

those existing investments in Energy Assets made by AER through subsidiaries other than Whiting Oil and Gas (approximately \$5 million as of June 30, 2003) and new investments in Energy Assets by AER or its subsidiaries (other than WPC and its subsidiaries) after the IPO (or other sale of at least 50% of WPC's or Whiting Oil and Gas's common stock) will be counted against the New AER Investment Limitation. Existing investments in Energy Assets by Whiting Oil and Gas as of the date of the IPO (or other sale of at least 50% of WPC's or Whiting Oil and Gas's common stock) (approximately \$379 million as of June 30, 2003) will be counted against the WPC Investment Limitation. Other than the proposed modifications proposed by the Applicants, all other terms, conditions, limitations and restrictions under the Prior Order and Supplemental Order, as applied to Energy Assets, will continue to apply during the Authorization Period.

For the Commission, by the Division of Investment Management, under delegated authority.

**Margaret H. McFarland,**  
Deputy Secretary.

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## SECURITIES AND EXCHANGE COMMISSION

[Release No. 34-48556A; File No. SR-CBOE-2001-04]

### Self Regulatory Organizations; Notice of Filing of Proposed Rule Change and Amendment Nos. 1, 2, and 3 Thereto by the Chicago Board Options Exchange, Inc., and Order Granting Partial Accelerated Approval on a Pilot Basis of the Proposed Rule Change, as Amended, To Adopt a New Rule Regarding Nullification and Adjustment of Transactions

October 23, 2003.

#### Correction

In FR Document No. 03-25263, beginning on page 57716 for Monday October 6, 2003, the last full sentence in the text of column 2 on page 57720, which states that the provisions of the proposed rule change are in effect on a pilot basis until December 3, 2003, was incorrectly stated. The sentence should read as follows:

Furthermore, pursuant to Amendment No. 3 to the proposed rule change, these provisions of the proposed rule change

the \$800 million authorized in the Prior Order to \$1 billion.

are in effect on a pilot basis until December 1, 2003.

For the Commission, by the Division of Market Regulation, pursuant to delegated authority.<sup>1</sup>

**Margaret H. McFarland,**  
Deputy Secretary.

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## SECURITIES AND EXCHANGE COMMISSION

[Release No. 34-48670; File No. SR-NQLX-2003-06]

### Self-Regulatory Organizations; Notice of Filing and Immediate Effectiveness of Proposed Rule Change by Nasdaq Liffe Markets, LLC To Amend Rules 412(g) and 420(b) To Make Its Allocation and Claim Requirements for Block Trades and Exchange for Physical Trades Consistent With the Commodity Futures Trading Commission's Rule Relating to Allocation of Bunched Orders

October 21, 2003.

Pursuant to Section 19(b)(7) of the Securities Exchange Act of 1934 ("Act"),<sup>1</sup> and Rule 19b-7 under the Act,<sup>2</sup> notice is hereby given that on July 16, 2003, Nasdaq Liffe Markets, LLC ("NQLX") filed with the Securities and Exchange Commission ("Commission") the proposed rule change described in Items I, II, and III below, which Items have been prepared by the NQLX. The Commission is publishing this notice to solicit comments on the proposed rule change from interested persons. On July 15, 2003, NQLX filed the proposed rule change with the Commodity Futures Trading Commission ("CFTC"), together with a written certification under Section 5c(c) of the Commodity Exchange Act<sup>3</sup> ("CEA") in which NQLX indicated that the effective date of the proposed rule change would be July 16, 2003.

#### I. Self-Regulatory Organization's Description of the Proposed Rule Change

NQLX proposes to amend NQLX Rules 419(g) and 420(b) to make NQLX's allocation and claim requirements for block trades and exchange for physical trades consistent with the CFTC's new Rule 1.35(a-1)(5)(iii)(A)<sup>4</sup> requirement that allocations of bunched orders must occur as soon as practicable but "no

later than a time sufficiently before the end of the day the order is executed to ensure that clearing records identify the ultimate customer for each trade." Also, in NQLX Rule 419(g)(2)(x), NQLX proposes to remove the term "and" as redundant.

The text of the proposed rule change appears below. New text is in *italics*. Deleted text is in [brackets].

\* \* \* \* \*

#### Rule 419 Block Trades

(a)-(f) No change.  
(g) Information Recording, Submission, and Dissemination  
(1) No change.  
(2) (i)-(ix) No change.  
(x) price or prices of each leg of a Strategy trade (if applicable), [and]  
(xi)-(xiv) No change.  
(3) NQLX will review the information submitted for the proposed Block Trade by the Member for the Initiator and will post both sides of the Block Trade *in NQLX's Trade Registration System* to the account off, and send a confirmation to,] the Member for the Initiator if, at the time, the Block Trade appears to have satisfied the requirements of Rule 419.  
(4) After [sending the Block Trade confirmation to the Member for the Initiator] *posting both sides of the Block Trade in the Trade Registration System to the account of the Member for the Initiator*, NQLX will immediately disseminate through the ATS the following information concerning the Block Trade:

(i)-(iv) No change.  
(5) No change.  
(6) As soon as practicable [, but no longer than 10 minutes, after receipt of the Block Trade confirmation from NQLX,] *but no later than sufficiently before the close of the Trade Registration System to allow for the orderly allocation and claim of the Block Trade*, the Member for the Initiator (or its Clearing Member, if applicable) must transfer through the Trade Registration System the applicable portion of the Block Trade to the Member for the Responder (or its Clearing Member, if applicable) and the designated Market Maker, if applicable.  
(7) As soon as practicable [,but no longer than 10 minutes,] after the applicable portion of the Block Trade appears on the Trade Registration System pursuant to Rule 419(g)(6) *and before the close of the Trade Registration System*, the Member for the Responder (or its Clearing Member, if applicable) and the designated Market Maker, if applicable, must accept its applicable portion through, and designate the Responder's Customer

<sup>1</sup> 17 CFR 200.30-3(a)(12).

<sup>2</sup> 15 U.S.C. 78s(b)(7).

<sup>3</sup> 17 CFR 240.19b-7.

<sup>4</sup> 7 U.S.C. 7a-2(c).

<sup>5</sup> 17 CFR 1.35(a-1)(5)(iii)(A).