CME Group

A CME/Chicago Board of Trade/NYMEX Company

November 6, 2008

Mr. David Stawick
Office of the Secretariat
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, N.W.
Washington, DC 20581

RE: **Section 5c(c)(1), Rules 40.6(a) -- Exchange Certification for Rule Amendments to Standardize FX Fixing Price Methodologies. CME Submission 08-172.**

Dear Mr. Stawick:

Chicago Mercantile Exchange Inc. ("CME" or "Exchange") hereby certifies with the Commission rule amendments to standardize its FX Fixing Price procedures by implementing the current 2:00 PM FX fixing price / settlement price procedures to the calculation of the 9:00 AM FX fixing prices, which are used for exercise of the European-style FX options at expiration (Appendix 1 summarizes the new 9:00 AM FX fixing price procedures). The Exchange certifies that these rule amendments to selected options on currency chapters comply with the Commodity Exchange Act and the rules thereunder. Also, the volume analysis supporting this action, suggested CME Group could now expand its European-style FX options offerings by launching European-style Options on Australian Dollar Futures contracts (see under separate cover, CME Submission #08-173 dated November 6, 2008, for exchange certification and rules for listing European-style Australian Dollar Options on Futures). CME Group intends to implement these enhancements to the 9:00 AM FX fixing prices starting Monday, December 15, 2008. Appendix 2 presents the rule revisions necessary to adopt the 2:00 PM fixing procedures for the 9:00 AM FX fixing prices with deletions bracketed and overstruck, and additions underlined. Appendix 3 is a clean copy of these rules.

Earlier this year, CME Group submitted for certification, several enhancements to the FX options product line.[1] The Exchange has intended to standardize the FX fixing price procedures by adopting the preferred 2:00 PM methodology for 9:00 AM at such time that it was feasible. The principal difference between the two procedures lies in the length of the interval over which the VWAP is calculated (as noted previously, Appendix 1 details the new 9:00 AM FX fixing price procedures). The 2:00 PM FX Fixing / Settlement Prices are sampled over a 30-second interval. The 9:00 AM FX Fixings are calculated over a 2-minute interval. As long as the underlying futures markets are liquid and deep enough to dissuade manipulation, market participants prefer fixing prices determined as close to the hour as practicable.

Over-the-counter ("OTC") FX option exercises are marked exactly to the 10:00 AM Eastern time (9:00 AM Central time) spot FX rates. The longer the CME Group FX futures fixing price calculation interval; the more potential for deviation from the OTC FX option benchmark. When CME Group's European-style FX options were first launched in 2005 and expanded in 2006, a two-minute VWAP calculation at 9:00 AM was considered to be a reasonable interval for specifying the volume-weighted average price for determining which expiring options are in the money and exercised. However, since that time, CME Group FX

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[1] Including elimination the "pin risk" by forced exercise of expiring, in-the-money American-style FX options and the 30-second volume-weighted average price (VWAP) of underlying FX futures to determine which options were in and out of the money (also used as the nearby futures daily settlement price).

volumes in the underlying futures contracts have increased generally and now CME Group staff has access to CME Globex depth of book data for additional analysis. CME Group believes these historical data suggest that a 30-second VWAP calculation can now be used for the 9:00 AM FX fixings. Data from a 30-second interval are displayed in the left-hand "Tier 1" section of Appendix 4 in the column labeled "VWAP" (Appendix 4 is attached separately). In addition to looking at simulated settlement prices, the analysis also calculated numbers of trades (Tier 1 "Ords" in Appendix 4) and volumes at these selected time intervals as well (30-second results displayed in "Tier 1" section of Appendix 4 in the column labeled "Qty").

There were only two instances for all six underlying FX futures across sixteen consecutive monthly expirations, where there were less than 3 trades during the proposed 30-second interval preceding 9:00 AM (exceptions were Australian dollar futures on August 8, 2008, where there was 1 trade and February 8, 2008, where there were 2 trades). In the situation of no trades, then the average of the CME Globex bid/ask spread midpoints are referenced for the FX fixing prices. For all of the six major FX futures contracts, there were CME Globex bid / ask prices available to reference a Tier 2 calculation for each of the last 16 monthly European-style FX options expirations. Further, Appendix 4 presents depth of CME Globex book data (5 levels deep with volumes indicated on the bid and ask) as well as summary statistics for number of orders and volumes of trading during the target 30 second interval.

CME Group believes that these statistics show that there is availability of standing bid and ask pricing to back up calculations of the 9:00 AM FX fixings, when the requisite Tier 1 trades are not met. For example, Appendix 4 shows that for Australian dollar futures sited above on Friday, August 8, 2008, in order to move the CME FX fixing price three ticks, on the bid side, a trader would have to hit the bids for 20 contracts and on the offer side, would have to lift the offer on 38 contracts. Similarly, on Friday, February 8, 2008, a trader would have to hit the bid for 21 contracts and lift the offer on 27 contracts to move the market three ticks. Also, adding Euro-style exercise Australian dollar options is very likely to result in increased futures trading in the 30-second interval prior to the 9:00 AM expiry, and thus further improve the reliability of the VWAP calculation in this currency. CME Group believes that these statistics demonstrate the viability of the new 9:00 AM FX fixing price procedures. Respectively, the following Tables 1 and 2 summarize selected data appearing in Appendix 4 for (1) numbers of trades (orders) and (2) volumes trades during the 30-second interval ending at 9:00 AM.

Members/shareholders will be notified of these new 9:00 AM FX fixing price procedures and the associated rule amendments in CME Group Special Executive Report, S-4785, dated Monday, November 10, 2008.

CME certifies that these changes comply with the Commodity Exchange Act and regulations thereunder.

If you require any additional information regarding this action, please do not hesitate to contact Steve Youngren, at 312-930-4583 or via e-mail at Steve.Youngren@cmegroup.com or me at (312) 648-5422. Please reference our CME Submission #08-172 in any related correspondence.

Sincerely,

/s/ Stephen M. Szarmack
Director and Associate General Counsel

Table 1. Summary of Numbers of Trades (Orders) at 30-Second Interval Ending at 9:00 AM

	EC	JY	BP	CD	SF	AD
Average*	73.50	46.38	43.88	23.25	34.13	14.44
Standard Deviation	73.65	38.53	36.04	24.34	38.64	14.63
High	279	151	139	105	151	49
Low	11	9	4	4	4	1
FX Options Terminations: 9/5/2008	64	37	71	15	15	49
8/8/2008	138	36	51	5	24	1
7/3/2008	80	18	58	11	14	9
6/6/2008	40	30	13	42	80	9
5/9/2008	55	25	80	38	83	7
4/4/2008	67	59	39	24	12	17
3/7/2008	221	105	93	105	59	46
2/8/2008	13	9	14	12	14	2
1/4/2008	17	13	4	7	4	8
12/7/2007	38	9	32	8	12	3
11/9/2007	42	18	16	40	15	9
10/5/2007	38	50	16	20	11	19
9/7/2007	35	151	49	4	26	9
8/3/2007	38	37	15	7	6	6
7/6/2007	11	47	12	12	20	4
6/8/2007	279	98	139	22	151	33

Table 2. Summary of Volume for Underlying FX Futures at 30-Second Interval Ending at 9:00 AM

	EC	JY	BP	CD	SF	AD
Average*	376.31	239.38	166.44	75.63	146.00	39.44
Standard Deviation	602.78	261.35	185.95	106.06	227.34	38.94
High	2402	875	776	462	976	120
Low	34	23	4	5	5	2
FX Options Terminations: 9/5/2008	216	137	243	29	80	113
8/8/2008	488	97	105	7	59	3
7/3/2008	212	33	111	33	58	18
6/6/2008	95	61	24	105	212	27
5/9/2008	124	73	254	97	248	13
4/4/2008	290	213	144	51	28	56
3/7/2008	1325	415	289	462	242	109
2/8/2008	53	23	58	34	44	2
1/4/2008	34	40	4	18	5	22
12/7/2007	155	24	173	24	88	6
11/9/2007	83	74	38	108	27	18
10/5/2007	116	419	52	75	61	53
9/7/2007	178	782	320	5	136	37
8/3/2007	173	152	43	22	12	9
7/6/2007	77	412	29	29	60	25
6/8/2007	2402	875	776	111	976	120

*Data for underlying FX futures on past 16 monthly FX options termination dates.

Sources: Armada Database and CME Group Equity, FX & Alternative Investments Research

Appendix 1

New 9:00 AM FX Fixing Price Procedures Summarized

1. "CME currency fixing price" calculation interval is 30 seconds (8:59:30 to 8:59:59)

2. Tier 1: Volume-Weighted Average Price (VWAP) of underlying futures contract traded on CME Globex is calculated and disseminated on a real time basis during the 30-second interval ending at 9:00 AM. However, if less than three trades by the end of the interval, then go to Tier 2 for the CME Globex bid/ask data (therefore, for 2, 1 or zero trades in 30-second calculation interval, then Tier 2 applies).

3. Tier 2: Calculate the midpoint of the bid/ask spread during the 30 seconds on a real time basis. Sample at least once per second (minimum of 30 observations). CME FX fixing price is the average of the midpoints. For liquid contracts, most of the time fixing prices will be determined via the Tier 1 procedures. If no bid/ask spreads are available during the 30-second interval, then Tier 3 applies.

4. Tier 3: Use over-the-counter (OTC) vendor contributed spot rates and forward points to calculate synthetic futures "CME currency fixing prices." If there are no sales or bid and ask prices during the 30-second interval preceding 9:00 AM at the expiration of a European-style FX option contract, then Exchange staff will derive the CME currency fixing price as a synthetic futures price from quote vendor spot rates and appropriate maturity forward points. The price will be displayed on Merquote and the CME Website.

Appendix 2

Approved Rule Amendments to Adopt the Current 2:00 PM CME FX Fixing Price / Settlement Price Procedures for the 9:00 AM FX Fixing Price Procedures for Options on Selected FX Futures.

Chapter 251A
Options on British Pound Sterling Futures

Rules 251A00 through 251A03.A.1. are unchanged.

