

# CME Globex(R) Price Banding January 11, 2008

<u>Group Name</u>	<u>Symbol</u>	<u>Quantity Cap</u>	<u>Matching Mode</u> (see below)	<u>Price Banding</u>	<u>Spread Banding</u>	<u>Market Broadcast</u>	<u>Implied</u>
<b>CME Group Equity Futures</b>							
E-mini® NASDAQ-100®	NQ	1500	F	2400		5 Deep	N
E-mini NASDAQ Biotechnology	BIO	500	F	2400		5 Deep	N
E-mini NASDAQ Composite®	QCN	500	F	2400		Full	N
E-mini Russell 2000®	ER2	500	F	800		5 Deep	N
E-mini S&P 500®	ES	1500	F	1200		5 Deep	N
E-mini S&P Asia 50®	SP5	500	F	2400		Full	N
E-mini S&P MidCap 400®	EMD	500	F	800		5 Deep	N
Financial SPCTR®	FIN	500	F	600		Full	N
FTSE China Index	FXN	500	F	200		5 Deep	N
GSCI®	GD	250	F	500		Full	N
NASDAQ-100	ND	500	F	2400		Full	N
NASDAQ-100 ETF	QQQ	500	F	60		5 Deep	N
Nikkei 225 – USD denominated	NKD	500	F	120		Full	N
MSCI EAFE	EFE	500	F	2400		5 Deep	N
MSCI Emerging Markets	EMI	500	F	2400		5 Deep	N
Nikkei 225 - ¥ denominated	NIY	500	F	120		Full	N
E-mini Russell 1000®	RS1	500	F	800		Full	N
Russell 2000	RL	500	F	800		Full	N
Russell 2000 ETF	IWM	500	F	80		5 Deep	N
S&P 500	SP	500	F	1200		Full	N
S&P 500 ETF	SPY	500	F	120		5 Deep	N
S&P 500/Citigroup Growth	SG	500	F	800		Full	N
S&P 500/Citigroup Value	SU	500	F	800		Full	N
S&P MidCap 400®	MD	500	F	800		Full	N
E-mini S&P SmallCap 600®	SMC	500	F	800		Full	N
S&P SmallCap 600	SMP	500	F	800		5 Deep	N
Technology SPCTR™	TEC	500	F	600		Full	N
<b>DOW Products Futures</b>							
Big DOW \$25	DD	49999	F	120		5 Deep	N
Big DOW \$25 Calendars	DD-DD	49999	F	10		5 Deep	N
DOW \$10	ZD	49999	F	120		5 Deep	N
DOW \$10 Calendars	ZD-ZD	49999	F	10		5 Deep	N
MINI DOW \$5	YM	49999	F	120		5 Deep	N
MINI DOW \$5 Calendars	YM-YM	49999	F	10		5 Deep	N
DOW AIG ER INDEX	AW	49999	Q	80		5 Deep	N
DOW USRE INDEX	RX	49999	T	80		5 Deep	N

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<b>Options on CME Group Equity Futures</b>							
E-mini NASDAQ-100 Options	NQ	1500	F	Dynamic		1 Deep	N
E-mini Russell 2000 Options	ER2	1500	F	Dynamic		1 Deep	N
E-mini S&P 500 Options	ES	1500	F	Dynamic		1 Deep	N
NASDAQ-100 Options	ND	9999	F	Dynamic		1 Deep	N
S&P 500 Options	SP	9999	F	Dynamic		1 Deep	N
S&P 500/Citigroup Growth Options	SG	9999	F	Dynamic		1 Deep	N
S&P 500/Citigroup Value Options	SU	9999	F	Dynamic		1 Deep	N
E-mini S&P MidCap 400 Options	EMD	1500	F	Dynamic		1 Deep	N
<b>CME Group Equity Spreads</b>							
E-mini S&P MidCap 400 Spreads	EMD	5000	F		50	5 Deep	N
E-mini NASDAQ-100 Spreads	NQ	5000	F		50	5 Deep	N
E-mini NASDAQ Biotechnology Spreads	BIO	5000	F		50	5 Deep	N
E-mini Russell 2000 Spreads	ER2	5000	F		50	5 Deep	N
E-mini S&P 500 Spreads	ES	5000	F		50	5 Deep	N
E-mini S&P Asia 50 Spreads	SP5	5000	F		50	Full	N
E-mini S&P SmallCap 600 Spreads	SMC	5000	F		50	Full	N
E-mini S&P SmallCap 600 / E-mini Russell 2000	SMC-ER2	1000	F		0	5 Deep	N
Financial SPCTR Spreads	FIN	5000	F		50	Full	N
FTSE China Index Calendar Spreads	FXN	5000	F		200	5 Deep	N
GSCI Spreads	GD	250	F		250	Full	N
NASDAQ Composite Spreads	QCN	5000	F		50	Full	N
Nikkei 225 – USD denominated Spreads	NKD	5000	F		50	Full	N
Nikkei 225 - ¥ denominated Spreads	NIY	5000	F		50	Full	N
MSCI EAFE	EFE						
E-mini Russell 1000 Spreads	RS1	5000	F		50	Full	N
S&P 500/Citigroup Growth Spreads	SG	5000	F		50	Full	N
S&P 500/Citigroup Value Spreads	SU	5000	F		50	Full	N
Technology SPCTR Spreads	TEC	5000	F		50	Full	N
<b>DOW Products Options</b>							
DOW \$10	ZD	49999	F		Dynamic	1 Deep	N
DOW \$10 Strategies	ZD	49999	F		Dynamic	1 Deep	N
MINI DOW \$5	YM	49999	F		Dynamic	1 Deep	N
MINI DOW \$5 Strategies	YM	49999	F		Dynamic	1 Deep	N

