</sup> C  
 Mandalay Resort Group A,P  
 Manhattan Associates, Inc. P  
 Manor Care X  
 Manpower, Inc. C  
 Manufacturer's Services, Ltd. C  
 Manugistics Group, Inc. A,C  
 MapInfo Corporation P  
 MAPIX, Inc. C  
 MapQuest, Inc. A  
 Marchfirst Inc.<sup>7</sup> A,C,P  
 Marimba, Inc. A,X,P  
 Marine Drilling Companies, Inc.<sup>1</sup> C  
 Market 2000+HOLDERS A  
 Marketing Services Group, Inc. C  
 Marriott International (Cl. A) X  
 Marsh & McLennan Co., Inc.<sup>7</sup> P  
 Marshall & Illsey Corporation A,X  
 Martek Biosciences Corporation X  
 Martha Stewart Living Omn A,X  
 Marvell Technology Group Ltd. P  
 Masco Corporation A  
 MasTec, Inc. A,X  
 Material Sciences Corporation X  
 MatrixOne, Inc. A,C  
 Matrix Pharmaceuticals Inc. A  
 Mattel, Inc.<sup>7</sup> A,C,I,P  
 Mattson Technology, Inc.<sup>7</sup> P

A The American Stock Exchange LLC  
 C Chicago Board Options Exchange, Incorporated  
 Maverick Tube Corporation X  
 Maxim Integrated Products, Inc.<sup>7</sup> A,C,P  
 Maxim Pharmaceuticals, Inc. A  
 Maxtor Corporation<sup>7</sup> A,C,X,P  
 Maxwell Technologies, Inc.<sup>7</sup> P  
 May Department Stores Co. (The) C  
 Maygen, Inc. P  
 Maytag Corporation<sup>1</sup> C,P  
 MBIA, Inc. X  
 MBNA Corporation<sup>1</sup> A,C,P  
 McAfee.com A,C,P  
 McCormick & Co., Inc. X  
 MCDATA Corporation A,C,P  
 McDermott International, Inc. X  
 McDonalds Corporation<sup>1,7</sup> A,C,I,X,P  
 McGraw Hill Cos.<sup>1</sup> X  
 MCI WorldCom, Inc.<sup>7</sup> A,C,X,P  
 MCK Communications, Inc. C  
 McKesson HBOC, Inc.<sup>1,7</sup> A,C,P  
 McLeod USA<sup>7</sup> A,C  
 McMoRan Exploration A  
 MCN Energy Group, Inc.<sup>7</sup> P  
 Mead Corporation (The) C  
 Mechanical Technology, Inc. A,C  
 Medallion Financial Corporation A  
 Medarex, Inc. A,C  
 Mediaone Group<sup>1,7</sup> A  
 Mediaplex, Inc. A,P  
 Medical Manager Corporation<sup>7</sup> A,X  
 Mediconsult.com, Inc. A,C  
 Medicis Pharmaceutical Corp. A,C  
 MedImmune, Inc. A,C,P  
 Meditrust Corporation<sup>7</sup> A,X  
 MedQuist, Inc. A  
 Medscape, Inc. A,X  
 Medtronic, Inc.<sup>1</sup> A,C,I,P  
 Mellon Financial Corp.<sup>1</sup> C,I,X,P  
 MEMC Electronic Materials, Inc.<sup>1</sup> A,C  
 Men's Warehouse Inc. (The)<sup>7</sup> X  
 Mentor Corporation<sup>7</sup> A,P  
 Mentor Graphics Corporation A  
 Merant Plc. ADR A  
 Mercantile Bancshares Corp. C  
 Mercator Software, Inc. A,C,X  
 Merck & Co., Inc.<sup>7</sup> A,C,I,X,P  
 Mercury Computer Systems A  
 Mercury General Corporation X  
 Mercury Interactive Corp.<sup>7</sup> A,C,X,P  
 Meredith Corporation A,X  
 Meristar Hospitality Corporation<sup>7</sup> X,P

I International Securities Exchange LLC  
 X Philadelphia Stock Exchange, Inc.  
 P Pacific Exchange, Inc.  
 Meritor Automotive, Inc. C  
 Merix Corporation A,C  
 Merrill Lynch & Co., Inc.<sup>1,7</sup> A,C,X,P  
 Mesaba Holdings, Inc. P  
 Messagemedia, Inc.<sup>7</sup> C  
 MetaCreations Corporation A,C  
 Metasolv Software, Inc. P  
 Metawave Communications A  
 Methode Electronics, Inc. P  
 MetLife, Inc.<sup>1</sup> A,C,P  
 Metricom, Inc.<sup>1</sup> A,C,X,P  
 Metris Companies, Inc.<sup>7</sup> C  
 Metro Goldwyn Mayer, Inc.<sup>7</sup> A,C  
 Metro One Telecommunications X  
 Metromedia Fiber Network, Inc.<sup>1,7</sup> A,C,I,P  
 Metromedia International Group, Inc.<sup>7</sup> C  
 Mexico Fund, Inc. (The) A  
 MGC Communications, Inc. A,C,X  
 MGI Pharma, Inc. A,C  
 MGIC Investment Corporation<sup>1</sup> A  
 MGM Grand, Inc. A,C  
 Michael Foods, Inc. P  
 Michael's Stores, Inc. P  
 Micrel, Inc. C  
 Micro Warehouse, Inc.<sup>7</sup> A  
 MicroAge, Inc. C  
 Microchip Technology, Inc. C  
 Micromuse, Inc. A,C  
 Micron Electronics, Inc. A,C,P  
 Micron Technology, Inc.<sup>1,7</sup> A,C,I,X,P  
 Microsemi Corporation A  
 Microsoft Corporation<sup>1,7</sup> A,C,X,P  
 MicroStrategy, Inc. A,C,P  
 MicroTouch Systems A  
 Microvision, Inc. A,C  
 Mid Atlantic Medical Services, Inc. A  
 Midcap SPDRs<sup>1</sup> A  
 Midway Games, Inc. C,X  
 Millennium Chemicals, Inc. C  
 Millennium Pharmaceuticals<sup>7</sup> A,X,P  
 Miller (Herman), Inc. C  
 Millicom International Cellular S.A.<sup>7</sup> C  
 Millipore Corporation A  
 MiniMed, Inc.<sup>7</sup> P  
 Minnesota Mining & Manufacturing Co.<sup>1,7</sup> A,C,I,P

# Products Cleared by OCC and ICC

As of December 31, 2000

## Equity Options (continued)

MIPS Technologies, Inc. A,C,X,P  
MIPS Technologies, Inc. (Cl. B) A,C,P  
Mirage Resorts, Inc.<sup>7</sup> A,C,P  
Miravant Medical Technologies P  
Mission Critical Software A,C  
Mitchell Energy P  
Mitel Corporation P  
MKS Instruments, Inc. C  
MMC Networks, Inc. A,C  
Modis Professional Services<sup>7</sup> C  
Mohawk Industries, Inc. P  
Molex Inc. A,C,X  
Monaco Coach Corporation X,P  
Monsanto Company<sup>7</sup> A,C,P  
Montana Power Company (The) P  
MONY Group, Inc. (The) A  
Moody's Corporation A  
Morgan (J.P.) & Co., Inc.<sup>1,7</sup> A,C,I,X  
Morgan Stanley Dean  
Witter & Co.<sup>1,7</sup> A,C,X,P  
Mortgage.com C  
Motient Corporation P  
Motorola, Inc.<sup>1,7</sup> A,C,I,X,P  
MPower Communications Corp. A,C,X  
MP3.com, Inc.<sup>7</sup> C,X,P  
MRV Communications, Inc.<sup>7</sup> A,C,P  
MSC Industrial Direct Co., Inc. C  
M-SYS Flash Disk Pioneers, Ltd. A,C,P  
MTI Technology Corporation<sup>7</sup> A,C  
MTS Systems Corporation P  
Mueller Industries X  
Multex.com, Inc. A,X,P  
Musicland Stores Corporation A,C  
Musicmaker.com, Inc. C  
Mutual Risk Management, Ltd.<sup>7</sup> X  
Mylan Laboratories, Inc. A,P  
Mynd Corporation A  
Mypoints.com, Inc. A  
Myriad Genetics X

