



## Special Executive Report

S-4677

February 20, 2008

### **E-Mini<sup>®</sup> Russell 2000 Futures Inter-Commodity Spreads and Block Trade Transaction of Inter-Commodity Spreads for Both E-Mini<sup>®</sup> Russell 2000 and Russell 2000 Index Futures**

Effective on Sunday, March 02, 2008, for the trade date of March 03, 2008, block trade transaction shall occur for trading for E-mini Russell 2000 vs. E-mini S&P MidCap 400, E-mini Russell 2000 vs. E-mini S&P SmallCap 600, Russell 2000 vs. S&P MidCap 400, and Russell 2000 vs. S&P SmallCap 600. Therefore, one leg of the block trade transaction has to be either E-mini Russell 2000 or Russell 2000. The block trade minimum quantity of these inter-commodity spreads shall be 50 contracts. Further, the multiples for E-mini Russell 2000 inter-commodity spread is 0.05 index points.

*For more information, please contact Mr. Brett Vietmeier, Equity Index Products, at 312-930-3394, or Ms. Lucy Wang, Research & Product Development, at 312-648-5478.*

### **Text of Rule Amendments**

(Additions are underlined, deletions are bracketed and overstruck.)

#### **Chapter 361 E-mini Russell 2000 Futures**

##### **36102.C. Price Increments**

Bids and offers shall be quoted in terms of the Russell 2000 Stock Price Index. The minimum fluctuation of the futures contract shall be 0.10 index points, equivalent to \$10.00 per contract. Trades may also occur in multiples of 0.05 index points, for E-Mini Russell 2000 futures calendar spreads and inter-commodity spreads executed as simultaneous transactions pursuant to Rule 542.A.