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<b>Option Spreads on CME Group Equity Futures</b>							
E-mini S&P 500 Butterfly Option Spreads	ES:BO	1500	F		Dynamic	1 Deep	N
E-mini S&P 500 Vertical Option Spreads	ES:VC/ES:VP	1500	F		Dynamic	1 Deep	N
E-mini S&P 500 Horizontal Option Spreads	ES:HO	1500	F		Dynamic	1 Deep	N
E-mini S&P 500 Strangle Option Spreads	ES:SG	1500	F		Dynamic	1 Deep	N
E-mini S&P 500 Straddle Option Spreads	ES:ST	1500	F		Dynamic	1 Deep	N
E-mini S&P 500 UDS Option Spreads	UD:1V	1500	F		Dynamic	1 Deep	N
E-mini NASDAQ-100 Butterfly Options Spreads	NQ:BO	1500	F		Dynamic	1 Deep	N
E-mini NASDAQ-100 Vertical Option Spreads	NQ:VC/NQ:VP	1500	F		Dynamic	1 Deep	N
E-mini NASDAQ-100 Horizontal Option Spreads	NQ:HO	1500	F		Dynamic	1 Deep	N
E-mini NASDAQ-100 Strangle Option Spreads	NQ:SG	1500	F		Dynamic	1 Deep	N
E-mini NASDAQ-100 Straddle Option Spreads	NQ:ST	1500	F		Dynamic	1 Deep	N
E-mini NASDAQ-100 UDS Spreads	UD:2V	1500	F		Dynamic	1 Deep	N
E-mini Russell 2000 Butterfly Option Spreads	RL:BO	1500	F		Dynamic	1 Deep	N
E-mini Russell 2000 Vertical Option Spreads	RL:VC/RL:VP	1500	F		Dynamic	1 Deep	N
E-mini Russell 2000 Horizontal Option Spreads	RL:HO	1500	F		Dynamic	1 Deep	N
E-mini Russell 2000 Strangle Option Spreads	RL:SG	1500	F		Dynamic	1 Deep	N
E-mini Russell 2000 Straddle Option Spreads	RL:ST	1500	F		Dynamic	1 Deep	N
E-mini Russell 2000 UDS Option Spreads	UD:3V	1500	F		Dynamic	1 Deep	N
<b>TRAKRS®</b>							
Commodity TRAKRS	CCCM6	99999	F	30		Full	N
Euro Currency TRAKRS	ECTQ6	99999	F	30		Full	N
Gold TRAKRS	GLDZ6	99999	F	30		Full	N
LMC TRAKRS	000F6	99999	F	30		Full	N
Long-Short Technology TRAKRS	MLTN5	99999	F	30		Full	N
Long-Short Technology TRAKRS II	LSTF7	99999	F	30		Full	N
Select 50 TRAKRS	TTTV5	99999	F	30		Full	N

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<b>CME Group FX Futures</b>							
Australian Dollar	6A	9999	F	60		5 Deep	N
Brazilian Real	6L	9999	F	60		5 Deep	N
British Pound	6B	9999	F	60		5 Deep	N
Canadian Dollar	6C	9999	F	60		5 Deep	N
Chinese Renminbi / USD	RMB	9999	F	60		5 Deep	N
Chinese Renminbi / Euro	RME	9999	F	60		5 Deep	N
Chinese Renminbi / Yen	RMY	9999	F	60		5 Deep	N
CME\$INDEX®	USD	9999	F	60		5 Deep	N
Czech Koruna	CZK	9999	F	60		5 Deep	N
E-mini Euro FX	E7	30	F	60		5 Deep	N
E-mini Japanese Yen	J7	30	F	60		5 Deep	N
Euro FX	6E	9999	F	60		5 Deep	N
Hungarian Forint	HUF	9999	F	60		5 Deep	N
Israeli Shekel	IS	9999	F	60		5 Deep	N
Japanese Yen	6J	9999	F	60		5 Deep	N
Korean Won	KRW	9999	F	60		5 Deep	N
Mexican Peso	6M	9999	F	60		5 Deep	N
New Zealand Dollar	6N	9999	F	60		5 Deep	N
Norwegian Krone	NOK	9999	F	60		5 Deep	N
Polish Zloty	PLN	9999	F	60		5 Deep	N
Russian Ruble	6R	9999	F	60		5 Deep	N
Swedish Krona	SEK	9999	F	60		5 Deep	N
South African Rand	6Z	9999	F	60		5 Deep	N
Swiss Franc	6S	9999	F	60		5 Deep	N
<b>Options on CME Group FX Futures</b>							
Australian Dollar Options	AD	9999	F	Dynamic		1 Deep	N
Brazilian Real Options	BR	9999	F	Dynamic		1 Deep	N
British Pound Options	BP	9999	F	Dynamic		1 Deep	N
Canadian Dollar Options	CD	9999	F	Dynamic		1 Deep	N
CME\$INDEX Options	DR	9999	F	Dynamic		1 Deep	N
Czech Koruna Options	CK	9999	F	Dynamic		1 Deep	N
Euro FX Options	EC	9999	F	Dynamic		1 Deep	N
Hungarian Forint Options	HF	9999	F	Dynamic		1 Deep	N
Israeli Shekel Options	IO	9999	F	Dynamic		1 Deep	N
Japanese Yen Options	JY	9999	F	Dynamic		1 Deep	N
Korean Won Options	KRW	9999	F	Dynamic		1 Deep	N
Mexican Peso Options	MP	9999	F	Dynamic		1 Deep	N
New Zealand Dollar Options	NE	9999	F	Dynamic		1 Deep	N
Polish Zloty Options	PL	9999	F	Dynamic		1 Deep	N
Russian Ruble Options	RU	9999	F	Dynamic		1 Deep	N
Swiss Franc Options	SF	9999	F	Dynamic		1 Deep	N

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<b>Option spreads on CME Groups FX Futures</b>							
Australian Dollar UDS Options	UDS:0A	9999	F	Dynamic		1 Deep	N
Brazilian Real UDS Options	UDS:0L	9999	F	Dynamic		1 Deep	N
British Pound UDS Options	UDS:0B	9999	F	Dynamic		1 Deep	N
Canadian Dollar UDS Options	UDS:0C	9999	F	Dynamic		1 Deep	N
CME\$INDEX UDS Options	UDS:0D	9999	F	Dynamic		1 Deep	N
Czech Koruna UDS Options	UDS:0X	9999	F	Dynamic		1 Deep	N
Euro FX UDS Options	UDS:0E	9999	F	Dynamic		1 Deep	N
Hungarian Forint UDS Options	UDS:0X	9999	F	Dynamic		1 Deep	N
Israeli Shekel UDS Options	UDS:0I	9999	F	Dynamic		1 Deep	N
Japanese Yen UDS Options	UDS:0J	9999	F	Dynamic		1 Deep	N
Korean Won UDS Options	UDS:0Y	9999	F	Dynamic		1 Deep	N
Mexican Peso UDS Options	UDS:0M	9999	F	Dynamic		1 Deep	N
New Zealand Dollar UDS Options	UDS:0N	9999	F	Dynamic		1 Deep	N
Polish Zloty UDS Options	UDS:0X	9999	F	Dynamic		1 Deep	N
Russian Ruble UDS Options	UDS:0Z	9999	F	Dynamic		1 Deep	N
Swiss Franc UDS Options	UDS:2S	9999	F	Dynamic		1 Deep	N
<b>American-Style Options on CME Group FX Futures</b>							
British Pound Weekly Options	6B	9999	F	Dynamic		1 Deep	N
Canadian Dollar Weekly Options	6C	9999	F	Dynamic		1 Deep	N
Chinese Renminbi / USD Options	RMB	9999	F	Dynamic		1 Deep	N
Chinese Renminbi / USD Weekly Options	RMB	9999	F	Dynamic		1 Deep	N
Chinese Renminbi / Euro Options	RME	9999	F	Dynamic		1 Deep	N
Chinese Renminbi / Euro Weekly Options	RME	9999	F	Dynamic		1 Deep	N
Chinese Renminbi / Yen Options	RMY	9999	F	Dynamic		1 Deep	N
Chinese Renminbi / Yen Weekly Options	RMY	9999	F	Dynamic		1 Deep	N
Euro FX Weekly Options	6E	9999	F	Dynamic		1 Deep	N
Japanese Yen Weekly Options	6J	9999	F	Dynamic		1 Deep	N
Korean Won Options	KRW	9999	F	Dynamic		1 Deep	N
Korean Won Weekly Options	KR1	9999	F	Dynamic		1 Deep	N
Swiss Franc Weekly Options	6S	9999	F	Dynamic		1 Deep	N
<b>European-Style Options on CME Group FX Futures</b>							
British Pound Options	XB	9999	F	Dynamic		1 Deep	N
British Pound Weekly Options	1P	9999	F	Dynamic		1 Deep	N
Canadian Dollar Options	XD	9999	F	Dynamic		1 Deep	N
Canadian Dollar Weekly Options	1D	9999	F	Dynamic		1 Deep	N
Euro FX Options	XT	9999	F	Dynamic		1 Deep	N
Euro FX Weekly Options	1Q, 2Q, 3Q, 4Q, 5Q	9999	F	Dynamic		1 Deep	N
Israeli Shekel Weekly Options	I1	9999	F	Dynamic		1 Deep	N
Japanese Yen Options	XJ	9999	F	Dynamic		1 Deep	N
Japanese Yen Weekly Options	1O, 2O, 3O, 4O, 5O	9999	F	Dynamic		1 Deep	N
Swiss Franc Options	XS	9999	F	Dynamic		1 Deep	N
Swiss Franc Weekly Options	0G	9999	F	Dynamic		1 Deep	N