## N

Nabisco Group Holdings<sup>7</sup> A,C,X  
Nabisco Holdings Corp. (Cl. A)<sup>1,7</sup> A,C,X  
Nabors Industries, Inc.<sup>1,7</sup> A,C,I,X,P  
Nam Tai Electronics, Inc. A  
Nanogen, Inc. X  
Nanophase Technologies Corp. A

Nasdaq 100 Index Tracking Stock<sup>1,7</sup> A  
National City Corporation A  
National Commerce Bancorp C  
National Computer Systems, Inc.<sup>7</sup> A,C  
National Data Corporation X  
National Discount  
Brokers Group Inc. A,C,X,P  
National Information  
Consortium, Inc. C,P  
National Instruments Corporation P  
National Oilwell, Inc. C  
National Semiconductor Corp.<sup>1</sup> A,P  
National Service Industries, Inc. X  
National Steel Corporation C  
National TechTeam, Inc. C  
Nationwide Financial  
Services, Inc. A  
Natural Microsystems Corp. X,P  
Nature's Sunshine Products, Inc. A  
Nautica Enterprises, Inc. C  
Navarre Corporation A,C  
Navigant Consulting, Inc. A,C,P  
Navisite, Inc. A,C  
Navistar International Corp.<sup>7</sup> A,C,I,P  
NBC Internet, Inc. A,C,X  
NBTY, Inc.<sup>7</sup> P  
NCO Group, Inc. X,P  
NCR Corporation A,C  
NEFF Corporation C,X,P  
Neofarma.com, Inc. A,C,P  
NeoMagic Corporation<sup>7</sup> C,P  
Neorx Corporation A,C  
Net Perceptions, Inc. A,C,X  
Net.B@nk, Inc.<sup>7</sup> A,C,X  
Net2Phone, Inc. A,C  
Netcentives, Inc. A,P  
NetGravity, Inc. A,C  
NetIQ Corporation<sup>7</sup> A,C  
Netopia, Inc.<sup>7</sup> C,P  
Netrix Corporation A,C  
Netro Corporation A  
NetSpeak Corporation A,C,X  
Network Access Solutions Corp. A,C  
Network Appliance  
Corporation<sup>1,7</sup> A,C,X,P  
Network Associates, Inc.<sup>1,7</sup> A,C,P  
Network Commerce Inc. A,C  
Network Computing Devices C  
Network Equipment  
Technologies, Inc.<sup>7</sup> P

Network Peripherals, Inc.<sup>7</sup> A,C,X,P  
Network Plus Corporation C,X  
NetZero, Inc. A,C  
Neuberger Berman, Inc. P  
Neurocrine Biosciences, Inc. P  
Neurogen Corporation A,X  
New Era of Networks, Inc.<sup>7</sup> A,C,P  
New Focus, Inc. A,C,P  
New Plan Excel Realty Trust<sup>7</sup> A  
New York Times Co. (The) (Cl. A) P  
Newbridge Networks<sup>1,7</sup> A,C,P  
Newell Rubbermaid, Inc. C,P  
Newfield Exploration Co. A  
Newmont Mining Corporation<sup>1,7</sup> A,C,I,X,P  
Newpark Resources, Inc.<sup>7</sup> X  
Newport Corporation P  
Newport News Shipbuilding, Inc. A  
News Corporation, Ltd. (Pref.)<sup>1</sup> A  
News Corporation, Ltd.<sup>1,7</sup> A,C  
Newsedge Corporation C  
Next Level Communications A,C,X  
NextCard, Inc. A,C,P  
Nextel Communications  
(Cl. A)<sup>1</sup> A,C,I,P  
Nextel Partners Inc. A,C,X,P  
NEXTLINK Communications, Inc.<sup>7</sup> C  
Niagara Mohawk Power Corp. A  
Nice Systems, Ltd. C  
NICOR, Inc. P  
Nike, Inc.<sup>1,7</sup> A,C,I,X,P  
Niku Corporation A,C  
NISource, Inc. A,C,P  
Noble Affiliates, Inc. A  
Noble Drilling Corporation C  
Nokia Corporation<sup>1,7</sup> A,C,P  
Nordstrom, Inc.<sup>1</sup> A  
Norfolk Southern Corporation<sup>7</sup> C  
Nortel Networks Corporation<sup>1,7</sup> A,C,P  
North American Vaccine, Inc. A  
North Fork Bancorporation, Inc. X,P  
Northeast Utilities X  
Northern States Power Co. A  
Northern Trust Corporation C  
Northfield Laboratories, Inc. C,X  
Northland Cranberries Inc. C  
Northpoint Communications  
Group<sup>7</sup> A,C,X,P  
Northrop Corp.<sup>1,7</sup> C  
Northwest Airlines Corporation<sup>1</sup> A,C  
Northwest Natural Gas Co. X

Nova Chemicals Corporation C  
Nova Corporation A,C  
Novell, Inc.<sup>1,7</sup> A,C,X,P  
Novellus Systems, Inc. A,C,P  
Noven Pharmaceuticals, Inc. P  
Novoste Corporation A,C  
NPS Pharmaceuticals C  
NRG Energy, Inc. C  
NS Group, Inc. X  
NSTAR X  
NTL Inc.<sup>7</sup> C,X  
Nu Horizons Electronics Corp. X  
Nu Skin Enterprises, Inc.<sup>7</sup> A  
Nuance Communications, Inc. A,C,P  
Nucor Corporation<sup>1</sup> C  
Nuevo Energy Company X  
Numercial Technologies, Inc. A,C  
NVIDIA Corporation A,C,X,P  
Nx Networks, Inc. A  
Nyfix, Inc.<sup>1</sup> A

## O

Oak Technology Inc. A,C  
Oakley, Inc. C  
Occidental Petroleum Corp.<sup>1</sup> C  
Ocean Energy, Inc.<sup>7</sup> C,X,P  
Oceaneering International, Inc. P  
Ocular Sciences, Inc. A  
Owen Financial Corporation C  
Office Depot, Inc.<sup>1,7</sup> A,C,I,X,P  
OfficeMax, Inc.<sup>7</sup> A,C  
Offshore Logistics, Inc. A  
Ogden Corporation<sup>7</sup> C  
Ohio Casualty Corporation X  
Old Kent Financial Corporation X  
Old Republic International  
Corporation P  
Olin Corporation A  
Omnicare, Inc. X,P  
Omnicom Group, Inc.<sup>7</sup> P  
OmniSky Corporation A,C,P  
On Assignment, Inc.<sup>7</sup> X  
ON Semiconductor Corporation A,C,X,P  
One Valley Bancorp, Inc. X  
OneMain.com, Inc. A,C,P  
Oneok, Inc.<sup>7</sup> X  
OnHealth Network Co.<sup>7</sup> A,C  
ONI Systems Corporation A,C,X,P  
Onyx Pharmaceuticals A,C

Open Market, Inc.<sup>1,7</sup> A,C  
Open Text Corporation A,C  
OpenTV Corporation A,C  
Openwave Systems<sup>1</sup> A,C,X,P  
Oracle Corporation<sup>1,7</sup> A,C,X,P  
Orasure Technologies, Inc. A,C  
Orbital Sciences Corporation<sup>1,7</sup> A,C  
Orbotech, Ltd. X  
Orchid Biosciences, Inc. A,C  
Orckit Communications, Ltd. A,C,P  
Oregon Steel Mills, Inc. X  
O'Reilly Automotive, Inc. X  
Organogenesis, Inc. C,P  
Orthodontic Centers of America<sup>7</sup> A  
OSI Pharmaceuticals Inc. A,C  
Osicom Technologies, Inc. A,C,X,P  
Osteotech Inc. X  
Outback Steakhouse, Inc. A,C,P  
Owens-Corning X  
Owens-Illinois, Inc. C  
Oxford Health Plans, Inc.<sup>7</sup> C,I,X,P  
Oxigene, Inc. A,C