251A03.A.2. Exercise of European-Style Exercise Options

All in-the-money options are automatically exercised by the Clearing House on the day of expiration for the option. All out-of-the-money options are abandoned by the Clearing House on the day of expiration for the option. To determine whether an option is in or out of the money on this day, the Exchange shall calculate the relevant "CME currency fixing price" from [pit-traded and] GLOBEX-traded underlying futures contracts as follows:

Tier 1   Take the [two-minute] 30-second average of sale (trade) prices, weighted by volume [where available,] from [8:58 to 9:00] 8:59:30 to 8:59:59 a.m. Central time on the day of determination of the CME currency fixing price.

Tier 2   If less than three or no sales (trades) occurred during the [two-minute] 30-second interval noted above, take the midpoint of each bid & ask spread where available and average the resulting midpoints over the [two-minute] 30-second interval. [However, when looking at each bid / ask spread, if it is wider than a specified number of points (inputted variable, e.g., 3 points for Euro, 6 points for British pound, etc.), then ignore that average bid & ask pair in the calculation.]

Tier 3   [If no sales (trades) and no bid and ask prices occurred during the two-minute interval, then take the five-minute average of sale (trade) prices, weighted by volume where available, from 8:55 to 9:00 a.m. Central time.

Tier 4   If no sales (trades) occurred during the five-minute interval noted above, take the midpoint of each bid & ask spread where available and average the resulting midpoints over the five-minute interval. However, when looking at each bid / ask spread, if it is wider than a specified number of points (inputted variable, e.g., 3 points for Euro, 6 points for British pound), then ignore that average bid & ask pair in the calculation.

Tier 5]   If no sales (trades) and no bid and ask prices occurred during the [five-minute] 30-second interval, then Exchange staff shall [take into consideration any other information it deems appropriate to determine the CME currency fixing price for that day. This information may include, but is not limited to the following, and the procedures to determine the information may be performed in any order by Exchange staff: (1) repeat the steps described in Tiers 3 or 4 at ever increasing five-minute increments (e.g., intervals of 10, 15, 20, etc. minutes) until data is obtained; (2) derive the CME currency fixing price (as a synthetic futures price)[s] from quote vendor spot rates and appropriate maturity forward points[; and (3) set the CME currency fixing price using any other information or method deemed appropriate].

The calculation of the CME currency fixing price at Tiers 1 to [5] 3 shall be rounded to each contract's Price Increment's definition. For example, for Euro with a Price Increment of $0.0001 per Euro, the CME currency fixing price shall be rounded to the nearest $0.0001 per Euro (with $0.00005 and above rounded up to $0.0001, and $0.00004 and below rounded down to $0.0000).

An option is in the money if the CME currency fixing price of the underlying futures contract lies above the exercise price in the case of a call, or lies below the exercise price in the case of a put. For example, if the CME currency fixing price were 1.3051 or higher, then 1.3050 Calls shall be exercised. If the CME currency fixing price for Euro were 1.3050 or lower, then 1.3050 calls shall be abandoned. Similarly, if the CME currency fixing price were 1.3049 or lower, then 1.3050 Puts shall be exercised. If the CME currency fixing price for Euro were 1.3050 or higher, then 1.3050 Puts shall be abandoned.

(Remainder of rules is unchanged)

Chapter 252A
Options on Canadian Dollar Futures

Rules 252A00 through 252A03.A.1. are unchanged.

252A03.A.2. Exercise of European-Style Exercise Options

All in-the-money options are automatically exercised by the Clearing House on the day of expiration for the option. All out-of-the-money options are abandoned by the Clearing House on the day of expiration for the option. To determine whether an option is in or out of the money on this day, the Exchange shall calculate the relevant "CME currency fixing price" from [pit-traded and] GLOBEX-traded underlying futures contracts as follows:

Tier 1   Take the [two-minute] 30-second average of sale (trade) prices, weighted by volume [where available,] from [8:58 to 9:00] 8:59:30 to 8:59:59 a.m. Central time on the day of determination of the CME currency fixing price.

Tier 2   If less than three or no sales (trades) occurred during the [two-minute] 30-second interval noted above, take the midpoint of each bid & ask spread where available and average the resulting midpoints over the [two-minute] 30-second interval. [However, when looking at each bid / ask spread, if it is wider than a specified number of points (inputted variable, e.g., 3 points for Euro, 6 points for British pound, etc.), then ignore that average bid & ask pair in the calculation.]

Tier 3   [If no sales (trades) and no bid and ask prices occurred during the two-minute interval, then take the five-minute average of sale (trade) prices, weighted by volume where available, from 8:55 to 9:00 a.m. Central time.

Tier 4   If no sales (trades) occurred during the five-minute interval noted above, take the midpoint of each bid & ask spread where available and average the resulting midpoints over the five-minute interval. However, when looking at each bid / ask spread, if it is wider than a specified number of points (inputted variable, e.g., 3 points for Euro, 6 points for British pound), then ignore that average bid & ask pair in the calculation.

Tier 5]   If no sales (trades) and no bid and ask prices occurred during the [five-minute] 30-second interval, then Exchange staff shall [take into consideration any other information it deems appropriate to determine the CME currency fixing price for that day. This information may include, but is not limited to the following, and the procedures to determine the information may be performed in any order by Exchange staff: (1) repeat the steps described in Tiers 3 or 4 at ever increasing five-minute increments (e.g., intervals of 10, 15, 20, etc. minutes) until data is obtained; (2)] derive the CME currency fixing price (as a synthetic futures price)[s] from quote vendor spot rates and appropriate maturity forward points[; and (3) set the CME currency fixing price using any other information or method deemed appropriate].

The calculation of the CME currency fixing price at Tiers 1 to [5] 3 shall be rounded to each contract's Price Increment's definition. For example, for Euro with a Price Increment of $0.0001 per Euro, the CME currency fixing price shall be rounded to the nearest $0.0001 per Euro (with $0.00005 and above rounded up to $0.0001, and $0.00004 and below rounded down to $0.0000).

An option is in the money if the CME currency fixing price of the underlying futures contract lies above the exercise price in the case of a call, or lies below the exercise price in the case of a put. For example, if the CME currency fixing price were 1.3051 or higher, then 1.3050 Calls shall be exercised. If the CME currency fixing price for Euro were 1.3050 or lower, then 1.3050 calls shall be abandoned. Similarly, if the CME currency fixing price were 1.3049 or lower, then 1.3050 Puts shall be exercised. If the CME currency fixing price for Euro were 1.3050 or higher, then 1.3050 Puts shall be abandoned.

(Remainder of rules is unchanged)

Chapter 253A
Options on Japanese Yen Futures

Rules 253A00 through 253A03.A.1. are unchanged.

253A03.A.2. Exercise of European-Style Exercise Options

All in-the-money options are automatically exercised by the Clearing House on the day of expiration for the option. All out-of-the-money options are abandoned by the Clearing House on the day of expiration for the option. To determine whether an option is in or out of the money on this day, the Exchange shall calculate the relevant "CME currency fixing price" from [pit-traded and]GLOBEX-traded underlying futures contracts as follows:

Tier 1   Take the [two-minute] 30-second average of sale (trade) prices, weighted by volume [where available,] from [8:58 to 9:00] 8:59:30 to 8:59:59 a.m. Central time on the day of determination of the CME currency fixing price.

Tier 2   If less than three or no sales (trades) occurred during the [two-minute] 30-second interval noted above, take the midpoint of each bid & ask spread where available and average the resulting midpoints over the [two-minute] 30-second interval. [However, when looking at each bid / ask spread, if it is wider than a specified number of points (inputted variable, e.g., 3 points for Euro, 6 points for British pound, etc.), then ignore that average bid & ask pair in the calculation.]

Tier 3   [If no sales (trades) and no bid and ask prices occurred during the two-minute interval, then take the five-minute average of sale (trade) prices, weighted by volume where available, from 8:55 to 9:00 a.m. Central time.

Tier 4   If no sales (trades) occurred during the five-minute interval noted above, take the midpoint of each bid & ask spread where available and average the resulting midpoints over the five-minute interval. However, when looking at each bid / ask spread, if it is wider than a specified number of points (inputted variable, e.g., 3 points for Euro, 6 points for British pound), then ignore that average bid & ask pair in the calculation.

Tier 5]   If no sales (trades) and no bid and ask prices occurred during the [five-minute] 30-second interval, then Exchange staff shall [take into consideration any other information it deems appropriate to determine the CME currency fixing price for that day. This information may include, but is not limited to the following, and the procedures to determine the information may be performed in any order by Exchange staff: (1) repeat the steps described in Tiers 3 or 4 at ever increasing five-minute increments (e.g., intervals of 10, 15, 20, etc. minutes) until data is obtained; (2)] derive the CME currency fixing price (as a synthetic futures price)[s] from quote vendor spot rates and appropriate maturity forward points[; and (3) set the CME currency fixing price using any other information or method deemed appropriate].

The calculation of the CME currency fixing price at Tiers 1 to [5] 3 shall be rounded to each contract's Price Increment's

definition. For example, for Euro with a Price Increment of $0.0001 per Euro, the CME currency fixing price shall be rounded to the nearest $0.0001 per Euro (with $0.00005 and above rounded up to $0.0001, and $0.00004 and below rounded down to $0.0000).

An option is in the money if the CME currency fixing price of the underlying futures contract lies above the exercise price in the case of a call, or lies below the exercise price in the case of a put. For example, if the CME currency fixing price were 1.3051 or higher, then 1.3050 Calls shall be exercised. If the CME currency fixing price for Euro were 1.3050 or lower, then 1.3050 calls shall be abandoned. Similarly, if the CME currency fixing price were 1.3049 or lower, then 1.3050 Puts shall be exercised. If the CME currency fixing price for Euro were 1.3050 or higher, then 1.3050 Puts shall be abandoned.

(Remainder of rules is unchanged)

Chapter 254A
Options on Swiss Franc Futures

Rules 254A00 through 254A03.A.1. are unchanged.

