

Client/Matter No. 4672/594

### RECORDATION FORM COVER SHEET PATENTS ONLY

To the Director of the U.S. Patent and Trademark Office: Please record the attached documents or the new address(es) below:

<p><b>1. Name of conveying Party(ies)/Execution Date:</b></p> <p>PAUL A. BAUERSCHMIDT ARI STUDNITZER WILLIAM J. ALBERT (DECEASED) BY HIS LEGAL REPRESENTATIVE LORI FLEMM PAUL J. CALLAWAY JAMES W. FARRELL A. SHANTHI THIRUTHUVAOSS</p> <p>Additional name(s) of conveying party(ies) attached? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No</p>	<p><b>2. Name and Address of receiving Party(ies):</b></p> <p>Name: CHICAGO MERCANTILE EXCHANGE</p> <p>Internal Address:</p> <p>Street Address: 20 South Wacker Drive</p> <p>City: Chicago</p> <p>State: IL</p> <p>Country: USA Zip: 60606</p> <p>Additional name(s) and addresses attached? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No</p>
---	--

**3. Nature of Conveyance:**  
Execution Date(s): Bauerschmidt 12/20/2006; Studnitzer 12/20/2006; Lori Flemm, legal representative of Albert 12/28/2006; Callaway 12/21/2006; Farrell 12/21/2006 & Thiruthuvadoss 12/20/2006.

<input checked="" type="checkbox"/> Assignment	<input type="checkbox"/> Change of Name	<input type="checkbox"/> Executive Order 9424, Confirmatory License
<input type="checkbox"/> Security Agreement	<input type="checkbox"/> Merger	<input type="checkbox"/> Joint Research Agreement
<input type="checkbox"/> Government Interest Assignment	<input type="checkbox"/> Other	

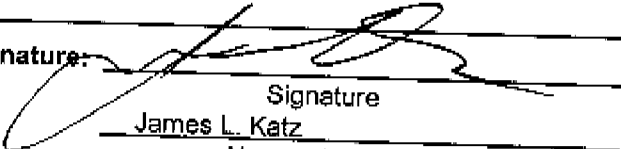
**4. Application or patent number(s).**  This document is being filed together with a new application.

A. Patent Application No.(s)  
11/600,993

B. Patent No.(s)

Additional numbers attached?  Yes  No

<p><b>5. Name and address of party to whom correspondence concerning document should be mailed:</b></p> <p>BRINKS HOFER GILSON &amp; LIONE P.O. BOX 10395 CHICAGO, IL 60610 (312) 321-4200 (312) 321-4299 Fax</p>	<p><b>6. Total number of applications and patents involved:</b> <u>1</u></p> <p><b>7. Total fee (37 CFR 1.21(h) &amp; 3.41)</b> \$ <u>40.00</u></p> <p><input type="checkbox"/> Authorized to be charged by credit card. <input checked="" type="checkbox"/> Authorized to be charged to Deposit Account No. 23-1925. <input type="checkbox"/> Enclosed <input type="checkbox"/> None required (government interest not affecting title)</p> <p><b>8. Payment Information:</b></p> <p>a. <input type="checkbox"/> Credit Card: Last 4 Numbers _____ Expiration Date _____</p> <p>b. <input checked="" type="checkbox"/> Charge fee and/or any Deficiencies to Deposit Account Number: 23-1925 Authorized User Name: Brinks Hofer Gilson &amp; Lione</p>
---	---

**9. Signature:**  \_\_\_\_\_  
Signature  
James L. Katz  
Name of Person Signing

\_\_\_\_\_  
January 11, 2006  
Date

Total number of pages including cover sheet, attachments, and documents: 9

Documents to be recorded (including cover sheet) should be faxed to (571) 273-0140, or mailed to:

Case No. 4672/594**ASSIGNMENT**

WHEREAS, Paul A. Bauerschmidt, Ari L. Studnitzer, William J. Albert (deceased), Paul J. Callaway, James W. Farrell and A. Shanthi Thiruthuvadoss, hereinafter called the "Assignors", have made the invention described in the United States patent application entitled CROSS-CURRENCY IMPLIED SPREADS, for a full description of which reference is here made to an application for Letters Patent of the United States filed on November 17, 2006, and assigned Application Serial No. 11/600,993;

WHEREAS, Chicago Mercantile Exchange, a corporation organized and existing under the laws of the State of Delaware, having a place of business at 20 South Wacker Drive, Chicago, IL 60606, hereinafter called the "Assignee", desires to acquire the entire right, title and interest in and to the invention and the patent application identified above, and all patents which may be obtained for said invention, as set forth below;