## P

P.F. Chang's China Bistro A,X  
P.T. Telekomunikasi  
Indonesia<sup>7</sup> A,P  
PACCAR, Inc. C  
Pacific Century Financial  
Corporation A  
Pacific Gateway Exchange A,C  
Pacific Sunwear of California X  
PacifiCare Health Systems, Inc.<sup>1</sup> C,X,P  
Packeteer, Inc. P  
Pactiv Corporation A  
Pac-West Telecomm Inc. A,C,X  
Paine Webber Group, Inc.<sup>7</sup> A,C  
PairGain Technologies, Inc.<sup>1,7</sup> A,C  
Pall Corporation<sup>7</sup> C  
Palm, Inc.<sup>7</sup> A,C,I,X,P  
Pan American Beverages,  
Inc. (Cl. A) C  
PanAmSat Corporation C,X  
Papa Johns International, Inc. C  
Paradyne Networks, Inc. C,X,P  
Parametric Tech Corporation A,C,X,P  
Parexel International A,X  
Park Electrochemical Corporation X  
Park Place Entertainment Corp.<sup>7</sup> A,C,P



Parker Drilling Company<sup>7</sup> C,X,P  
Parker Hannifin Corporation X  
Partner Communications Co. A,C  
PathoGenesis Corporation<sup>7</sup> A,C  
Patterson Energy, Inc. A  
Paxson Communications Corp. C  
Paychex, Inc. X  
Payless ShoeSource, Inc. C  
P-Com, Inc.<sup>7</sup> C,X,P  
PC-Tel, Inc. A  
PC Connection, Inc. C  
PE Biosystems Group P  
PE Corp-Celera Genomics A,C,P  
Peapod, Inc. A,C  
Peco Energy Corporation P  
Pediatrix Medical Group A,C,P  
Peerless Systems Corporation C  
Pegasus Communications Corp. A,C,X  
Pegasus Solutions, Inc. A,C  
Penn National Gaming, Inc. P  
Pennaco Energy, Inc. A  
Penney (J.C.) Company, Inc. A,C,P  
Pennzoil – Quaker State Company<sup>7</sup> A,C  
Pentair, Inc. X  
Penton Media, Inc. C  
PeopleSoft, Inc.<sup>1,7</sup> A,C,I,P  
Pep Boys Manny, Moe & Jack C  
Pepsi Bottling Group, Inc. A,C,X,P  
PepsiCo, Inc.<sup>1,7</sup> A,C,P  
Peregrine Systems, Inc.<sup>7</sup> A,C  
Pericom Semiconductor Corp. A,C,P  
Perkinelmer, Inc. X  
Perot Systems Corporation A,C,X  
Per-Se Technologies, Inc. A,C  
Persero P.T. Indonesian A  
Personnel Group of America<sup>7</sup> P  
Petco Animal Supplies, Inc.<sup>7</sup> P  
PetroChina Company Limited A,C  
Petroleo Brasileiro S.A. A,C  
Petroleum Geo-Services<sup>7</sup> A,C  
Petsmart, Inc. X  
PFF Bancorp, Inc. P  
Pfizer, Inc.<sup>1,7</sup> A,C,X,P  
PG & E Corporation A  
Pharmaceutical HOLDRS A  
Pharmaceutical Product Development<sup>7</sup> X  
Pharmacia Corporation<sup>1,7</sup> A,C,I,P  
Pharmacopeia, Inc. X  
Pharmacyclics, Inc. X  
Phelps Dodge Corporation<sup>1,7</sup> A,C,P  
Philip Morris Companies, Inc.<sup>1,7</sup> A,C,I,X,P  
Philippine Long Dist. Telephone Co. C  
Phillips Petroleum Company A,I,P  
Phoenix Technologies, Ltd. A  
Photon Dynamics, Inc. P  
Photronics, Inc.<sup>7</sup> A  
Picturetel Corporation X  
Pier 1 Imports, Inc. C  
Pilgrim's Pride Corporation X  
Pillowtek Corporation<sup>7</sup> C  
Pilot Networks Services, Inc. A,C,X  
Pinnacle Entertainment, Inc. C  
Pinnacle Holdings, Inc. A,C  
Pinnacle Systems, Inc. C  
Pinnacle West Capital Corp. P  
Pioneer Natural Resources Co. A  
Pioneer-Standard Elec., Inc. P  
Pitney Bowes, Inc.<sup>1</sup> A  
Pittston Brinks Group X  
Pivotal Corporation C,P  
Pixar, Inc. A,X  
Pixel Works, Inc. A,C  
Placer Dome, Inc.<sup>1,7</sup> A,C,X,P  
Planar Systems, Inc. A  
Plantronics, Inc. A  
Playboy Enterprises, Inc. X  
Playtex Products, Inc. A  
Plexus Corporation A,C  
Ploycom, Inc. C  
Plug Power Inc.<sup>1</sup> A,C,P  
Plum Creek Timber Co., L.P. A  
PLX Technology, Inc. A,C,P  
PMC-Sierra, Inc.<sup>1,7</sup> A,C,X,P  
PMI Group, Inc. (The) A  
PNC Financial Corporation<sup>1</sup> A,C,X,P  
Pogo Producing Company C,P  
Pohang Iron & Steel Co., Ltd.<sup>7</sup> A,C,X  
Polaris Industries, Inc. A  
Polaroid Corporation<sup>1,7</sup> C  
Policy Management Systems Corp. A  
Polo Ralph Lauren Corporation A,C,X  
PolyMedica Corporation P  
Pomeroy Computer Resources, Inc.<sup>7</sup> A  
Popular, Inc.<sup>7</sup> X  
Portal Software, Inc. A,C,P

Possis Medical, Inc. P  
Potash Corp. of Saskatchewan<sup>1</sup> C  
Potlatch Corporation C  
Potomac Electric Power X  
Power Integrations, Inc. A  
Power One Inc. A,C,P  
Powertel, Inc. P  
Powerwave Technologies, Inc. A,C,X,P  
PPG Industries, Inc.<sup>1</sup> X  
PPL Corporation P  
Praecis Pharmaceuticals, Inc. C,P  
Praxair, Inc. A  
Pre Paid Legal Services, Inc. X  
Precise Software Solutions A  
Precision Capstarts Corporation A,C  
Precision Drilling Corporation X  
Presidential Life Corporation X  
Presstek, Inc. A,C  
PRI Automation, Inc. A,C,P  
Price Communications Corp. A,P  
Priceline.com, Inc.<sup>1,7</sup> A,C,I,X,P  
Pride International, Inc.<sup>7</sup> X  
Primark Corporation C  
Prime Hospitality Corporation<sup>7</sup> X  
Prime Medical Services C  
PRIMEDIA, Inc. X,P  
Primus Telecommunications X  
Priority Healthcare Corporation A,C  
Prison Realty Trust, Inc.<sup>7</sup> P  
Probusness Services, Inc. A  
Procter & Gamble Company<sup>1,7</sup> A,C,X,P  
Prodigy Communications Corp. (Cl. A) A,C,X,P  
Professional Detailing, Inc. P  
Profit Recovery Group International A  
Progress Software Corporation A  
Progressive Corporation C,X,P  
Protective Life Corporation C  
Protein Design Labs, Inc. A,C  
Provident Bankshares Corp. C  
Provident Financial Group<sup>7</sup> C  
Providian Corporation<sup>1</sup> A,C,P  
Province Healthcare Company A  
Proxicom, Inc. A,P  
Proxim, Inc. C,P  
ProxyMed, Inc. A,C  
PsiNet, Inc.<sup>1,7</sup> A,C,I,X,P  
PSS World Medical, Inc.<sup>7</sup> X  
PTEK Holdings, Inc.<sup>1</sup> A,C

A The American Stock Exchange LLC  
C Chicago Board Options Exchange, Incorporated

Public Service Enterprise Group A  
Public Storage, Inc. X  
Pulte Corporation P  
Puma Technology, Inc. C,X,P  
Purchasepro.com, Inc. A,C,P