254A03.A.2. Exercise of European-Style Exercise Options

All in-the-money options are automatically exercised by the Clearing House on the day of expiration for the option. All out-of-the-money options are abandoned by the Clearing House on the day of expiration for the option. To determine whether an option is in or out of the money on this day, the Exchange shall calculate the relevant "CME currency fixing price" from [pit-traded and]GLOBEX-traded underlying futures contracts as follows:

Tier 1   Take the [two-minute] 30-second average of sale (trade) prices, weighted by volume [where available,] from [8:58 to 9:00] 8:59:30 to 8:59:59 a.m. Central time on the day of determination of the CME currency fixing price.

Tier 2   If less than three or no sales (trades) occurred during the [two-minute] 30-second interval noted above, take the midpoint of each bid & ask spread where available and average the resulting midpoints over the [two-minute] 30-second interval. [However, when looking at each bid / ask spread, if it is wider than a specified number of points (inputted variable, e.g., 3 points for Euro, 6 points for British pound, etc.), then ignore that average bid & ask pair in the calculation.]

Tier 3   [If no sales (trades) and no bid and ask prices occurred during the two-minute interval, then take the five-minute average of sale (trade) prices, weighted by volume where available, from 8:55 to 9:00 a.m. Central time.

Tier 4   If no sales (trades) occurred during the five-minute interval noted above, take the midpoint of each bid & ask spread where available and average the resulting midpoints over the five-minute interval. However, when looking at each bid / ask spread, if it is wider than a specified number of points (inputted variable, e.g., 3 points for Euro, 6 points for British pound), then ignore that average bid & ask pair in the calculation.

Tier 5]   If no sales (trades) and no bid and ask prices occurred during the [five-minute] 30-second interval, then Exchange staff shall [take into consideration any other information it deems appropriate to determine the CME currency fixing price for that day. This information may include, but is not limited to the following, and the procedures to determine the information may be performed in any order by Exchange staff: (1) repeat the steps described in Tiers 3 or 4 at ever-increasing five-minute increments (e.g., intervals of 10, 15, 20, etc. minutes) until data is obtained; (2)] derive the CME currency fixing price (as a synthetic futures price)[s] from quote vendor spot rates and appropriate maturity forward points[; and (3) set the CME currency fixing price using any other information or method deemed appropriate].

The calculation of the CME currency fixing price at Tiers 1 to [5] 3 shall be rounded to each contract's Price Increment's definition. For example, for Euro with a Price Increment of $0.0001 per Euro, the CME currency fixing price shall be rounded to the nearest $0.0001 per Euro (with $0.00005 and above rounded up to $0.0001, and $0.00004 and below rounded down to $0.0000).

An option is in the money if the CME currency fixing price of the underlying futures contract lies above the exercise price in the case of a call, or lies below the exercise price in the case of a put. For example, if the CME currency fixing price were 1.3051 or higher, then 1.3050 Calls shall be exercised. If the CME currency fixing price for Euro were 1.3050 or lower, then 1.3050 calls shall be abandoned. Similarly, if the CME currency fixing price were 1.3049 or lower, then 1.3050 Puts shall be exercised. If the CME currency fixing price for Euro were 1.3050 or higher, then 1.3050 Puts shall be abandoned.

(Remainder of rules is unchanged)

Chapter 261A
Options on Euro Futures

Rules 261A00 through 261A03.A.1. are unchanged.

261A03.A.2. Exercise of European-Style Exercise Options

All in-the-money options are automatically exercised by the Clearing House on the day of expiration for the option. All out-of-the-money options are abandoned by the Clearing House on the day of expiration for the option. To determine whether an option is in or out of the money on this day, the Exchange shall calculate the relevant "CME currency fixing price" from [pit-traded and]GLOBEX-traded underlying futures contracts as follows:

Tier 1   Take the [two-minute] 30-second average of sale (trade) prices, weighted by volume [where available,] from [8:58 to 9:00] 8:59:30 to 8:59:59 a.m. Central time on the day of determination of the CME currency fixing price.

Tier 2   If less than three or no sales (trades) occurred during the [two-minute] 30-second interval noted above, take the midpoint of each bid & ask spread where available and average the resulting midpoints over the [two-minute] 30-second interval. [However, when looking at each bid / ask spread, if it is wider than a specified number of points (inputted variable, e.g., 3 points for Euro, 6 points for British pound, etc.), then ignore that average bid & ask pair in the calculation.]

Tier 3   [If no sales (trades) and no bid and ask prices occurred during the two-minute interval, then take the five-minute average of sale (trade) prices, weighted by volume where available, from 8:55 to 9:00 a.m. Central time.

Tier 4   If no sales (trades) occurred during the five-minute interval noted above, take the midpoint of each bid & ask spread where available and average the resulting midpoints over the five-minute interval. However, when looking at each bid / ask spread, if it is wider than a specified number of points (inputted variable, e.g., 3 points for Euro, 6 points for British pound), then ignore that average bid & ask pair in the calculation.

Tier 5]   If no sales (trades) and no bid and ask prices occurred during the [five-minute] 30-second interval, then Exchange staff shall [take into consideration any other information it deems appropriate to determine the CME currency fixing price for that day. This information may include, but is not limited to the following, and the procedures to determine the information may be performed in any order by Exchange staff: (1) repeat the steps described in Tiers 3 or 4 at ever-increasing five-minute increments (e.g., intervals of 10, 15, 20, etc. minutes) until data is obtained; (2) derive the CME currency fixing price (as a synthetic futures price)[s] from quote vendor spot rates and appropriate maturity forward points[; and (3) set the CME currency fixing price using any other information or method deemed appropriate].

The calculation of the CME currency fixing price at Tiers 1 to [5] 3 shall be rounded to each contract's Price Increment's definition. For example, for Euro with a Price Increment of $0.0001 per Euro, the CME currency fixing price shall be rounded to the nearest $0.0001 per Euro (with $0.00005 and above rounded up to $0.0001, and $0.00004 and below rounded down to $0.0000).

An option is in the money if the CME currency fixing price of the underlying futures contract lies above the exercise price in the case of a call, or lies below the exercise price in the case of a put. For example, if the CME currency fixing price were 1.3051 or higher, then 1.3050 Calls shall be exercised. If the CME currency fixing price for Euro were 1.3050 or lower, then 1.3050 calls shall be abandoned. Similarly, if the CME currency fixing price were 1.3049 or lower, then 1.3050 Puts shall be exercised. If the CME currency fixing price for Euro were 1.3050 or higher, then 1.3050 Puts shall be abandoned.

(Remainder of rules is unchanged)

Appendix 3

A Clean Copy of the Approved Rule Amendments to Migrate Current 2:00 PM CME FX Fixing Price / Settlement Price Procedures to the 9:00 AM FX Fixing Price Procedures for Options on Selected FX Futures.

Chapter 251A
Options on British Pound Sterling Futures

Rules 251A00 through 251A03.A.1. are unchanged.

251A03.A.2. Exercise of European-Style Exercise Options

All in-the-money options are automatically exercised by the Clearing House on the day of expiration for the option. All out-of-the-money options are abandoned by the Clearing House on the day of expiration for the option. To determine whether an option is in or out of the money on this day, the Exchange shall calculate the relevant "CME currency fixing price" from GLOBEX-traded underlying futures contracts as follows:

Tier 1   Take the 30-second average of sale (trade) prices, weighted by volume from 8:59:30 to 8:59:59 a.m. Central time on the day of determination of the CME currency fixing price.

Tier 2   If less than three or no sales (trades) occurred during the 30-second interval noted above, take the midpoint of each bid & ask spread where available and average the resulting midpoints over the 30-second interval.

Tier 3   If no sales (trades) and no bid and ask prices occurred during the 30-second interval, then Exchange staff shall derive the CME currency fixing price (as a synthetic futures price) from quote vendor spot rates and appropriate maturity forward points.

The calculation of the CME currency fixing price at Tiers 1 to 3 shall be rounded to each contract's Price Increment's definition. For example, for Euro with a Price Increment of $0.0001 per Euro, the CME currency fixing price shall be rounded to the nearest $0.0001 per Euro (with $0.00005 and above rounded up to $0.0001, and $0.00004 and below rounded down to $0.0000).

An option is in the money if the CME currency fixing price of the underlying futures contract lies above the exercise price in the case of a call, or lies below the exercise price in the case of a put. For example, if the CME currency fixing price were 1.3051 or higher, then 1.3050 Calls shall be exercised. If the CME currency fixing price for Euro were 1.3050 or lower, then 1.3050 calls shall be abandoned. Similarly, if the CME currency fixing price were 1.3049 or lower, then 1.3050 Puts shall be exercised. If the CME currency fixing price for Euro were 1.3050 or higher, then 1.3050 Puts shall be abandoned.

(Remainder of rules is unchanged)

Chapter 252A
Options on Canadian Dollar Futures

Rules 252A00 through 252A03.A.1. are unchanged.

252A03.A.2. Exercise of European-Style Exercise Options

All in-the-money options are automatically exercised by the Clearing House on the day of expiration for the option. All out-of-the-money options are abandoned by the Clearing House on the day of expiration for the option. To determine whether an option is in or out of the money on this day, the Exchange shall calculate the relevant "CME currency fixing price" from GLOBEX-traded underlying futures contracts as follows:

Tier 1   Take the 30-second average of sale (trade) prices, weighted by volume from 8:59:30 to 8:59:59 a.m. Central time on the day of determination of the CME currency fixing price.

Tier 2   If less than three or no sales (trades) occurred during the 30-second interval noted above, take the midpoint of each bid & ask spread where available and average the resulting midpoints over the 30-second interval.

Tier 3   If no sales (trades) and no bid and ask prices occurred during the 30-second interval, then Exchange staff shall derive the CME currency fixing price (as a synthetic futures price) from quote vendor spot rates and appropriate maturity forward points.

The calculation of the CME currency fixing price at Tiers 1 to 3 shall be rounded to each contract's Price Increment's definition. For example, for Euro with a Price Increment of $0.0001 per Euro, the CME currency fixing price shall be rounded to the nearest $0.0001 per Euro (with $0.00005 and above rounded up to $0.0001, and $0.00004 and below rounded down to $0.0000).