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<b>European-Style Options Spreads on CME Group FX Futures</b>							
British Pound UDS Options	UDS:2B	9999	F	Dynamic		1 Deep	N
British Pound UDS Weekly Options	UDS:5B	9999	F	Dynamic		1 Deep	N
Canadian Dollar UDS Options	UDS:2C	9999	F	Dynamic		1 Deep	N
Canadian Dollar UDS Weekly Options	UDS:5C	9999	F	Dynamic		1 Deep	N
Euro FX UDS Options	UDS:2E	9999	F	Dynamic		1 Deep	N
Euro FX UDS Weekly Options	UDS:5E	9999	F	Dynamic		1 Deep	N
Israeli Shekel UDS Weekly Options	UDS:4I	9999	F	Dynamic		1 Deep	N
Japanese Yen UDS Options	UDS:2J	9999	F	Dynamic		1 Deep	N
Japanese Yen UDS Weekly Options	UDS:5J	9999	F	Dynamic		1 Deep	N
Swiss Franc UDS Options	UDS:2S	9999	F	Dynamic		1 Deep	N
Swiss Franc UDS Weekly Options	UDS:5S	9999	F	Dynamic		1 Deep	N
<b>CME Group FX Spreads</b>							
Chinese Renminbi / USD	RMB	9999	F		10	5 Deep	N
Chinese Renminbi / Euro	RME	9999	F		10	5 Deep	N
Chinese Renminbi / Yen	RMY	9999	F		10	5 Deep	N
E-mini Euro FX Spreads	E7	30	C		10	5 Deep	N
Euro FX Spreads	6E	9999	C		10	5 Deep	N
Israeli Shekel Spreads	IS	9999	C		10	5 Deep	N
Japanese Yen Spreads	6J	9999	C		10	5 Deep	N
Norwegian Krone Spreads	NOK	9999	C		10	5 Deep	N
Swedish Krona Spreads	SEK	9999	C		10	5 Deep	N
E-mini Japanese Yen Spreads	J7	30	C		10	5 Deep	N
<b>European-Style Option Spreads on CME Group FX Futures</b>							
Euro FX Vertical Call Option Spreads	XT:VC	9999	F		Dynamic	1 Deep	N
Euro FX Vertical Put Option Spreads	XT:VP	9999	F		Dynamic	1 Deep	N
Euro FX Straddle Option Spreads	XT:ST	9999	F		Dynamic	1 Deep	N
Euro FX Strangle Option Spreads	XT:SG	9999	F		Dynamic	1 Deep	N
Euro FX UDS Option Spreads	UDS:2E	9999	F		Dynamic	1 Deep	N
Japanese Yen Vertical Call Option Spreads	XJ:VC	9999	F		Dynamic	1 Deep	N
Japanese Yen Vertical Put Option Spreads	XJ:VP	9999	F		Dynamic	1 Deep	N
Japanese Yen Straddle Option Spreads	XJ:ST	9999	F		Dynamic	1 Deep	N
Japanese Yen Strangle Option Spreads	XJ:SG	9999	F		Dynamic	1 Deep	N
Japanese Yen UDS Option Spreads	UDS:2J	9999	F		Dynamic	1 Deep	N
<b>CME Group FX Cross Rates Futures</b>							
Australian Dollar/Canadian Dollar	ACD	9999	F	60	10	5 Deep	N
Australian Dollar/Japanese Yen	AJY	9999	F	60	10	5 Deep	N
Australian Dollar/New Zealand Dollar	ANE	9999	F	60	10	5 Deep	N
British Pound/Japanese Yen	PJY	9999	F	60	10	5 Deep	N
British Pound/Swiss Franc	PSF	9999	F	60	10	5 Deep	N
Canadian Dollar/Japanese Yen	CJY	9999	F	60	10	5 Deep	N
Euro FX/Australian Dollar	EAD	9999	F	60	10	5 Deep	N
Euro FX/British Pound	RP	9999	F	60	10	5 Deep	N
Euro FX/Canadian Dollar	ECD	9999	F	60	10	5 Deep	N
Euro FX/ Czech Koruna	ECK	9999	F	60	10	5 Deep	N
Euro FX/ Hungarian Forint	EHF	9999	F	60	10	5 Deep	N
Euro FX/Japanese Yen	RY	9999	F	60	10	5 Deep	N
Euro FX/Norwegian Krone	ENK	9999	F	60	10	5 Deep	N
Euro FX/ Polish Zloty	EPZ	9999	F	60	10	5 Deep	N
Euro FX/Swedish Krona	ESK	9999	F	60	10	5 Deep	N
Euro FX/Swiss Franc	RF	9999	F	60	10	5 Deep	N
Swiss Franc/Japanese Yen	SJY	9999	F	60	10	5 Deep	N