## Q

Qiagen N.V. A  
QLogic Corporation A,C,P  
QLT Phototherapeutics, Inc. C,X  
QuadraMed Corporation C,X  
Quaker Oats Co.<sup>1,7</sup> A,X,P  
QUALCOMM, Inc.<sup>1,7</sup> A,C,I,X,P  
Quanta Services, Inc. A,C,P  
Quentra Networks, Inc. A,C  
Quantum Corp – Dlt & Storage C  
Quantum Corp – Hard Disk Drive C  
Quantum Corporation<sup>7</sup> C  
quepasa.com A,C  
Quest Diagnostics, Inc. C,P  
Quest Software, Inc. A,C,P  
Questar Corporation X  
Quicklogic Corporation<sup>7</sup> C,X  
Quiksilver, Inc. X  
Quintiles Transnational Corporation<sup>7</sup> A,C  
Quintus Corporation A  
Quorum Health Group, Inc. A  
QWEST Communications, International<sup>1,7</sup> A,C,I,X,P

## R

R&B Falcon Corporation<sup>7</sup> A,C,I,P  
R.H. Donnelley Co. A  
R.J. Reynolds Tobacco Hldgs. A,C,X,P  
Radian Group<sup>7</sup> P  
Radica Games, Ltd.<sup>7</sup> C  
Radio One, Inc. (Cl. A) A,C  
Radioshack Corporation<sup>1</sup> A,C,I,P  
Radisys Corporation A,P  
Radvision Ltd. P  
Radware Ltd. A  
Rainbow Technologies, Inc. P  
Rainforest Cafe, Inc.<sup>7</sup> C  
Ralston Purina Company<sup>1,7</sup> C  
Rambus, Inc.<sup>1,7</sup> A,C,I,P  
Ramp Networks Inc. C

I International Securities Exchange LLC  
X Philadelphia Stock Exchange, Inc.  
P Pacific Exchange, Inc.

RARE Hospitality International, Inc. X  
RARE Medium Group, Inc. A,C,P  
RAS Security, Inc.<sup>7</sup> C,P  
Rational Software Corp.<sup>1</sup> A,I  
Raymond James Financial, Inc. A  
Rayovac Corporation A  
Raytheon Company<sup>7</sup> A,C,P  
Raytheon Company (Cl. A) C  
Razorfish, Inc. A,C,X  
RCM Technologies, Inc. X  
RCN Corporation P  
Readers Digest Association A,C  
Read-Rite Corporation<sup>1,7</sup> C,P  
RealNetworks, Inc.<sup>7</sup> A,C,I,X,P  
Reckson Associates Realty Corp.<sup>7</sup> X  
Recoton Corporation A  
Red Hat, Inc.<sup>7</sup> A,C,X,P  
Redback Networks<sup>7</sup> A,C,P  
Redwood Trust, Inc. P  
Reebok International, Ltd.<sup>1</sup> A  
Regeneron Pharmaceuticals, Inc. X  
Regional Bank HOLDRS A  
Regions Financial Corporation<sup>7</sup> X  
Regis Corporation X  
Register.com, Inc. A,C  
Reliance Group Holdings A,X  
Reliant Energy, Inc. A,C,P  
ReliaStar Financial Corporation A  
REMEC, Inc. A  
Remedy Corporation C,X,P  
Renaissance Worldwide<sup>7</sup> C  
Renal Care Group, Inc. A  
Renters Choice, Inc. X  
Repligen Corporation A  
Repsol S.A. A  
Republic Securities Financial Corp. C,X  
Republic Services (Cl. A)<sup>7</sup> A,C  
Research in Motion, Ltd. A,C,I,X,P  
ResMed, Inc. A  
Resource America, Inc. A  
Resource Bancshares Mortgage Group Inc. A  
Restoration Hardware, Inc. A,C  
Retek, Inc. A,C,P  
Reuters Group, Plc. A  
Revlon, Inc.<sup>7</sup> A,C,X  
Rexall Sundown, Inc. A,C  
Reynolds & Reynolds Co.<sup>7</sup> C

# Products Cleared by OCC and ICC

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RF Micro Devices, Inc. A,C,X,P  
Rhodia, S.A. A,C  
Rhythms Netconnections,  
Inc. A,C,X,P  
Riggs National Corporation P  
Rite Aid Corporation<sup>1,7</sup> C,X,P  
RMI.Net, Inc. A,C,X  
Roadway Express, Inc. X  
Robert Half International, Inc. X  
Rockwell International  
Corporation C  
Rogers Communications A,X,P  
Rogue Wave Software, Inc. P  
Rohm and Haas Company A  
Rollins, Inc. X  
Rosetta Inpharmatics P  
Roslyn Bancorp, Inc. A,C  
Ross Stores, Inc. P  
Rostelecom-ADR C  
Rowan Companies, Inc. A,C,P  
Royal Caribbean Cruises, Ltd. A  
Royal Dutch Petroleum Co. A  
RPM, Inc.<sup>7</sup> C  
RSA Security, Inc. C,X,P  
RSL Communications, Ltd.<sup>7</sup> C  
RTI International Metals<sup>7</sup> A  
Ruby Tuesday, Inc. C  
Russell Corporation A  
Ryanair Holdings, Plc. A  
Ryan's Family Steak Houses C  
Ryder Systems, Inc. A,P  
Ryerson Tull, Inc.<sup>7</sup> X  
Ryland Corporation X

## S

SABA Software, Inc. A,C  
Sabre Holdings Corporation A,C  
SAFECO Corporation<sup>1</sup> C  
Safeguard Scientifics, Inc. A,C  
Safety-Kleen Corporation C,P  
Safeway, Inc.<sup>1</sup> A,C,P  
Saga Systems, Inc. C,X  
Sage, Inc. A,C  
Sagent Technology, Inc. A,P  
Saint Jude Medical Inc.<sup>7</sup> C  
Saint Paul Companies Inc (The) C  
Saks, Inc.<sup>1,7</sup> X

Salton, Inc. A  
Sanchez Computer Associates A,C,X,P  
SanDisk Corporation A,X,P  
Sangstat Medical Corporation X  
Sanmina Corporation<sup>1,7</sup> A,C,I,P  
Santa Cruz Operation, Inc. C  
Santa Fe International Corp.<sup>1,7</sup> A,C,X  
Santa Fe Snyder Corporation A  
SAP AG<sup>1</sup> A,C,X,P  
Sapiens International  
Corporation N.V. C,P  
Sapient Corporation<sup>7</sup> C,X,P  
Sara Lee Corporation<sup>1</sup> A,C,P  
Satyam Infoway Limited C  
Sawtek, Inc. A,C,P  
SBA Communications Corp. A,C,P  
SBC Communications Inc.<sup>1,7</sup> A,C,I,P  
Seana Corporation X  
Schering-Plough Corporation<sup>1,7</sup> A,C,P  
Schlumberger Limited<sup>1,7</sup> A,C,X  
School Specialty, Inc. C  
Schwab Corporation  
(The Charles)<sup>1,7</sup> A,C,I,P  
SCI Systems, Inc.<sup>7</sup> A,C,P  
SciClone Pharmaceuticals A,C  
Scient Corporation A,P  
Scientific-Atlanta, Inc.<sup>7</sup> A,C,X,P  
SCIOS, Inc. P  
Sciqwest.com Inc. C,P  
Scitex Corporation A  
SCM Microsystems, Inc. P  
SDL, Inc. A,C,P  
Seachange International A,C  
SEACOR Smit, Inc. C  
Seagate Technology, Inc.<sup>7</sup> A,C,P  
Seagram Company, Ltd. (The)<sup>7</sup> P  
Sealed Air Corporation A,X  
Sears, Roebuck and Company<sup>1,7</sup> A,C,X,P  
Secure Computing Corp. A,C,P  
SEI Investments Co. A  
Seitel, Inc. C,X  
Select Comfort Corporation C  
Select Sector SPDR –  
Basic Industries<sup>1</sup> A  
Select Sector SPDR –  
Consumer Services<sup>1</sup> A  
Select Sector SPDR –  
Consumer Staples<sup>1</sup> A  
Select Sector SPDR –  
Cyclical/Transportation<sup>1</sup> A