An option is in the money if the CME currency fixing price of the underlying futures contract lies above the exercise price in

the case of a call, or lies below the exercise price in the case of a put. For example, if the CME currency fixing price were 1.3051 or higher, then 1.3050 Calls shall be exercised. If the CME currency fixing price for Euro were 1.3050 or lower, then 1.3050 calls shall be abandoned. Similarly, if the CME currency fixing price were 1.3049 or lower, then 1.3050 Puts shall be exercised. If the CME currency fixing price for Euro were 1.3050 or higher, then 1.3050 Puts shall be abandoned.

(Remainder of rules is unchanged)

Chapter 253A
Options on Japanese Yen Futures

Rules 253A00 through 253A03.A.1. are unchanged.

253A03.A.2. Exercise of European-Style Exercise Options

All in-the-money options are automatically exercised by the Clearing House on the day of expiration for the option. All out-of-the-money options are abandoned by the Clearing House on the day of expiration for the option. To determine whether an option is in or out of the money on this day, the Exchange shall calculate the relevant "CME currency fixing price" from GLOBEX-traded underlying futures contracts as follows:

Tier 1   Take the 30-second average of sale (trade) prices, weighted by volume from 8:59:30 to 8:59:59 a.m. Central time on the day of determination of the CME currency fixing price.

Tier 2   If no sales (trades) occurred during the 30-second interval noted above, take the midpoint of each bid & ask spread where available and average the resulting midpoints over the 30-second interval.

Tier 3   If no sales (trades) and no bid and ask prices occurred during the 30-second interval, then Exchange staff shall derive the CME currency fixing price (as a synthetic futures price from quote vendor spot rates and appropriate maturity forward points.

The calculation of the CME currency fixing price at Tiers 1 to 3 shall be rounded to each contract's Price Increment's definition. For example, for Euro with a Price Increment of $0.0001 per Euro, the CME currency fixing price shall be rounded to the nearest $0.0001 per Euro (with $0.00005 and above rounded up to $0.0001, and $0.00004 and below rounded down to $0.0000).

An option is in the money if the CME currency fixing price of the underlying futures contract lies above the exercise price in the case of a call, or lies below the exercise price in the case of a put. For example, if the CME currency fixing price were 1.3051 or higher, then 1.3050 Calls shall be exercised. If the CME currency fixing price for Euro were 1.3050 or lower, then 1.3050 calls shall be abandoned. Similarly, if the CME currency fixing price were 1.3049 or lower, then 1.3050 Puts shall be exercised. If the CME currency fixing price for Euro were 1.3050 or higher, then 1.3050 Puts shall be abandoned.

(Remainder of rules is unchanged)

Chapter 254A
Options on Swiss Franc Futures

Rules 254A00 through 254A03.A.1. are unchanged.

254A03.A.2. Exercise of European-Style Exercise Options

All in-the-money options are automatically exercised by the Clearing House on the day of expiration for the option. All out-of-the-money options are abandoned by the Clearing House on the day of expiration for the option. To determine whether an option is in or out of the money on this day, the Exchange shall calculate the relevant "CME currency fixing price" from GLOBEX-traded underlying futures contracts as follows:

Tier 1   Take the 30-second average of sale (trade) prices, weighted by volume from 8:59:30 to 8:59:59 a.m. Central time on the day of determination of the CME currency fixing price.

Tier 2   If no sales (trades) occurred during the 30-second interval noted above, take the midpoint of each bid & ask spread where available and average the resulting midpoints over the 30-second interval.

Tier 3   If no sales (trades) and no bid and ask prices occurred during the 30-second interval, then Exchange staff shall derive the CME currency fixing price (as a synthetic futures price) from quote vendor spot rates and appropriate maturity forward points.

The calculation of the CME currency fixing price at Tiers 1 to 3 shall be rounded to each contract's Price Increment's definition. For example, for Euro with a Price Increment of $0.0001 per Euro, the CME currency fixing price shall be

rounded to the nearest $0.0001 per Euro (with $0.00005 and above rounded up to $0.0001, and $0.00004 and below rounded down to $0.0000).

An option is in the money if the CME currency fixing price of the underlying futures contract lies above the exercise price in the case of a call, or lies below the exercise price in the case of a put. For example, if the CME currency fixing price were 1.3051 or higher, then 1.3050 Calls shall be exercised. If the CME currency fixing price for Euro were 1.3050 or lower, then 1.3050 calls shall be abandoned. Similarly, if the CME currency fixing price were 1.3049 or lower, then 1.3050 Puts shall be exercised. If the CME currency fixing price for Euro were 1.3050 or higher, then 1.3050 Puts shall be abandoned.

(Remainder of rules is unchanged)

Chapter 261A
Options on Euro Futures

Rules 261A00 through 261A03.A.1. are unchanged.

261A03.A.2. Exercise of European-Style Exercise Options

All in-the-money options are automatically exercised by the Clearing House on the day of expiration for the option. All out-of-the-money options are abandoned by the Clearing House on the day of expiration for the option. To determine whether an option is in or out of the money on this day, the Exchange shall calculate the relevant "CME currency fixing price" from GLOBEX-traded underlying futures contracts as follows:

Tier 1   Take the 30-second average of sale (trade) prices, weighted by volume from 8:59:30 to 8:59:59 a.m. Central time on the day of determination of the CME currency fixing price.

Tier 2   If less than three or no sales (trades) occurred during the 30-second interval noted above, take the midpoint of each bid & ask spread where available and average the resulting midpoints over the 30-second interval.

Tier 3   If no sales (trades) and no bid and ask prices occurred during the 30-second interval, then Exchange staff shall derive the CME currency fixing price (as a synthetic futures price) from quote vendor spot rates and appropriate maturity forward points.

The calculation of the CME currency fixing price at Tiers 1 to 3 shall be rounded to each contract's Price Increment's definition. For example, for Euro with a Price Increment of $0.0001 per Euro, the CME currency fixing price shall be rounded to the nearest $0.0001 per Euro (with $0.00005 and above rounded up to $0.0001, and $0.00004 and below rounded down to $0.0000).

An option is in the money if the CME currency fixing price of the underlying futures contract lies above the exercise price in the case of a call, or lies below the exercise price in the case of a put. For example, if the CME currency fixing price were 1.3051 or higher, then 1.3050 Calls shall be exercised. If the CME currency fixing price for Euro were 1.3050 or lower, then 1.3050 calls shall be abandoned. Similarly, if the CME currency fixing price were 1.3049 or lower, then 1.3050 Puts shall be exercised. If the CME currency fixing price for Euro were 1.3050 or higher, then 1.3050 Puts shall be abandoned.

(Remainder of rules is unchanged)

Appendix 4. CME Group FX Futures Fixing Prices at 9:00 AM for Tier 1 and Tier 2 Calculations for 30-Second Interval (Dates are Monthly FX Options Expiration Dates)

Tier 1 / Tier 2 — 9/5/08

9/5/08	Ords	Qty	VWAP	Bid	Ords	Bid Price	Ord	Ords	Bid Price	Qty	Ords	Bid Price	Qty	Ords	Bid 1 Price	Ask 1 Price	Ords	Qty	Ask 2 Price	Qty	Ask 3 Price	Ord	Qty	Ask 4 Price	Ord	Qty	Ask 5 Price	Ord	Qty	S Price
EC	64	216	14304		119	25	14301	101	22	14302	53	16	14303	22	7	14304	14305	5	18	14306	13	44	14307		75	14308	22	98			14305
					286=4 Tks			177=3 Tks			76=2 Tks			22=1 Tk	<=>	0 Tk=	18	1 Tks=	61	2 Tks=	137	3 Tks=	234								
JY	37	137	9385		104	17	9381	101	18	9382	55	14	9383	22	6	9384	9385	6	15	9386	12	40	9387	18	84	9388	18	115			9385
					282=4 Tks			177=3 Tks			77=2 Tks			22=1 Tk		0 Tk=	15	1 Tks=	55	2 Tks=	139	3 Tks=	254								
BP	71	243	17719		23	5	17714	22	6	17715	14	5	17716	6	2	17717	17719	3	9	17720	6	21	17721	6	31	17722	6	30			17718
					66=4 Tks			43=3 Tks			21=2 Tks			6=1 Tk		1 Tks=	9	2 Tks=	30	3 Tks=	62	4 Tks=	92								
CD	15	29	9399		4	2	9395	5	2	9396	4	2	9397	4	2	9398	9400	2	5	9401	2	4	9402	2	3	9403	2	3			9399
					16=4 Tks			12=3 Tks			7=2 Tks			4=1 Tks		1 Tks=	6	2 Tks=	10	3 Tks=	13	4 Tks=	16								
SF	15	80	9021		74	13	9017	69	14	9018	46	12	9019	30	6	9020	9021	6	14	9022	10	42	9023	12	68	9024	11	74			9021
					219=4 Tks			145=3 Tks			76=2 Tks			30=1 Tks		0 Tk=	14	1 Tks=	56	2 Tks=	124	3 Tks=	198								
AD	49	113	8120		35	7	8115	36	8	8116	31	8	8117	14	4	8118	8120	3	9	8121	8	20	8122	9	31	8123	7	30			8119
					117=4 Tks			82=3 Tks			46=2 Tks			14=1 Tks		1 Tks=	9	2 Tks=	28	3 Tks=	59	4 Tks=	90								