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<b>Options on CME Group FX Cross Rates Futures</b>							
Euro FX/British Pound Options	RP	9999	F	Dynamic		1 Deep	N
Euro FX/ Czech Koruna Options	ECZ	9999	F	Dynamic		1 Deep	N
Euro FX/ Hungarian Forint Options	EHU	9999	F	Dynamic		1 Deep	N
Euro FX/Japanese Yen Options	RY	9999	F	Dynamic		1 Deep	N
Euro FX/ Polish Zloty Options	EPL	9999	F	Dynamic		1 Deep	N
Euro FX/Swiss Franc Options	RF	9999	F	Dynamic		1 Deep	N
<b>Options Spreads on CME Group FX Cross Rates Futures</b>							
Euro FX/British Pound UDS Options	UDS:3B	9999	F	Dynamic		1 Deep	N
Euro FX/ Czech Koruna UDS Options	UDS:3P	9999	F	Dynamic		1 Deep	N
Euro FX/ Hungarian Forint UDS Options	UDS:3P	9999	F	Dynamic		1 Deep	N
Euro FX/Japanese Yen UDS Options	UDS:3J	9999	F	Dynamic		1 Deep	N
Euro FX/ Polish Zloty UDS Options	UDS:3P	9999	F	Dynamic		1 Deep	N
Euro FX/Swiss Franc UDS Options	UDS:3S	9999	F	Dynamic		1 Deep	N
<b>CME Group Interest Rate Futures</b>							
CPI	CPI	5000	T	20		Full	N
Eurodollar FRA	3F	5000	A	N/A		Full	N
Eurodollar	GE	Note 1	A	10		5 Deep	Y, Note 6
Eurodollar FRA	3F	5000	A	N/A		Full	N
Eurozone HICP	HC	5000	F	50		5 Deep	N
Lehman Brothers Aggregate Index	LB	999	LMM/Top	4		5 Deep	N
LIBOR	GLB	9999	F	10		Full	Y, Note 4
Turn Rate Futures	TZ	9999	F	100		Full	N
28-Day TIE	GTI	9999	F	60		Full	N
91-Day Mexican Treasury Bill (CETES)	GCE	9999	F	60		Full	N
13-Week T-Bill	GTB	9999	F	10		Full	N
2-Year SWAP	S2	1000	S	10		Full	N
5-Year SWAP	S5	1000	S	10		Full	N
10-Year SWAP	S0	1000	S	10		Full	N
<b>Options on CME Group Interest Rate Futures</b>							
Eurodollar Options	GE	9999	E	Dynamic		Note 2	N
Weekly Eurodollar Mid-Curve Options	E01, E02, E03, E04, E05	9999	E	Dynamic		Note 2	N
5-year Mid-Curve Options	GE5	9999	E	Dynamic		Note 2	N
2-Year Mid-Curve Options	GE2	9999	E	Dynamic		Note 2	N
1-Year Mid-Curve Options	GE0	9999	E	Dynamic		Note 2	N
Euroyen Options	EJ	9999	E	Dynamic		Note 2	N
Euroyen Options Spreads	EJ	9999	E	Dynamic		Note 2	N
Euroyen Mid-Curve Options	EJ	9999	E	Dynamic		Note 2	N
Eurodollar Option Spreads	UD:US\$	9999	E	Dynamic		Note 2	N
<b>CME Group Interest Rate Spreads</b>							
CPI Spreads	CPI	5000	T		20	Full	N
Eurozone HICP	HC	5000	F		20	5 Deep	N
Eurodollar Calendar Spreads	GE	Note 1	A		5	5 Deep	Y, Note 6
Eurodollar Non-Calendar Spreads	GE	Note 1	A		5	5 Deep	Y, Note 6
Euroyen Spreads	EJ	9999	A		5	5 Deep	Y, Note 12
TED & LED Spreads	GLB	9999	F		10	5 Deep	N
SWAP Spreads	S0	1000	S		10	Full	N

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<b>CME Group Commodity Futures</b>							
Cash-Settled Butter	CB	250	LMM/F	2500		5 Deep	Y, Note 5
Cash Butter Strips	CB:FS	250	LMM/F	2500		5 Deep	N
Class III Milk	DC	100	LMM/F	60		5 Deep	Y, Note 5
Class IV Milk	GDK	250	LMM/F	60		5 Deep	Y, Note 8
Class IV Milk Strips	GDK:FS	250	LMM/F	60		5 Deep	N
Corn	ZC	49999	O	200		5 Deep	Y, Note 19
Corn Butterflies	ZC:BF	49999	O	200		5 Deep	Y, Note 19
Corn Calendars	ZC-ZC	49999	O	200		5 Deep	Y, Note 19
Corn Condors	ZC:CF	49999	O	24		5 Deep	Y, Note 19
Non-Fat Dry Milk	GNF	100	LMM/F	60		5 Deep	Y, Note 8
Non-Fat Dry Milk Strips	GNF:FS	250	LMM/F	60		5 Deep	N
Diammonium Phosphate	DP	50	X	500		Full	N
Dry Whey	DY	100	F	1500		5 Deep	N
Dry Whey Strips	DY:FS	250	LMM/F	1500		5 Deep	N
Ethanol	EH	49999	O	8		5 Deep	Y
Feeder Cattle	GF	100	X	1500		Full	Y, Note 14
Frozen Pork Bellies	GPB	100	S	1500		Full	N
KC Wheat	KE	49999	O	20		5 Deep	Y, Note 19
KC Wheat Butterflies	KE:BF	49999	O	20		5 Deep	Y, Note 19
KC Wheat Calendars	KE-KE	49999	O	20		5 Deep	Y, Note 19
KC Wheat Condors	KE:CF	49999	O	2.5		5 Deep	N
KV Wheat Strips	KE:FS	49999	O	2.5		5 Deep	N
Live Cattle	LE	100	X	975		Full	Y, Note 7
MGEX National Corn Index	IC	49999	O	20		5 Deep	Y, Note 19
MGEX National Corn Index Calendars	IC-IC	49999	O	20		6 Deep	Y, Note 19
MGEX Hard Red Winter Wheat Index	IH	49999	O	20		7 Deep	Y, Note 19
MGEX Hard Red Winter Wheat Index Calendars	IH-IH	49999	O	20		8 Deep	Y, Note 19
MGEX Hard Red Spring Wheat Index	IP	49999	O	20		9 Deep	Y, Note 19
MGEX Hard Red Spring Wheat Index Calendars	IP-IP	49999	O	20		10 Deep	Y, Note 19
MGEX National Soybean Index	IS	49999	O	20		11 Deep	Y, Note 19
MGEX National Soybean Index Calendars	IS-IS	49999	O	20		12 Deep	Y, Note 19
MGEX Soft Red Winter Wheat Index	IW	49999	O	20		13 Deep	Y, Note 19
MGEX Soft Red Winter Wheat Index Calendars	IW-IW	49999	O	20		14 Deep	Y, Note 19