Select Sector SPDR – Energy<sup>1</sup> A  
Select Sector SPDR – Financial<sup>1</sup> A  
Select Sector SPDR – Industrial<sup>1</sup> A  
Select Sector SPDR – Technology<sup>1</sup> A  
Select Sector SPDR – Utilities<sup>1</sup> A  
Selectica, Inc. A,P  
Selective Insurance Group X  
Sema Group, Inc. A  
Semiconductor HOLDRS A  
Sempra Energy A  
Semtech Corporation P  
Sensomatic Electronics Corp. A  
Sepracor, Inc.<sup>1,7</sup> A,C,I,P  
Sequenom, Inc. A,C  
Serena Software, Inc. A,C,P  
Serologicals Corporation A  
Seron SA P  
Service Corporation, International<sup>7</sup> X  
ServiceMaster, LP<sup>7</sup> X  
SFX Entertainment, Inc.<sup>7</sup> A,C,X  
Shanghai Petrochemical Co. C  
Shared Medical Systems Corp.<sup>7</sup> P  
Sharper Image Corporation A,P  
Shaw Group, Inc. C,P  
Shaw Industries, Inc.<sup>7</sup> C  
Shell Transport & Trading Co. C  
Sherwin-Williams Co.<sup>7</sup> C  
Shire Pharmaceuticals Group C,X  
Shop At Home<sup>7</sup> A,C,X  
Shopko Stores, Inc. X  
Shuffle Master, Inc. A  
Sicor, Inc. C  
Siebel Systems, Inc.<sup>1,7</sup> A,C,P  
Sierra Health Services, Inc. X  
Sierracities.com, Inc. C,X,P  
Sigma-Aldrich Corporation C  
Silicon Graphics, Inc.<sup>7</sup> A,C,P  
Silicon Laboratories, Inc. A,C  
Silicon Storage  
Technologies, Inc. A,C,P  
Silicon Valley Bancshares P  
Silicon Valley Group, Inc. C  
Silverstream Software, Inc. A,C  
Simon Property Group, Inc. A  
Sinclair Broadcasting  
Group (Cl. A) A  
SIPEX Corporation<sup>7</sup> P  
Sirius Satellite Radio A  
Six Flags Inc. A,P  
SK Telecom Co., Ltd. C

SkyWest, Inc. C,P  
SLI, Inc. A  
SLM Holdings Corporation<sup>1,7</sup> C  
Smartforce PLC A,C  
Smith International, Inc.<sup>1</sup> C,I,X,P  
Smithfield Foods X  
SmithKline Beecham, Plc. ADS<sup>1,7</sup> A,P  
Smurfit Stone Container Corp.<sup>7</sup> C,P  
Snap-On, Inc.<sup>7</sup> A  
Snyder Communications, Inc. A,C  
SoftNet Systems, Inc. C,X,P  
Software HOLDRS Trust A,C  
Software.com, Inc.<sup>7</sup> A,C,P  
Sola International, Inc. C  
Solectron Corporation<sup>1,7</sup> A,C,I,P  
Solutia, Inc.<sup>1,7</sup> C  
Somera Communications, Inc. A  
SICorporation A,C  
Sonic Automotive, Inc. C  
Sonic Corporation A  
Sonic Foundry, Inc. A  
SONICblue, Inc. C,I,P  
SonicWALL, Inc. A,C,P  
Sonoco Products Co. X  
Sonus Networks, Inc. A,C,X  
Sony Corporation<sup>1,7</sup> A,X,P  
Sothebys Holdings, Inc. A  
Source Media X  
South Financial Group, Inc. (The) P  
Southdown, Inc. X  
Southern Company (The) C,I  
Southern Energy, Inc. A,C  
Southern Peru Copper Corp. A  
Southern Union Co. X  
Southtrust Corporation<sup>7</sup> P  
Southwest Airlines<sup>1,7</sup> C,P  
Southwest Bancorporation  
of Texas, Inc. A,P  
Southwest Securities Group, Inc. C,P  
Sovereign Bancorp, Inc.<sup>1,7</sup> A,C,X  
Spanish Broadcasting Systems A,C  
Spectrasite Holdings, Inc. A,C  
Spectrian Corporation<sup>7</sup> A,C  
Speedfam International, Inc. C,X  
Speedway Motorsports, Inc. A  
Spiegel, Inc. (Cl. A) C  
Splash Technologies  
Holdings, Inc. A,C  
Sports Authority, Inc. (The)<sup>7</sup> C  
SportsLine.com, Inc. A,C,P

Sprint Corporation  
(FON Group)<sup>1</sup> A,C,X,P  
Sprint Corporation  
(PCS Group)<sup>1,7</sup> A,C,X,P  
SPX Corporation C  
Spyglass, Inc. A,C,X  
SS&C Technologies, Inc. P  
St. Joe Corporation<sup>7</sup> P  
Staff Leasing, Inc. C  
Stage Stores, Inc. P  
Stamps.com, Inc. A,C,X  
Standard Microsystems Corp. A  
Standard Pacific Corporation X  
Stanford Microdevices, Inc. P  
Stanley Works (The) P  
Staples, Inc. A,C,X,P  
STAR Telecommunications, Inc.<sup>7</sup> A,C,P  
Starbucks Corporation<sup>1,7</sup> A,C,P  
StarMedia Network, Inc.<sup>7</sup> A,C,X  
STARR Surgical Company C  
Starwood Hotels & Resorts C  
State Street Boston Corporation X  
Staten Island Bancorp C  
Station Casinos, Inc. A,C  
Steel Dynamics, Inc. P  
Steelcase, Inc. (Cl. A) A,C  
Stein Mart, Inc. X  
Stericycle, Inc. A,C  
STERIS Corporation C  
Sterling Commerce, Inc.<sup>7</sup> C  
Sterling Software, Inc. C  
Steve Madden, Ltd. P  
S3, Inc. C,P  
Stillwater Mining Co. P  
STMicroelectronics, N.V.<sup>1</sup> C,I  
Stolt Nielsen SA X  
Stone Energy Corporation<sup>7</sup> P  
Storage Technology  
Corporation<sup>1,7</sup> C,P  
Storagenetworks, Inc. A,C,I,X,P  
Stratos Lightwave, Inc. A,C,P,X  
Structural Dynamics  
Research X  
Stryker Corporation X  
Suiza Foods Corporation X  
Summit Bancorp<sup>7</sup> C  
Summit Technology, Inc.<sup>7</sup> A,C  
Sun International Hotels, Ltd. C  
Sun Life Financial  
Services of Canada C

Sun Microsystems, Inc.<sup>1,7</sup> A,C,I,X,P  
 Sunbeam Corporation<sup>1</sup> A  
 Sunglass Hut International, Inc. C  
 Sungard Data Systems, Inc.<sup>7</sup> C,X,P  
 Sunoco, Inc.<sup>1</sup> X  
 Sunrise Assisted Living, Inc. C  
 Sunrise Technologies International, Inc. A,C,P  
 Sunterra Corporation<sup>7</sup> C  
 SunTrust Banks, Inc.<sup>1,7</sup> P  
 Superconductor Technologies, Inc. A,C  
 SuperGen, Inc.<sup>7</sup> C,X,P  
 Superior Telecommunications A,P  
 Supertex, Inc. X  
 Supervalu, Inc. X  
 Susquehanna Bancshares, Inc. P  
 Swift Energy Company C  
 Sybase, Inc.<sup>1,7</sup> A,C,I,P  
 Sybron International Corporation P  
 Sybron Dental Specialties, Inc. P  
 Sycamore Networks, Inc. A,C,P  
 Sykes Enterprises A  
 Sylvan Learning Systems A  
 Symantec Corporation A,P  
 Symbol Technologies, Inc. A  
 SymmetriCom, Inc. P  
 Symyx Technologies, Inc. P  
 Synaptic Pharmaceuticals Corporation X  
 Synopsys, Inc. A,C,P  
 Synovus Financial Corporation<sup>7</sup> C  
 Synthetech, Inc. C  
 Syntroleum Corporation X  
 Sysco Corporation C  
 Systemax, Inc. A  
 Systems & Computer Technologies Corp. A

## T

T. Rowe Price Associates C  
 Taiwan Semiconductor Manufacturing Co., Ltd. A,C,P  
 Take-Two Interactive Software A,C  
 Talbots, Inc. P  
 Talk.com, Inc.<sup>7</sup> A,C,X  
 Tanox, Inc. P  
 Target Corporation<sup>1</sup> C,I,P