Tier 1 / Tier 2 — 8/1/08

8/1/08	Ords	Qty	VWAP	Bid	Ords	Bid Price	Ord	Ords	Bid Price	Qty	Ords	Bid Price	Qty	Ords	Bid 1 Price	Ask 1 Price	Ords	Qty	Ask 2 Price	Qty	Ask 3 Price	Ord	Qty	Ask 4 Price	Ord	Qty	Ask 5 Price	Ord	Qty	S Price
EC	138	488	14999		48	10	14996	40	8	14997	38	6	14998	27	4	14999	15000	3	11	15001	4	18	15002	7	32	15003	6	26		19	15000
					153=4 Tks			105=3 Tks			65=2 Tks			27=1 Tk	<=>	0 Tk=	11	1 Tks=	29	2 Tks=	60	3 Tks=	87								
JY	36	97	9109		43	6	9105	50	7	9106	24	4	9107	8	2	9108	9110	2	11	9111	5	44	9112	6	57	9113	5	48			9109
					124=4 Tks			81=3 Tks			31=2 Tks			8=1 Tk		1 Tks=	11	2 Tks=	55	3 Tks=	112	4 Tks=	160								
BP	51	105	19117		17	2	19113	17	2	19114	9	2	19115	4	2	19116	19118	2	7	19119	2	14	19120	2	14	19122	2	24		19	19117
					47=4 Tks			29=3 Tks			13=2 Tks			4=1 Tk		1 Tks=	7	2 Tks=	20	3 Tks=	36	5 Tks=	58								
CD	5	7	9357		41	3	9353	29	2	9354	30	3	9355	20	2	9356	9359	1	10	9360	2	12	9361	2	16	9363	2	21		32	9358
					121=5 Tks			80=4 Tks			50=3 Tks			20=2 Tks		1 Tk=	10	2 Tks=	23	3 Tks=	39	5 Tks=	60								
SF	24	59	9255		16	3	9252	20	5	9253	11	4	9254	13	3	9255	9256	3	6	9257	5	26	9258	4	17	9259	3	25		18	9256
					61=4 Tks			45=3 Tks			25=2 Tks			13=1 Tks		0 Tks=	6	1 Tks=	32	2 Tks=	49	3 Tks=	74								
AD	1	3	8844		24	2	8839	283	7	8840	13	2	8841	7	3	8842	8846	3	19	8847	2	20	8848	2	12	8849	1	22		18	8844
					327=5 Tks			303=4 Tks			20=3 Tks			7=2 Tks		2 Tks=	19	3 Tks=	38	4 Tks=	56	5 Tks=	73								

7/3/08	Ords	Qty	VWAP			Bid 5 Price	Qty	Ords	Bid 4 Price	Qty	Ords	Bid 3 Price	Qty	Ords	Bid 2 Price	Qty	Ords	Bid 1 Price	Ask 1 Price	Ords	Qty	Ask 2 Price	Ords	Qty	Ask 3 Price	Ords	Qty	Ask 4 Price	Ords	Qty	Ask 5 Price	Ords	Qty	S Price
EC	80	212	15686			15681	10	5	15682	8	5	15683	12	5	15684	14	4	15685	15687	2	7	15688	3	7	15689	2	5	15690	2	3	15691	2	2	15686
							43=4 Tks			33=3 Tks			25=2 Tks			14=1 Tk			<=> 1 Tk=	7	2 Tks=	14		3 Tks=			4 Tks=	23					
JY	18	33	9425			9419	10	2	9420	8	2	9421	2	1	9423	2	2	9424	9427	1	9	9428	2	14	9429	5	22	9430	4	17	9431			9425
							22=5 Tks			13=4 Tks			5=3 Tks			2=1 Tk			1 Tk=	9	2 Tks=	23		3 Tks=	46		4 Tks=	61					
BP	58	111	19725			19716	3	1	19717	4	2	19720	5	2	19722	4	1	19723	19726	1	3	19727	2	4	19729	2	3	19731	1	2	19734			19725
							15=5 Tks			12=5 Tks			8=3 Tks			4=1 Tk			1 Tk=	3	Tks=	6		4 Tks=	8		7 Tks=	12		10 Tks=	13		
CD	11	33	9817			9811	2	1	9812	4	2	9813	5	2	9814	7	1	9816	9818	1	3	9821	1	3	9823	2	6	9824	2	9	9826	2	10	9817
							17=5 Tks			15=4 Tks			11=3 Tks			7=2 Tks			1 Tk=	3	3 Tks=	6		5 Tks=	12		7 Tks=	22			32		
SF	14	58	9775			9765	4	1	9767	8	2	9770	7	2	9772	3	1	9773	9777	1	4	9778	1	4	9780	2	8	9784	2	10	9788	1	7	9775
							21=5 Tks			17=5 Tks			10=4 Tks			3=2 Tks			2 Tks=	4	3 Tks=	8		5 Tks=	16		8 Tks=	26		2 Tks=	33		
AD	9	18	9515			9506	3	1	9507	4	2	9509	6	1	9512	5	1	9513	9517	2	4	9519	2	6	9520	1	6	9522	2	3	9524	2	4	9515
							12=5 Tks			15=5 Tks			11=4 Tks			5=2 Tks			2 Tks=	4	3 Tks=	10		5 Tks=	16		7 Tks=	18		8 Tks=	23		

6/6/08	Ords	Qty	VWAP			Bid 5 Price	Qty	Ords	Bid 4 Price	Qty	Ords	Bid 3 Price	Qty	Ords	Bid 2 Price	Qty	Ords	Bid 1 Price	Ask 1 Price	Ords	Qty	Ask 2 Price	Ords	Qty	Ask 3 Price	Ords	Qty	Ask 4 Price	Ords	Qty	Ask 5 Price	Ords	Qty	S Price
EC	40	95	15680	19	5	15678	36	10	15679	39	13	15680	31	10	15681	13	5	15682	15684	3	9	15685	6	18	15686	9	23	15687	10	47	15688	8	36	15683
							118=4 Tks			82=3 Tks			43=2 Tks			13=1 Tk			<=> 1 Tk=	9	2 Tks=	27		3 Tks=	50		4 Tks=	97		5 Tks=	133		
JY	30	61	9466	37	7	9464	64	14	9465	64	16	9466	24	11	9467	9	5	9468	9470	7	13	9471	11	25	9472	17	75	9473	13	67	9474	8	40	9469
							162=4 Tks			98=3 Tks			34=2 Tks			9=1 Tk			1 Tk=	13	2 Tks=	37		3 Tks=	112		4 Tks=	179			219		
BP	13	24	19630	15	4	19625	22	5	19626	28	7	19627	16	7	19628	6	3	19629	19630	3	5	19631	6	11	19632	6	14	19633	6	25	19634	4	18	19630
							71=4 Tks			48=3 Tks			22=2 Tks			6=1 Tk			1 Tk=	5	2 Tks=	16		3 Tks=	30		4 Tks=	55		5 Tks=	73		
CD	42	105	9819	25	5	9814	25	3	9815	26	6	9816	19	6	9817	7	3	9818	9820	3	7	9821	4	10	9822	5	14	9823	4	17	9824	3	14	9819
							76=4 Tks			52=3 Tks			26=2 Tks			7=1 Tk			1 Tk=	7	2 Tks=	16		3 Tks=	30		4 Tks=	48		5 Tks=	62		
SF	80	212	9729	37	8	9724	37	7	9725	21	6	9726	11	4	9727	9	2	9728	9730	3	7	9731	6	18	9732	8	26	9733	7	25	9734	7	21	9729
							76=4 Tks			41=3 Tks			20=2 Tks			9=1 Tk			1 Tk=	7	2 Tks=	25		3 Tks=	50		4 Tks=	75		5 Tks=	96		
AD	9	27	9591	16	3	9587	9	4	9588	11	6	9589	21	9	9590	15	6	9591	9593	4	7	9594	10	18	9595	11	23	9596	9	23	9597	2	6	9592
							70=4 Tks			56=4 Tks			47=3 Tks			35=2 Tks			15=1 Tk			1 Tk=	7	2 Tks=	25		3 Tks=	48		4 Tks=	70		5 Tks=	76		

	Tier 1															Tier 2														
5/5/08	Ords	Qty	VWAP				Qty	Ords	Price	Qty	Ords	Price	Qty	Ords	Price	Qty	Ords	Price	Ask 1 Price	Ords	Qty	Ask 2 Price	Ords	Qty	Ask 3 Price	Ords	Qty	Ask 4 Price	Ords	Qty	S Price
EC	55	124	15421			15417	110	27	15418	122	27	15419	110	20	15420	49	8	15421	15422	13	42	15423	26	121	15424	32	173	15425	35	190	15421
							300=4 Tks			302=3 Tks			159=2 Tks			49=1 Tk			1 Tk=		42	2 Tks=		163	3 Tks=		336	4 Tks=		535	
JY	25	73	9712			9708	128	24	9709	130	30	9710	94	28	9711	28	12	9712	9713	13	38	9714	30	109	9715	32	156	9716	24	123	9712
							379=4 Tks			251=3 Tks			121=2 Tks			28=1 Tk			1 Tk=		38	2 Tks=		147	3 Tks=		303	4 Tks=		426	
BP	80	254	19419			19413	91	17	19414	77	18	19415	54	14	19416	15	6	19417	19418	8	18	19419	17	48	19420	21	105	19421	16	86	19418
							239=4 Tks			147=3 Tks			69=2 Tks			15=1 Tk			1 Tk=		18	2 Tks=		66	3 Tks=		171	4 Tks=		257	
CD	38	97	9925			9920	48	6	9921	45	10	9922	41	11	9923	16	5	9924	9926	3	6	9927	8	25	9928	11	48	9929	7	39	9925
							150=4 Tks			102=3 Tks			57=2 Tks			16=1 Tk			1 Tk=		6	2 Tks=		32	3 Tks=		80	4 Tks=		119	
SF	83	248	9596			9590	88	21	9591	96	25	9592	68	21	9593	25	11	9594	9596	13	46	9597	22	86	9598	22	91	9599	18	79	9595
							276=4 Tks			188=3 Tks			93=2 Tks			25=1 Tk			1 Tk=		46	2 Tks=		133	3 Tks=		224	4 Tks=		303	
AD	7	13	9373			9368	57	12	9369	62	15	9370	81	20	9371	19	9	9372	9373	5	8	9374	16	30	9375	17	55	9376	14	75	9373
							219=4 Tks			165=3 Tks			100=2 Tks			19=1 Tk			0 Tk=		8	1 Tk=		38	2 Tks=		93	3 Tks=		168	