**CME Globex(R) Price Banding  
January 11, 2008**

<u>Group Name</u>	<u>Symbol</u>	<u>Quantity Cap</u>	<u>Matching Mode</u> (see below)	<u>Price Banding</u>	<u>Spread Banding</u>	<u>Market Broadcast</u>	<u>Implied</u>
<b>CME Group Commodity Futures (cont.)</b>							
MGEX Hard Red Spring Wheat	MWE	49999	O	20		15 Deep	Y, Note 19
MGEX Hard Red Spring Wheat Calendars		49999	O	20		16 Deep	Y, Note 19
MGEX Hard Red Spring Wheat Butterflies		49999	O	20		17 Deep	Y, Note 19
MGEX Hard Red Spring Wheat Condors		49999	O	2.5		18 Deep	N
MGEX Hard Red Spring Wheat Strips		49999	O	2.5		19 Deep	N
MINI Corn	XC	49999	Q	200		5 Deep	Y, Note 19
MINI Corn Butterflies	XC:BF	49999	Q	200		5 Deep	Y
MINI Corn Calendars	XC-XC	49999	Q	200		5 Deep	Y, Note 19
MINI Corn Condors	XC:CF	49999	Q	24		5 Deep	N
Mini Soy Bean	XK	49999	Q	200		5 Deep	Y, Note 19
Mini Soy Bean Butterflies	XK:BF	49999	Q	200		5 Deep	Y, Note 19
Mini Soybean Calendars	XK-XK	49999	Q	200		5 Deep	Y, Note 19
Mini Soybean Condors	XK:CF	49999	Q	24		5 Deep	N
Mini Wheat	XW	49999	Q	200		5 Deep	Y, Note 19
Mini Wheat Butterflies	XW:BF	49999	Q	200		5 Deep	Y, Note 19
Mini Wheat Calendars	XW-XW	49999	Q	200		5 Deep	Y, Note 19
Mini Wheat Condors	XW:CFR	49999	Q	24		5 Deep	N
Oats	ZO	49999	O	200		5 Deep	N
Oat Butterflies	ZO:BF	49999	O	200		5 Deep	N
Oat Calendars	ZO-ZO	49999	O	200		5 Deep	N
Oat Condors	ZO:CF	49999	O	24		5 Deep	N
Rough Rice	ZR	49999	O	400		5 Deep	N
Rough Rice Butterflies	ZR:BF	49999	O	400		5 Deep	N
Rough Rice Calendars	ZR-ZR	49999	O	400		5 Deep	N
Rough Rice Condors	ZR:CF	49999	O	50		5 Deep	N
Softwood Pulp	WP	250	LMM/F	3000		5 Deep	Y, Note 8
Soybeans	ZS	49999	A	200		5 Deep	Y, Note 19
Soybean Butterflies	ZS:BF	49999	A	200		5 Deep	Y, Note 19
Soybean Calendars	ZS-ZS	49999	A	200		5 Deep	Y, Note 19
Soybean Condors	ZS:CF	49999	A	200		5 Deep	N
Soybean Oil	ZL	49999	A	160		5 Deep	Y, Note 19
Soybean Oil Butterflies	ZL:BF	49999	A	160		5 Deep	Y, Note 19
Soybean Oil Calendars	ZL-ZL	49999	A	160		5 Deep	Y, Note 19
Soybean Oil Condors	CL:CF	49999	A	10		5 Deep	N
Soybean Meal	ZM	49999	A	160		5 Deep	Y, Note 19
Soybean Meal Butterflies	ZM:BF	49999	A	160		5 Deep	Y, Note 19
Soybean Meal Calendars	ZM-ZM	49999	A	160		5 Deep	Y, Note 19
Soybean Meal Condors	ZM:CF	49999	A	10		5 Deep	N
South American Soybeans	ZK	49999	A	400		5 Deep	Y, Note 19
South American Soybean Butterfly	ZK:BF	49999	A	400		5 Deep	Y, Note 19
South American Soybean Calendars	ZK-ZK	49999	A	400		5 Deep	Y, Note 19
South American Soybean Condors	ZK:CF	49999	A	24		5 Deep	N

# CME Globex(R) Price Banding January 11, 2008

<u>Group Name</u>	<u>Symbol</u>	<u>Quantity Cap</u>	<u>Matching Mode</u> (see below)	<u>Price Banding</u>	<u>Spread Banding</u>	<u>Market Broadcast</u>	<u>Implied</u>
<b>CME Group Commodity Futures (cont.)</b>							
Wheat	ZW	49999	O	200		5 Deep	Y, Note 19
Wheat Butterflies	ZW:BF	49999	O	200		5 Deep	Y, Note 19
Wheat Calendars	ZW-ZW	49999	O	200		5 Deep	Y, Note 19
Wheat Condors	ZW:CF	49999	O	24		5 Deep	N
Urea	UF	50	S	500		Full	N
Urea Ammonium Nitrate	UL	50	S	500		Full	N
<b>CME Group Commodity Spreads</b>							
Cash-Settled Butter Spreads	CB	250	T		25	5 Deep	Y, Note 5
Class III Milk Spreads	DC	100	LMM/F		60	5 Deep	Y, Note 5, 19
Class IV Milk Spreads	GDK	100	LMM/F		60	5 Deep	Y, Note 5, 19
Corn-Wheat Spread	ZC-ZW	49999	O		24	5 Deep	Y, Note 19
South American-North American Soybean Spread	ZK-ZS	49999	A		24	5 Deep	Y, Note 19
<b>CME Group Commodity Options</b>							
Cash Butter Options	CB	9999	FIFO	Dynamic		1 Deep	N
Class III Milk Options	DC	9999	FIFO	Dynamic		1 Deep	N
Class IV Milk Options	GDK	9999	FIFO	Dynamic		1 Deep	N
Corn	ZC	49999	O	Dynamic		1 Deep	N
Corn Strategies	ZC	49999	O	Dynamic		1 Deep	N
Dry Whey Options	DY	9999	FIFO	Dynamic		1 Deep	N
Ethanol	EH	49999	O	Dynamic		1 Deep	N
KC Hard Winter Wheat	KE	49999	O	Dynamic		1 Deep	N
KC Value Line Stock Index	MV	49999	O	Dynamic		1 Deep	N
Live Cattle Options	LE	9999	FIFO	Dynamic		1 Deep	N
Lean Hog Options	HE	9999	FIFO	Dynamic		1 Deep	N
MGEX National Corn Index	IC	49999	O	Dynamic		1 Deep	N
MGEX Soft Red Winter Wheat Index	IW	49999	O	Dynamic		1 Deep	N
MGEX Hard Red Winter Wheat Index	IH	49999	O	Dynamic		1 Deep	N
MGEX Hard Red Spring Wheat Index	IP	49999	O	Dynamic		1 Deep	N
MGEX Hard Red Spring Wheat Index	MW	49999	O	Dynamic		1 Deep	N
MGEX National Soybean Index	IS	49999	O	Dynamic		1 Deep	N
Non-Fat Dry Milk Options	GNF	9999	FIFO	Dynamic		1 Deep	N
Oats	ZO	49999	O	Dynamic		1 Deep	N
Oats Strategies	ZO	49999	O	Dynamic		1 Deep	N
Rough Rice	ZR	49999	O	Dynamic		1 Deep	N
Rough Rice Strategies	ZR	49999	O	Dynamic		1 Deep	N
Softwood Pulp Options	WP	250	FIFO	Dynamic		1 Deep	N
Softwood Pulp Strategies	WP	250	FIFO	Dynamic		1 Deep	N
Soybeans	ZS	49999	O	Dynamic		1 Deep	N
Soybean Strategies	ZS	49999	O	Dynamic		1 Deep	N
Soybean Oil	ZL	49999	O	Dynamic		1 Deep	N
Soybean Oil Strategies	ZL	49999	O	Dynamic		1 Deep	N
Soybean Meal	ZM	49999	O	Dynamic		1 Deep	N
Soybean Meal Strategies	ZM	49999	O	Dynamic		1 Deep	N
Wheat	ZW	49999	O	Dynamic		1 Deep	N
Wheat Strategies	ZW	49999	O	Dynamic		1 Deep	N