Targeted Genetics Corporation A,C  
 TAVA Technologies, Inc.<sup>7</sup> A  
 TCF Financial Corporation C,P  
 TD Waterhouse Group, Inc. A,C,X,P  
 Tech Data Corporation<sup>7</sup> P  
 Techne Corporation A,X  
 Technology Solutions Co. C  
 Tecnomatix Technologies, Ltd.<sup>7</sup> A,C  
 TECO Energy, Inc. X  
 Tekelec A,C  
 Tektronix, Inc. A,P  
 Telcom Semiconductor, Inc. A,C,I  
 Telebras HOLDRS<sup>7</sup> A,C,X,P  
 Tele Norte Leste Part. A,C  
 Telecom Argentina STET-France<sup>7</sup> A,C,X  
 Telecom Corp. of New Zealand, Ltd.<sup>7</sup> A  
 Telecom de Sao Paulo A,C  
 Telecom HOLDRS A  
 Telecom Italia Spa A,C  
 Telecorp PCS, Inc. C  
 Telefonica de Argentina S.A.<sup>1,7</sup> A,C,P  
 Telefonica de Espana S.A. ADR<sup>7</sup> A,C  
 Telefonica del Peru S.A. C  
 Telefonos de Mexico S.A.<sup>1,7</sup> A,C,X,P  
 Telefonos de Venezuela A,C  
 Teleglobe, Inc. A,C  
 Telephone & Data Systems, Inc.<sup>7</sup> P  
 Telescan, Inc. A,C,X  
 Telesp Celular Particip. S.A. ADS A  
 Telespectrum Worldwide, Inc. C  
 TeleTech Holdings, Inc. C  
 Teligent, Inc. C,X,P  
 Tellabs, Inc.<sup>1,7</sup> A,C,P  
 Telular Corporation A  
 Telxon Corporation C  
 Temple-Inland, Inc. A  
 Tenet Healthcare Corporation A,P  
 Tenneco Automotive, Inc.<sup>1</sup> A  
 Teradyne, Inc.<sup>7</sup> A,C,P  
 Terayon Comm. Sys., Inc. A,C,X,P  
 Terex Corporation<sup>1,7</sup> A,X  
 Terra Networks, S.A.<sup>7</sup> A,C,P  
 Tesoro Petroleum X  
 Tetra Tech, Inc. X,P  
 Teva Pharmaceutical Ind., Ltd. A,C,P  
 Texaco, Inc.<sup>1,7</sup> A,C,I,X,P  
 Texas Biotechnology Corp. A

Texas Industries, Inc. P  
 Texas Instruments, Inc.<sup>1,7</sup> A,C,I,X,P  
 Texttron, Inc. X  
 theglobe.com, Inc.<sup>7</sup> A,C,P  
 Theragenics Corporation C  
 Thermo Cardiosystems, Inc.<sup>7</sup> A  
 Thermo Electron Corporation C  
 TheStreet.com, Inc. A,C,X  
 Thomas & Betts Corporation A  
 THQ, Inc.<sup>7</sup> A,C  
 3Com Corporation<sup>1,7</sup> A,C,X,P  
 Three-Five Systems, Inc. C  
 TIBCO Software, Inc. A,C,X,P  
 Tic Laser Eye Centers, Inc. C  
 Ticketmaster Online – CitySearch, Inc.<sup>7</sup> A,C,X,P  
 Tidewater, Inc. C,I,X,P  
 Tier Technologies, Inc. C  
 Tiffany & Co.<sup>1</sup> X,P  
 Timber Group X  
 Timberland Co. A,X  
 Timberline Software Corporation A  
 Time Warner, Inc.<sup>1,7</sup> A,C,X,P  
 Time Warner Telecommunications, Inc. A,C,X  
 Timken Company (The) C  
 Titan Corporation (The) A,C,P  
 Titan Pharmaceuticals, Inc. A  
 Titanium Metals Corporation X,P  
 Tivo, Inc. A,C  
 TJX Companies, Inc. (The)<sup>1,7</sup> C  
 TMP Worldwide, Inc.<sup>7</sup> P  
 Toll Brothers, Inc.<sup>7</sup> A  
 Tollgrade Communications, Inc. P  
 Tom Brown, Inc. P  
 Tommy Hilfiger Corporation<sup>1</sup> C  
 Too, Inc. C,X  
 Topps Company (The) C  
 Torchmark Corporation A  
 Toronto-Dominion Bank (The)<sup>7</sup> A  
 Tosco Corporation A,P  
 TOTAL Fina S.A. A,C,P  
 Total Renal Care Holdings, Inc. C,X,P  
 Total System Services, Inc. X  
 Tower Automotive, Inc. A  
 Tower Semiconductor, Inc. X,P  
 Toyota Motor Corporation C  
 Toys “R” Us, Inc.<sup>1</sup> C,I,P  
 Trans World Airlines, Inc.<sup>1,7</sup> A,C  
 Trans World Entertainment A,C

A The American Stock Exchange LLC  
 C Chicago Board Options Exchange, Incorporated

Transaction Systems Architects<sup>7</sup> X  
 Transkaryotic Therapies, Inc. A,C  
 Transocean Sedco Forex Inc. A,C,I,X,P  
 TranSwitch Corporation A,X,P  
 Travel Services International, Inc. C  
 Travelers Property Casualty (Cl. A) A  
 Travelocity.com<sup>7</sup> C,X,P  
 Trex Medical Corporation A  
 Triad Hospitals, Inc. C,P  
 Triangle Pharmaceuticals, Inc. X,P  
 Triare Cos. A  
 Tribune Company C  
 Trico Marine Services A,C  
 Tricon Global Resource, Inc.<sup>7</sup> A,C  
 Tri-Continental Corporation X  
 Trimble Navigation, Ltd. P  
 Trimeris, Inc. A,C  
 Trinity Industries, Inc. A  
 Triquint Semiconductor, Inc. A,C,P  
 Tritel, Inc. A,C  
 Triton Energy, Ltd. (Cl. A)<sup>1</sup> A,C,X,P  
 Triton Pes Holdings, Inc. A  
 Trizec Hahn Corporation C  
 True North Communications, Inc.<sup>7</sup> C  
 TRW, Inc. A,C  
 Tubos de Acero de Mexico C  
 Tucker Anthony Sutro P  
 Tularik, Inc. A  
 Tumbleweed Communications Corp. A,C  
 Tupperware Corporation C  
 Turnstone Systems, Inc. A,C,X,P  
 TUT Systems, Inc. A,C,P  
 TV Azteca S.A. de C.V. A,C  
 Tweeter Home Entertainment Group P  
 Twinlab Corporation C  
 Txu Utilities Company P  
 Tyco International, Ltd.<sup>1,7</sup> A,C,I,X,P  
 TYCOM, Ltd. A,C,P  
 Tyson Foods, Inc. P

## U

U.S. Bancorp<sup>1,7</sup> A,C,I  
 U.S. Cellular A  
 U.S. Foodservice C  
 U.S. Interactive, Inc. A  
 UAL Corporation<sup>1,7</sup> A,C,P  
 UBID, Inc. A

I International Securities Exchange LLC  
 X Philadelphia Stock Exchange, Inc.  
 P Pacific Exchange, Inc.