NOW, THEREFORE, in consideration of the sum of One Dollar (\$1.00), and other valuable and legally sufficient consideration, the receipt of which by the Assignors from the Assignee is hereby acknowledged, the Assignors have sold, assigned and transferred, and by these presents do sell, assign and transfer to the Assignee, the entire right, title and interest for the United States in and to the invention and the patent application identified above, and any patents that may issue for said invention in the United States; together with the entire right, title and interest in and to said invention and all patent applications and patents therefor in all countries foreign to the United States, including the full right to claim for any such application all benefits and priority rights under any applicable convention; together with the entire right, title and interest in and to all continuations, divisions, renewals and extensions of any of the patent applications and patents defined above; together with the right to recover all damages, including, but not limited to, a reasonable royalty, by reason of past, present, or future infringement or any other violation of patent or patent application rights; to have and to hold for the sole and exclusive use and benefit of the Assignee, its successors and assigns, to the full end of the term or terms for all such patents.

The Assignors hereby covenant and agree, for both the Assignors and the Assignors' legal representatives, that the Assignors will assist the Assignee in the prosecution of

the patent application identified above; in the making and prosecution of any other patent applications that the Assignee may elect to make covering the invention identified above; in vesting in the Assignee like exclusive title in and to all such other patent applications and patents; and in the prosecution of any interference which may arise involving said invention, or any such patent application or patent; and that the Assignors will execute and deliver to the Assignee any and all additional papers which may be requested by the Assignee to carry out the terms of this Assignment.

The Commissioner of Patents and Trademarks is hereby authorized and requested to issue patents to the Assignee in accordance with the terms of this Assignment.

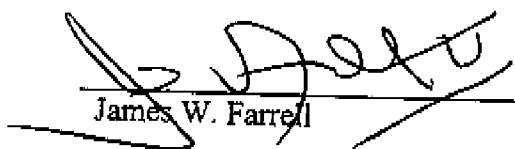
IN TESTIMONY WHEREOF, the Assignors have executed this agreement.

DATED: 12/20/2006   
Paul A. Bauerschmidt

DATED: 12/20/06   
Ari L. Studnitzer

DATED: \_\_\_\_\_  
William J. Albert (deceased) by his  
legal representative, Lori Flemm

DATED: 12/21/06   
Paul J. Callaway

DATED: 12/21/06   
James W. Farrell

the patent application identified above; in the making and prosecution of any other patent applications that the Assignee may elect to make covering the invention identified above; in vesting in the Assignee like exclusive title in and to all such other patent applications and patents; and in the prosecution of any interference which may arise involving said invention, or any such patent application or patent; and that the Assignors will execute and deliver to the Assignee any and all additional papers which may be requested by the Assignee to carry out the terms of this Assignment.

The Commissioner of Patents and Trademarks is hereby authorized and requested to issue patents to the Assignee in accordance with the terms of this Assignment.

IN TESTIMONY WHEREOF, the Assignors have executed this agreement.

DATED: \_\_\_\_\_

\_\_\_\_\_  
Paul A. Bauerschmidt

DATED: \_\_\_\_\_

\_\_\_\_\_  
Ari L. Studnitzer

DATED: 12-26-06

*Lori Flemm*  
\_\_\_\_\_  
William J. Albert (deceased) by his *Albert Estate*  
legal representative, Lori Flemm

DATED: \_\_\_\_\_

\_\_\_\_\_  
Paul J. Callaway

DATED: \_\_\_\_\_

\_\_\_\_\_  
James W. Farrell

DATED:

12/20/2006

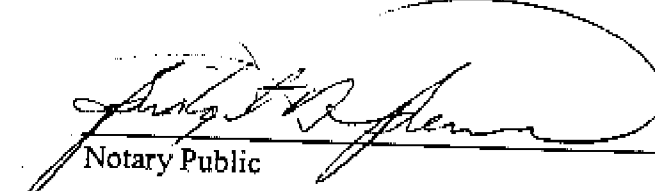
Shanthy

Shanthy A. Thiruthuvadoss

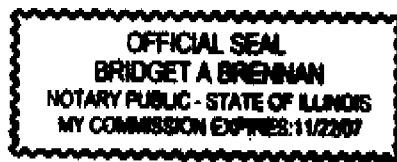
STATE OF IL )  
 )  
COUNTY OF Cook ) ss.

I, BRIDGET A. BRENNAN, a Notary Public in and for the County and State aforesaid, do hereby certify that Paul Andrew Bauerschmidt, personally known to me to be the same person whose name is subscribed to the foregoing instrument, appeared before me this day in person and acknowledged that (s)he signed, sealed and delivered the said instrument as his/her free and voluntary act for the uses and purposes therein set forth.

IN WITNESS WHEREOF, I have hereunto set my hand and Notarial Seal, this 20 day of December, 2006.