# CME Globex(R) Price Banding January 11, 2008

<u>Group Name</u>	<u>Symbol</u>	<u>Quantity Cap</u>	<u>Matching Mode</u> (see below)	<u>Price Banding</u>	<u>Spread Banding</u>	<u>Market Broadcast</u>	<u>Implied</u>
<b>CME Group Environmental Futures</b>							
Ethanol	ET	500	X	500		Full	N
Snowfall	SB	9999	T	100		5 Deep	N
Snowfall Seasonal Strip	SB	9999	T	80		5 Deep	N
Canadian Monthly-Heating	A2-A9	9999	T	80		Full	N
Canadian Monthly-Cooling	P2-P9	9999	T	80		Full	N
Canadian Monthly Seasonal -Heating	A2-A9	9999	T	80		Full	N
Canadian Monthly Seasonal -Cooling	P2-P9	9999	T	80		Full	N
CME -Carvill Hurricane Index Futures	HG1-0, HF1-0, HS1-0, HN1-0, HX1-0	9999	LMM/F	1.5		5 Deep	N
NYMEX Property Risk Futures	WU, WY, WF	9999	F	1500		5 Deep	N
Weather Cat in a Box	HP1	9999	LMM/F	1.5			N
Weather Cat in a Box Seasonal	HPA	9999	LMM/F	1.5			N
Weather Cat in a Box Seasonal Max	HPM	9999	LMM/F	1.5			N
Weather Domestic Monthly-Heating	H0-H9, HQ, HR, HS, HW, HX	9999	T	80	50	Full	N
Weather Domestic Monthly-Cooling	K0-K9, KQ, KR, KS, KW, KX	9999	T	80	50	Full	N
Weather Domestic Seasonal-Heating	HS1-HS9 A0-A9	9999	T	80	50	Full	N
Weather Domestic Seasonal-Cooling	KS0-KS9 B0-B9	9999	T	80	50	Full	N
Weather Domestic Weekly Temperature Index	Various	9999	LMM/F	300		5 Deep	N
Weather European Monthly-Heating	D0-D5	9999	T	80	50	Full	N
Weather European Monthly-Cooling	G0-G5	9999	T	80	50	Full	N
Weather European Seasonal-Heating	P0-P5	9999	T	80	50	Full	N
Weather European Seasonal-Cooling	V0-V5	9999	T	80	50	Full	N
Weather Japanese Monthly	G6-G7	9999	T	80	50	Full	N
Weather Japanese Seasonal	V6-V7	9999	T	80	50	Full	N
<b>CME Group Environmental Spreads</b>							
Ethanol Spreads	ET	500	T		100	5 Deep	N
<b>CME Group Housing Futures (Residential Real Estate)</b>							
Boston Real Estate Futures	BOS	9999	LMM	400		5 Deep	Y, Note 18
Chicago Real Estate Futures	CHI	9999	LMM	400		5 Deep	Y, Note 18
Composite Index Futures	CUS	9999	LMM	400		5 Deep	Y, Note 18
Denver Real Estate Futures	DEN	9999	LMM	400		5 Deep	Y, Note 18
Las Vegas Real Estate Futures	LAV	9999	LMM	400		5 Deep	Y, Note 18
Los Angeles Real Estate Futures	LAX	9999	LMM	400		5 Deep	Y, Note 18
Miami Real Estate Futures	MIA	9999	LMM	400		5 Deep	Y, Note 18
New York Real Estate Futures	NYM	9999	LMM	400		5 Deep	Y, Note 18
San Diego Real Estate Futures	SDG	9999	LMM	400		5 Deep	Y, Note 18
San Francisco Real Estate Futures	SFR	9999	LMM	400		5 Deep	Y, Note 18
Washington DC Real Estate Futures	WDC	9999	LMM	400		5 Deep	Y, Note 18
<b>CME Group Housing Futures (Commercial Real Estate)</b>							
Apartment Property	CEA	9999	LMM	400		5 Deep	N
Desert Mountain West Region	CED	9999	LMM	400		5 Deep	N
Mid-Atlantic South Region	CES	9999	LMM	400		5 Deep	N
Midwest Region	CEM	9999	LMM	400		5 Deep	N
National Composit Index	CEC	9999	LMM	400		5 Deep	N
Northeast Region	CEN	9999	LMM	400		5 Deep	N
Office Property	CEO	9999	LMM	400		5 Deep	N
Pacific West Region	CEW	9999	LMM	400		5 Deep	N
Retail Property	CEL	9999	LMM	400		5 Deep	N
Warehouse Property	CEE	9999	LMM	400		5 Deep	N