UBS AG A,C  
 UCAR International, Inc.<sup>7</sup> C  
 UGI Corporation C  
 Ugly Duckling Corporation C  
 UICI C  
 Ulticom, Inc. A,P  
 Ultramar Diamond Shamrock X  
 Ultratech Stepper, Inc. C,P  
 Unibanco Uniao de Bancos Brasileiros S.A. A,C,P  
 Unicom Corporation<sup>7</sup> C  
 Unify Corporation A,C  
 Unilever N.V.<sup>1,7</sup> A  
 Union Carbide Corporation<sup>1</sup> A,P  
 Union Pacific Corporation<sup>1</sup> X  
 Union Pacific Resources Grp. C,X  
 Union Planters Corporation<sup>7</sup> X  
 Unionbancal Corporation P  
 Uniroyal Technology Corporation A  
 Unisource Energy Corporation A,P  
 Unisys Corporation<sup>1,7</sup> A,C,I,P  
 United Asset Management Corporation P  
 United Auto Group, Inc. A  
 United Dominion Industries, Ltd. X  
 United Healthcare Corp.<sup>1</sup> A,C,I  
 United Pan-Europe Communications N.V.<sup>7</sup> A,C  
 United Parcel Services<sup>1,7</sup> A,C,X,P  
 United Rentals, Inc. A,X  
 United Stationers, Inc. C  
 United Technologies Corporation<sup>1,7</sup> A,C,I,P  
 United Therapeutics Corp. C,P  
 UnitedGlobal.com A,C,P  
 Unitedhealth Group A  
 Unitrin, Inc. X  
 Universal Access, Inc. C  
 Universal Health Services, Inc. P  
 Univision Communications A  
 Unocal Corporation<sup>1</sup> C,I,P  
 Unumprovident Corporation A,X,P  
 Urban Outfitters, Inc. P  
 US Airways Group, Inc.<sup>1,7</sup> A,C,P  
 US LEC Corporation A  
 US Oncology, Inc.<sup>7</sup> A,C  
 US Plastic Lumber Co. A  
 US WEST, Inc.<sup>1,7</sup> A,C,P  
 USA Networks, Inc. C  
 USEC, Inc. A,C

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## Equity Options (continued)

USG Corporation c  
Usinternetworking, Inc. A,CX  
UST, Inc. c  
USX-Marathon Group<sup>1</sup> A,P  
USX-U.S. Steel Group<sup>1</sup> A  
UTI Energy Corporation<sup>7</sup> A,X  
Utilicorp United, Inc. A  
Utilities HOLDERS A  
UtStarcom, Inc. A,C

## V

VA Linux Systems, Inc. A,C,P  
Vail Resorts, Inc.<sup>7</sup> C,P  
Valence Technology, Inc. A,C,P  
Valero Energy Corporation A  
Valley National Bancorp<sup>7</sup> X  
Value America, Inc. A,C  
ValueVision International, Inc.<sup>7</sup> A,C  
Vans, Inc. A  
Varco International, Inc. A,I,X  
Varian Medical Systems, Inc. A  
Varian Semiconductor  
Equipment A,C,X  
Varian, Inc. A,C,X  
Vastar Resources, Ltd. X  
Vector Group Ltd. A  
Veeco Instruments, Inc. A,C  
Venator Group, Inc.<sup>1</sup> X  
Ventana Medical Systems c  
Ventro Corporation A,X,P  
Verio, Inc.<sup>7</sup> A,C,P  
VeriSign, Inc.<sup>1,7</sup> A,C,P  
Veritas DGC, Inc. X  
Veritas Software Corporation<sup>7</sup> A,C,I,P  
Verity, Inc. A,C,I,P  
Verizon Communications<sup>1,7</sup> A,C,P  
Versata, Inc. c  
Vertel Corporation C,P  
Vertex Pharmacls. Inc. X,P  
VerticalNet, Inc.<sup>1,7</sup> A,C,P  
Veterinary Centers of America P  
VF Corporation c  
Viacom, Inc.<sup>7</sup> C,X  
Viacom, Inc. (Cl. B)<sup>1,7</sup> A,C,P  
VIAD Corporation A  
Viant Corporation A,X  
Viasoft, Inc. A,C

Viasystems Group, Inc. A,C  
Viatel, Inc. A,C,P  
Vical, Inc. P  
Vicor Corporation c  
Vignette Corporation<sup>7</sup> A,C,X,P  
Vimpel-Communications ADR C  
Vintage Petroleum X  
Vion Pharmaceuticals, Inc. A,C  
Virata Corporation A,C,P  
Viropharma, Inc. C,P  
Vishay Intertechnology, Inc. A,C,P  
Visible Genetics, Inc. P  
Visteon Corporation A,CX  
Visual Data Corporation C,P  
Visual Networks, Inc. P  
VISX, Inc. A,C,I,X,P  
Vitesse Semiconductor Corp. C,P  
Vitria Technology, Inc. A,C  
Vitro Sociedad Anonima ADR C  
Vivendi Universal A,C,P  
Vixel Corporation A  
Vlasic Foods International c  
Vodafone Group Plc.<sup>1,7</sup> A,C,P  
Voicestream Wireless Corp.<sup>1,7</sup> A,C,X,P  
Volvo AB C,X  
Voyager.net, Inc. c  
Vulcan Materials Co. P  
VYYO, Inc. A

## W

Wabash National Corporation c  
Wachovia Corporation P  
Wackenhut Corporation c  
Waddell & Reed Financial, Inc. A  
Walgreen Company A,C,I,P  
Wallace Computer Services, Inc.<sup>7</sup> X  
Wal-Mart Stores, Inc.<sup>1,7</sup> A,C,I,X,P  
Walter Industries, Inc. X  
Warnaco Group, Inc. A  
Washington Gas Light Co. P  
Washington Mutual, Inc.<sup>1,7</sup> A,C,I,P  
Waste Connections, Inc. P  
Waste Management, Inc.<sup>1,7</sup> A,C,X,P  
Watchguard Technologies, Inc. A,C  
Waters Corporation X  
Watsco, Inc.<sup>7</sup> X  
Watson Pharmaceuticals, Inc.<sup>1</sup> C  
Wave Systems Corporation<sup>1</sup> A,C,P  
Wavo Corporation X

Weatherford International, Inc. C,I,P  
WebMD Corporation<sup>1</sup> A,C,X,P  
WebMethods, Inc. A,CX  
Webtrends Corporation A  
Webvan Group, Inc. A,C,X  
Wellman, Inc. c  
WellPoint Health  
Networks (Cl. A) A,C  
Wells Fargo &  
Company<sup>1,7</sup> A,C,I,X,P  
Wendy's International, Inc.<sup>1,7</sup> P  
West Marine, Inc. A  
Westell Technologies, Inc. C,P  
Western Digital Corporation<sup>7</sup> A,C,P  
Western Gas Resources, Inc. X,P  
Western Resources, Inc.<sup>7</sup> A  
Western Wireless  
Corporation X  
WestPoint Stevens, Inc. P  
Westvaco Corporation P  
Westwood One, Inc. X  
Wet Seal, Inc. c  
Weyerhaeuser Company<sup>7</sup> C  
Whirlpool Corporation c  
Whole Foods Market, Inc.<sup>7</sup> A  
WHX Corporation c  
Wild Oats Markets, Inc. A,C  
Willamette Industries, Inc. A,C  
Williams Communications  
Group, Inc. C,X  
Williams Companies, Inc. (The)<sup>1</sup> C,P  
Williams-Sonoma, Inc. A,C,P  
Wilmington Trust Company P  
Wind River Systems, Inc.<sup>7</sup> A,C,P  
Wink Communications, Inc. A,C,P  
Winn-Dixie Stores, Inc. c  
Winnebago Industries, Inc. c  
WinStar Communications, Inc.<sup>1,7</sup> A,C,P  
Wireless Facilities, Inc. A,P  
Wireless HOLDERS Trust A  
Wisconsin Central  
Transportation Corp. c  
WIT Soundview Group Inc. A,C,X  
WMS Industries, Inc. X  
Wolverine Tube, Inc. A  
Wolverine World Wide X  
Workflow Management, Inc. A,C,X,P  
World Access, Inc.<sup>1,7</sup> A,C,X  
World Wrestling Federation  
Entertainment A,X

WorldCom, Inc.<sup>7</sup> A,C,I,X,P  
Worldgate Communications, Inc. A,C,P  
Worldpages.com, Inc. C,P  
Worthington Industries, Inc. X  
Wrigley Jr. Company (Wm.) A

## X

Xceed, Inc.<sup>7</sup> C,P  
Xcel Energy, Inc. A  
Xcelera, Inc. A,C,P  
Xeikon N.V.<sup>7</sup> A,X,P  
Xerox Corporation<sup>1,7</sup> A,C,P  
Xicor, Inc. c  
Xilinx, Inc.<sup>1,7</sup> A,C,P  
Xircom, Inc. c  
XL Capital, Ltd.<sup>7</sup> X  
XM Satellite Radio Holdings c  
XO Communications, Inc. A,C,P  
Xoma, Ltd. A,C  
Xpedior Incorporation C,X  
Xybernaut Corporation A,C,P