	Tier 1															Tier 2														
4/4/08	Ords	Qty	VWAP		Qty	Ords	Bid 5 Price	Qty	Ords	Bid 4 Price	Qty	Ords	Bid 3 Price	Qty	Ords	Bid 2 Price	Qty	Ords	Bid 1 Price	Ask 1 Price	Ords	Qty	Ask 2 Price	Ords	Qty	Ask 3 Price	Ords	Qty	Ask 4 Price	Ords	Qty	S Price
EC	67	290	15671				15665	92	18	15666	80	16	15667	49	13	15668	15	5	15669	15671	5	17	15672	10	38	15673	13	57	15674	12	61	15675	12	59	15670
								232=5 Tks			236=4 Tks			144=3 Tks			65=2 Tks			15=1 Tks			1 Tk=		17	2 Tks=		55	3 Tks=		112	4 Tks=		173	5 Tks=		232	
JY	59	213	9848				9844	94	16	9845	85	20	9846	62	19	9847	30	10	9848	9849	9	20	9850	19	56	9851	21	82	9852	17	92	9853	12	81	9848
								361=5 Tks			271=3 Tks			177=2 Tks			92=1 Tk			30=0 Tk			1 Tk=		20	2 Tks=		75	3 Tks=		157	4 Tks=		250	5 Tks=		331	
BP	39	144	19855				19850	62	9	19851	61	10	19852	40	8	19853	13	4	19854	19856	3	11	19857	7	38	19858	10	57	19859	10	66	19860	9	40	19855
								215=5 Tks			176=4 Tks			114=3 Tks			53=2 Tks			13=1 Tk			1 Tk=		11	2 Tks=		49	3 Tks=		106	4 Tks=		172	5 Tks=		238	
CD	24	51	9941				9936	14	3	9937	14	4	9938	12	4	9939	7	2	9940	9943	2	10	9944	4	23	9945	4	20	9946	2	13	9947	1	6	9942
								61=5 Tks			47=5 Tks			33=4 Tks			19=3 Tks			7=1 Tk			1 Tk=		10	2 Tks=		33	3 Tks=		53	4 Tks=		66	5 Tks=		72	
SF	12	28	9954				9948	53	9	9949	46	8	9950	29	7	9951	6	3	9952	9954	3	8	9955	7	30	9956	7	42	9957	7	47	9958	6	41	9953
								173=5 Tks			120=4 Tks			74=3 Tks			36=2 Tks			6=1 Tk			1 Tk=		8	2 Tks=		38	3 Tks=		80	4 Tks=		127	5 Tks=		168	
AD	17	56	9108				9102	34	5	9103	38	6	9104	34	8	9105	16	4	9106	9108	4	9	9109	7	20	9110	8	38	9111	7	44	9112	5	31	9107
								171=5 Tks			122=4 Tks			88=3 Tks			50=2 Tks			16=1 Tk			1 Tk=		9	2 Tks=		30	3 Tks=		68	4 Tks=		112	5 Tks=		143	

3/7/08	Ords	Qty	VWAP	Tier 1																Tier 2																	
EC	221	1325	15334					89	20	15330	86	21	15331	64	18	15332	26	8	15333	15334	6	19	15335	17	59	15336	21	79	15337	22	84	15338		75	15334
								264	=4 Tks		176	=3 Tks		90	=2 Tks		26	=1 Tk		0 Tk=		19	1 Tks=			2 Tks=			3 Tks=	241	4 Tks=			
JY	105	415	9737			9732		88	14	9733	88	17	9734	52	13	9735	19	6	9736	9737	7	32	9738	16	77	9739	17	89	9740	14	79	9741		69	9737
								247	=4 Tks		159	=3 Tks		71	=2 Tks		19	=1 Tk		0 Tk=		32	1 Tks=		109	2 Tks=			3 Tks=	277	4 Tks=			
BP	93	289	20159			20155		36	11	20156	35	11	20157	33	10	20158	12	4	20159	20160	3	9	20161	8	22	20162	9	26	20163	9	32	20164	7	25	20160
								116	=4 Tks		86	=3 Tks		45	=2 Tks		12	=1 Tk		0 Tk=		9	1 Tks=		31	2 Tks=			3 Tks=	92	4 Tks=			
CD	105	462	10160			10155		26	5	10156	24	5	10157	16	5	10158	10	3	10159	10161	3	10	10162	6	18	10163	8	22	10164	7	24	10165	6	24	10160
								76	=4 Tks		50	=3 Tks		26	=2 Tks		10	=1 Tk		1 Tk=		10	2 Tks=		28	3 Tks=		50	4 Tks=		74				
SF	59	242	9737			9732		75	10	9733	74	12	9734	63	11	9735	22	6	9736	9738	5	13	9739	11	42	9740	13	71	9741	12	76	9742	11	64	9737
								234	=4 Tks		159	=3 Tks		85	=2 Tks		22	=1 Tk		1 Tk=		13	2 Tks=		56	3 Tks=		127	4 Tks=		203				
AD	46	109	9305			9301		25	7	9302	36	8	9303	29	7	9304	11	3	9305	9306	3	7	9307	7	19	9308	11	38	9309	11	42	9310	6	24	9305
								101	=4 Tks		76	=3 Tks		40	=2 Tks		11	=1 Tk		1 Tk=		7	2 Tks=		26	3 Tks=		63	4 Tks=		105				

2/8/08	Ords	Qty	VWAP	Tier 1																Tier 2																	
EC	13	34	14466			14461		43	12	14462	58	9	14463	29	8	14464	9	4	14465	14466	4	12	14467	10	70	14468	11	48	14469	11	45	14470	9	27	14465
								139	=4 Tks		96	=3 Tks		38	=2 Tks		9	=1 Tk		1 Tk=		12	2 Tks=		82	3 Tks=		130	4 Tks=		174			202	
JY	9	40	9329			9324		27	4	9325	47	10	9326	55	13	9327	44	10	9328	9329	7	16	9330	17	42	9331	18	66	9332	10	35	9333	8	37	9329
								173	=4 Tks		146	=3 Tks		99	=2 Tks		44	=1 Tk		0 Tk=		16	1 Tks=		58	2 Tks=		114	3 Tks=		149	4 Tks=		186	
BP	14	4	19408			19403		14	5	19404	14	5	19405	9	4	19406	9	3	19407	19408	3	6	19410	6	13	19411	6	21	19412	5	17	19413	4	10	19408
								45	=4 Tks		31	=3 Tks		17	=2 Tks		9	=1 Tk		1 Tk=		6	2 Tks=		19	3 Tks=		39	4 Tks=		56			72	
CD	12	18	10021			10015		13	2	10017	13	3	10018	11	3	10019	10	2	10020	10022	2	8	10023	4	19	10024	4	21	10025	4	24	10026	3	22	10021
								45	=4 Tks		34	=3 Tks		22	=2 Tks		10	=1 Tk		1 Tk=		8	2 Tks=		27	3 Tks=		48	4 Tks=		72			94	
SF	14	44	9053			9049		13	5	9050	27	8	9051	29	8	9052	21	7	9053	9054	4	10	9055	7	18	9056	7	26	9057	6	21	9058	5	15	9054
								91	=4 Tks		78	=3 Tks		50	=2 Tks		21	=1 Tk		0 Tk=		10	1 Tk=		28	2 Tks=		54	3 Tks=		75	4 Tks=		90	
AD	2	22	8901			8894		10	2	8895	11	2	8897	6	2	8898	4	2	8899	8901	2	3	8902	4	7	8903	5	17	8904	4	11	8905	4	16	8900
								30	=5 Tks		21	=3 Tks		10	=2 Tks		4	=1 Tk		1 Tk=		3	2 Tks=		10	3 Tks=		27	4 Tks=		38			54	

	Tier 1																				Tier 2																			
1/4/08	Ords	Qty	VWAP				Qty	Ords	Price	Qty	Ords	Price	Qty	Ords	Price	Qty	Ords	Price	Qty	Ords	Price	Ask 1 Price	Ords	Qty	Ask 2 Price	Ords	Qty	Price	Ords	Qty	Price	Ords	Qty	Ask 5 Price	Ords	Qty	Price
EC	17	34	14789			14785	15	5	14786	13	6	14787	21	5	14788	7	3	14789			14790	14790	2	5	14792	4	16	14793	5	40	14794	7	35	14795	7	37	14790
							66=4 Tks			41=3 Tks			28=2 Tks			7=1 Tk		<=>	0 Tks=		5	2 Tks=		21	3 Tks=		60	4 Tks=		85	5 Tks=		112				
JY	13	40	9304			9299	12	5	9300	18	5	9301	7	4	9302	14	6	9303			9304	9304	2	4	9305	3	13	9306	4	40	9307	3	12	9308	3	16	9304
							52=4 Tks			40=3 Tks			22=2 Tks			14=1 Tk			0 Tks=		4	1 Tk=		17	2 Tks=		57	3 Tks=		69	5 Tks=		76				
BP	4	4	19714			19703	7	1	19705	3	1	19707	5	1	19710	3	1	19712			19715	19715	1	2	19717	2	8	19718	1	6	19719	1	6	19720	1	1	19713
							17=6 Tks			10=5 Tks			7=3 Tks			3=1 Tk			2 Tk=		2	4 Tks=		10	5 Tks=		18	6 Tks=		25	7 Tks=		24				
CD	7	18	10081			10079	14	2	10081	5	1	10082	6	1	10083	4	1	10085			10089	10089	1	13	10090	2	29	10092	2	19	10095	2	12	10096	2	10	10087
							30=6 Tks			16=5 Tks			11=4 Tks			4=2 Tks			2 Tk=		13	3 Tks=		33	6 Tks=		52	6 Tks=		63	7 Tks=		74				
SF	4	5	9073			9068	25	4	9069	26	5	9070	19	3	9071	5	2	9072			9074	9074	3	5	9075	6	18	9076	5	21	9077	3	24	9078	2	21	9073
							74=4 Tks			49=3 Tks			23=2 Tks			5=1 Tk			1 Tk=		5	2 Tks=		22	3 Tks=		43	4 Tks=		68	5 Tks=		66				
AD	8	22	8738			8733	13	2	8734	13	2	8735	8	2	8736	9	2	8737			8739	8739	2	3	8740	3	6	8741	2	6	8742	2	12	8743	3	11	8738
							43=4 Tks			30=3 Tks			17=2 Tks			9=1 Tk			1 Tk=		3	2 Tks=		9	3 Tks=		15	4 Tks=		27	5 Tks=		37				