**CME Globex(R) Price Banding  
January 11, 2008**

<u>Group Name</u>	<u>Symbol</u>	<u>Quantity Cap</u>	<u>Matching Mode</u> (see below)	<u>Price Banding</u>	<u>Spread Banding</u>	<u>Market Broadcast</u>	<u>Implied</u>
<b><u>NYMEX Catastrophic Risk Futures</u></b>							
Nationwide	WU	999	F	150		5 Deep	N
Texas - Maine	WY	999	F	150		5 Deep	N
Florida	WF	999	F	150		5 Deep	N
<b><u>NYMEX Cleared Futures</u></b>							
Ardour Global Index	AX	999	F	3750		5 Deep	N
Asian Palladium	QT	999	F	120		5 Deep	Y, Note 9
Asian Platinum	QR	999	F	120		5 Deep	Y, Note 9
Brent Crude & Strips	BB	999	F	75		5 Deep	Y, Note 8
Brent Last Day Crude	BZ	999	F	75		5 Deep	Y, Note 8
Cocoa	CJ	999	F	12000		5 Deep	Y, Note 16
Coffee	KT	999	F	300		5 Deep	Y, Note 16
Cotton	TT	999	F	240		5 Deep	Y, Note 16
Gulf Coast Gasoline	LR	999	F	300		5 Deep	Y, Note 8
Gulf Coast Ultra Low Sulfur Diesel	LU	999	F	300		5 Deep	Y, Note 8
miNY Heating Oil	QH	999	N	300		5 Deep	Y, Note 8
Heating Oil & Strips	HO	999	F	300		5 Deep	Y, Note 8
Natural Gas miNY	QG	999	N	150		5 Deep	Y, Note 8
Natural Gas & Strips	NG	999	F	150		5 Deep	Y, Note 8
Palladium	PA	999	F	1500		5 Deep	Y, Note 14
Platinum	PL	999	F	300		5 Deep	Y, Note 14
Propane & Strips	PN	999	F	300		5 Deep	Y, Note 8
REBCO Crude Oil	RE	999	F	N/A		5 Deep	Y, Note 8
miNY RBOB Unleaded Gas	QU	999	N	300		5 Deep	Y, Note 8
RBOB Unleaded Gas	RB	999	F	300		5 Deep	Y, Note 8
Singapore 380cst Fuel Oil	HZ	999	F	600		5 Deep	Y, Note 8
Sugar 11	YO	999	F	105		5 Deep	Y, Note 16
Uranium	UX	999	F	750		5 Deep	N
miNY WTI Crude	QM	999	N	75		5 Deep	Y, Note 8
WTI Crude & Strips	CL	999	F	75		5 Deep	Y, Note 8
<b><u>NYMEX TAS Products</u></b>							
Brent Crude TAS	BBT	999	F	N/A		5 Deep	N
Brent Last Day Crude TAS	BZT	999	F	N/A		5 Deep	N
Gulf Coast Gasoline TAS	LRT	999	F	N/A		5 Deep	N
Gulf Coast Ultra Low Sulfur Diesel TAS	LUT	999	F	N/A		5 Deep	N
Heating Oil TAS	HOT	999	F	N/A		5 Deep	N
Natural Gas TAS	NGT	999	F	N/A		5 Deep	N
REBCO Crude Oil TAS	RET	999	F	N/A		5 Deep	N
RBOB Unleaded Gas TAS	RBT	999	F	N/A		5 Deep	N
WTI Crude Oil TAS	CLT	999	F	N/A		5 Deep	N
Cocoa TAS	CJT	999	F	N/A		5 Deep	N
Coffee TAS	KTT	999	F	N/A		5 Deep	N
Cotton TAS	TTT	999	F	N/A		5 Deep	N
Sugar 11 TAS	YOT	999	F	N/A		5 Deep	N

# CME Globex(R) Price Banding January 11, 2008

<u>Group Name</u>	<u>Symbol</u>	<u>Quantity</u> <u>Cap</u>	<u>Matching</u> <u>Mode</u> (see below)	<u>Price</u> <u>Banding</u>	<u>Spread</u> <u>Banding</u>	<u>Market</u> <u>Broadcast</u>	<u>Implied</u>
<b><u>NYMEX Cleared Spreads</u></b>							
Asian Palladium Calendar Spreads	QT	999	F	120		5 Deep	Y, Note 9
Asian Platinum Calendar Spreads	QR	999	F	120		5 Deep	Y, Note 9
Brent Crude Calendar Spreads	BB	999	F	75		5 Deep	Y, Note 8
Brent Last Day Crude Calendar Spreads	BZ	999	F	75		5 Deep	Y, Note 8
Brent Last Day vs. REBCO Intercommodity Spreads	BZ-RE	999	F	75		5 Deep	Y, Note 8
Cocoa Calendar Spreads	CJ	999	F	12000		5 Deep	Y, Note 16
Coffee Calendar Spreads	KT	999	F	300		5 Deep	Y, Note 16
Cotton Calendar Spreads	TT	999	F	240		5 Deep	Y, Note 16
Crude vs. Brent Last Day Intercommodity Spreads	CL-BZ	999	F	75		5 Deep	Y, Note 8
Gulf Coast Gasoline Calendar Spreads	LR	999	F	300		5 Deep	Y, Note 8
Gulf Coast Ultra Low Sulfur Diesel Spreads	LU	999	F	300		5 Deep	Y, Note 8
Gulf Coast Diesel vs. Heating Oil Intercommodity Spreads	LU-HO	999	F	300		5 Deep	Y, Note 10
Gulf Coast Gasoline vs. RBOB Gasoline Intercommodity Spreads	LR-RB	999	F	300		5 Deep	Y, Note 9
Gulf Coast Gas vs. Gulf Coast Diesel Intercommodity Spreads	LR-LU	999	F	300		5 Deep	Y, Note 8
Heating Oil Calendar Spreads	HO	999	F	300		5 Deep	Y, Note 8
miNY Heating Oil Calendar Spreads	QH	999	F	300		5 Deep	Y, Note 8
Natural Gas Calendar Spreads	NG	999	F	150		5 Deep	Y, Note 8
miNY Natural Gas Calendar Spreads	QG	999	F	150		5 Deep	Y, Note 8
Palladium Calendar Spreads	PA	999	F	1500		6 Deep	Y, Note 14
Platinum Calendar Spreads	PL	999	F	300		5 Deep	Y, Note 14
Propane Calendar Spreads	PN	999	F	300		5 Deep	Y, Note 8
REBCO Crude Oil Calendar Spreads	RE	999	F	N/A		5 Deep	Y, Note 8
RBOB Unleaded Gas Calendar Spreads	RB	999	F	300		5 Deep	Y, Note 8
miNY RBOB Unleaded Gas Calendar Spreads	QU	999	F	300		5 Deep	Y, Note 8
Singapore 380 cst Fuel Oil Calendar Spreads	HZ	999	F	600		5 Deep	Y, Note 8
Sugar 11 Calendar Spreads	YO	999	F	105		5 Deep	Y, Note 16
WTI Crude Crack Spreads	CL	999	F	75		5 Deep	Y, Note 8
WTI Crude miNY Calendar Spreads	QM	999	F	75		5 Deep	Y, Note 8
WTI Crude vs. REBCO Intercommodity Spreads	CL-RE	999	F	75		5 Deep	Y, Note 8
WTI Crude Crack Spreads	WS	999	F	75		5 Deep	Y, Note 8
RBOB Gasoline vs. Heating Oil Intercommodity Spreads	RB-HO	999	F	300		5 Deep	Y, Note 10
<b><u>NYMEX Outright Options</u></b>							
Crude Oil	LO	9999	F	Dynamic		1 Deep	N
Crude Oil Calendar Spread Options	WAY	9999	F	Dynamic		1 Deep	N
Heating Oil	OH	9999	F	Dynamic		1 Deep	N
Heating Oil Crack Spread Options	CHY	9999	F	Dynamic		1 Deep	N
Heating Oil Calendar Spread Options	FAY	9999	F	Dynamic		1 Deep	N
Natural Gas	ON	9999	F	Dynamic		1 Deep	N
Natural Gas Calendar Spread Options	IAY	9999	F	Dynamic		1 Deep	N
RBOB	OB	9999	F	Dynamic		1 Deep	N
RBOB Calendar Spread Options	ZAY	9999	F	Dynamic		1 Deep	N
RBOB Crack Spread Options	RXY	9999	F	Dynamic		1 Deep	N

