

01-10-2007

Client/Matter No. 11927/



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COVER SHEET ONLY

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

1. **Name of conveying Party(ies)/Execution Date:**



JOHN C. HIATT, JR
CATHERINE T. SHALEN

1-3-07

Additional name(s) of conveying party(ies) attached?

Yes No

2. **Name and Address of receiving Party(ies):**

Name: CHICAGO BOARD OPTIONS EXCHANGE, INCORPORATED

Internal Address:

Street Address: 400 S. LaSalle Street

City: Chicago

State: IL

Country: United States Zip: 60605

Additional name(s) and addresses attached? Yes No

3. **Nature of Conveyance:**

Execution Date(s): January 3, 2007

- Assignment
- Security Agreement
- Government Interest Assignment
- Change of Name
- Merger
- Other
- Executive Order 9424, Confirmatory License
- Joint Research Agreement

4. **Application or patent number(s).**

This document is being filed together with a new application.

A. Patent Application No.(s)
11/545,793

B. Patent No.(s)

Additional numbers attached? Yes No

5. **Name and address of party to whom correspondence concerning document should be mailed:**

BRINKS HOFER GILSON & LIONE
P.O. BOX 10395
CHICAGO, IL 60610
(312) 321-4200
(312) 321-4299 Fax

6. **Total number of applications and patents involved:** 1

7. **Total fee (37 CFR 1.21(h) & 3.41)** \$ 40

- Authorized to be charged by credit card.
- Authorized to be charged to Deposit Account No. 23-1925.
- Enclosed
- None required (government interest not affecting title)

8. **Payment Information:**

- a. Credit Card: Last 4 Numbers _____ Expiration Date _____
- b. Charge fee and/or any Deficiencies to Account Number: 23-1925
Authorized User Name: Brinks Hofer Gilson & Lione

9. **Signature:**

Signature
Kent E. Genin
Name of Person Signing

1/3/2007
Date

Total number of pages including cover sheet, attachments, and documents: 3

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01/03/2007
FC: 8021

Documents to be recorded (including cover sheet) should be faxed to (571) 273-0140, or mailed to: Mail Stop Assignment Recordation Services, Director of the USPTO, P.O. Box 1450, Alexandria, VA 22313-1450

ASSIGNMENT

WHEREAS, John C. Hiatt, Jr. and Catherine T. Shalen, hereinafter called the "Assignors", have made the invention described in the United States patent application entitled METHOD AND SYSTEM FOR CREATING AND TRADING DERIVATIVE INVESTMENT INSTRUMENT PRODUCTS BASED ON A STATISTICAL PROPERTY REFLECTING THE VARIANCE OF AN UNDERLYING ASSET, for a full description of which reference is here made to an application for Letters Patent of the United States filed on October 10, 2006, and assigned Application Serial No. 11/545,793;

WHEREAS, CHICAGO BOARD OPTIONS EXCHANGE, INCORPORATED, a corporation organized and existing under the laws of the State of Illinois, having a place of business at 400 S. LaSalle Street, Chicago, Illinois 60605, hereinafter called the "Assignee", desires to acquire the entire right, title and interest in and to the invention and the patent applications 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 applications 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; 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.

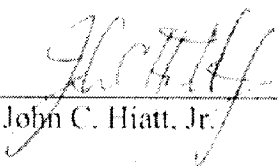
The Assignors hereby covenant and agree, for both the Assignors and the Assignors' legal representatives, that the Assignors will assist the Assignee in the prosecution of the patent applications identified above; in the making and prosecution of any other patent

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: 1/2/07



John C. Hiatt, Jr.

DATED: 1/2/07



Catherine T. Shalen