## Y

Yahoo!, Inc.<sup>1,7</sup> A,C,I,X,P  
York International Corporation c  
Youbet.com, Inc. A,C,X  
Young & Rubicam, Inc. A,P  
Youthstream Media Networks A,C  
YPF Sociedad Anonima<sup>1,7</sup> A,C,X,P

## Z

Zamba Corporation A,C  
Zany Brains, Inc. C,X  
Zapata Corporation c  
Zebra Technologies Corporation C,P  
Ziff-Davis, Inc. A,C  
Ziff-Davis, Inc. – ZD Net A,C  
Zions Bancorporation Co. X  
ZixIt Corp. A,C  
Zoltek Companies, Inc. c  
Zomax, Inc. A,P  
Zonagen, Inc. c  
Zoran Corporation A,C,X  
Z-Tel Technologies, Inc. A  
Zygo Corporation A,C

## Index Options

AMEX Airline Index<sup>4,5</sup> A  
AMEX Biotechnology Index<sup>4,5,7</sup> A  
AMEX Computer Technology Index<sup>3,6</sup> A  
AMEX Credit Suisse First Boston Technology Index<sup>4,5</sup> A  
AMEX Deutsche Bank Energy Index<sup>4,5</sup> A  
AMEX Disk Drive Index<sup>4,5</sup> A  
AMEX Eurotop 100 Index<sup>4,5,7</sup> A  
AMEX Hong Kong Index<sup>4,6,7,10</sup> A  
AMEX Institutional Index<sup>4,5,7</sup> A  
AMEX Inter@ctive Week Internet Index<sup>4,5,7</sup> A  
AMEX Japan Index<sup>4,6,7</sup> A  
AMEX Major Market Index<sup>4,6,7</sup> A  
AMEX Morgan Stanley Commodity Index<sup>4,5</sup> A  
AMEX Morgan Stanley Consumer Index<sup>4,5</sup> A  
AMEX Morgan Stanley Cyclical Index<sup>4,5</sup> A  
AMEX Morgan Stanley High-Technology 35 Index<sup>4,5,7</sup> A  
AMEX Morgan Stanley Internet Index<sup>4,5</sup> A  
AMEX Natural Gas Index<sup>4,5</sup> A  
AMEX Oil Index<sup>3,6</sup> A  
AMEX Pharmaceutical Index<sup>4,5</sup> A  
AMEX Securities Broker/Dealer Index<sup>4,5</sup> A  
AMEX Standard & Poor's<sup>®</sup> Midcap Index<sup>4,5,7</sup> A  
AMEX TheStreet.com E-Commerce Index<sup>4,5</sup> A  
AMEX TheStreet.com E-Finance Index<sup>4,5</sup> A  
CBOE Gold Index<sup>4,5</sup> c  
CBOE Internet Index<sup>4,5</sup> c  
CBOE Mexico Index<sup>4,5</sup> c  
CBOE Mini-NDX Index<sup>7,10</sup> c  
CBOE Oil Index<sup>4,5</sup> c

CBOE Technology Index<sup>4,5</sup> c  
Dow Jones<sup>SM</sup> Industrial Average<sup>4,5,7,10</sup> c  
Dow Jones<sup>SM</sup> Internet Commerce Index<sup>4,5,10</sup> c  
Dow Jones<sup>SM</sup> Transportation Average<sup>4,5,7,10</sup> c  
Dow Jones<sup>SM</sup> Utility Average<sup>4,5,7</sup> c  
Dow Ten<sup>SM</sup>4,5 c  
GSTI Composite Index<sup>4,5</sup> c  
GSTI Hardware Index<sup>4,5</sup> c  
GSTI Internet Index<sup>4,5</sup> c  
GSTI Multimedia Index<sup>4,5</sup> c  
GSTI Semiconductor Index<sup>4,5</sup> c  
GSTI Software Index<sup>4,5</sup> c  
Nasdaq 100 Index<sup>4,5,7</sup> c  
NYSE Composite Index<sup>4,5</sup> c  
PHLX Computer Box Maker Sector<sup>4,5</sup> x  
PHLX Forest & Paper Products Sector<sup>4,5</sup> x  
PHLX Gold/Silver Sector<sup>3,6,7,10</sup> x  
PHLX KBW Bank Sector<sup>4,5,7</sup> x  
PHLX National Over The Counter Sector<sup>4,6,7</sup> x  
PHLX Oil Service Sector<sup>4,5,7</sup> x  
PHLX OTX Prime Sector<sup>4,5</sup> x  
PHLX Semiconductor Sector<sup>3,5,7</sup> x  
PHLX TheStreet.com Internet Sector<sup>4,5,7</sup> x  
PHLX Utility Sector<sup>4,6,7</sup> x  
Russell 2000 Index<sup>4,5,7</sup> c  
Standard & Poor's<sup>®</sup> 100 Index<sup>3,6,7,10</sup> c  
Standard & Poor's<sup>®</sup> 500 Index<sup>4,5,7,10</sup> c  
Standard & Poor's<sup>®</sup> Banks Index<sup>4,5</sup> c  
Standard & Poor's<sup>®</sup> Chemicals Index<sup>4,5</sup> c  
Standard & Poor's<sup>®</sup> Healthcare Index<sup>4,5</sup> c  
Standard & Poor's<sup>®</sup> Retail Index<sup>4,5</sup> c  
Standard & Poor's<sup>®</sup> Small Cap 600 Index<sup>4,5</sup> c  
Wireless Telecom Sector<sup>4,5</sup> x

## Interest Rate Options

13-Week Treasury Note c  
5-Year Treasury Note c  
10-Year Treasury Note c  
30-Year Treasury Note c

## Currency Options

Australian Dollar<sup>9</sup> x  
British Pound<sup>2,9</sup> x  
British Pound/Deutsche Mark<sup>4,9</sup> x  
Canadian Dollar<sup>9</sup> x  
Deutsche Mark<sup>9</sup> x  
Deutsche Mark/Japanese Yen<sup>4,9</sup> x  
Euro<sup>9</sup> x  
French Franc<sup>2,9</sup> x  
Japanese Yen<sup>2,9</sup> x  
Swiss Franc<sup>9</sup> x

A The American Stock Exchange LLC  
C Chicago Board Options Exchange, Incorporated

I International Securities Exchange LLC  
X Philadelphia Stock Exchange, Inc.  
P Pacific Exchange, Inc.

## Customized Currency Options

Australian Dollar x  
British Pound x  
Deutsche Mark x  
Euro x  
French Franc x  
Italian Lira x  
Japanese Yen x  
Mexican Peso x  
Spanish Peseta x  
Swiss Franc x  
U.S. Dollar x

## Products Cleared by ICC

### Foreign Currency Futures

(Listed by Philadelphia Board of Trade)

Australian Dollar  
British Pound  
Canadian Dollar  
Deutsche Mark  
French Franc  
Japanese Yen  
Swiss Franc

- 1 Long-Term Equity Anticipation Securities<sup>®</sup> (LEAPS<sup>®</sup>) are also listed
- 2 Longer term expirations are also listed
- 3 American-style settlement only
- 4 European-style settlement only
- 5 A.M. (opening settlement)
- 6 P.M. (closing settlement)
- 7 Flexibly structured exchange-traded options are also listed
- 8 End-of-Quarter options are also listed
- 9 Month-End expiration options are also listed
- 10 Long-term Index options are also listed

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Corporation

## OCC Offices

**Chicago**  
**Corporate Office**  
440 South LaSalle Street  
Suite 2400  
Chicago, IL 60605-1050  
312/322-6200

**New York**  
**Member Services Office**  
17 State Street  
6th Floor  
New York, NY 10004  
212/422-5050

\* Acts as industry associations' liaison



**The Options Clearing Corporation**

440 South LaSalle Street  
Suite 2400  
Chicago, IL 60605-1050  
312.322.6200  
[www.optionsclearing.com](http://www.optionsclearing.com)



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