	Tier 1																				Tier 2																			
12/7/07	Ords	Qty	VWAP	Qty	Ords	Price	Qty	Ords	Price	Qty	Ords	Price	Qty	Ords	Price	Qty	Ords	Price	Ask 1 Price	Ords	Qty	Ask 2 Price	Ords	Qty	Price	Ords	Qty	Price	Ords	Qty	Ask 5 Price	Ords	Qty	Price
EC	38	155	14655	15	6	14650	22	9	14651	18	6	14652	15	5	14653	10	4	14654	14656	2	13	14657	4	22	14658	6	21	14659	8	19	14660	9	23	14655
							65=4 Tks			43=3 Tks			25=2 Tks			10=1 Tk		<=>	1 Tk=		13	2 Tks=		35	3 Tks=		56	4 Tks=		75	5 Tks=		98				
JY	9	24	8971	16	2	8962	11	2	8964	28	1	8966	25	3	8969	10	2	8970	8972	1	5	8973	2	11	8974	3	24	8976	2	10	8977	2	11	8971
							74=7 Tks			63=5 Tks			35=2 Tks			10=1 Tk			1 Tk=		5	2 Tks=		40	3 Tks=		40	5 Tks=		50	6 Tks=		61				
BP	32	173	20280	27	6	20273	15	2	20275	24	2	20277	19	2	20278	11	1	20280	20283	2	15	20285	2	7	20286	2	18	20288	2	32	20289	3	30	20281
							66=6 Tks			51=4 Tks			29=3 Tks			11=1 Tk			2 Tk=		15	4 Tks=		22	5 Tks=		40	7 Tks=		71	8 Tks=		102				
CD	8	24	9926	24	6	9912	11	2	9914	5	2	9916	6	1	9918	9	1	9922	9926	3	7	9928	4	10	9929	4	7	9930	3	6	9932	2	6	9924
							32=10 Tks			20=8 Tks			15=6 Tks			9=2 Tks			2 Tk=		7	4 Tks=		17	5 Tks=		24	6 Tks=		31	7 Tks=		37				
SF	12	88	8858	15	3	8853	16	3	8854	17	3	8855	17	3	8856	19	2	8857	8859	3	9	8860	3	20	8861	4	41	8862	3	19	8864	2	18	8858
							70=4 Tks			54=3 Tks			37=2 Tks			19=1 Tk			1 Tk=		9	2 Tks=		29	3 Tks=		68	5 Tks=		86	6 Tks=		66				
AD	3	6	8807	7	2	8800	6	2	8801	4	2	8802	7	1	8804	27	2	8806	8808	2	5	8809	2	5	8810	2	4	8812	1	7	8814	4	3	8807
							45=6 Tks			39=5 Tks			34=3 Tks			27=1 Tk			1 Tk=		5	2 Tks=		10	3 Tks=		14	5 Tks=		21	7 Tks=		24				

11/7 /07	Ords	Qty	VWAP			Bid 5 Price	Qty	Ords	Bid 4 Price	Qty	Ords	Bid 3 Price	Qty	Ords	Bid 2 Price	Qty	Ords	Bid 1 Price	Ask 1 Price	Ords	Qty	Ask 2 Price	Ords	Qty	Ask 3 Price	Ords	Qty	Ask 4 Price	Ords	Qty	Ask 5 Price	Ords	Qty	S. Price
				Tier 1															Tier 2															
EC	42	83	14688		14680	23	5	14682	16	5	14683	17	4	14684	10	3	14685	14687	3	5	14688	5	12	14689	5	16	14690	6	18	14691	8	35	14686
						66=4 Tks			49=3 Tks			27=2 Tks			10=1 Tk			<=> 1 Tk=	2 Tks=		6	3 Tks=		17	4 Tks=		33			51			
JY	18	74	9073		9067	7	3	9068	18	6	9069	30	9	9070	11	4	9071	9073	5	13	9074	7	22	9075	8	22	9076	6	19	9077	2		9072
						67=4 Tks			58=3 Tks			41=2 Tks			11=1 Tk			1 Tk=	2 Tks=		13	3 Tks=		35	4 Tks=		57			76			
BP	16	38	20939		20932	13	3	20933	10	4	20934	8	4	20935	6	3	20936	20938	2	4	20939	3	6	20940	3	8	20942	2	4	20944			20937
						37=4 Tks			24=3 Tks			14=2 Tks			6=1 Tk			1 Tk=	2 Tks=		4	3 Tks=		11	5 Tks=		19			23			
CD	40	108	10610		10603	7	2	10604	4	2	10606	4	2	10608	3	1	10609	10612	2	6	10613	2	7	10615	2	7	10617	2	11	10618	2	12	10610
						17=6 Tks			11=4 Tks			7=2 Tks			3=1 Tk			2 Tks=	3 Tks=		6	6 Tks=		12	7 Tks=		20			31			43
SF	15	27	8938		8933	5	2	8934	8	3	8935	10	3	8936	5	2	8937	8939	3	7	8940	4	10	8941	3	6	8943	2	8	8944		5	8938
						26=4 Tks			23=3 Tks			15=2 Tks			5=1 Tk			1 Tk=	2 Tks=		7	3 Tks=		17	5 Tks=		24			32			37
AD	9	18	9151		9142	6	1	9145	4	2	9148	6	5	9149	5	3	9150	9152	2	3	9153	4	6	9155	4	6	9157	1	6	9158		4	9151
						20=10 Tks			22=6 Tks			16=3 Tks			12=2 Tks			5=1 Tk			1 Tk=	2 Tks=		3	4 Tks=		10			15	6 Tks=		22	7 Tks=		26

10/6 /07	Ords	Qty	VWAP			Bid 5 Price	Qty	Ords	Bid 4 Price	Qty	Ords	Bid 3 Price	Qty	Ords	Bid 2 Price	Qty	Ords	Bid 1 Price	Ask 1 Price	Ords	Qty	Ask 2 Price	Ords	Qty	Ask 3 Price	Ords	Qty	Ask 4 Price	Ords	Qty	Ask 5 Price	Ords	Qty	S. Price
				Tier 1															Tier 2															
EC	38	116	14159		14154	196	33	14155	215	32	14156	177	29	14157	86	15	14158	14159	14	43	14160	33	174	14161	40	230	14162	38	197	14163	30	170	14159
						673=4 Tks			477=3 Tks			262=2 Tks			86=1 Tk			<=> 1 Tk=	2 Tks=		43	3 Tks=		217	4 Tks=		446			643			814
JY	50	419	8640		8635	155	22	8636	190	31	8637	145	31	8638	56	15	8639	8640	16	62	8641	31	135	8642	28	165	8643	19	142	8644	12	96	8640
						547=4 Tks			391=3 Tks			201=2 Tks			56=1 Tk			0 Tk=	1 Tk=		62	2 Tks=		196	3 Tks=		361	4 Tks=		503			599
BP	16	52	20365		20280	38	4	20281	38	6	20282	42	5	20283	31	2	20284	20285	3	13	20286	5	35	20287	5	25	20288	5	16	20289	4	8	20284
						149=4 Tks			111=3 Tks			73=2 Tks			31=1 Tk			1 Tk=	2 Tks=		13	3 Tks=		48	4 Tks=		73			89			97
CD	20	75	10187		10183	37	9	10184	38	13	10185	37	15	10186	17	7	10187	10188	4	19	10189	12	54	10190	14	65	10191	11	43	10192	7	23	10187
						129=4 Tks			91=3 Tks			55=2 Tks			17=1 Tk			1 Tk=	2 Tks=		19	3 Tks=		73	4 Tks=		137			180			203
SF	11	61	8534		8530	157	27	8531	206	34	8532	189	34	8533	45	14	8534	8535	17	70	8536	35	191	8537	31	186	8538	27	146	8539	20	113	8534
						598=4 Tks			440=3 Tks			234=2 Tks			45=1 Tk			1 Tk=	2 Tks=		70	3 Tks=		260	4 Tks=		446			592			705
AD	19	53	8956		8952	66	10	8953	100	12	8954	54	12	8955	21	6	8956	8957	4	15	8958	11	59	8959	13	82	8960	9	51	8961	7	27	8957
						241=4 Tks			175=3 Tks			75=2 Tks			21=1 Tk			0 Tk=	1 Tk=		15	2 Tks=		74	3 Tks=		156			206			233