  
Notary Public


My Commission Expires: 11/22/07



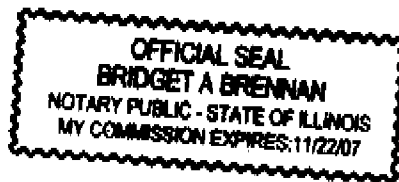
STATE OF IL )  
 )  
COUNTY OF Cook ) ss.

I, BRIDGET A. BRENNAN, a Notary Public in and for the County and State aforesaid, do hereby certify that Ari L. Studnitzer, personally known to me to be the same person whose name is subscribed to the foregoing instrument, appeared before me this day in person and acknowledged that (s)he signed, sealed and delivered the said instrument as his/her free and voluntary act for the uses and purposes therein set forth.

IN WITNESS WHEREOF, I have hereunto set my hand and Notarial Seal, this 20 day of December, 2006.

  
Notary Public

My Commission Expires: 11/22/07



STATE OF )  
 )  
 ) ss.  
COUNTY OF )

I, Ada E. Gillisse, a Notary Public in and for the County and State aforesaid, do hereby certify that Lori Flemm, legal representative of William J. Albert (deceased), personally known to me to be the same person whose name is subscribed to the foregoing instrument, appeared before me this day in person and acknowledged that (s)he signed, sealed and delivered the said instrument as his/her free and voluntary act for the uses and purposes therein set forth.

IN WITNESS WHEREOF, I have hereunto set my hand and Notarial Seal, this 28<sup>th</sup> day of December, 2006.

Ada E. Gillisse  
Notary Public

My Commission Expires: 2-19-09



STATE OF )  
 )  
COUNTY OF ) ss.

I, \_\_\_\_\_, a Notary Public in and for the County and State aforesaid, do hereby certify that Lori Flemm, legal representative of William J. Albert (deceased), personally known to me to be the same person whose name is subscribed to the foregoing instrument, appeared before me this day in person and acknowledged that (s)he signed, sealed and delivered the said instrument as his/her free and voluntary act for the uses and purposes therein set forth.

IN WITNESS WHEREOF, I have hereunto set my hand and Notarial Seal, this \_\_\_\_\_ day of \_\_\_\_\_, 20\_\_\_\_\_.

\_\_\_\_\_  
Notary Public

My Commission Expires: \_\_\_\_\_

STATE OF IL )  
 )  
COUNTY OF Cook ) ss.

I, BRIDGET A. BRENNAN, a Notary Public in and for the County and State aforesaid, do hereby certify that Paul J. Callaway, personally known to me to be the same person whose name is subscribed to the foregoing instrument, appeared before me this day in person and acknowledged that (s)he signed, sealed and delivered the said instrument as his/her free and voluntary act for the uses and purposes therein set forth.

IN WITNESS WHEREOF, I have hereunto set my hand and Notarial Seal, this 21 day of December, 2006.

Bridget A. Brennan  
Notary Public

My Commission Expires: 11/22/07

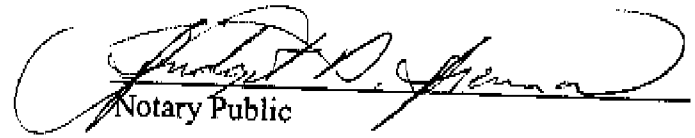




STATE OF IL )  
COUNTY OF Cook ) ss.

I, BRIDGET A. BRENNAN, a Notary Public in and for the County and State aforesaid, do hereby certify that James W. Farrell, personally known to me to be the same person whose name is subscribed to the foregoing instrument, appeared before me this day in person and acknowledged that (s)he signed, sealed and delivered the said instrument as his/her free and voluntary act for the uses and purposes therein set forth.

IN WITNESS WHEREOF, I have hereunto set my hand and Notarial Seal, this 21 day of December, 2006.

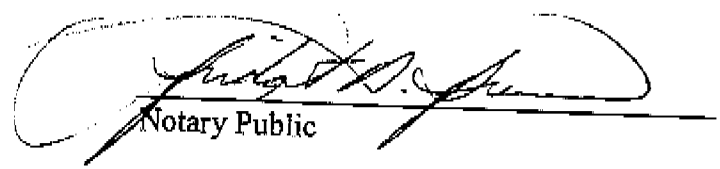
  
Notary Public

My Commission Expires: 11/22/07

STATE OF IL )  
COUNTY OF Cook ) ss.

I, BRIDGET A. BRENNAN, a Notary Public in and for the County and State aforesaid, do hereby certify that A. Shanthi Thiruthuvadoss, personally known to me to be the same person whose name is subscribed to the foregoing instrument, appeared before me this day in person and acknowledged that (s)he signed, sealed and delivered the said instrument as his/her free and voluntary act for the uses and purposes therein set forth.

IN WITNESS WHEREOF, I have hereunto set my hand and Notarial Seal, this 20 day of Dec, 2006.

  
Notary Public

My Commission Expires: 11/22/07