



## **Information Circular IC04-174**

Date: November 11, 2004

To : Member Firm and Trading Floor Personnel

From: Trading Operations

Re : Test Symbols for MNX Hybrid 1.0 Conversion

On Tuesday November 23<sup>rd</sup> 2004, the Chicago Board Options Exchange will be converting the CBOE Mini-NDX (MNX) Index options to Hybrid 1.0. In preparation for, and to assist Hybrid vendors with this conversion, several test symbols have been created to allow vendors to simulate quoting the MNX before the actual conversion. These symbols will be available as of Thursday November 11 2004.

The symbols and their associated months and strikes are:

**DAI** – will reflect the **MXX** Dec, Jan, Mar, Jun and Sep 50-85 strikes and the **MQX** Nov, Dec, Jan, Mar, Jun and Sep 90-135 strikes.

**DAU** – will reflect the **MNX** Nov, Dec, Jan, Mar, Jun and Sep 140-185 strikes, the **MZX** Nov, Dec, Jan, Mar, Jun, Sep 190-220 strikes and the **MAZ** Dec 240-300 strikes.

**ZWU** – will reflect the **MML** (leaps) Dec '05 200-300, **MMO** (leaps) Dec '05 60-190, Mar '06 115-175, Sep '06 115-145 and Jun '06 60-190 strikes.

**ZVC** – will reflect the **MMJ** (leaps) Dec '06 115-175, Jun '07 115-175 and Sep '07 115-175 strikes, and **MMO** (leaps) Mar '07 115-175 strikes.

**ZVF** – will reflect the **MMQ** (leaps) Dec '07 115-175 strikes.

Additionally, the CBOE provides the following existing Hybrid 1.0 test symbols for vendors: HBB (reflects QXB/EBay months and strikes), HTS (reflects IBM months and strikes), HBR (reflects MRK months and strikes) and HYR (reflects DJX months and strikes).

Questions regarding the MNX Hybrid conversion or this memo may be addressed to Greg Burkhardt, x7531 (<u>burkhard@cboe.com</u>) or Lawrence P. Hawley, x8141 (<u>hawley@cboe.com</u>).