8/7/07	Ords	Qty	VWAP	Tier 1		Bid 5 Price	Qty	Ords	Bid 4 Price	Qty	Ords	Bid 3 Price	Qty	Ords	Bid 2 Price	Qty	Ords	Bid 1 Price	Ask 1 Price	Ords	Qty	Ask 2 Price	Ords	Qty	Ask 3 Price	Ords	Qty	Ask 4 Price	Ords	Qty	Ask 5 Price	Ords	Qty	S Price
EC	35	178	13782		13778	89	17	13779	78	17	13780	51	15	13781	20	8	13782	13783	6	23	13784	13	53	13785	16	74	13786	16	76	13787	13	63	13782
						239=4 Tks			160=3 Tks			72=2 Tks			20=1 Tk		<=>	1 Tk=		23	2 Tks=		76	3 Tks=		151	4 Tks=		227	5 Tks=			
JY	151	782	8777		8775	69	10	8776	52	12	8777	60	13	8778	28	8	8779	8780	6	26	8781	11	79	8782	11	92	8783	10	72	8784	7	38	8780
						200=4 Tks			148=3 Tks			88=2 Tks			28=1 Tk			0 Tk=		26	1 Tk=		105	2 Tks=		197	3 Tks=		269	4 Tks=			
BP	49	320	20283		20280	38	4	20281	38	5	20282	42	5	20283	31	2	20284	20285	3	13	20286	5	35	20287	5	25	20288	5	16	20289	4	8	20284
						149=4 Tks			111=3 Tks			73=2 Tks			31=1 Tk			1 Tk=		13	2 Tks=		48	3 Tks=		73	4 Tks=		89	5 Tks=			
CD	4	5	9511		9507	90	5	9508	53	6	9509	366	8	9510	176	4	9511	9512	5	11	9513	11	42	9514	5	14	9515	5	11	9516	2	2	9511
						686=4 Tks			595=3 Tks			542=2 Tks			176=1 Tk			1 Tk=		11	2 Tks=		53	3 Tks=		63	4 Tks=		74	5 Tks=			
SF	26	136	8409		8405	27	7	8406	58	11	8407	33	11	8408	12	5	8409	8410	5	26	8411	9	32	8412	6	20	8413	4	8	8414	3	5	8409
						129=4 Tks			102=3 Tks			45=2 Tks			12=1 Tk			1 Tk=		26	2 Tks=		58	3 Tks=		78	4 Tks=		86	5 Tks=			
AD	9	37	8299		8293	3	1	8294	5	1	8295	13	2	8296	14	2	8297	8299	2	6	8300	3	8	8301	2	13	8302	2	11	8303		4	8298
						34=4 Tks			31=3 Tks			27=2 Tks			14=1 Tk			1 Tk=		6	2 Tks=		14	3 Tks=		28	4 Tks=		39	5 Tks=			

68

8/3/07	Ords	Qty	VWAP	Tier 1		Bid 5 Price	Qty	Ords	Bid 4 Price	Qty	Ords	Bid 3 Price	Qty	Ords	Bid 2 Price	Qty	Ords	Bid 1 Price	Ask 1 Price	Ords	Qty	Ask 2 Price	Ords	Qty	Ask 3 Price	Ords	Qty	Ask 4 Price	Ords	Qty	Ask 5 Price	Ords	Qty	S Price
EC	38	173	13765		13760	64	22	13761	50	12	13762	33	12	13763	31	6	13764	13765	3	29	13766	5	37	13767	6	43	13768	6	17	13769	8	28	13765
						203=5 Tks			179=4 Tks			114=3 Tks			64=2 Tks			31=1 Tk		<=>	0 Tk=		29	1 Tk=		66	2 Tks=		109	3 Tks=		127	4 Tks=		154	
JY	37	152	8473		8468	15	4	8469	37	5	8471	21	3	8472	25	3	8473	8474	5	13	8475	9	30	8476	8	40	8477	6	51	8478	5	30	8473
						98=4 Tks			83=3 Tks			46=2 Tks			25=1 Tk			1 Tk=		13	2 Tks=		43	3 Tks=		83	4 Tks=		134	5 Tks=		163	
BP	15	43	20374		20370	3	2	20371	6	3	20372	9	3	20374	11	2	20375	20378	5	20	20379	5	24	20380	4	25	20381	3	18	20382	2	1	20376
						29=5 Tks			26=4 Tks			20=3 Tks			11=2 Tks			2 Tk=		20	3 Tks=		45	4 Tks=		70	5 Tks=		88	6 Tks=		89	
CD	7	22	9519		9513	13	2	9515	16	2	9516	11	2	9517	4	2	9518	9521	1	6	9522	1	8	9524	1	4	9526	1	2	9528	2	8	9519
						48=5 Tks			32=4 Tks			15=2 Tks			4=1 Tk			1 Tk=		6	3 Tks=		15	5 Tks=		18	7 Tks=		20	9 Tks=		28	
SF	6	12	8369		8364	17	3	8365	43	3	8366	23	2	8367	8	2	8368	8370	2	3	8372	4	27	8373	3	23	8374	3	25	8375	2	17	8369
						91=4 Tks			74=3 Tks			31=2 Tks			8=1 Tk			1 Tk=		3	2 Tks=		30	3 Tks=		53	4 Tks=		78	5 Tks=		95	
AD	6	9	8566		8560	28	2	8562	11	1	8563	35	3	8564	14	3	8565	8570	1	36	8575	1	5	8577	1	4	8579	2	5	8580	3	4	8568
						115=7 Tks			89=6 Tks			60=5 Tks			49=4 Tks			14=2 Tks			2 Tk=		36	8 Tks=		41	10 Tks=		46	11 Tks=		50	13 Tks=		53	

7/6/07	Ords	Qty	VWAP			Bid 5			Bid 4			Bid 3			Bid 2			Bid 1		Ask 1 Price	Ords	Qty	Ask 2 Price	Ords	Qty	Ask 3 Price	Ords	Qty	Ask 4 Price	Ords	Qty	Ask 5 Price	Ords	Qty	S Price
EC	11	77	13637			13633	307	51	13634	375	61	13635	286	55	13636	109	25	13637	13638	34	##	13639	73	557	13640	71	426	13641	49	270	13642	42	260	13637
							1077	=4 Tks		766	=3 Tks		394	=2 Tks		109	=1 Tk	<=>	1 Tk=	##	2 Tks=		720	3 Tks=		1146	4 Tks=		1416				1676
JY	47	412	8180			8175	255	36	8176	331	48	8177	360	52	8178	182	26	8179	8180	30	##	8181	53	331	8182	52	413	8183	39	341	8184	26	227	8180
							1127	=4 Tks		873	=3 Tks		542	=2 Tks		182	=1 Tk		0 Tk=	##	1 Tk=		500	2 Tks=		914	3 Tks=		1255	4 Tks=			1442
BP	12	29	20069			20064	144	23	20065	175	29	20066	137	25	20067	48	12	20068	20069	8	21	20070	23	98	20071	29	209	20072	27	183	20073	19	111	20068
							504	=4 Tks		361	=3 Tks		185	=2 Tks		48	=1 Tk		1 Tk=	21	2 Tks=		119	3 Tks=		328	4 Tks=		512	5 Tks=			623
CD	12	29	9549			9544	72	12	9545	140	20	9546	145	26	9547	68	13	9548	9550	10	39	9551	23	106	9552	24	123	9553	16	86	9554	10	48	9549
							425	=4 Tks		352	=3 Tks		212	=2 Tks		68	=1 Tk		1 Tk=	39	2 Tks=		145	3 Tks=		268	4 Tks=		353	5 Tks=			402
SF	20	60	8243			8239	166	26	8240	230	33	8241	262	39	8242	84	18	8243	8244	24	##	8245	38	237	8246	34	235	8247	27	179	8248	22	138	8243
							742	=4 Tks		576	=3 Tks		346	=2 Tks		84	=1 Tk		1 Tk=	##	2 Tks=		371	3 Tks=		606	4 Tks=		784	5 Tks=			922
AD	4	25	8560			8555	99	13	8556	136	19	8557	115	19	8558	27	6	8559	8560	13	55	8561	22	142	8562	16	129	8563	13	95	8564	9	74	8560
							376	=4 Tks		277	=3 Tks		142	=2 Tks		27	=1 Tk		1 Tk=	55	2 Tks=		197	3 Tks=		326	4 Tks=		420	5 Tks=			495

6/8/07	Ords	Qty	VWAP			Bid 5			Bid 4			Bid 3			Bid 2			Bid 1		Ask 1 Price	Ords	Qty	Ask 2 Price	Ords	Qty	Ask 3 Price	Ords	Qty	Ask 4 Price	Ords	Qty	Ask 5 Price	Ords	Qty	S Price
EC	279	2402	13361		34	13356	259	38	13357	305	43	13358	284	38	13359	109	21	13360	13361	15	79	13362	34	213	13363	42	281	13364	38	255	13365	34	228	13360
							957	=3 Tks		488	=2 Tks		393	=1 Tk		109	=0 Tk	<=>	2 Tks=		282	3 Tks=		573	4 Tks=		828	5 Tks=				1056
JY	98	875	8226		24	8222	267	29	8223	335	40	8224	299	41	8225	125	22	8226	8227	23	##	8228	42	310	8229	42	367	8230	31	302	8231	24	231	8227
							1026	=4 Tks		759	=3 Tks		424	=2 Tks		125	=1 Tk		1 Tk=	##	2 Tks=		456	3 Tks=		823	4 Tks=		1125	5 Tks=				1367
BP	139	776	19666		18	19663	138	21	19664	157	24	19665	139	20	19666	60	9	19667	19668	9	49	19669	22	114	19670	25	154	19671	23	144	19672	19	116	19667
							494	=4 Tks		356	=3 Tks		199	=2 Tks		60	=1 Tk		1 Tk=	49	2 Tks=		162	3 Tks=		316	4 Tks=		461	5 Tks=				577
CD	22	111	9426		13	9421	142	20	9422	186	31	9423	149	26	9424	51	14	9425	9426	10	51	9427	24	142	9428	27	183	9429	20	168	9430	16	123	9426
							528	=4 Tks		386	=3 Tks		200	=2 Tks		51	=1 Tk		1 Tk=	51	2 Tks=		193	3 Tks=		376	4 Tks=		544	5 Tks=				668
SF	151	976	8102			8098	147	24	8099	200	31	8100	222	34	8101	110	20	8102	8103	17	80	8104	33	191	8105	31	196	8106	25	160	8107	19	117	8102
							680	=4 Tks		532	=3 Tks		332	=2 Tks		110	=1 Tk		1 Tk=	80	2 Tks=		271	3 Tks=		466	4 Tks=		626	5 Tks=				743
AD	33	120	8430		10	8425	91	14	8426	113	18	8427	90	17	8428	28	7	8429	8431	10	60	8432	20	142	8433	18	120	8434	13	88	8435	10	64	8430
							323	=4 Tks		232	=3 Tks		119	=2 Tks		28	=1 Tk		1 Tk=	60	2 Tks=		203	3 Tks=		322	4 Tks=		410	5 Tks=				474

Sources: Armada Database and CME Group Equity, FX & Alternative Investments Research