# CME Globex(R) Price Banding January 11, 2008

<u>Group Name</u>	<u>Symbol</u>	<u>Quantity Cap</u>	<u>Matching Mode</u> (see below)	<u>Price Banding</u>	<u>Spread Banding</u>	<u>Market Broadcast</u>	<u>Implied</u>
<b>COMEX US Cleared Futures</b>							
Gold	GC	999	F	120		5 Deep	Y, Note 12
Copper	HG	999	F	600		5 Deep	Y, Note 8
Silver	SI	999	F	300		5 Deep	Y, Note 12
Aluminum	AL	999	F	300		5 Deep	Y, Note 13
Asian Gold	QS	999	F	1200		5 Deep	Y, Note 9
<b>COMEX London Futures</b>							
Aluminum	LA	999	F	12,000		5 Deep	Y, Note 8
SHG Zinc	LZ	999	F	12,000		5 Deep	Y, Note 8
Copper Grade A	LK	999	F	12,000		5 Deep	Y, Note 8
<b>COMEX miNY Futures</b>							
miNY Gold	QO	999	F	1200		5 Deep	Y, Note 10
miNY Copper	QC	999	F	600		5 Deep	Y, Note 8
miNY Silver	QI	999	F	3000		5 Deep	Y, Note 11
<b>COMEX US Cleared Spreads</b>							
Gold Spreads	GC	999	F	120		5 Deep	Y, Note 12
Copper Spreads	HG	999	F	600		5 Deep	Y, Note 8
Silver Spreads	SI	999	F	300		5 Deep	Y, Note 12
Aluminum Spreads	AL	999	F	300		5 Deep	Y, Note 13
Asian Gold Spreads	QS	999	F	1200		5 Deep	Y, Note 9
<b>COMEX London Spreads</b>							
Aluminum Spreads	LA	999	F	12,000		5 Deep	Y, Note 8
SHG Zinc Spreads	LZ	999	F	12,000		5 Deep	Y, Note 8
Copper Grade A Spreads	LK	999	F	12,000		5 Deep	Y, Note 8
<b>COMEX MiNY Spreads</b>							
miNY Gold Spreads	QO	999	F	1200		5 Deep	Y, Note 10
miNY Copper Spreads	QC	999	F	600		5 Deep	Y, Note 8
miNY Silver Spreads	QI	999	F	3000		5 Deep	Y, Note 11
<b>COMEX Outright Options</b>							
Gold	OG	9999	F	Dynamic		1 Deep	N
Silver	SO	9999	F	Dynamic		1 Deep	N
<b>FX MarketSpace (FXMS)</b>							
AUD/USD Spot	8A	500	F	60		5 Deep	N
GBP/USD Spot	8B	500	F	60		5 Deep	N
USD/CAD Spot	8C	500	F	60		5 Deep	N
EUR/USD Sport	8E	500	F	60		5 Deep	N
USD/JPY Spot	8J	500	F	60		5 Deep	N
USD/CHF Spot	8S	500	F	60		5 Deep	N
EUR/JPY Spot	EA	500	F	60		5 Deep	N
EUR/GBP Spot	EB	500	F	60		5 Deep	N
EUR/CHF Spot	EE	500	F	60		5 Deep	N
GBP/JPY Spot	GY	500	F	60		5 Deep	N

# CME Globex(R) Price Banding January 11, 2008

## Matching Modes:

- 1) F - FIFO (First In First Out, Default matching mode)
- 2) A - Allocation Algorithm with Top Order - Euros (EAGLE - spot & red outrights & calendars)
- 3) C - LMM (Lead Market Maker) without Top Order/Currency Roll without Top Order - FX Calendars
- 4) E - LMM (Lead Market Maker) with Top Order Eurodollar Options
- 5) S - LMM (Lead Market Maker) with Top Order - Swaps - max 20%
- 6) T - LMM (Lead Market Maker) without Top Order - Weather - Max 40%
- 7) V - Allocation Algorithm with LMM (Lead Market Maker) - CME Enhanced Options System
- 8) X - LMM (Lead Market Maker) with Top Order - max 20%
- 9) O - Top/Pro Rata/FIFO
- 10) Q - Top/LMM/Pro Rata /FIFO
- 11) K - Top/LMM/FIFO/Pro Rata/FIFO

**Note 1:** The first eight quarterly and serial month expirations and any defined combination which has at least the first leg within the front eight quarterly contract and serial expirations have an order quantity limit of 20,000 contracts. Outright contracts and combinations whose individual legs are exclusively in the last 32 contracts (year three and beyond) are subject to a 5,000 contract order limit, as are all CME Eurodollar Pack and Bundle orders.

**Note 2:** Options on CME Interest Rate Futures are "1 Deep" on the CME Globex platform.

**Note 3:** Eurodollar Future implied levels are "2 Deep."

**Note 4:** All Expirations, Calendars, Butterflies

**Note 5:** All Expirations, Calendars

**Note 6:** Implied eligible (excluding 1/4 tick eligible) has been extended to include 21-40 quarterly contracts (Quarters 1 - 40 are now implied). 3-month, 6-month, 9-month, 12-month, 15-month, and 18-month Calendar spreads implied the entire length of the Eurodollar futures curve. 3-month, 6-month, and 12-month Butterfly spreads implied the entire length of the Eurodollar futures curve

**Note 7:** First 6 Even Expirations, Calendars with legs Implied eligible, Butterflies

**Note 8:** All Contracts twenty-four months out

**Note 9:** All Contracts twelve months out

**Note 10:** All Contracts eighteen months out

**Note 11:** All Contracts nineteen months out

**Note 12:** All Contracts twenty months out

**Note 13:** All Contracts twenty-five months out

**Note 14:** Eight Contracts Listed

**Note 15:** All Contracts five months out

**Note 16:** All Contracts ten months out

**Note 17:** All Contracts nine months out

**Note 18:** All Contracts seven months out

**Note 19:** All months implied

**\*As one contract expires, the next number in the series becomes active**

\*\*\*\*\* For a more detailed explanation of options price banding please visit [www.cme.com/globexpricebanding](http://www.cme.com/globexpricebanding) \*\*\*\*\*